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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
22/01/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	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
22/01/2016	2025 On 04-February-16			Bond Future	121.66	121.6683	121.6613	121.6683	2,062.00
22/01/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2025 On 04-February-16	125.99	Put	Bond Future	4329	4	4329	4	0.00
22/01/2016	2025 On 04-February-16	126.00	Put	Bond Future	4339	4	4339	4	0.00
22/01/2016	2025 On 04-February-16	126.01	Put	Bond Future	4349	4	4349	4	0.00
22/01/2016	2025 On 05-May-16			Bond Future	123.83	123.8327	123.8252	123.8327	2,357.00
22/01/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2025 On 05-May-16	126.00	Put	Bond Future	2175	2	2175	2	0.00
22/01/2016	2025 On 05-May-16	126.01	Put	Bond Future	2185	2	2185	2	0.00
22/01/2016	2025 On 05-May-16	125.99	Put	Bond Future	2165	2	2165	2	0.00
22/01/2016	2025 On 04-August-16			Bond Future	124.94	124.9532	124.9421	124.9532	0.00
22/01/2016	2025 On 04-August-16	123.86	Call	Bond Future	1082	1	1082	1	0.00
22/01/2016	2025 On 04-August-16	123.87	Call	Bond Future	1072	1	1072	1	0.00
22/01/2016	2025 On 04-August-16	123.85	Call	Bond Future	1092	1	1092	1	0.00
22/01/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
22/01/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
22/01/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
22/01/2016	2030 On 04-February-16			Bond Future	9.93	85.5172	9.9273	85.5172	14,792.00
22/01/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2030 On 04-February-16	8.75	Put	Bond Future	8421	9	8421	9	0.00
22/01/2016	2030 On 04-February-16	8.74	Put	Bond Future	8497	9	8497	9	0.00
22/01/2016	2030 On 04-February-16	8.76	Put	Bond Future	8344	9	8344	9	0.00
22/01/2016	2030 On 05-May-16			Bond Future	10.01	87.0507	10.0128	87.0507	0.00
22/01/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2030 On 05-May-16	9.00	Put	Bond Future	7054	7	7054	7	0.00
22/01/2016	2030 On 05-May-16	8.99	Put	Bond Future	7128	7	7128	7	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
22/01/2016	2030 On 05-May-16	9.01	Put	Bond Future	6981	7	6981	7	0.00
22/01/2016	2030 On 04-August-16			Bond Future	10.09	84.7107	10.0908	84.7107	0.00
22/01/2016	2030 On 04-August-16	10.17	Call	Bond Future	511	0	511	0	0.00
22/01/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
22/01/2016	2032 On 04-February-16			Bond Future	10.04	88.5226	10.0375	88.5226	8,437.00
22/01/2016	2032 On 04-February-16	9.20	Call	Bond Future	9	0	9	0	0.00
22/01/2016	2032 On 04-February-16	9.30	Call	Bond Future	19	0	19	0	0.00
22/01/2016	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2032 On 04-February-16	9.30	Put	Bond Future	5476	6	5476	6	22.00
22/01/2016	2032 On 04-February-16	9.20	Put	Bond Future	6245	7	6245	7	22.00
22/01/2016	2032 On 04-February-16	8.70	Put	Bond Future	10281	11	10281	11	0.00
22/01/2016	2032 On 04-February-16	8.71	Put	Bond Future	10198	10	10198	10	0.00
22/01/2016	2032 On 04-February-16	8.69	Put	Bond Future	10365	11	10365	11	0.00
22/01/2016	2032 On 05-May-16			Bond Future	10.12	85.9526	10.1211	85.9526	856.00
22/01/2016	2032 On 05-May-16	9.01	Call	Bond Future	542	1	542	1	0.00
22/01/2016	2032 On 05-May-16	8.99	Call	Bond Future	521	0	521	0	0.00
22/01/2016	2032 On 05-May-16	9.00	Call	Bond Future	532	0	532	0	0.00
22/01/2016	2032 On 05-May-16	8.99	Put	Bond Future	8964	9	8964	9	0.00
22/01/2016	2032 On 05-May-16	9.01	Put	Bond Future	8825	9	8825	9	0.00
22/01/2016	2032 On 05-May-16	9.00	Put	Bond Future	8894	9	8894	9	0.00
22/01/2016	2032 On 04-August-16			Bond Future	10.20	87.6007	10.1959	87.6007	0.00
22/01/2016	2032 On 04-August-16	8.99	Call	Bond Future	1063	1	1063	1	0.00
22/01/2016	2032 On 04-August-16	9.01	Call	Bond Future	1091	1	1091	1	0.00
22/01/2016	2032 On 04-August-16	9.00	Call	Bond Future	1077	1	1077	1	0.00
22/01/2016	2032 On 04-August-16	9.00	Put	Bond Future	9905	10	9905	10	0.00
22/01/2016	2032 On 04-August-16	9.01	Put	Bond Future	9840	10	9840	10	0.00
22/01/2016	2032 On 04-August-16	8.99	Put	Bond Future	9970	10	9970	10	0.00
22/01/2016	2032 On 03-November-16			Bond Future	10.25	85.2052	10.2550	85.2052	0.00
22/01/2016	2032 On 03-November-16	10.28	Call	Bond Future	3767	4	3767	4	0.00
22/01/2016	2032 On 03-November-16	10.30	Call	Bond Future	3835	4	3835	4	0.00
22/01/2016	2032 On 03-November-16	10.29	Call	Bond Future	3801	4	3801	4	0.00
22/01/2016	2032 On 03-November-16	10.28	Put	Bond Future	3597	4	3597	4	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
22/01/2016	2032 On 03-November-16	10.29	Put	Bond Future	3564	4	3564	4	0.00
22/01/2016	2032 On 03-November-16	10.30	Put	Bond Future	3530	4	3530	4	0.00
22/01/2016	2033 On 04-February-16			Bond Future	102.69	102.9963	102.6936	102.9963	185.00
22/01/2016	2033 On 04-February-16	102.41	Call	Bond Future	284	1	284	1	0.00
22/01/2016	2033 On 04-February-16	102.40	Call	Bond Future	294	1	294	1	0.00
22/01/2016	2033 On 04-February-16	102.39	Call	Bond Future	304	1	304	1	0.00
22/01/2016	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
22/01/2016	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
22/01/2016	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
22/01/2016	2033 On 05-May-16			Bond Future	103.54	103.8533	103.5448	103.8533	972.00
22/01/2016	2033 On 05-May-16	102.40	Call	Bond Future	1145	1	1145	1	0.00
22/01/2016	2033 On 05-May-16	102.39	Call	Bond Future	1155	1	1155	1	0.00
22/01/2016	2033 On 05-May-16	102.41	Call	Bond Future	1135	1	1135	1	0.00
22/01/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
22/01/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
22/01/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
22/01/2016	2037 On 04-February-16			Bond Future	10.18	85.6996	10.1768	85.6996	42,596.00
22/01/2016	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2037 On 04-February-16	9.43	Call	Bond Future	20	0	20	0	0.00
22/01/2016	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2037 On 04-February-16	9.30	Call	Bond Future	7	0	7	0	0.00
22/01/2016	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2037 On 04-February-16	8.75	Put	Bond Future	12040	12	12040	12	0.00
22/01/2016	2037 On 04-February-16	8.74	Put	Bond Future	12134	12	12134	12	0.00
22/01/2016	2037 On 04-February-16	9.43	Put	Bond Future	6008	6	6008	6	16.00
22/01/2016	2037 On 04-February-16	8.76	Put	Bond Future	11947	12	11947	12	0.00
22/01/2016	2037 On 04-February-16	9.30	Put	Bond Future	7106	7	7106	7	16.00
22/01/2016	2037 On 05-May-16			Bond Future	10.26	87.2365	10.2588	87.2365	2,155.00
22/01/2016	2037 On 05-May-16	8.99	Call	Bond Future	432	0	432	0	0.00
22/01/2016	2037 On 05-May-16	9.00	Call	Bond Future	441	0	441	0	0.00
22/01/2016	2037 On 05-May-16	9.01	Call	Bond Future	450	0	450	0	0.00
22/01/2016	2037 On 05-May-16	9.00	Put	Bond Future	10773	11	10773	11	0.00
22/01/2016	2037 On 05-May-16	9.01	Put	Bond Future	10693	11	10693	11	0.00
22/01/2016	2037 On 05-May-16	8.99	Put	Bond Future	10854	11	10854	11	0.00

