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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
25/01/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	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
25/01/2016	2025 On 04-February-16			Bond Future	121.16	121.6613	121.1554	121.6613	2,062.00
25/01/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2025 On 04-February-16	125.99	Put	Bond Future	4835	4	4835	4	0.00
25/01/2016	2025 On 04-February-16	126.00	Put	Bond Future	4845	4	4845	4	0.00
25/01/2016	2025 On 04-February-16	126.01	Put	Bond Future	4855	4	4855	4	0.00
25/01/2016	2025 On 05-May-16			Bond Future	123.31	123.8252	123.3088	123.8252	2,637.00
25/01/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2025 On 05-May-16	126.00	Put	Bond Future	2691	2	2691	2	0.00
25/01/2016	2025 On 05-May-16	126.01	Put	Bond Future	2701	2	2701	2	0.00
25/01/2016	2025 On 05-May-16	125.99	Put	Bond Future	2681	2	2681	2	0.00
25/01/2016	2025 On 04-August-16			Bond Future	124.41	124.9421	124.4108	124.9421	0.00
25/01/2016	2025 On 04-August-16	123.86	Call	Bond Future	551	1	551	1	0.00
25/01/2016	2025 On 04-August-16	123.87	Call	Bond Future	541	1	541	1	0.00
25/01/2016	2025 On 04-August-16	123.85	Call	Bond Future	561	1	561	1	0.00
25/01/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
25/01/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
25/01/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
25/01/2016	2030 On 04-February-16			Bond Future	9.95	85.7916	9.9515	85.7916	14,792.00
25/01/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2030 On 04-February-16	8.75	Put	Bond Future	8582	8	8582	8	0.00
25/01/2016	2030 On 04-February-16	8.74	Put	Bond Future	8659	8	8659	8	0.00
25/01/2016	2030 On 04-February-16	8.76	Put	Bond Future	8506	8	8506	8	0.00
25/01/2016	2030 On 05-May-16			Bond Future	10.04	87.3296	10.0381	87.3296	0.00
25/01/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2030 On 05-May-16	9.00	Put	Bond Future	7220	7	7220	7	0.00
25/01/2016	2030 On 05-May-16	8.99	Put	Bond Future	7294	7	7294	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
25/01/2016	2030 On 05-May-16	9.01	Put	Bond Future	7146	7	7146	7	0.00
25/01/2016	2030 On 04-August-16			Bond Future	10.12	84.9927	10.1175	84.9927	0.00
25/01/2016	2030 On 04-August-16	10.17	Call	Bond Future	338	1	338	1	0.00
25/01/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
25/01/2016	2032 On 04-February-16			Bond Future	10.06	88.8128	10.0616	88.8128	8,437.00
25/01/2016	2032 On 04-February-16	9.20	Call	Bond Future	2	0	2	0	0.00
25/01/2016	2032 On 04-February-16	9.30	Call	Bond Future	6	0	6	0	0.00
25/01/2016	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2032 On 04-February-16	9.30	Put	Bond Future	5633	5	5633	5	22.00
25/01/2016	2032 On 04-February-16	9.20	Put	Bond Future	6409	6	6409	6	22.00
25/01/2016	2032 On 04-February-16	8.70	Put	Bond Future	10452	10	10452	10	0.00
25/01/2016	2032 On 04-February-16	8.71	Put	Bond Future	10368	10	10368	10	0.00
25/01/2016	2032 On 04-February-16	8.69	Put	Bond Future	10535	10	10535	10	0.00
25/01/2016	2032 On 05-May-16			Bond Future	10.15	86.2476	10.1463	86.2476	856.00
25/01/2016	2032 On 05-May-16	9.01	Call	Bond Future	493	1	493	1	0.00
25/01/2016	2032 On 05-May-16	8.99	Call	Bond Future	473	1	473	1	0.00
25/01/2016	2032 On 05-May-16	9.00	Call	Bond Future	483	1	483	1	0.00
25/01/2016	2032 On 05-May-16	8.99	Put	Bond Future	9091	9	9091	9	0.00
25/01/2016	2032 On 05-May-16	9.01	Put	Bond Future	8950	9	8950	9	0.00
25/01/2016	2032 On 05-May-16	9.00	Put	Bond Future	9020	9	9020	9	0.00
25/01/2016	2032 On 04-August-16			Bond Future	10.22	87.8990	10.2225	87.8990	0.00
25/01/2016	2032 On 04-August-16	8.99	Call	Bond Future	1005	1	1005	1	0.00
25/01/2016	2032 On 04-August-16	9.01	Call	Bond Future	1032	1	1032	1	0.00
25/01/2016	2032 On 04-August-16	9.00	Call	Bond Future	1019	1	1019	1	0.00
25/01/2016	2032 On 04-August-16	9.00	Put	Bond Future	10028	10	10028	10	0.00
25/01/2016	2032 On 04-August-16	9.01	Put	Bond Future	9963	10	9963	10	0.00
25/01/2016	2032 On 04-August-16	8.99	Put	Bond Future	10094	10	10094	10	0.00
25/01/2016	2032 On 03-November-16			Bond Future	10.28	85.5095	10.2813	85.5095	0.00
25/01/2016	2032 On 03-November-16	10.28	Call	Bond Future	3654	4	3654	4	0.00
25/01/2016	2032 On 03-November-16	10.30	Call	Bond Future	3721	4	3721	4	0.00
25/01/2016	2032 On 03-November-16	10.29	Call	Bond Future	3687	4	3687	4	0.00
25/01/2016	2032 On 03-November-16	10.28	Put	Bond Future	3663	4	3663	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
25/01/2016	2032 On 03-November-16	10.29	Put	Bond Future	3628	4	3628	4	0.00
25/01/2016	2032 On 03-November-16	10.30	Put	Bond Future	3594	4	3594	4	0.00
25/01/2016	2033 On 04-February-16			Bond Future	102.69	102.6936	102.6877	102.6936	185.00
25/01/2016	2033 On 04-February-16	102.41	Call	Bond Future	278	0	278	0	0.00
25/01/2016	2033 On 04-February-16	102.40	Call	Bond Future	288	0	288	0	0.00
25/01/2016	2033 On 04-February-16	102.39	Call	Bond Future	298	0	298	0	0.00
25/01/2016	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
25/01/2016	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
25/01/2016	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
25/01/2016	2033 On 05-May-16			Bond Future	103.54	103.5448	103.5375	103.5448	972.00
25/01/2016	2033 On 05-May-16	102.40	Call	Bond Future	1138	1	1138	1	0.00
25/01/2016	2033 On 05-May-16	102.39	Call	Bond Future	1148	1	1148	1	0.00
25/01/2016	2033 On 05-May-16	102.41	Call	Bond Future	1128	1	1128	1	0.00
25/01/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
25/01/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
25/01/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
25/01/2016	2037 On 04-February-16			Bond Future	10.20	85.7826	10.1960	85.7826	42,036.00
25/01/2016	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2037 On 04-February-16	9.43	Call	Bond Future	6	0	6	0	0.00
25/01/2016	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2037 On 04-February-16	9.30	Call	Bond Future	2	0	2	0	0.00