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22/01/2016	2037 On 04-August-16			Bond Future	10.33	84.6496	10.3341	84.6496	0.00
22/01/2016	2037 On 04-August-16	9.25	Call	Bond Future	1366	1	1366	1	0.00
22/01/2016	2037 On 04-August-16	9.26	Call	Bond Future	1383	1	1383	1	0.00
22/01/2016	2037 On 04-August-16	9.24	Call	Bond Future	1348	1	1348	1	0.00
22/01/2016	2037 On 04-August-16	9.25	Put	Bond Future	10024	10	10024	10	0.00
22/01/2016	2037 On 04-August-16	9.26	Put	Bond Future	9955	10	9955	10	0.00
22/01/2016	2037 On 04-August-16	9.24	Put	Bond Future	10093	10	10093	10	0.00
22/01/2016	2037 On 03-November-16			Bond Future	10.39	86.3565	10.3894	86.3565	0.00
22/01/2016	2037 On 03-November-16	10.35	Call	Bond Future	3881	4	3881	4	0.00
22/01/2016	2037 On 03-November-16	10.36	Call	Bond Future	3917	4	3917	4	0.00
22/01/2016	2037 On 03-November-16	10.37	Call	Bond Future	3952	4	3952	4	0.00
22/01/2016	2037 On 03-November-16	10.36	Put	Bond Future	4132	4	4132	4	0.00
22/01/2016	2037 On 03-November-16	10.37	Put	Bond Future	4094	4	4094	4	0.00
22/01/2016	2037 On 03-November-16	10.35	Put	Bond Future	4170	4	4170	4	0.00
22/01/2016	2038 On 04-February-16			Bond Future	127.02	127.0266	127.0195	127.0266	6,318.00
22/01/2016	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2038 On 04-February-16	131.01	Put	Bond Future	3990	4	3990	4	0.00
22/01/2016	2038 On 04-February-16	131.00	Put	Bond Future	3980	4	3980	4	0.00
22/01/2016	2038 On 04-February-16	130.99	Put	Bond Future	3970	4	3970	4	0.00
22/01/2016	2038 On 05-May-16			Bond Future	129.28	129.2865	129.2787	129.2865	11,874.00
22/01/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2038 On 05-May-16	130.99	Put	Bond Future	1711	2	1711	2	0.00
22/01/2016	2038 On 05-May-16	131.00	Put	Bond Future	1721	2	1721	2	0.00
22/01/2016	2038 On 05-May-16	131.01	Put	Bond Future	1731	2	1731	2	0.00
22/01/2016	2038 On 04-August-16			Bond Future	130.34	130.3551	130.3438	130.3551	0.00
22/01/2016	2038 On 04-August-16	129.31	Call	Bond Future	1034	1	1034	1	0.00
22/01/2016	2038 On 04-August-16	129.30	Call	Bond Future	1044	1	1044	1	0.00
22/01/2016	2038 On 04-August-16	129.32	Call	Bond Future	1024	1	1024	1	0.00
22/01/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
22/01/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00

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22/01/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
22/01/2016	2040 On 04-February-16			Bond Future	10.26	88.9890	10.2569	88.9890	0.00
22/01/2016	2040 On 04-February-16	9.50	Call	Bond Future	20	0	20	0	0.00
22/01/2016	2040 On 04-February-16	9.51	Call	Bond Future	22	0	22	0	0.00
22/01/2016	2040 On 04-February-16	9.49	Call	Bond Future	19	0	19	0	0.00
22/01/2016	2040 On 04-February-16	9.50	Put	Bond Future	6467	7	6467	7	0.00
22/01/2016	2040 On 04-February-16	9.51	Put	Bond Future	6378	6	6378	6	0.00
22/01/2016	2040 On 04-February-16	9.49	Put	Bond Future	6555	7	6555	7	0.00
22/01/2016	2040 On 05-May-16			Bond Future	10.34	90.5849	10.3396	90.5849	1,820.00
22/01/2016	2040 On 05-May-16	9.51	Call	Bond Future	1075	1	1075	1	0.00
22/01/2016	2040 On 05-May-16	9.50	Call	Bond Future	1057	1	1057	1	0.00
22/01/2016	2040 On 05-May-16	9.49	Call	Bond Future	1038	1	1038	1	0.00
22/01/2016	2040 On 05-May-16	9.50	Put	Bond Future	8149	8	8149	8	0.00
22/01/2016	2040 On 05-May-16	9.51	Put	Bond Future	8077	8	8077	8	0.00
22/01/2016	2040 On 05-May-16	9.49	Put	Bond Future	8220	8	8220	8	0.00
22/01/2016	2040 On 04-August-16			Bond Future	10.42	87.8116	10.4158	87.8116	0.00
22/01/2016	2040 On 04-August-16	9.50	Call	Bond Future	1794	2	1794	2	0.00
22/01/2016	2040 On 04-August-16	9.51	Call	Bond Future	1816	2	1816	2	0.00
22/01/2016	2040 On 04-August-16	9.49	Call	Bond Future	1773	2	1773	2	0.00
22/01/2016	2040 On 04-August-16	9.50	Put	Bond Future	9466	10	9466	10	0.00
22/01/2016	2040 On 04-August-16	9.51	Put	Bond Future	9399	9	9399	9	0.00
22/01/2016	2040 On 04-August-16	9.49	Put	Bond Future	9535	10	9535	10	0.00
22/01/2016	2044 On 04-February-16			Bond Future	10.25	86.4108	10.2515	86.4108	20,089.00
22/01/2016	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2044 On 04-February-16	9.58	Call	Bond Future	38	0	38	0	0.00
22/01/2016	2044 On 04-February-16	9.01	Put	Bond Future	11113	11	11113	11	0.00
22/01/2016	2044 On 04-February-16	9.58	Put	Bond Future	5760	6	5760	6	0.00
22/01/2016	2044 On 04-February-16	8.99	Put	Bond Future	11312	11	11312	11	0.00
22/01/2016	2044 On 04-February-16	9.00	Put	Bond Future	11213	11	11213	11	0.00
22/01/2016	2044 On 05-May-16			Bond Future	10.33	87.9604	10.3313	87.9604	400.00
22/01/2016	2044 On 05-May-16	8.99	Call	Bond Future	392	0	392	0	0.00
22/01/2016	2044 On 05-May-16	9.01	Call	Bond Future	410	0	410	0	0.00

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22/01/2016	2044 On 05-May-16	9.00	Call	Bond Future	401	0	401	0	0.00
22/01/2016	2044 On 05-May-16	9.01	Put	Bond Future	12146	12	12146	12	0.00
22/01/2016	2044 On 05-May-16	8.99	Put	Bond Future	12328	12	12328	12	0.00
22/01/2016	2044 On 05-May-16	9.00	Put	Bond Future	12237	12	12237	12	0.00
22/01/2016	2044 On 04-August-16			Bond Future	10.40	85.2620	10.4048	85.2620	0.00
22/01/2016	2044 On 04-August-16	9.51	Call	Bond Future	1838	2	1838	2	0.00
22/01/2016	2044 On 04-August-16	9.50	Call	Bond Future	1815	2	1815	2	0.00
22/01/2016	2044 On 04-August-16	9.49	Call	Bond Future	1794	2	1794	2	0.00
22/01/2016	2044 On 04-August-16	9.50	Put	Bond Future	9461	10	9461	10	0.00
22/01/2016	2044 On 04-August-16	9.49	Put	Bond Future	9531	10	9531	10	0.00
22/01/2016	2044 On 04-August-16	9.51	Put	Bond Future	9393	9	9393	9	0.00
22/01/2016	2044 On 03-November-16			Bond Future	10.46	86.9814	10.4589	86.9814	0.00
22/01/2016	2044 On 03-November-16	10.42	Call	Bond Future	4153	4	4153	4	0.00
22/01/2016	2044 On 03-November-16	10.43	Call	Bond Future	4190	4	4190	4	0.00
22/01/2016	2044 On 03-November-16	10.41	Call	Bond Future	4116	4	4116	4	0.00
22/01/2016	2044 On 03-November-16	10.42	Put	Bond Future	4456	4	4456	4	0.00
22/01/2016	2044 On 03-November-16	10.43	Put	Bond Future	4415	4	4415	4	0.00
22/01/2016	2044 On 03-November-16	10.41	Put	Bond Future	4497	5	4497	5	0.00
22/01/2016	2046 On 04-February-16			Bond Future	128.41	128.1386	128.4081	128.1386	227.00
22/01/2016	2046 On 04-February-16	127.99	Call	Bond Future	418	0	418	0	0.00
22/01/2016	2046 On 04-February-16	128.01	Call	Bond Future	398	0	398	0	0.00
22/01/2016	2046 On 04-February-16	128.00	Call	Bond Future	408	0	408	0	0.00
22/01/2016	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
22/01/2016	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
22/01/2016	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
22/01/2016	2046 On 05-May-16			Bond Future	129.26	128.9886	129.2624	128.9886	12,563.00
22/01/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2046 On 05-May-16	129.99	Put	Bond Future	728	1	728	1	0.00
22/01/2016	2046 On 05-May-16	130.01	Put	Bond Future	748	1	748	1	0.00
22/01/2016	2046 On 05-May-16	130.00	Put	Bond Future	738	1	738	1	0.00
22/01/2016	2046 On 04-August-16			Bond Future	131.73	131.4566	131.7322	131.4566	0.00