25/01/2016	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2037 On 04-February-16	8.75	Put	Bond Future	12186	12	12186	12	0.00
25/01/2016	2037 On 04-February-16	8.74	Put	Bond Future	12280	12	12280	12	0.00
25/01/2016	2037 On 04-February-16	9.43	Put	Bond Future	6141	6	6141	6	16.00
25/01/2016	2037 On 04-February-16	8.76	Put	Bond Future	12093	12	12093	12	0.00
25/01/2016	2037 On 04-February-16	9.30	Put	Bond Future	7246	7	7246	7	16.00
25/01/2016	2037 On 05-May-16			Bond Future	10.28	87.3205	10.2788	87.3205	2,555.00
25/01/2016	2037 On 05-May-16	8.99	Call	Bond Future	394	0	394	0	0.00
25/01/2016	2037 On 05-May-16	9.00	Call	Bond Future	402	0	402	0	0.00
25/01/2016	2037 On 05-May-16	9.01	Call	Bond Future	411	0	411	0	0.00
25/01/2016	2037 On 05-May-16	9.00	Put	Bond Future	10884	11	10884	11	0.00
25/01/2016	2037 On 05-May-16	9.01	Put	Bond Future	10802	11	10802	11	0.00
25/01/2016	2037 On 05-May-16	8.99	Put	Bond Future	10965	11	10965	11	0.00

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25/01/2016	2037 On 04-August-16			Bond Future	10.36	84.7328	10.3553	84.7328	0.00
25/01/2016	2037 On 04-August-16	9.25	Call	Bond Future	1305	1	1305	1	0.00
25/01/2016	2037 On 04-August-16	9.26	Call	Bond Future	1321	1	1321	1	0.00
25/01/2016	2037 On 04-August-16	9.24	Call	Bond Future	1288	1	1288	1	0.00
25/01/2016	2037 On 04-August-16	9.25	Put	Bond Future	10119	10	10119	10	0.00
25/01/2016	2037 On 04-August-16	9.26	Put	Bond Future	10050	10	10050	10	0.00
25/01/2016	2037 On 04-August-16	9.24	Put	Bond Future	10189	10	10189	10	0.00
25/01/2016	2037 On 03-November-16			Bond Future	10.41	86.4414	10.4101	86.4414	0.00
25/01/2016	2037 On 03-November-16	10.35	Call	Bond Future	3783	4	3783	4	0.00
25/01/2016	2037 On 03-November-16	10.36	Call	Bond Future	3818	4	3818	4	0.00
25/01/2016	2037 On 03-November-16	10.37	Call	Bond Future	3853	4	3853	4	0.00
25/01/2016	2037 On 03-November-16	10.36	Put	Bond Future	4185	4	4185	4	0.00
25/01/2016	2037 On 03-November-16	10.37	Put	Bond Future	4146	4	4146	4	0.00
25/01/2016	2037 On 03-November-16	10.35	Put	Bond Future	4223	4	4223	4	0.00
25/01/2016	2038 On 04-February-16			Bond Future	127.01	127.0195	127.0122	127.0195	5,433.00
25/01/2016	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2038 On 04-February-16	131.01	Put	Bond Future	3998	4	3998	4	0.00
25/01/2016	2038 On 04-February-16	131.00	Put	Bond Future	3988	4	3988	4	0.00
25/01/2016	2038 On 04-February-16	130.99	Put	Bond Future	3978	4	3978	4	0.00
25/01/2016	2038 On 05-May-16			Bond Future	129.27	129.2787	129.2696	129.2787	13,650.00
25/01/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2038 On 05-May-16	130.99	Put	Bond Future	1720	2	1720	2	0.00
25/01/2016	2038 On 05-May-16	131.00	Put	Bond Future	1730	2	1730	2	0.00
25/01/2016	2038 On 05-May-16	131.01	Put	Bond Future	1740	2	1740	2	0.00
25/01/2016	2038 On 04-August-16			Bond Future	130.33	130.3438	130.3291	130.3438	0.00
25/01/2016	2038 On 04-August-16	129.31	Call	Bond Future	1019	1	1019	1	0.00
25/01/2016	2038 On 04-August-16	129.30	Call	Bond Future	1029	1	1029	1	0.00
25/01/2016	2038 On 04-August-16	129.32	Call	Bond Future	1009	1	1009	1	0.00
25/01/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
25/01/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00

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25/01/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
25/01/2016	2040 On 04-February-16			Bond Future	10.28	89.0768	10.2761	89.0768	0.00
25/01/2016	2040 On 04-February-16	9.50	Call	Bond Future	6	0	6	0	0.00
25/01/2016	2040 On 04-February-16	9.51	Call	Bond Future	7	0	7	0	0.00
25/01/2016	2040 On 04-February-16	9.49	Call	Bond Future	6	0	6	0	0.00
25/01/2016	2040 On 04-February-16	9.50	Put	Bond Future	6607	6	6607	6	0.00
25/01/2016	2040 On 04-February-16	9.51	Put	Bond Future	6517	6	6517	6	0.00
25/01/2016	2040 On 04-February-16	9.49	Put	Bond Future	6697	7	6697	7	0.00
25/01/2016	2040 On 05-May-16			Bond Future	10.36	90.6738	10.3596	90.6738	1,820.00
25/01/2016	2040 On 05-May-16	9.51	Call	Bond Future	1003	1	1003	1	0.00
25/01/2016	2040 On 05-May-16	9.50	Call	Bond Future	985	1	985	1	0.00
25/01/2016	2040 On 05-May-16	9.49	Call	Bond Future	968	1	968	1	0.00
25/01/2016	2040 On 05-May-16	9.50	Put	Bond Future	8235	8	8235	8	0.00
25/01/2016	2040 On 05-May-16	9.51	Put	Bond Future	8163	8	8163	8	0.00
25/01/2016	2040 On 05-May-16	9.49	Put	Bond Future	8308	8	8308	8	0.00
25/01/2016	2040 On 04-August-16			Bond Future	10.44	87.8998	10.4369	87.8998	0.00
25/01/2016	2040 On 04-August-16	9.50	Call	Bond Future	1720	2	1720	2	0.00
25/01/2016	2040 On 04-August-16	9.51	Call	Bond Future	1742	2	1742	2	0.00
25/01/2016	2040 On 04-August-16	9.49	Call	Bond Future	1700	2	1700	2	0.00
25/01/2016	2040 On 04-August-16	9.50	Put	Bond Future	9557	9	9557	9	0.00
25/01/2016	2040 On 04-August-16	9.51	Put	Bond Future	9489	9	9489	9	0.00
25/01/2016	2040 On 04-August-16	9.49	Put	Bond Future	9626	10	9626	10	0.00
25/01/2016	2044 On 04-February-16			Bond Future	10.28	86.4581	10.2758	86.4581	20,089.00
25/01/2016	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2044 On 04-February-16	9.58	Call	Bond Future	14	0	14	0	0.00
25/01/2016	2044 On 04-February-16	9.01	Put	Bond Future	11308	11	11308	11	0.00
25/01/2016	2044 On 04-February-16	9.58	Put	Bond Future	5930	6	5930	6	0.00
25/01/2016	2044 On 04-February-16	8.99	Put	Bond Future	11507	11	11507	11	0.00
25/01/2016	2044 On 04-February-16	9.00	Put	Bond Future	11408	11	11408	11	0.00
25/01/2016	2044 On 05-May-16			Bond Future	10.36	88.0081	10.3565	88.0081	400.00
25/01/2016	2044 On 05-May-16	8.99	Call	Bond Future	352	0	352	0	0.00
25/01/2016	2044 On 05-May-16	9.01	Call	Bond Future	368	0	368	0	0.00

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25/01/2016	2044 On 05-May-16	9.00	Call	Bond Future	359	0	359	0	0.00
25/01/2016	2044 On 05-May-16	9.01	Put	Bond Future	12304	12	12304	12	0.00
25/01/2016	2044 On 05-May-16	8.99	Put	Bond Future	12487	12	12487	12	0.00
25/01/2016	2044 On 05-May-16	9.00	Put	Bond Future	12395	12	12395	12	0.00
25/01/2016	2044 On 04-August-16			Bond Future	10.43	85.3084	10.4312	85.3084	0.00
25/01/2016	2044 On 04-August-16	9.51	Call	Bond Future	1751	2	1751	2	0.00
25/01/2016	2044 On 04-August-16	9.50	Call	Bond Future	1729	2	1729	2	0.00
25/01/2016	2044 On 04-August-16	9.49	Call	Bond Future	1708	2	1708	2	0.00
25/01/2016	2044 On 04-August-16	9.50	Put	Bond Future	9582	9	9582	9	0.00
25/01/2016	2044 On 04-August-16	9.49	Put	Bond Future	9653	10	9653	10	0.00
25/01/2016	2044 On 04-August-16	9.51	Put	Bond Future	9513	9	9513	9	0.00
25/01/2016	2044 On 03-November-16			Bond Future	10.49	87.0287	10.4852	87.0287	0.00
25/01/2016	2044 On 03-November-16	10.42	Call	Bond Future	4026	4	4026	4	0.00
25/01/2016	2044 On 03-November-16	10.43	Call	Bond Future	4063	4	4063	4	0.00
25/01/2016	2044 On 03-November-16	10.41	Call	Bond Future	3990	4	3990	4	0.00
25/01/2016	2044 On 03-November-16	10.42	Put	Bond Future	4533	4	4533	4	0.00
25/01/2016	2044 On 03-November-16	10.43	Put	Bond Future	4492	4	4492	4	0.00
25/01/2016	2044 On 03-November-16	10.41	Put	Bond Future	4575	4	4575	4	0.00
25/01/2016	2046 On 04-February-16			Bond Future	128.12	128.4081	128.1245	128.4081	227.00
25/01/2016	2046 On 04-February-16	127.99	Call	Bond Future	135	0	135	0	0.00
25/01/2016	2046 On 04-February-16	128.01	Call	Bond Future	115	0	115	0	0.00
25/01/2016	2046 On 04-February-16	128.00	Call	Bond Future	125	0	125	0	0.00
25/01/2016	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
25/01/2016	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
25/01/2016	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
25/01/2016	2046 On 05-May-16			Bond Future	128.97	129.2624	128.9720	129.2624	12,563.00
25/01/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2046 On 05-May-16	129.99	Put	Bond Future	1018	1	1018	1	0.00
25/01/2016	2046 On 05-May-16	130.01	Put	Bond Future	1038	1	1038	1	0.00
25/01/2016	2046 On 05-May-16	130.00	Put	Bond Future	1028	1	1028	1	0.00
25/01/2016	2046 On 04-August-16			Bond Future	131.43	131.7322	131.4310	131.7322	0.00
25/01/2016	2046 On 04-August-16	129.00	Call	Bond Future	2431	3	2431	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2016	2046 On 04-August-16	129.01	Call	Bond Future	2421	3	2421	3	0.00
25/01/2016	2046 On 04-August-16	129.02	Call	Bond Future	2411	3	2411	3	0.00
25/01/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
25/01/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
25/01/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
25/01/2016	2050 On 04-February-16			Bond Future	136.98	136.9898	136.9822	136.9898	1,424.00
25/01/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
25/01/2016	2050 On 04-February-16	138.00	Put	Bond Future	1018	1	1018	1	0.00
25/01/2016	2050 On 04-February-16	138.01	Put	Bond Future	1028	1	1028	1	0.00
25/01/2016	2050 On 04-February-16	137.99	Put	Bond Future	1008	1	1008	1	0.00
25/01/2016	2050 On 05-May-16			Bond Future	139.42	139.4263	139.4167	139.4263	16,373.00
25/01/2016	2050 On 05-May-16	137.99	Call	Bond Future	1427	1	1427	1	0.00
25/01/2016	2050 On 05-May-16	138.01	Call	Bond Future	1407	1	1407	1	0.00
25/01/2016	2050 On 05-May-16	138.00	Call	Bond Future	1417	1	1417	1	0.00
25/01/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
25/01/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
25/01/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
25/01/2016	2050 On 04-August-16			Bond Future	140.51	140.5258	140.5102	140.5258	0.00
25/01/2016	2050 On 04-August-16	139.12	Call	Bond Future	1390	1	1390	1	0.00
25/01/2016	2050 On 04-August-16	139.14	Call	Bond Future	1370	1	1370	1	0.00
25/01/2016	2050 On 04-August-16	139.13	Call	Bond Future	1380	1	1380	1	0.00
25/01/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
25/01/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
25/01/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
25/01/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	AL37 On 04-February-16			Index Future	454.99	455.2560	454.9860	455.2560	2.00
25/01/2016	AL37 On 05-May-16			Index Future	463.14	463.4180	463.1350	463.4180	2.00
25/01/2016	AL37 On 04-August-16			Index Future	471.88	472.1930	471.8830	472.1930	0.00
25/01/2016	AL7T On 04-February-16			Index Future	519.28	519.9540	519.2800	519.9540	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
25/01/2016	AL7T On 05-May-16			Index Future	528.58	529.2760	528.5800	529.2760	0.00
25/01/2016	AL7T On 04-August-16			Index Future	538.56	539.2990	538.5640	539.2990	0.00
25/01/2016	ALBI On 04-February-16			Index Future	471.50	472.0710	471.5000	472.0710	639.00
25/01/2016	ALBI On 05-May-16			Index Future	479.94	480.5340	479.9440	480.5340	44.00
25/01/2016	ALBI On 04-August-16			Index Future	489.01	489.6340	489.0100	489.6340	0.00
25/01/2016	ALBI On 03-November-16			Index Future	498.98	499.5830	498.9830	499.5830	0.00
25/01/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/01/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	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
25/01/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2016	EL28 On 04-February-16			Bond Future	125.45	125.5230	125.4518	125.5230	0.00
25/01/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
25/01/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
25/01/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
25/01/2016	EL28 On 04-February-16	129.00	Put	Bond Future	3548	3	3548	3	0.00
25/01/2016	EL28 On 04-February-16	129.01	Put	Bond Future	3558	3	3558	3	0.00
25/01/2016	EL28 On 04-February-16	128.99	Put	Bond Future	3538	3	3538	3	0.00
25/01/2016	EL28 On 05-May-16			Bond Future	126.11	126.1803	126.1063	126.1803	0.00
25/01/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
25/01/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
25/01/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
25/01/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2894	3	2894	3	0.00
25/01/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2904	3	2904	3	0.00
25/01/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2884	3	2884	3	0.00
25/01/2016	EL28 On 04-August-16			Bond Future	128.51	128.5917	128.5109	128.5917	0.00