22/01/2016	2046 On 04-August-16	129.00	Call	Bond Future	2732	2	2732	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
22/01/2016	2046 On 04-August-16	129.01	Call	Bond Future	2722	2	2722	2	0.00
22/01/2016	2046 On 04-August-16	129.02	Call	Bond Future	2712	2	2712	2	0.00
22/01/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
22/01/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
22/01/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
22/01/2016	2050 On 04-February-16			Bond Future	136.99	136.9973	136.9898	136.9973	2,277.00
22/01/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
22/01/2016	2050 On 04-February-16	138.00	Put	Bond Future	1010	1	1010	1	0.00
22/01/2016	2050 On 04-February-16	138.01	Put	Bond Future	1020	1	1020	1	0.00
22/01/2016	2050 On 04-February-16	137.99	Put	Bond Future	1000	1	1000	1	0.00
22/01/2016	2050 On 05-May-16			Bond Future	139.43	139.4345	139.4263	139.4345	14,147.00
22/01/2016	2050 On 05-May-16	137.99	Call	Bond Future	1436	1	1436	1	0.00
22/01/2016	2050 On 05-May-16	138.01	Call	Bond Future	1416	1	1416	1	0.00
22/01/2016	2050 On 05-May-16	138.00	Call	Bond Future	1426	1	1426	1	0.00
22/01/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
22/01/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
22/01/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
22/01/2016	2050 On 04-August-16			Bond Future	140.53	140.5378	140.5258	140.5378	0.00
22/01/2016	2050 On 04-August-16	139.12	Call	Bond Future	1406	1	1406	1	0.00
22/01/2016	2050 On 04-August-16	139.14	Call	Bond Future	1386	1	1386	1	0.00
22/01/2016	2050 On 04-August-16	139.13	Call	Bond Future	1396	1	1396	1	0.00
22/01/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
22/01/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
22/01/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
22/01/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	AL37 On 04-February-16			Index Future	455.26	453.8800	455.2560	453.8800	2.00
22/01/2016	AL37 On 05-May-16			Index Future	463.42	462.0200	463.4180	462.0200	2.00
22/01/2016	AL37 On 04-August-16			Index Future	472.19	470.7810	472.1930	470.7810	0.00
22/01/2016	AL7T On 04-February-16			Index Future	519.95	517.8780	519.9540	517.8780	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
22/01/2016	AL7T On 05-May-16			Index Future	529.28	527.1650	529.2760	527.1650	0.00
22/01/2016	AL7T On 04-August-16			Index Future	539.30	537.1620	539.2990	537.1620	0.00
22/01/2016	ALBI On 04-February-16			Index Future	472.07	470.9270	472.0710	470.9270	639.00
22/01/2016	ALBI On 05-May-16			Index Future	480.53	479.3720	480.5340	479.3720	44.00
22/01/2016	ALBI On 04-August-16			Index Future	489.63	488.4620	489.6340	488.4620	0.00
22/01/2016	ALBI On 03-November-16			Index Future	499.58	498.3880	499.5830	498.3880	0.00
22/01/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/01/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	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
22/01/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2016	EL28 On 04-February-16			Bond Future	125.52	125.6596	125.5230	125.6596	0.00
22/01/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
22/01/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
22/01/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
22/01/2016	EL28 On 04-February-16	129.00	Put	Bond Future	3477	3	3477	3	0.00
22/01/2016	EL28 On 04-February-16	129.01	Put	Bond Future	3487	3	3487	3	0.00
22/01/2016	EL28 On 04-February-16	128.99	Put	Bond Future	3467	3	3467	3	0.00
22/01/2016	EL28 On 05-May-16			Bond Future	126.18	126.3199	126.1803	126.3199	0.00
22/01/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
22/01/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
22/01/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
22/01/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2820	3	2820	3	0.00
22/01/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2830	3	2830	3	0.00
22/01/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2810	3	2810	3	0.00
22/01/2016	EL28 On 04-August-16			Bond Future	128.59	128.7372	128.5917	128.7372	0.00
22/01/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1732	2	1732	2	0.00
22/01/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1722	2	1722	2	0.00
22/01/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1712	2	1712	2	0.00
22/01/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
22/01/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
22/01/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
22/01/2016	ES33 On 04-February-16			Bond Future	10.99	76.0113	10.9867	76.0113	2,000.00
22/01/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
22/01/2016	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
22/01/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
22/01/2016	ES33 On 04-February-16	9.99	Put	Bond Future	6463	7	6463	7	0.00
22/01/2016	ES33 On 04-February-16	10.00	Put	Bond Future	6394	6	6394	6	0.00
22/01/2016	ES33 On 04-February-16	10.01	Put	Bond Future	6325	6	6325	6	0.00
22/01/2016	ES33 On 05-May-16			Bond Future	11.10	73.5831	11.0970	73.5831	6,776.00
22/01/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
22/01/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
22/01/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
22/01/2016	ES33 On 05-May-16	10.01	Put	Bond Future	6970	7	6970	7	0.00
22/01/2016	ES33 On 05-May-16	10.00	Put	Bond Future	7038	7	7038	7	0.00
22/01/2016	ES33 On 05-May-16	9.99	Put	Bond Future	7107	7	7107	7	0.00
22/01/2016	ES33 On 04-August-16			Bond Future	11.20	74.9938	11.1993	74.9938	0.00
22/01/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
22/01/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
22/01/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
22/01/2016	ES33 On 04-August-16	10.24	Put	Bond Future	6001	6	6001	6	0.00
22/01/2016	ES33 On 04-August-16	10.26	Put	Bond Future	5868	6	5868	6	0.00
22/01/2016	ES33 On 04-August-16	10.25	Put	Bond Future	5935	6	5935	6	0.00
22/01/2016	ES33 On 03-November-16			Bond Future	11.29	72.7104	11.2882	72.7104	0.00
22/01/2016	ES33 On 03-November-16	11.30	Call	Bond Future	69	0	69	0	0.00
22/01/2016	ES33 On 03-November-16	11.31	Call	Bond Future	126	0	126	0	0.00
22/01/2016	ES33 On 03-November-16	11.29	Call	Bond Future	11	0	11	0	0.00
22/01/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
22/01/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
22/01/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
22/01/2016	ES42 On 04-February-16			Bond Future	11.12	80.2628	11.1159	80.2628	2,750.00
22/01/2016	ES42 On 05-May-16			Bond Future	11.23	77.4397	11.2259	77.4397	4,500.00
22/01/2016	GOVI On 04-February-16			GOVI	471.95	470.6620	471.9540	470.6620	483.00
22/01/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
22/01/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
22/01/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
22/01/2016	GOVI On 04-February-16	511.99	Put	GOVI	400360	41	400360	41	0.00
22/01/2016	GOVI On 04-February-16	512.00	Put	GOVI	400460	41	400460	41	0.00
22/01/2016	GOVI On 04-February-16	512.01	Put	GOVI	400560	41	400560	41	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
22/01/2016	GOVI On 05-May-16			GOVI	480.42	479.1020	480.4150	479.1020	146.00
22/01/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
22/01/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
22/01/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
22/01/2016	GOVI On 05-May-16	517.99	Put	GOVI	375750	39	375750	39	0.00
22/01/2016	GOVI On 05-May-16	518.00	Put	GOVI	375850	39	375850	39	0.00
22/01/2016	GOVI On 05-May-16	518.01	Put	GOVI	375950	39	375950	39	0.00
22/01/2016	GOVI On 04-August-16			GOVI	489.51	488.1880	489.5130	488.1880	0.00
22/01/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
22/01/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
22/01/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
22/01/2016	GOVI On 04-August-16	521.01	Put	GOVI	314970	33	314970	33	0.00
22/01/2016	GOVI On 04-August-16	520.99	Put	GOVI	314770	33	314770	33	0.00
22/01/2016	GOVI On 04-August-16	521.00	Put	GOVI	314870	33	314870	33	0.00
22/01/2016	GOVI On 03-November-16			GOVI	499.46	498.1080	499.4600	498.1080	0.00
22/01/2016	GOVI On 03-November-16	476.11	Call	GOVI	233500	22	233500	22	0.00
22/01/2016	GOVI On 03-November-16	476.12	Call	GOVI	233400	22	233400	22	0.00
22/01/2016	GOVI On 03-November-16	476.13	Call	GOVI	233300	22	233300	22	0.00
22/01/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
22/01/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
22/01/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
22/01/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/01/2016	IGOV On 04-February-16			Index Future	233.99	233.9980	233.9860	233.9980	700.00
22/01/2016	IGOV On 05-May-16			Index Future	238.15	238.1610	238.1480	238.1610	554.00
22/01/2016	IGOV On 04-August-16			Index Future	242.65	242.6700	242.6500	242.6700	0.00
22/01/2016	IGOV On 03-November-16			Index Future	247.56	247.5830	247.5620	247.5830	0.00
22/01/2016	ILBI On 04-February-16			Index Future	633.80	633.8320	633.7980	633.8320	157.00
22/01/2016	ILBI On 05-May-16			Index Future	644.57	644.6060	644.5700	644.6060	0.00
22/01/2016	ILBI On 04-August-16			Index Future	656.31	656.3500	656.3100	656.3500	0.00
22/01/2016	IS01 On 19-December-16			Interest Rate Swap	100.28	100.3130	100.2780	100.3130	0.00
22/01/2016	IS01 On 16-March-17			Interest Rate Swap	100.39	100.4112	100.3884	100.4112	0.00
22/01/2016	IS02 On 18-December-17			Interest Rate Swap	101.10	101.1791	101.0995	101.1791	0.00
22/01/2016	IS02 On 16-March-18			Interest Rate Swap	100.69	100.7858	100.6888	100.7858	0.00
22/01/2016	IS05 On 17-December-20			Interest Rate Swap	102.73	102.9989	102.7325	102.9989	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
22/01/2016	IS05 On 16-March-21			Interest Rate Swap	102.35	102.6215	102.3512	102.6215	0.00
22/01/2016	IS10 On 17-December-25			Interest Rate Swap	106.10	106.4032	106.0984	106.4032	0.00
22/01/2016	IS10 On 16-March-26			Interest Rate Swap	103.47	103.7892	103.4699	103.7892	0.00
22/01/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/01/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/01/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/01/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/01/2016	JBAF On 17-February-16			Jibar Tradeable Future	6.92	93.0700	6.9200	93.0700	2,000.00
22/01/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.17	92.8200	7.1700	92.8200	0.00
22/01/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.28	92.6900	7.2800	92.6900	0.00
22/01/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.45	92.5200	7.4500	92.5200	0.00
22/01/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.53	92.4200	7.5300	92.4200	0.00
22/01/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.73	92.3300	7.7300	92.3300	0.00
22/01/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.87	92.0700	7.8700	92.0700	0.00
22/01/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.16	91.7700	8.1600	91.7700	0.00
22/01/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.37	91.5600	8.3700	91.5600	0.00
22/01/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.57	91.3600	8.5700	91.3600	500.00
22/01/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.71	91.2100	8.7100	91.2100	0.00
22/01/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.85	91.0600	8.8500	91.0600	0.00
22/01/2016	R023 On 04-February-16			Bond Future	9.44	94.5250	9.4363	94.5250	11,776.00
22/01/2016	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R023 On 04-February-16	7.99	Put	Bond Future	7270	8	7270	8	0.00
22/01/2016	R023 On 04-February-16	8.00	Put	Bond Future	7217	8	7217	8	0.00
22/01/2016	R023 On 04-February-16	8.01	Put	Bond Future	7165	8	7165	8	0.00
22/01/2016	R023 On 05-May-16			Bond Future	9.54	92.2903	9.5371	92.2903	0.00
22/01/2016	R023 On 05-May-16	8.26	Call	Bond Future	218	0	218	0	0.00
22/01/2016	R023 On 05-May-16	8.25	Call	Bond Future	214	0	214	0	0.00
22/01/2016	R023 On 05-May-16	8.24	Call	Bond Future	209	0	209	0	0.00
22/01/2016	R023 On 05-May-16	8.25	Put	Bond Future	6451	7	6451	7	0.00
22/01/2016	R023 On 05-May-16	8.24	Put	Bond Future	6497	7	6497	7	0.00
22/01/2016	R023 On 05-May-16	8.26	Put	Bond Future	6405	7	6405	7	0.00
22/01/2016	R023 On 04-August-16			Bond Future	9.63	94.0593	9.6252	94.0593	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
22/01/2016	R023 On 04-August-16	8.24	Call	Bond Future	478	0	478	0	0.00
22/01/2016	R023 On 04-August-16	8.26	Call	Bond Future	492	0	492	0	0.00
22/01/2016	R023 On 04-August-16	8.25	Call	Bond Future	485	0	485	0	0.00
22/01/2016	R023 On 04-August-16	8.25	Put	Bond Future	6957	7	6957	7	0.00
22/01/2016	R023 On 04-August-16	8.24	Put	Bond Future	6999	7	6999	7	0.00
22/01/2016	R023 On 04-August-16	8.26	Put	Bond Future	6915	7	6915	7	0.00
22/01/2016	R023 On 03-November-16			Bond Future	9.70	92.0204	9.6955	92.0204	0.00
22/01/2016	R023 On 03-November-16	9.73	Call	Bond Future	2351	2	2351	2	0.00
22/01/2016	R023 On 03-November-16	9.74	Call	Bond Future	2373	2	2373	2	0.00
22/01/2016	R023 On 03-November-16	9.75	Call	Bond Future	2396	2	2396	2	0.00
22/01/2016	R023 On 03-November-16	9.74	Put	Bond Future	2179	2	2179	2	0.00
22/01/2016	R023 On 03-November-16	9.75	Put	Bond Future	2158	2	2158	2	0.00
22/01/2016	R023 On 03-November-16	9.73	Put	Bond Future	2200	2	2200	2	0.00
22/01/2016	R035 On 04-February-16			Bond Future	10.36	91.7565	10.3550	91.7565	3,249.00
22/01/2016	R035 On 04-February-16	103.99	Call	Bond Future	79342	79	79342	79	0.00
22/01/2016	R035 On 04-February-16	104.01	Call	Bond Future	79344	79	79344	79	0.00
22/01/2016	R035 On 04-February-16	104.00	Call	Bond Future	79343	79	79343	79	0.00
22/01/2016	R035 On 04-February-16	104.00	Put	Bond Future	0	0	0	0	0.00
22/01/2016	R035 On 04-February-16	104.01	Put	Bond Future	0	0	0	0	0.00
22/01/2016	R035 On 04-February-16	103.99	Put	Bond Future	0	0	0	0	0.00
22/01/2016	R035 On 05-May-16			Bond Future	10.36	89.5486	10.3550	89.5486	856.00