25/01/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1651	2	1651	2	0.00
25/01/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1641	2	1641	2	0.00
25/01/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1631	2	1631	2	0.00
25/01/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
25/01/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
25/01/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
25/01/2016	ES33 On 04-February-16			Bond Future	11.00	76.1106	10.9955	76.1106	2,000.00
25/01/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
25/01/2016	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
25/01/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
25/01/2016	ES33 On 04-February-16	9.99	Put	Bond Future	6516	6	6516	6	0.00
25/01/2016	ES33 On 04-February-16	10.00	Put	Bond Future	6447	6	6447	6	0.00
25/01/2016	ES33 On 04-February-16	10.01	Put	Bond Future	6378	6	6378	6	0.00
25/01/2016	ES33 On 05-May-16			Bond Future	11.11	73.6837	11.1063	73.6837	6,776.00
25/01/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
25/01/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
25/01/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
25/01/2016	ES33 On 05-May-16	10.01	Put	Bond Future	7025	7	7025	7	0.00
25/01/2016	ES33 On 05-May-16	10.00	Put	Bond Future	7094	7	7094	7	0.00
25/01/2016	ES33 On 05-May-16	9.99	Put	Bond Future	7163	7	7163	7	0.00
25/01/2016	ES33 On 04-August-16			Bond Future	11.21	75.0944	11.2094	75.0944	0.00
25/01/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
25/01/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
25/01/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
25/01/2016	ES33 On 04-August-16	10.24	Put	Bond Future	6061	6	6061	6	0.00
25/01/2016	ES33 On 04-August-16	10.26	Put	Bond Future	5928	6	5928	6	0.00
25/01/2016	ES33 On 04-August-16	10.25	Put	Bond Future	5994	6	5994	6	0.00
25/01/2016	ES33 On 03-November-16			Bond Future	11.30	72.8130	11.2975	72.8130	0.00
25/01/2016	ES33 On 03-November-16	11.30	Call	Bond Future	14	0	14	0	0.00
25/01/2016	ES33 On 03-November-16	11.31	Call	Bond Future	72	0	72	0	0.00
25/01/2016	ES33 On 03-November-16	11.29	Call	Bond Future	0	0	0	0	0.00
25/01/2016	ES33 On 03-November-16	11.29	Put	Bond Future	44	0	44	0	0.00
25/01/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
25/01/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
25/01/2016	ES42 On 04-February-16			Bond Future	11.13	80.3055	11.1348	80.3055	2,750.00
25/01/2016	ES42 On 05-May-16			Bond Future	11.25	77.4826	11.2457	77.4826	4,500.00
25/01/2016	GOVI On 04-February-16			GOVI	471.42	471.9540	471.4230	471.9540	483.00
25/01/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
25/01/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
25/01/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
25/01/2016	GOVI On 04-February-16	511.99	Put	GOVI	405670	40	405670	40	0.00
25/01/2016	GOVI On 04-February-16	512.00	Put	GOVI	405770	40	405770	40	0.00
25/01/2016	GOVI On 04-February-16	512.01	Put	GOVI	405870	40	405870	40	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
25/01/2016	GOVI On 05-May-16			GOVI	479.87	480.4150	479.8660	480.4150	146.00
25/01/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
25/01/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
25/01/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
25/01/2016	GOVI On 05-May-16	517.99	Put	GOVI	381240	38	381240	38	0.00
25/01/2016	GOVI On 05-May-16	518.00	Put	GOVI	381340	38	381340	38	0.00
25/01/2016	GOVI On 05-May-16	518.01	Put	GOVI	381440	38	381440	38	0.00
25/01/2016	GOVI On 04-August-16			GOVI	488.93	489.5130	488.9300	489.5130	0.00
25/01/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
25/01/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
25/01/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
25/01/2016	GOVI On 04-August-16	521.01	Put	GOVI	320800	31	320800	31	0.00
25/01/2016	GOVI On 04-August-16	520.99	Put	GOVI	320600	31	320600	31	0.00
25/01/2016	GOVI On 04-August-16	521.00	Put	GOVI	320700	31	320700	31	0.00
25/01/2016	GOVI On 03-November-16			GOVI	498.90	499.4600	498.9010	499.4600	0.00
25/01/2016	GOVI On 03-November-16	476.11	Call	GOVI	227910	23	227910	23	0.00
25/01/2016	GOVI On 03-November-16	476.12	Call	GOVI	227810	23	227810	23	0.00
25/01/2016	GOVI On 03-November-16	476.13	Call	GOVI	227710	23	227710	23	0.00
25/01/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
25/01/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
25/01/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
25/01/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/01/2016	IGOV On 04-February-16			Index Future	233.58	233.9860	233.5830	233.9860	700.00
25/01/2016	IGOV On 05-May-16			Index Future	237.73	238.1480	237.7340	238.1480	554.00
25/01/2016	IGOV On 04-August-16			Index Future	242.22	242.6500	242.2170	242.6500	0.00
25/01/2016	IGOV On 03-November-16			Index Future	247.14	247.5620	247.1370	247.5620	0.00
25/01/2016	ILBI On 04-February-16			Index Future	632.85	633.7980	632.8460	633.7980	157.00
25/01/2016	ILBI On 05-May-16			Index Future	643.60	644.5700	643.5970	644.5700	0.00
25/01/2016	ILBI On 04-August-16			Index Future	655.31	656.3100	655.3110	656.3100	0.00
25/01/2016	IS01 On 19-December-16			Interest Rate Swap	100.28	100.2780	100.2847	100.2780	0.00
25/01/2016	IS01 On 16-March-17			Interest Rate Swap	100.38	100.3884	100.3776	100.3884	0.00
25/01/2016	IS02 On 18-December-17			Interest Rate Swap	101.07	101.0995	101.0736	101.0995	0.00
25/01/2016	IS02 On 16-March-18			Interest Rate Swap	100.64	100.6888	100.6442	100.6888	0.00
25/01/2016	IS05 On 17-December-20			Interest Rate Swap	102.71	102.7325	102.7113	102.7325	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
25/01/2016	IS05 On 16-March-21			Interest Rate Swap	102.33	102.3512	102.3311	102.3512	0.00
25/01/2016	IS10 On 17-December-25			Interest Rate Swap	106.09	106.0984	106.0944	106.0984	0.00
25/01/2016	IS10 On 16-March-26			Interest Rate Swap	103.46	103.4699	103.4629	103.4699	0.00
25/01/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/01/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/01/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/01/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/01/2016	JBAF On 17-February-16			Jibar Tradeable Future	6.89	93.0800	6.8900	93.0800	2,000.00
25/01/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.12	92.8300	7.1200	92.8300	0.00
25/01/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.27	92.7200	7.2700	92.7200	0.00
25/01/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
25/01/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.52	92.4700	7.5200	92.4700	0.00
25/01/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.70	92.2700	7.7000	92.2700	0.00
25/01/2016	JBAF On 21-September-16			Jibar Tradeable Future	8.14	92.1300	8.1400	92.1300	0.00
25/01/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.34	91.8400	8.3400	91.8400	0.00
25/01/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.55	91.6300	8.5500	91.6300	0.00
25/01/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.56	91.4300	8.5600	91.4300	500.00
25/01/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.63	91.2900	8.6300	91.2900	0.00
25/01/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.82	91.1500	8.8200	91.1500	0.00
25/01/2016	R023 On 04-February-16			Bond Future	9.46	94.9160	9.4552	94.9160	11,776.00
25/01/2016	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R023 On 04-February-16	7.99	Put	Bond Future	7361	7	7361	7	0.00
25/01/2016	R023 On 04-February-16	8.00	Put	Bond Future	7308	7	7308	7	0.00
25/01/2016	R023 On 04-February-16	8.01	Put	Bond Future	7255	7	7255	7	0.00
25/01/2016	R023 On 05-May-16			Bond Future	9.56	92.6878	9.5573	92.6878	0.00
25/01/2016	R023 On 05-May-16	8.26	Call	Bond Future	197	0	197	0	0.00
25/01/2016	R023 On 05-May-16	8.25	Call	Bond Future	193	0	193	0	0.00
25/01/2016	R023 On 05-May-16	8.24	Call	Bond Future	189	0	189	0	0.00
25/01/2016	R023 On 05-May-16	8.25	Put	Bond Future	6524	6	6524	6	0.00
25/01/2016	R023 On 05-May-16	8.24	Put	Bond Future	6570	6	6570	6	0.00
25/01/2016	R023 On 05-May-16	8.26	Put	Bond Future	6478	6	6478	6	0.00
25/01/2016	R023 On 04-August-16			Bond Future	9.65	94.4620	9.6472	94.4620	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
25/01/2016	R023 On 04-August-16	8.24	Call	Bond Future	452	0	452	0	0.00
25/01/2016	R023 On 04-August-16	8.26	Call	Bond Future	466	0	466	0	0.00
25/01/2016	R023 On 04-August-16	8.25	Call	Bond Future	459	0	459	0	0.00
25/01/2016	R023 On 04-August-16	8.25	Put	Bond Future	7030	7	7030	7	0.00
25/01/2016	R023 On 04-August-16	8.24	Put	Bond Future	7072	7	7072	7	0.00
25/01/2016	R023 On 04-August-16	8.26	Put	Bond Future	6987	7	6987	7	0.00
25/01/2016	R023 On 03-November-16			Bond Future	9.72	92.4312	9.7168	92.4312	0.00
25/01/2016	R023 On 03-November-16	9.73	Call	Bond Future	2291	2	2291	2	0.00
25/01/2016	R023 On 03-November-16	9.74	Call	Bond Future	2313	2	2313	2	0.00
25/01/2016	R023 On 03-November-16	9.75	Call	Bond Future	2335	2	2335	2	0.00
25/01/2016	R023 On 03-November-16	9.74	Put	Bond Future	2212	2	2212	2	0.00
25/01/2016	R023 On 03-November-16	9.75	Put	Bond Future	2190	2	2190	2	0.00
25/01/2016	R023 On 03-November-16	9.73	Put	Bond Future	2233	2	2233	2	0.00
25/01/2016	R035 On 04-February-16			Bond Future	10.36	91.7565	10.3550	91.7565	3,249.00
25/01/2016	R035 On 04-February-16	103.99	Call	Bond Future	79342	79	79342	79	0.00
25/01/2016	R035 On 04-February-16	104.01	Call	Bond Future	79344	79	79344	79	0.00
25/01/2016	R035 On 04-February-16	104.00	Call	Bond Future	79343	79	79343	79	0.00
25/01/2016	R035 On 04-February-16	104.00	Put	Bond Future	0	0	0	0	0.00
25/01/2016	R035 On 04-February-16	104.01	Put	Bond Future	0	0	0	0	0.00
25/01/2016	R035 On 04-February-16	103.99	Put	Bond Future	0	0	0	0	0.00
25/01/2016	R035 On 05-May-16			Bond Future	10.36	89.5486	10.3550	89.5486	856.00
25/01/2016	R035 On 05-May-16	10.35	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R035 On 05-May-16	10.37	Call	Bond Future	111	0	111	0	0.00
25/01/2016	R035 On 05-May-16	10.36	Call	Bond Future	37	0	37	0	0.00
25/01/2016	R035 On 05-May-16	10.35	Put	Bond Future	37	0	37	0	0.00
25/01/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
25/01/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
25/01/2016	R035 On 04-August-16			Bond Future	10.36	91.8250	10.3550	91.8250	0.00
25/01/2016	R035 On 04-August-16	10.36	Call	Bond Future	37	0	37	0	0.00
25/01/2016	R035 On 04-August-16	10.37	Call	Bond Future	111	0	111	0	0.00
25/01/2016	R035 On 04-August-16	10.35	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
25/01/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
25/01/2016	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
25/01/2016	R186 On 04-February-16			Bond Future	9.60	107.5529	9.6021	107.5529	59,464.00
25/01/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
25/01/2016	R186 On 04-February-16	8.45	Call	Bond Future	0	0	0	0	350.00
25/01/2016	R186 On 04-February-16	8.75	Call	Bond Future	2	0	2	0	0.00
25/01/2016	R186 On 04-February-16	9.20	Call	Bond Future	95	0	95	0	0.00
25/01/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R186 On 04-February-16	8.83	Call	Bond Future	4	0	4	0	0.00
25/01/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
25/01/2016	R186 On 04-February-16	8.40	Call	Bond Future	0	0	0	0	680.00
25/01/2016	R186 On 04-February-16	8.70	Call	Bond Future	1	0	1	0	0.00
25/01/2016	R186 On 04-February-16	8.80	Call	Bond Future	3	0	3	0	0.00
25/01/2016	R186 On 04-February-16	8.65	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R186 On 04-February-16	8.85	Call	Bond Future	5	0	5	0	0.00
25/01/2016	R186 On 04-February-16	7.90	Put	Bond Future	12756	13	12756	13	0.00
25/01/2016	R186 On 04-February-16	8.45	Put	Bond Future	8416	8	8416	8	0.00
25/01/2016	R186 On 04-February-16	9.20	Put	Bond Future	2933	3	2933	3	700.00
25/01/2016	R186 On 04-February-16	8.75	Put	Bond Future	6140	6	6140	6	11,695.00
25/01/2016	R186 On 04-February-16	7.51	Put	Bond Future	15970	16	15970	16	0.00