22/01/2016	R035 On 05-May-16	10.35	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R035 On 05-May-16	10.37	Call	Bond Future	111	0	111	0	0.00
22/01/2016	R035 On 05-May-16	10.36	Call	Bond Future	37	0	37	0	0.00
22/01/2016	R035 On 05-May-16	10.35	Put	Bond Future	37	0	37	0	0.00
22/01/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
22/01/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
22/01/2016	R035 On 04-August-16			Bond Future	10.36	91.8250	10.3550	91.8250	0.00
22/01/2016	R035 On 04-August-16	10.36	Call	Bond Future	37	0	37	0	0.00
22/01/2016	R035 On 04-August-16	10.37	Call	Bond Future	111	0	111	0	0.00
22/01/2016	R035 On 04-August-16	10.35	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
22/01/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
22/01/2016	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
22/01/2016	R186 On 04-February-16			Bond Future	9.58	107.1280	9.5779	107.1280	59,464.00
22/01/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
22/01/2016	R186 On 04-February-16	8.45	Call	Bond Future	0	0	0	0	350.00
22/01/2016	R186 On 04-February-16	8.75	Call	Bond Future	7	0	7	0	0.00
22/01/2016	R186 On 04-February-16	9.20	Call	Bond Future	174	0	174	0	0.00
22/01/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R186 On 04-February-16	8.83	Call	Bond Future	13	0	13	0	0.00
22/01/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
22/01/2016	R186 On 04-February-16	8.40	Call	Bond Future	0	0	0	0	680.00
22/01/2016	R186 On 04-February-16	8.70	Call	Bond Future	4	0	4	0	0.00
22/01/2016	R186 On 04-February-16	8.80	Call	Bond Future	10	0	10	0	0.00
22/01/2016	R186 On 04-February-16	8.65	Call	Bond Future	3	0	3	0	0.00
22/01/2016	R186 On 04-February-16	8.85	Call	Bond Future	16	0	16	0	0.00
22/01/2016	R186 On 04-February-16	7.51	Put	Bond Future	15803	16	15803	16	0.00
22/01/2016	R186 On 04-February-16	7.90	Put	Bond Future	12589	13	12589	13	0.00
22/01/2016	R186 On 04-February-16	8.45	Put	Bond Future	8248	9	8248	9	0.00
22/01/2016	R186 On 04-February-16	9.20	Put	Bond Future	2844	3	2844	3	700.00
22/01/2016	R186 On 04-February-16	8.75	Put	Bond Future	5978	6	5978	6	11,695.00
22/01/2016	R186 On 04-February-16	7.49	Put	Bond Future	15971	16	15971	16	0.00
22/01/2016	R186 On 04-February-16	8.85	Put	Bond Future	5241	6	5241	6	0.00
22/01/2016	R186 On 04-February-16	7.50	Put	Bond Future	15887	16	15887	16	0.00
22/01/2016	R186 On 04-February-16	8.65	Put	Bond Future	6726	7	6726	7	340.00
22/01/2016	R186 On 04-February-16	8.70	Put	Bond Future	6350	7	6350	7	5,000.00
22/01/2016	R186 On 04-February-16	8.80	Put	Bond Future	5608	6	5608	6	5,000.00
22/01/2016	R186 On 04-February-16	8.40	Put	Bond Future	8634	9	8634	9	0.00
22/01/2016	R186 On 04-February-16	8.83	Put	Bond Future	5387	6	5387	6	33.00
22/01/2016	R186 On 04-February-16	8.02	Put	Bond Future	11623	12	11623	12	0.00
22/01/2016	R186 On 05-May-16			Bond Future	9.67	109.0492	9.6664	109.0492	16,565.00
22/01/2016	R186 On 05-May-16	8.34	Call	Bond Future	292	0	292	0	0.00
22/01/2016	R186 On 05-May-16	8.33	Call	Bond Future	286	0	286	0	0.00
22/01/2016	R186 On 05-May-16	8.35	Call	Bond Future	299	0	299	0	0.00
22/01/2016	R186 On 05-May-16	8.75	Call	Bond Future	671	1	671	1	0.00

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22/01/2016	R186 On 05-May-16	8.85	Call	Bond Future	811	1	811	1	0.00
22/01/2016	R186 On 05-May-16	7.56	Call	Bond Future	40	0	40	0	0.00
22/01/2016	R186 On 05-May-16	8.33	Put	Bond Future	9927	10	9927	10	0.00
22/01/2016	R186 On 05-May-16	8.35	Put	Bond Future	9787	10	9787	10	0.00
22/01/2016	R186 On 05-May-16	7.56	Put	Bond Future	15785	16	15785	16	0.00
22/01/2016	R186 On 05-May-16	8.34	Put	Bond Future	9857	10	9857	10	0.00
22/01/2016	R186 On 05-May-16	8.75	Put	Bond Future	7157	8	7157	8	1,900.00
22/01/2016	R186 On 05-May-16	8.85	Put	Bond Future	6563	7	6563	7	5,350.00
22/01/2016	R186 On 04-August-16			Bond Future	9.74	105.8353	9.7442	105.8353	0.00
22/01/2016	R186 On 04-August-16	8.49	Call	Bond Future	864	1	864	1	0.00
22/01/2016	R186 On 04-August-16	8.51	Call	Bond Future	889	1	889	1	0.00
22/01/2016	R186 On 04-August-16	8.50	Call	Bond Future	876	1	876	1	0.00
22/01/2016	R186 On 04-August-16	8.49	Put	Bond Future	9678	10	9678	10	0.00
22/01/2016	R186 On 04-August-16	8.50	Put	Bond Future	9616	10	9616	10	0.00
22/01/2016	R186 On 04-August-16	8.51	Put	Bond Future	9554	10	9554	10	0.00
22/01/2016	R197 On 04-February-16			Bond Future	288.76	288.7714	288.7550	288.7714	57.00
22/01/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R197 On 04-February-16	297.00	Put	Bond Future	8245	8	8245	8	0.00
22/01/2016	R197 On 04-February-16	297.01	Put	Bond Future	8255	8	8255	8	0.00
22/01/2016	R197 On 04-February-16	296.99	Put	Bond Future	8235	8	8235	8	0.00
22/01/2016	R197 On 05-May-16			Bond Future	293.89	293.9087	293.8906	293.9087	1,177.00
22/01/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R197 On 05-May-16	300.01	Put	Bond Future	6119	6	6119	6	0.00
22/01/2016	R197 On 05-May-16	300.00	Put	Bond Future	6109	6	6109	6	0.00
22/01/2016	R197 On 05-May-16	299.99	Put	Bond Future	6099	6	6099	6	0.00
22/01/2016	R197 On 04-August-16			Bond Future	293.03	293.0543	293.0283	293.0543	0.00
22/01/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R197 On 04-August-16	293.96	Put	Bond Future	932	1	932	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
22/01/2016	R197 On 04-August-16	293.97	Put	Bond Future	942	1	942	1	0.00
22/01/2016	R197 On 04-August-16	293.98	Put	Bond Future	952	1	952	1	0.00
22/01/2016	R202 On 04-February-16			Bond Future	238.60	238.6164	238.6029	238.6164	2,867.00
22/01/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R202 On 04-February-16	239.99	Put	Bond Future	1387	1	1387	1	0.00
22/01/2016	R202 On 04-February-16	240.01	Put	Bond Future	1407	1	1407	1	0.00
22/01/2016	R202 On 04-February-16	240.00	Put	Bond Future	1397	1	1397	1	0.00
22/01/2016	R202 On 05-May-16			Bond Future	242.85	242.8613	242.8462	242.8613	40,471.00
22/01/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R202 On 05-May-16	247.00	Put	Bond Future	4154	4	4154	4	0.00
22/01/2016	R202 On 05-May-16	247.01	Put	Bond Future	4164	4	4164	4	0.00
22/01/2016	R202 On 05-May-16	246.99	Put	Bond Future	4144	4	4144	4	0.00
22/01/2016	R202 On 04-August-16			Bond Future	244.05	244.0672	244.0456	244.0672	0.00
22/01/2016	R202 On 04-August-16	243.26	Call	Bond Future	786	1	786	1	0.00
22/01/2016	R202 On 04-August-16	243.25	Call	Bond Future	796	1	796	1	0.00
22/01/2016	R202 On 04-August-16	243.24	Call	Bond Future	806	1	806	1	0.00
22/01/2016	R202 On 04-August-16	243.25	Put	Bond Future	0	0	0	0	0.00
22/01/2016	R202 On 04-August-16	243.26	Put	Bond Future	0	0	0	0	0.00
22/01/2016	R202 On 04-August-16	243.24	Put	Bond Future	0	0	0	0	0.00
22/01/2016	R203 On 04-February-16			Bond Future	8.39	103.0031	8.3911	103.0031	19,561.00
22/01/2016	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R203 On 04-February-16	7.24	Put	Bond Future	1706	2	1706	2	0.00
22/01/2016	R203 On 04-February-16	7.25	Put	Bond Future	1691	2	1691	2	0.00
22/01/2016	R203 On 04-February-16	7.26	Put	Bond Future	1676	2	1676	2	0.00
22/01/2016	R203 On 05-May-16			Bond Future	8.61	100.6798	8.6086	100.6798	0.00
22/01/2016	R203 On 05-May-16	7.24	Call	Bond Future	26	0	26	0	0.00
22/01/2016	R203 On 05-May-16	7.26	Call	Bond Future	28	0	28	0	0.00
22/01/2016	R203 On 05-May-16	7.25	Call	Bond Future	27	0	27	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
22/01/2016	R203 On 05-May-16	7.26	Put	Bond Future	1728	2	1728	2	0.00
22/01/2016	R203 On 05-May-16	7.24	Put	Bond Future	1752	2	1752	2	0.00
22/01/2016	R203 On 05-May-16	7.25	Put	Bond Future	1740	2	1740	2	0.00
22/01/2016	R203 On 04-August-16			Bond Future	8.82	102.6099	8.8203	102.6099	0.00
22/01/2016	R203 On 04-August-16	7.24	Call	Bond Future	54	0	54	0	0.00
22/01/2016	R203 On 04-August-16	7.26	Call	Bond Future	56	0	56	0	0.00
22/01/2016	R203 On 04-August-16	7.25	Call	Bond Future	55	0	55	0	0.00
22/01/2016	R203 On 04-August-16	7.25	Put	Bond Future	1680	2	1680	2	0.00
22/01/2016	R203 On 04-August-16	7.26	Put	Bond Future	1670	2	1670	2	0.00
22/01/2016	R203 On 04-August-16	7.24	Put	Bond Future	1689	2	1689	2	0.00
22/01/2016	R203 On 03-November-16			Bond Future	8.99	100.5029	8.9948	100.5029	0.00
22/01/2016	R203 On 03-November-16	8.84	Call	Bond Future	443	0	443	0	0.00
22/01/2016	R203 On 03-November-16	8.86	Call	Bond Future	451	0	451	0	0.00
22/01/2016	R203 On 03-November-16	8.85	Call	Bond Future	447	0	447	0	0.00
22/01/2016	R203 On 03-November-16	8.84	Put	Bond Future	567	1	567	1	0.00
22/01/2016	R203 On 03-November-16	8.86	Put	Bond Future	558	1	558	1	0.00
22/01/2016	R203 On 03-November-16	8.85	Put	Bond Future	563	1	563	1	0.00
22/01/2016	R204 On 04-February-16			Bond Future	8.83	98.7916	8.8334	98.7916	30,669.00
22/01/2016	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R204 On 04-February-16	7.50	Put	Bond Future	3338	4	3338	4	0.00
22/01/2016	R204 On 04-February-16	7.51	Put	Bond Future	3313	4	3313	4	0.00
22/01/2016	R204 On 04-February-16	7.49	Put	Bond Future	3364	4	3364	4	0.00
22/01/2016	R204 On 05-May-16			Bond Future	9.00	100.5632	8.9998	100.5632	0.00
22/01/2016	R204 On 05-May-16	7.76	Call	Bond Future	85	0	85	0	0.00
22/01/2016	R204 On 05-May-16	7.75	Call	Bond Future	83	0	83	0	0.00
22/01/2016	R204 On 05-May-16	7.74	Call	Bond Future	81	0	81	0	0.00
22/01/2016	R204 On 05-May-16	7.75	Put	Bond Future	2951	3	2951	3	0.00
22/01/2016	R204 On 05-May-16	7.74	Put	Bond Future	2972	3	2972	3	0.00
22/01/2016	R204 On 05-May-16	7.76	Put	Bond Future	2930	3	2930	3	0.00
22/01/2016	R204 On 04-August-16			Bond Future	9.15	98.4495	9.1548	98.4495	0.00
22/01/2016	R204 On 04-August-16	7.74	Call	Bond Future	165	0	165	0	0.00
22/01/2016	R204 On 04-August-16	7.75	Call	Bond Future	168	0	168	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
22/01/2016	R204 On 04-August-16	7.76	Call	Bond Future	170	0	170	0	0.00
22/01/2016	R204 On 04-August-16	7.75	Put	Bond Future	3106	3	3106	3	0.00
22/01/2016	R204 On 04-August-16	7.76	Put	Bond Future	3087	3	3087	3	0.00
22/01/2016	R204 On 04-August-16	7.74	Put	Bond Future	3125	3	3125	3	0.00
22/01/2016	R204 On 03-November-16			Bond Future	9.27	100.4331	9.2667	100.4331	0.00
22/01/2016	R204 On 03-November-16	9.23	Call	Bond Future	883	1	883	1	0.00
22/01/2016	R204 On 03-November-16	9.21	Call	Bond Future	865	1	865	1	0.00
22/01/2016	R204 On 03-November-16	9.22	Call	Bond Future	874	1	874	1	0.00
22/01/2016	R204 On 03-November-16	9.22	Put	Bond Future	961	1	961	1	0.00
22/01/2016	R204 On 03-November-16	9.21	Put	Bond Future	970	1	970	1	0.00
22/01/2016	R204 On 03-November-16	9.23	Put	Bond Future	951	1	951	1	0.00
22/01/2016	R207 On 04-February-16			Bond Future	9.09	94.2744	9.0857	94.2744	39,806.00
22/01/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
22/01/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
22/01/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R207 On 04-February-16	7.50	Put	Bond Future	5121	5	5121	5	0.00
22/01/2016	R207 On 04-February-16	7.51	Put	Bond Future	5087	5	5087	5	0.00
22/01/2016	R207 On 04-February-16	7.27	Put	Bond Future	5891	6	5891	6	0.00
22/01/2016	R207 On 04-February-16	7.49	Put	Bond Future	5154	5	5154	5	0.00
22/01/2016	R207 On 05-May-16			Bond Future	9.23	95.9650	9.2306	95.9650	0.00
22/01/2016	R207 On 05-May-16	7.86	Call	Bond Future	93	0	93	0	0.00
22/01/2016	R207 On 05-May-16	7.84	Call	Bond Future	88	0	88	0	0.00
22/01/2016	R207 On 05-May-16	7.85	Call	Bond Future	91	0	91	0	0.00
22/01/2016	R207 On 05-May-16	7.56	Call	Bond Future	44	0	44	0	43.00
22/01/2016	R207 On 05-May-16	7.85	Put	Bond Future	4272	5	4272	5	0.00
22/01/2016	R207 On 05-May-16	7.86	Put	Bond Future	4243	4	4243	4	0.00
22/01/2016	R207 On 05-May-16	7.56	Put	Bond Future	5132	5	5132	5	0.00
22/01/2016	R207 On 05-May-16	7.84	Put	Bond Future	4301	5	4301	5	0.00
22/01/2016	R207 On 04-August-16			Bond Future	9.36	94.1597	9.3631	94.1597	0.00
22/01/2016	R207 On 04-August-16	8.01	Call	Bond Future	266	0	266	0	0.00
22/01/2016	R207 On 04-August-16	7.99	Call	Bond Future	258	0	258	0	0.00
22/01/2016	R207 On 04-August-16	8.00	Call	Bond Future	262	0	262	0	0.00
22/01/2016	R207 On 04-August-16	7.99	Put	Bond Future	4156	4	4156	4	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
22/01/2016	R207 On 04-August-16	8.00	Put	Bond Future	4131	4	4131	4	0.00
22/01/2016	R207 On 04-August-16	8.01	Put	Bond Future	4106	4	4106	4	0.00
22/01/2016	R208 On 04-February-16			Bond Future	9.26	92.0354	9.2578	92.0354	48,729.00
22/01/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R208 On 04-February-16	7.74	Put	Bond Future	5944	6	5944	6	0.00
22/01/2016	R208 On 04-February-16	7.76	Put	Bond Future	5863	6	5863	6	0.00
22/01/2016	R208 On 04-February-16	7.75	Put	Bond Future	5904	6	5904	6	0.00
22/01/2016	R208 On 05-May-16			Bond Future	9.38	90.2844	9.3790	90.2844	5.00
22/01/2016	R208 On 05-May-16	7.99	Call	Bond Future	121	0	121	0	0.00
22/01/2016	R208 On 05-May-16	8.01	Call	Bond Future	126	0	126	0	0.00
22/01/2016	R208 On 05-May-16	8.00	Call	Bond Future	123	0	123	0	0.00
22/01/2016	R208 On 05-May-16	8.00	Put	Bond Future	5273	6	5273	6	0.00
22/01/2016	R208 On 05-May-16	8.01	Put	Bond Future	5238	6	5238	6	0.00
22/01/2016	R208 On 05-May-16	7.99	Put	Bond Future	5309	6	5309	6	0.00
22/01/2016	R208 On 04-August-16			Bond Future	9.49	92.0152	9.4879	92.0152	0.00
22/01/2016	R208 On 04-August-16	7.99	Call	Bond Future	285	0	285	0	0.00
22/01/2016	R208 On 04-August-16	8.00	Call	Bond Future	289	0	289	0	0.00
22/01/2016	R208 On 04-August-16	8.01	Call	Bond Future	294	0	294	0	0.00
22/01/2016	R208 On 04-August-16	7.99	Put	Bond Future	5644	6	5644	6	0.00
22/01/2016	R208 On 04-August-16	8.00	Put	Bond Future	5611	6	5611	6	0.00
22/01/2016	R208 On 04-August-16	8.01	Put	Bond Future	5579	6	5579	6	0.00
22/01/2016	R208 On 03-November-16			Bond Future	9.57	90.4646	9.5694	90.4646	0.00
22/01/2016	R208 On 03-November-16	9.57	Call	Bond Future	1690	2	1690	2	0.00
22/01/2016	R208 On 03-November-16	9.59	Call	Bond Future	1723	2	1723	2	0.00
22/01/2016	R208 On 03-November-16	9.58	Call	Bond Future	1707	2	1707	2	0.00
22/01/2016	R208 On 03-November-16	9.57	Put	Bond Future	1688	2	1688	2	0.00