25/01/2016	R186 On 04-February-16	7.49	Put	Bond Future	16138	16	16138	16	0.00
25/01/2016	R186 On 04-February-16	8.85	Put	Bond Future	5398	5	5398	5	0.00
25/01/2016	R186 On 04-February-16	7.50	Put	Bond Future	16054	16	16054	16	0.00
25/01/2016	R186 On 04-February-16	8.65	Put	Bond Future	6891	7	6891	7	340.00
25/01/2016	R186 On 04-February-16	8.70	Put	Bond Future	6515	6	6515	6	5,000.00
25/01/2016	R186 On 04-February-16	8.80	Put	Bond Future	5768	6	5768	6	5,000.00
25/01/2016	R186 On 04-February-16	8.40	Put	Bond Future	8801	9	8801	9	0.00
25/01/2016	R186 On 04-February-16	8.83	Put	Bond Future	5546	5	5546	5	33.00
25/01/2016	R186 On 04-February-16	8.02	Put	Bond Future	11790	12	11790	12	0.00
25/01/2016	R186 On 05-May-16			Bond Future	9.69	109.4810	9.6917	109.4810	16,565.00
25/01/2016	R186 On 05-May-16	8.34	Call	Bond Future	261	0	261	0	0.00
25/01/2016	R186 On 05-May-16	8.33	Call	Bond Future	255	0	255	0	0.00
25/01/2016	R186 On 05-May-16	8.35	Call	Bond Future	267	0	267	0	0.00
25/01/2016	R186 On 05-May-16	8.75	Call	Bond Future	614	1	614	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
25/01/2016	R186 On 05-May-16	8.85	Call	Bond Future	746	1	746	1	0.00
25/01/2016	R186 On 05-May-16	7.56	Call	Bond Future	33	0	33	0	0.00
25/01/2016	R186 On 05-May-16	8.33	Put	Bond Future	10068	10	10068	10	0.00
25/01/2016	R186 On 05-May-16	8.35	Put	Bond Future	9927	10	9927	10	0.00
25/01/2016	R186 On 05-May-16	7.56	Put	Bond Future	15951	16	15951	16	0.00
25/01/2016	R186 On 05-May-16	8.34	Put	Bond Future	9997	10	9997	10	0.00
25/01/2016	R186 On 05-May-16	8.75	Put	Bond Future	7272	7	7272	7	1,900.00
25/01/2016	R186 On 05-May-16	8.85	Put	Bond Future	6670	7	6670	7	5,350.00
25/01/2016	R186 On 04-August-16			Bond Future	9.77	106.2727	9.7713	106.2727	0.00
25/01/2016	R186 On 04-August-16	8.49	Call	Bond Future	814	1	814	1	0.00
25/01/2016	R186 On 04-August-16	8.51	Call	Bond Future	837	1	837	1	0.00
25/01/2016	R186 On 04-August-16	8.50	Call	Bond Future	825	1	825	1	0.00
25/01/2016	R186 On 04-August-16	8.49	Put	Bond Future	9807	10	9807	10	0.00
25/01/2016	R186 On 04-August-16	8.50	Put	Bond Future	9745	10	9745	10	0.00
25/01/2016	R186 On 04-August-16	8.51	Put	Bond Future	9682	10	9682	10	0.00
25/01/2016	R197 On 04-February-16			Bond Future	287.79	288.7550	287.7926	288.7550	57.00
25/01/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R197 On 04-February-16	297.00	Put	Bond Future	9207	8	9207	8	0.00
25/01/2016	R197 On 04-February-16	297.01	Put	Bond Future	9217	8	9217	8	0.00
25/01/2016	R197 On 04-February-16	296.99	Put	Bond Future	9197	8	9197	8	0.00
25/01/2016	R197 On 05-May-16			Bond Future	292.91	293.8906	292.9076	293.8906	1,177.00
25/01/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R197 On 05-May-16	300.01	Put	Bond Future	7102	6	7102	6	0.00
25/01/2016	R197 On 05-May-16	300.00	Put	Bond Future	7092	6	7092	6	0.00
25/01/2016	R197 On 05-May-16	299.99	Put	Bond Future	7082	6	7082	6	0.00
25/01/2016	R197 On 04-August-16			Bond Future	292.01	293.0283	292.0142	293.0283	0.00
25/01/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R197 On 04-August-16	293.96	Put	Bond Future	1946	1	1946	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
25/01/2016	R197 On 04-August-16	293.97	Put	Bond Future	1956	1	1956	1	0.00
25/01/2016	R197 On 04-August-16	293.98	Put	Bond Future	1966	1	1966	1	0.00
25/01/2016	R202 On 04-February-16			Bond Future	238.59	238.6029	238.5888	238.6029	2,846.00
25/01/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R202 On 04-February-16	239.99	Put	Bond Future	1401	1	1401	1	0.00
25/01/2016	R202 On 04-February-16	240.01	Put	Bond Future	1421	1	1421	1	0.00
25/01/2016	R202 On 04-February-16	240.00	Put	Bond Future	1411	1	1411	1	0.00
25/01/2016	R202 On 05-May-16			Bond Future	242.83	242.8462	242.8292	242.8462	40,492.00
25/01/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R202 On 05-May-16	247.00	Put	Bond Future	4171	4	4171	4	0.00
25/01/2016	R202 On 05-May-16	247.01	Put	Bond Future	4181	4	4181	4	0.00
25/01/2016	R202 On 05-May-16	246.99	Put	Bond Future	4161	4	4161	4	0.00
25/01/2016	R202 On 04-August-16			Bond Future	244.02	244.0456	244.0180	244.0456	0.00
25/01/2016	R202 On 04-August-16	243.26	Call	Bond Future	758	1	758	1	0.00
25/01/2016	R202 On 04-August-16	243.25	Call	Bond Future	768	1	768	1	0.00
25/01/2016	R202 On 04-August-16	243.24	Call	Bond Future	778	1	778	1	0.00
25/01/2016	R202 On 04-August-16	243.25	Put	Bond Future	0	0	0	0	0.00
25/01/2016	R202 On 04-August-16	243.26	Put	Bond Future	0	0	0	0	0.00
25/01/2016	R202 On 04-August-16	243.24	Put	Bond Future	0	0	0	0	0.00
25/01/2016	R203 On 04-February-16			Bond Future	8.39	103.1117	8.3889	103.1117	19,561.00
25/01/2016	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R203 On 04-February-16	7.24	Put	Bond Future	1702	2	1702	2	0.00
25/01/2016	R203 On 04-February-16	7.25	Put	Bond Future	1687	2	1687	2	0.00
25/01/2016	R203 On 04-February-16	7.26	Put	Bond Future	1672	2	1672	2	0.00
25/01/2016	R203 On 05-May-16			Bond Future	8.61	100.7898	8.6070	100.7898	0.00
25/01/2016	R203 On 05-May-16	7.24	Call	Bond Future	25	0	25	0	0.00
25/01/2016	R203 On 05-May-16	7.26	Call	Bond Future	26	0	26	0	0.00
25/01/2016	R203 On 05-May-16	7.25	Call	Bond Future	25	0	25	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
25/01/2016	R203 On 05-May-16	7.26	Put	Bond Future	1724	2	1724	2	0.00
25/01/2016	R203 On 05-May-16	7.24	Put	Bond Future	1748	2	1748	2	0.00
25/01/2016	R203 On 05-May-16	7.25	Put	Bond Future	1736	2	1736	2	0.00
25/01/2016	R203 On 04-August-16			Bond Future	8.82	102.7194	8.8225	102.7194	0.00
25/01/2016	R203 On 04-August-16	7.24	Call	Bond Future	53	0	53	0	0.00
25/01/2016	R203 On 04-August-16	7.26	Call	Bond Future	55	0	55	0	0.00
25/01/2016	R203 On 04-August-16	7.25	Call	Bond Future	54	0	54	0	0.00
25/01/2016	R203 On 04-August-16	7.25	Put	Bond Future	1680	2	1680	2	0.00
25/01/2016	R203 On 04-August-16	7.26	Put	Bond Future	1671	2	1671	2	0.00
25/01/2016	R203 On 04-August-16	7.24	Put	Bond Future	1690	2	1690	2	0.00
25/01/2016	R203 On 03-November-16			Bond Future	8.99	100.6145	8.9867	100.6145	0.00
25/01/2016	R203 On 03-November-16	8.84	Call	Bond Future	444	0	444	0	0.00
25/01/2016	R203 On 03-November-16	8.86	Call	Bond Future	451	0	451	0	0.00
25/01/2016	R203 On 03-November-16	8.85	Call	Bond Future	447	0	447	0	0.00
25/01/2016	R203 On 03-November-16	8.84	Put	Bond Future	561	1	561	1	0.00
25/01/2016	R203 On 03-November-16	8.86	Put	Bond Future	552	1	552	1	0.00
25/01/2016	R203 On 03-November-16	8.85	Put	Bond Future	557	1	557	1	0.00
25/01/2016	R204 On 04-February-16			Bond Future	8.84	99.0072	8.8418	99.0072	30,490.00
25/01/2016	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R204 On 04-February-16	7.50	Put	Bond Future	3359	3	3359	3	0.00
25/01/2016	R204 On 04-February-16	7.51	Put	Bond Future	3333	3	3333	3	0.00
25/01/2016	R204 On 04-February-16	7.49	Put	Bond Future	3385	3	3385	3	0.00
25/01/2016	R204 On 05-May-16			Bond Future	9.01	100.7822	9.0097	100.7822	179.00
25/01/2016	R204 On 05-May-16	7.76	Call	Bond Future	78	0	78	0	0.00
25/01/2016	R204 On 05-May-16	7.75	Call	Bond Future	76	0	76	0	0.00
25/01/2016	R204 On 05-May-16	7.74	Call	Bond Future	75	0	75	0	0.00
25/01/2016	R204 On 05-May-16	7.75	Put	Bond Future	2967	3	2967	3	0.00
25/01/2016	R204 On 05-May-16	7.74	Put	Bond Future	2988	3	2988	3	0.00
25/01/2016	R204 On 05-May-16	7.76	Put	Bond Future	2945	3	2945	3	0.00
25/01/2016	R204 On 04-August-16			Bond Future	9.17	98.6700	9.1679	98.6700	0.00
25/01/2016	R204 On 04-August-16	7.74	Call	Bond Future	157	0	157	0	0.00
25/01/2016	R204 On 04-August-16	7.75	Call	Bond Future	160	0	160	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
25/01/2016	R204 On 04-August-16	7.76	Call	Bond Future	163	0	163	0	0.00
25/01/2016	R204 On 04-August-16	7.75	Put	Bond Future	3125	3	3125	3	0.00
25/01/2016	R204 On 04-August-16	7.76	Put	Bond Future	3107	3	3107	3	0.00
25/01/2016	R204 On 04-August-16	7.74	Put	Bond Future	3144	3	3144	3	0.00
25/01/2016	R204 On 03-November-16			Bond Future	9.28	100.6580	9.2768	100.6580	0.00
25/01/2016	R204 On 03-November-16	9.23	Call	Bond Future	869	1	869	1	0.00
25/01/2016	R204 On 03-November-16	9.21	Call	Bond Future	851	1	851	1	0.00
25/01/2016	R204 On 03-November-16	9.22	Call	Bond Future	860	1	860	1	0.00
25/01/2016	R204 On 03-November-16	9.22	Put	Bond Future	966	1	966	1	0.00
25/01/2016	R204 On 03-November-16	9.21	Put	Bond Future	975	1	975	1	0.00
25/01/2016	R204 On 03-November-16	9.23	Put	Bond Future	956	1	956	1	0.00
25/01/2016	R207 On 04-February-16			Bond Future	9.10	94.5318	9.1043	94.5318	39,063.00
25/01/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
25/01/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
25/01/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R207 On 04-February-16	7.50	Put	Bond Future	5179	5	5179	5	0.00
25/01/2016	R207 On 04-February-16	7.51	Put	Bond Future	5146	5	5146	5	0.00
25/01/2016	R207 On 04-February-16	7.27	Put	Bond Future	5950	6	5950	6	0.00
25/01/2016	R207 On 04-February-16	7.49	Put	Bond Future	5212	5	5212	5	0.00
25/01/2016	R207 On 05-May-16			Bond Future	9.25	96.2265	9.2512	96.2265	743.00
25/01/2016	R207 On 05-May-16	7.86	Call	Bond Future	83	0	83	0	0.00
25/01/2016	R207 On 05-May-16	7.84	Call	Bond Future	79	0	79	0	0.00
25/01/2016	R207 On 05-May-16	7.85	Call	Bond Future	81	0	81	0	0.00
25/01/2016	R207 On 05-May-16	7.56	Call	Bond Future	38	0	38	0	43.00
25/01/2016	R207 On 05-May-16	7.85	Put	Bond Future	4323	4	4323	4	0.00
25/01/2016	R207 On 05-May-16	7.86	Put	Bond Future	4294	4	4294	4	0.00
25/01/2016	R207 On 05-May-16	7.56	Put	Bond Future	5187	5	5187	5	0.00
25/01/2016	R207 On 05-May-16	7.84	Put	Bond Future	4352	4	4352	4	0.00
25/01/2016	R207 On 04-August-16			Bond Future	9.39	94.4238	9.3869	94.4238	0.00
25/01/2016	R207 On 04-August-16	8.01	Call	Bond Future	251	0	251	0	0.00
25/01/2016	R207 On 04-August-16	7.99	Call	Bond Future	243	0	243	0	0.00
25/01/2016	R207 On 04-August-16	8.00	Call	Bond Future	247	0	247	0	0.00
25/01/2016	R207 On 04-August-16	7.99	Put	Bond Future	4207	4	4207	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
25/01/2016	R207 On 04-August-16	8.00	Put	Bond Future	4181	4	4181	4	0.00
25/01/2016	R207 On 04-August-16	8.01	Put	Bond Future	4156	4	4156	4	0.00
25/01/2016	R208 On 04-February-16			Bond Future	9.28	92.3440	9.2766	92.3440	47,774.00
25/01/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R208 On 04-February-16	7.74	Put	Bond Future	6015	6	6015	6	0.00
25/01/2016	R208 On 04-February-16	7.76	Put	Bond Future	5934	6	5934	6	0.00
25/01/2016	R208 On 04-February-16	7.75	Put	Bond Future	5975	6	5975	6	0.00
25/01/2016	R208 On 05-May-16			Bond Future	9.40	90.5979	9.3994	90.5979	960.00
25/01/2016	R208 On 05-May-16	7.99	Call	Bond Future	108	0	108	0	0.00
25/01/2016	R208 On 05-May-16	8.01	Call	Bond Future	113	0	113	0	0.00
25/01/2016	R208 On 05-May-16	8.00	Call	Bond Future	110	0	110	0	0.00
25/01/2016	R208 On 05-May-16	8.00	Put	Bond Future	5334	5	5334	5	0.00
25/01/2016	R208 On 05-May-16	8.01	Put	Bond Future	5298	5	5298	5	0.00
25/01/2016	R208 On 05-May-16	7.99	Put	Bond Future	5370	5	5370	5	0.00
25/01/2016	R208 On 04-August-16			Bond Future	9.51	92.3325	9.5107	92.3325	0.00
25/01/2016	R208 On 04-August-16	7.99	Call	Bond Future	268	0	268	0	0.00
25/01/2016	R208 On 04-August-16	8.00	Call	Bond Future	272	0	272	0	0.00
25/01/2016	R208 On 04-August-16	8.01	Call	Bond Future	276	0	276	0	0.00
25/01/2016	R208 On 04-August-16	7.99	Put	Bond Future	5705	6	5705	6	0.00
25/01/2016	R208 On 04-August-16	8.00	Put	Bond Future	5673	6	5673	6	0.00
25/01/2016	R208 On 04-August-16	8.01	Put	Bond Future	5640	6	5640	6	0.00
25/01/2016	R208 On 03-November-16			Bond Future	9.59	90.7881	9.5913	90.7881	0.00
25/01/2016	R208 On 03-November-16	9.57	Call	Bond Future	1644	2	1644	2	0.00
25/01/2016	R208 On 03-November-16	9.59	Call	Bond Future	1677	2	1677	2	0.00
25/01/2016	R208 On 03-November-16	9.58	Call	Bond Future	1661	2	1661	2	0.00
25/01/2016	R208 On 03-November-16	9.57	Put	Bond Future	1715	2	1715	2	0.00
25/01/2016	R208 On 03-November-16	9.58	Put	Bond Future	1698	2	1698	2	0.00
25/01/2016	R208 On 03-November-16	9.59	Put	Bond Future	1682	2	1682	2	0.00