22/01/2016	R208 On 03-November-16	9.58	Put	Bond Future	1672	2	1672	2	0.00
22/01/2016	R208 On 03-November-16	9.59	Put	Bond Future	1655	2	1655	2	0.00
22/01/2016	R209 On 04-February-16			Bond Future	10.07	69.4736	10.0660	69.4736	37,526.00
22/01/2016	R209 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R209 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
22/01/2016	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
22/01/2016	R209 On 04-February-16	9.52	Call	Bond Future	67	0	67	0	0.00
22/01/2016	R209 On 04-February-16	8.76	Put	Bond Future	9110	9	9110	9	0.00
22/01/2016	R209 On 04-February-16	8.74	Put	Bond Future	9264	9	9264	9	0.00
22/01/2016	R209 On 04-February-16	9.52	Put	Bond Future	3662	4	3662	4	2,200.00
22/01/2016	R209 On 04-February-16	8.75	Put	Bond Future	9187	9	9187	9	0.00
22/01/2016	R209 On 05-May-16			Bond Future	10.14	67.5699	10.1398	67.5699	2,307.00
22/01/2016	R209 On 05-May-16	9.00	Call	Bond Future	455	0	455	0	6,700.00
22/01/2016	R209 On 05-May-16	9.01	Call	Bond Future	464	0	464	0	0.00
22/01/2016	R209 On 05-May-16	8.25	Call	Bond Future	80	0	80	0	6,700.00
22/01/2016	R209 On 05-May-16	8.99	Call	Bond Future	446	0	446	0	0.00
22/01/2016	R209 On 05-May-16	9.01	Put	Bond Future	8138	8	8138	8	0.00
22/01/2016	R209 On 05-May-16	9.00	Put	Bond Future	8203	8	8203	8	0.00
22/01/2016	R209 On 05-May-16	8.99	Put	Bond Future	8268	8	8268	8	0.00
22/01/2016	R209 On 05-May-16	8.25	Put	Bond Future	13694	14	13694	14	0.00
22/01/2016	R209 On 04-August-16			Bond Future	10.21	68.8655	10.2055	68.8655	0.00
22/01/2016	R209 On 04-August-16	10.60	Call	Bond Future	4854	5	4854	5	6,000.00
22/01/2016	R209 On 04-August-16	9.24	Call	Bond Future	1290	1	1290	1	0.00
22/01/2016	R209 On 04-August-16	9.26	Call	Bond Future	1323	1	1323	1	0.00
22/01/2016	R209 On 04-August-16	9.25	Call	Bond Future	1306	1	1306	1	0.00
22/01/2016	R209 On 04-August-16	9.60	Call	Bond Future	1977	2	1977	2	6,000.00
22/01/2016	R209 On 04-August-16	9.26	Put	Bond Future	7583	8	7583	8	0.00
22/01/2016	R209 On 04-August-16	10.60	Put	Bond Future	2484	3	2484	3	0.00
22/01/2016	R209 On 04-August-16	9.24	Put	Bond Future	7693	8	7693	8	0.00
22/01/2016	R209 On 04-August-16	9.25	Put	Bond Future	7638	8	7638	8	0.00
22/01/2016	R209 On 04-August-16	9.60	Put	Bond Future	5886	6	5886	6	0.00
22/01/2016	R209 On 03-November-16			Bond Future	10.26	67.1010	10.2571	67.1010	0.00
22/01/2016	R209 On 03-November-16	10.24	Call	Bond Future	3284	3	3284	3	0.00
22/01/2016	R209 On 03-November-16	10.26	Call	Bond Future	3345	3	3345	3	0.00
22/01/2016	R209 On 03-November-16	10.25	Call	Bond Future	3314	3	3314	3	0.00
22/01/2016	R209 On 03-November-16	10.26	Put	Bond Future	3327	3	3327	3	0.00
22/01/2016	R209 On 03-November-16	10.25	Put	Bond Future	3358	3	3358	3	0.00
22/01/2016	R209 On 03-November-16	10.24	Put	Bond Future	3389	3	3389	3	0.00
22/01/2016	R210 On 04-February-16			Bond Future	179.48	179.6742	179.4771	179.6742	379.00
22/01/2016	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
22/01/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R210 On 04-February-16	185.00	Put	Bond Future	5523	5	5523	5	0.00
22/01/2016	R210 On 04-February-16	185.01	Put	Bond Future	5533	5	5533	5	0.00
22/01/2016	R210 On 04-February-16	184.99	Put	Bond Future	5513	5	5513	5	0.00
22/01/2016	R210 On 05-May-16			Bond Future	180.50	180.7032	180.5018	180.7032	985.00
22/01/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R210 On 05-May-16	184.99	Put	Bond Future	4488	4	4488	4	0.00
22/01/2016	R210 On 05-May-16	185.00	Put	Bond Future	4498	4	4498	4	0.00
22/01/2016	R210 On 05-May-16	185.01	Put	Bond Future	4508	4	4508	4	0.00
22/01/2016	R210 On 04-August-16			Bond Future	183.95	184.1610	183.9511	184.1610	0.00
22/01/2016	R210 On 04-August-16	181.51	Call	Bond Future	2441	3	2441	3	0.00
22/01/2016	R210 On 04-August-16	181.50	Call	Bond Future	2451	3	2451	3	0.00
22/01/2016	R210 On 04-August-16	181.52	Call	Bond Future	2431	3	2431	3	0.00
22/01/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
22/01/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
22/01/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
22/01/2016	R211 On 04-February-16			Bond Future	134.71	134.6526	134.7118	134.6526	720.00
22/01/2016	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R211 On 04-February-16	138.99	Put	Bond Future	4278	4	4278	4	0.00
22/01/2016	R211 On 04-February-16	139.00	Put	Bond Future	4288	4	4288	4	0.00
22/01/2016	R211 On 04-February-16	139.01	Put	Bond Future	4298	4	4298	4	0.00
22/01/2016	R211 On 05-May-16			Bond Future	137.11	137.0480	137.1077	137.0480	2.00
22/01/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R211 On 05-May-16	138.99	Put	Bond Future	1882	2	1882	2	0.00
22/01/2016	R211 On 05-May-16	139.00	Put	Bond Future	1892	2	1892	2	0.00
22/01/2016	R211 On 05-May-16	139.01	Put	Bond Future	1902	2	1902	2	0.00
22/01/2016	R211 On 04-August-16			Bond Future	137.99	137.9365	137.9938	137.9365	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
22/01/2016	R211 On 04-August-16	137.09	Call	Bond Future	904	1	904	1	0.00
22/01/2016	R211 On 04-August-16	137.07	Call	Bond Future	924	1	924	1	0.00
22/01/2016	R211 On 04-August-16	137.08	Call	Bond Future	914	1	914	1	0.00
22/01/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
22/01/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
22/01/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
22/01/2016	R212 On 04-February-16			Bond Future	140.06	140.0653	140.0573	140.0653	1,005.00
22/01/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R212 On 04-February-16	146.00	Put	Bond Future	5943	6	5943	6	0.00
22/01/2016	R212 On 04-February-16	146.01	Put	Bond Future	5953	6	5953	6	0.00
22/01/2016	R212 On 04-February-16	145.99	Put	Bond Future	5933	6	5933	6	0.00
22/01/2016	R212 On 05-May-16			Bond Future	142.55	142.5570	142.5483	142.5570	914.00
22/01/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R212 On 05-May-16	145.00	Put	Bond Future	2452	2	2452	2	0.00
22/01/2016	R212 On 05-May-16	144.99	Put	Bond Future	2442	2	2442	2	0.00
22/01/2016	R212 On 05-May-16	145.01	Put	Bond Future	2462	2	2462	2	0.00
22/01/2016	R212 On 04-August-16			Bond Future	143.37	143.3817	143.3691	143.3817	0.00
22/01/2016	R212 On 04-August-16	142.44	Call	Bond Future	929	1	929	1	0.00
22/01/2016	R212 On 04-August-16	142.43	Call	Bond Future	939	1	939	1	0.00
22/01/2016	R212 On 04-August-16	142.42	Call	Bond Future	949	1	949	1	0.00
22/01/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
22/01/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
22/01/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
22/01/2016	R213 On 04-February-16			Bond Future	9.95	80.1027	9.9475	80.1027	38,041.00
22/01/2016	R213 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R213 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R213 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R213 On 04-February-16	8.75	Put	Bond Future	8270	9	8270	9	0.00
22/01/2016	R213 On 04-February-16	8.74	Put	Bond Future	8344	9	8344	9	0.00
22/01/2016	R213 On 04-February-16	8.76	Put	Bond Future	8196	8	8196	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
22/01/2016	R213 On 05-May-16			Bond Future	10.03	77.9896	10.0250	77.9896	0.00
22/01/2016	R213 On 05-May-16	8.74	Call	Bond Future	339	0	339	0	0.00
22/01/2016	R213 On 05-May-16	8.75	Call	Bond Future	346	0	346	0	0.00
22/01/2016	R213 On 05-May-16	8.76	Call	Bond Future	354	0	354	0	0.00
22/01/2016	R213 On 05-May-16	8.75	Put	Bond Future	9061	9	9061	9	0.00
22/01/2016	R213 On 05-May-16	8.74	Put	Bond Future	9128	9	9128	9	0.00
22/01/2016	R213 On 05-May-16	8.76	Put	Bond Future	8995	9	8995	9	0.00
22/01/2016	R213 On 04-August-16			Bond Future	10.09	79.4845	10.0934	79.4845	0.00
22/01/2016	R213 On 04-August-16	8.99	Call	Bond Future	1085	1	1085	1	0.00
22/01/2016	R213 On 04-August-16	9.01	Call	Bond Future	1113	1	1113	1	0.00
22/01/2016	R213 On 04-August-16	9.00	Call	Bond Future	1099	1	1099	1	0.00
22/01/2016	R213 On 04-August-16	8.99	Put	Bond Future	8442	9	8442	9	0.00
22/01/2016	R213 On 04-August-16	9.01	Put	Bond Future	8328	9	8328	9	0.00
22/01/2016	R213 On 04-August-16	9.00	Put	Bond Future	8385	9	8385	9	0.00
22/01/2016	R213 On 03-November-16			Bond Future	10.15	77.5329	10.1493	77.5329	0.00
22/01/2016	R213 On 03-November-16	10.20	Call	Bond Future	3490	3	3490	3	0.00
22/01/2016	R213 On 03-November-16	10.19	Call	Bond Future	3459	3	3459	3	0.00
22/01/2016	R213 On 03-November-16	10.18	Call	Bond Future	3428	3	3428	3	0.00
22/01/2016	R213 On 03-November-16	10.19	Put	Bond Future	3208	3	3208	3	0.00
22/01/2016	R213 On 03-November-16	10.20	Put	Bond Future	3178	3	3178	3	0.00
22/01/2016	R213 On 03-November-16	10.18	Put	Bond Future	3239	3	3239	3	0.00
22/01/2016	R214 On 04-February-16			Bond Future	10.17	69.7725	10.1716	69.7725	29,454.00
22/01/2016	R214 On 04-February-16	9.45	Call	Bond Future	20	0	20	0	0.00
22/01/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R214 On 04-February-16	9.35	Call	Bond Future	9	0	9	0	0.00
22/01/2016	R214 On 04-February-16	9.45	Put	Bond Future	4983	5	4983	5	25.00
22/01/2016	R214 On 04-February-16	8.01	Put	Bond Future	16876	17	16876	17	0.00
22/01/2016	R214 On 04-February-16	9.35	Put	Bond Future	5708	6	5708	6	25.00
22/01/2016	R214 On 04-February-16	8.00	Put	Bond Future	16970	17	16970	17	0.00
22/01/2016	R214 On 04-February-16	7.99	Put	Bond Future	17063	17	17063	17	0.00
22/01/2016	R214 On 05-May-16			Bond Future	10.24	67.7277	10.2436	67.7277	5,193.00
22/01/2016	R214 On 05-May-16	8.99	Call	Bond Future	375	0	375	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
22/01/2016	R214 On 05-May-16	9.01	Call	Bond Future	390	0	390	0	0.00
22/01/2016	R214 On 05-May-16	9.00	Call	Bond Future	382	0	382	0	0.00
22/01/2016	R214 On 05-May-16	9.30	Call	Bond Future	687	1	687	1	0.00
22/01/2016	R214 On 05-May-16	9.01	Put	Bond Future	9144	9	9144	9	0.00
22/01/2016	R214 On 05-May-16	9.00	Put	Bond Future	9215	9	9215	9	0.00
22/01/2016	R214 On 05-May-16	8.99	Put	Bond Future	9286	9	9286	9	0.00
22/01/2016	R214 On 05-May-16	9.30	Put	Bond Future	7219	7	7219	7	0.00
22/01/2016	R214 On 04-August-16			Bond Future	10.31	69.0260	10.3076	69.0260	0.00
22/01/2016	R214 On 04-August-16	9.30	Call	Bond Future	1272	1	1272	1	1,300.00
22/01/2016	R214 On 04-August-16	11.30	Call	Bond Future	7266	7	7266	7	6,300.00
22/01/2016	R214 On 04-August-16	9.24	Call	Bond Future	1176	1	1176	1	0.00
22/01/2016	R214 On 04-August-16	9.26	Call	Bond Future	1207	1	1207	1	0.00
22/01/2016	R214 On 04-August-16	9.25	Call	Bond Future	1191	1	1191	1	0.00
22/01/2016	R214 On 04-August-16	8.55	Call	Bond Future	431	0	431	0	1,300.00
22/01/2016	R214 On 04-August-16	10.30	Call	Bond Future	3664	4	3664	4	6,300.00
22/01/2016	R214 On 04-August-16	9.26	Put	Bond Future	8439	8	8439	8	0.00
22/01/2016	R214 On 04-August-16	9.24	Put	Bond Future	8559	9	8559	9	0.00
22/01/2016	R214 On 04-August-16	9.30	Put	Bond Future	8205	8	8205	8	0.00
22/01/2016	R214 On 04-August-16	11.30	Put	Bond Future	1454	1	1454	1	0.00
22/01/2016	R214 On 04-August-16	10.30	Put	Bond Future	3712	4	3712	4	0.00
22/01/2016	R214 On 04-August-16	9.25	Put	Bond Future	8498	9	8498	9	0.00
22/01/2016	R214 On 04-August-16	8.55	Put	Bond Future	13333	13	13333	13	0.00
22/01/2016	R214 On 03-November-16			Bond Future	10.36	67.1175	10.3605	67.1175	0.00
22/01/2016	R214 On 03-November-16	10.33	Call	Bond Future	3344	3	3344	3	0.00
22/01/2016	R214 On 03-November-16	10.35	Call	Bond Future	3404	3	3404	3	0.00
22/01/2016	R214 On 03-November-16	10.34	Call	Bond Future	3374	3	3374	3	0.00
22/01/2016	R214 On 03-November-16	10.33	Put	Bond Future	3535	4	3535	4	0.00
22/01/2016	R214 On 03-November-16	10.34	Put	Bond Future	3503	4	3503	4	0.00
22/01/2016	R214 On 03-November-16	10.35	Put	Bond Future	3470	3	3470	3	0.00
22/01/2016	R248 On 04-February-16			Bond Future	10.23	90.0049	10.2270	90.0049	59,278.00
22/01/2016	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R248 On 04-February-16	9.45	Call	Bond Future	16	0	16	0	0.00
22/01/2016	R248 On 04-February-16	9.55	Call	Bond Future	36	0	36	0	0.00
22/01/2016	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
22/01/2016	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
22/01/2016	R248 On 04-February-16	9.45	Put	Bond Future	6845	7	6845	7	75.00
22/01/2016	R248 On 04-February-16	9.00	Put	Bond Future	11241	11	11241	11	0.00
22/01/2016	R248 On 04-February-16	9.01	Put	Bond Future	11139	11	11139	11	0.00
22/01/2016	R248 On 04-February-16	8.99	Put	Bond Future	11343	11	11343	11	0.00
22/01/2016	R248 On 04-February-16	9.55	Put	Bond Future	5932	6	5932	6	75.00
22/01/2016	R248 On 05-May-16			Bond Future	10.30	87.1820	10.3017	87.1820	2,989.00
22/01/2016	R248 On 05-May-16	8.99	Call	Bond Future	417	0	417	0	0.00
22/01/2016	R248 On 05-May-16	9.00	Call	Bond Future	426	0	426	0	0.00
22/01/2016	R248 On 05-May-16	9.01	Call	Bond Future	435	0	435	0	0.00
22/01/2016	R248 On 05-May-16	9.00	Put	Bond Future	12266	12	12266	12	0.00
22/01/2016	R248 On 05-May-16	8.99	Put	Bond Future	12359	12	12359	12	0.00
22/01/2016	R248 On 05-May-16	9.01	Put	Bond Future	12173	12	12173	12	0.00
22/01/2016	R248 On 04-August-16			Bond Future	10.37	88.8532	10.3684	88.8532	0.00
22/01/2016	R248 On 04-August-16	9.25	Call	Bond Future	1394	1	1394	1	0.00
22/01/2016	R248 On 04-August-16	9.24	Call	Bond Future	1376	1	1376	1	0.00
22/01/2016	R248 On 04-August-16	9.26	Call	Bond Future	1413	1	1413	1	0.00
22/01/2016	R248 On 04-August-16	9.26	Put	Bond Future	11189	11	11189	11	0.00
22/01/2016	R248 On 04-August-16	9.25	Put	Bond Future	11268	11	11268	11	0.00
22/01/2016	R248 On 04-August-16	9.24	Put	Bond Future	11347	11	11347	11	0.00
22/01/2016	R248 On 03-November-16			Bond Future	10.42	86.2023	10.4238	86.2023	0.00
22/01/2016	R248 On 03-November-16	10.39	Call	Bond Future	4236	4	4236	4	0.00
22/01/2016	R248 On 03-November-16	10.38	Call	Bond Future	4198	4	4198	4	0.00
22/01/2016	R248 On 03-November-16	10.37	Call	Bond Future	4160	4	4160	4	0.00
22/01/2016	R248 On 03-November-16	10.38	Put	Bond Future	4546	5	4546	5	0.00
22/01/2016	R248 On 03-November-16	10.39	Put	Bond Future	4504	5	4504	5	0.00
22/01/2016	R248 On 03-November-16	10.37	Put	Bond Future	4588	5	4588	5	0.00