25/01/2016	R209 On 04-February-16			Bond Future	10.08	69.5741	10.0752	69.5741	37,526.00
25/01/2016	R209 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R209 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
25/01/2016	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
25/01/2016	R209 On 04-February-16	9.52	Call	Bond Future	33	0	33	0	0.00
25/01/2016	R209 On 04-February-16	8.76	Put	Bond Future	9168	9	9168	9	0.00
25/01/2016	R209 On 04-February-16	8.74	Put	Bond Future	9322	9	9322	9	0.00
25/01/2016	R209 On 04-February-16	9.52	Put	Bond Future	3686	4	3686	4	2,200.00
25/01/2016	R209 On 04-February-16	8.75	Put	Bond Future	9245	9	9245	9	0.00
25/01/2016	R209 On 05-May-16			Bond Future	10.15	67.6718	10.1495	67.6718	2,307.00
25/01/2016	R209 On 05-May-16	9.00	Call	Bond Future	425	0	425	0	6,700.00
25/01/2016	R209 On 05-May-16	9.01	Call	Bond Future	434	0	434	0	0.00
25/01/2016	R209 On 05-May-16	8.25	Call	Bond Future	72	0	72	0	6,700.00
25/01/2016	R209 On 05-May-16	8.99	Call	Bond Future	417	0	417	0	0.00
25/01/2016	R209 On 05-May-16	9.01	Put	Bond Future	8169	8	8169	8	0.00
25/01/2016	R209 On 05-May-16	9.00	Put	Bond Future	8234	8	8234	8	0.00
25/01/2016	R209 On 05-May-16	8.99	Put	Bond Future	8299	8	8299	8	0.00
25/01/2016	R209 On 05-May-16	8.25	Put	Bond Future	13745	14	13745	14	0.00
25/01/2016	R209 On 04-August-16			Bond Future	10.22	68.9675	10.2159	68.9675	0.00
25/01/2016	R209 On 04-August-16	10.60	Call	Bond Future	4787	5	4787	5	6,000.00
25/01/2016	R209 On 04-August-16	9.24	Call	Bond Future	1252	1	1252	1	0.00
25/01/2016	R209 On 04-August-16	9.26	Call	Bond Future	1284	1	1284	1	0.00
25/01/2016	R209 On 04-August-16	9.25	Call	Bond Future	1267	1	1267	1	0.00
25/01/2016	R209 On 04-August-16	9.60	Call	Bond Future	1929	2	1929	2	6,000.00
25/01/2016	R209 On 04-August-16	9.26	Put	Bond Future	7609	8	7609	8	0.00
25/01/2016	R209 On 04-August-16	10.60	Put	Bond Future	2482	2	2482	2	0.00
25/01/2016	R209 On 04-August-16	9.24	Put	Bond Future	7719	8	7719	8	0.00
25/01/2016	R209 On 04-August-16	9.25	Put	Bond Future	7663	8	7663	8	0.00
25/01/2016	R209 On 04-August-16	9.60	Put	Bond Future	5903	6	5903	6	0.00
25/01/2016	R209 On 03-November-16			Bond Future	10.27	67.2051	10.2668	67.2051	0.00
25/01/2016	R209 On 03-November-16	10.24	Call	Bond Future	3236	3	3236	3	0.00
25/01/2016	R209 On 03-November-16	10.26	Call	Bond Future	3296	3	3296	3	0.00
25/01/2016	R209 On 03-November-16	10.25	Call	Bond Future	3266	3	3266	3	0.00
25/01/2016	R209 On 03-November-16	10.26	Put	Bond Future	3338	3	3338	3	0.00
25/01/2016	R209 On 03-November-16	10.25	Put	Bond Future	3369	3	3369	3	0.00
25/01/2016	R209 On 03-November-16	10.24	Put	Bond Future	3400	3	3400	3	0.00
25/01/2016	R210 On 04-February-16			Bond Future	179.37	179.4771	179.3733	179.4771	379.00
25/01/2016	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
25/01/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R210 On 04-February-16	185.00	Put	Bond Future	5627	6	5627	6	0.00
25/01/2016	R210 On 04-February-16	185.01	Put	Bond Future	5637	6	5637	6	0.00
25/01/2016	R210 On 04-February-16	184.99	Put	Bond Future	5617	6	5617	6	0.00
25/01/2016	R210 On 05-May-16			Bond Future	180.39	180.5018	180.3939	180.5018	799.00
25/01/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R210 On 05-May-16	184.99	Put	Bond Future	4596	4	4596	4	0.00
25/01/2016	R210 On 05-May-16	185.00	Put	Bond Future	4606	4	4606	4	0.00
25/01/2016	R210 On 05-May-16	185.01	Put	Bond Future	4616	5	4616	5	0.00
25/01/2016	R210 On 04-August-16			Bond Future	183.83	183.9511	183.8334	183.9511	0.00
25/01/2016	R210 On 04-August-16	181.51	Call	Bond Future	2323	2	2323	2	0.00
25/01/2016	R210 On 04-August-16	181.50	Call	Bond Future	2333	2	2333	2	0.00
25/01/2016	R210 On 04-August-16	181.52	Call	Bond Future	2313	2	2313	2	0.00
25/01/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
25/01/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
25/01/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
25/01/2016	R211 On 04-February-16			Bond Future	134.72	134.7118	134.7168	134.7118	720.00
25/01/2016	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R211 On 04-February-16	138.99	Put	Bond Future	4273	4	4273	4	0.00
25/01/2016	R211 On 04-February-16	139.00	Put	Bond Future	4283	4	4283	4	0.00
25/01/2016	R211 On 04-February-16	139.01	Put	Bond Future	4293	4	4293	4	0.00
25/01/2016	R211 On 05-May-16			Bond Future	137.11	137.1077	137.1112	137.1077	2.00
25/01/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R211 On 05-May-16	138.99	Put	Bond Future	1879	2	1879	2	0.00
25/01/2016	R211 On 05-May-16	139.00	Put	Bond Future	1889	2	1889	2	0.00
25/01/2016	R211 On 05-May-16	139.01	Put	Bond Future	1899	2	1899	2	0.00
25/01/2016	R211 On 04-August-16			Bond Future	137.99	137.9938	137.9916	137.9938	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
25/01/2016	R211 On 04-August-16	137.09	Call	Bond Future	902	1	902	1	0.00
25/01/2016	R211 On 04-August-16	137.07	Call	Bond Future	922	1	922	1	0.00
25/01/2016	R211 On 04-August-16	137.08	Call	Bond Future	912	1	912	1	0.00
25/01/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
25/01/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
25/01/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
25/01/2016	R212 On 04-February-16			Bond Future	139.66	140.0573	139.6616	140.0573	1,005.00
25/01/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R212 On 04-February-16	146.00	Put	Bond Future	6338	6	6338	6	0.00
25/01/2016	R212 On 04-February-16	146.01	Put	Bond Future	6348	6	6348	6	0.00
25/01/2016	R212 On 04-February-16	145.99	Put	Bond Future	6328	6	6328	6	0.00
25/01/2016	R212 On 05-May-16			Bond Future	142.14	142.5483	142.1438	142.5483	914.00
25/01/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R212 On 05-May-16	145.00	Put	Bond Future	2856	2	2856	2	0.00
25/01/2016	R212 On 05-May-16	144.99	Put	Bond Future	2846	2	2846	2	0.00
25/01/2016	R212 On 05-May-16	145.01	Put	Bond Future	2866	2	2866	2	0.00
25/01/2016	R212 On 04-August-16			Bond Future	142.95	143.3691	142.9509	143.3691	0.00
25/01/2016	R212 On 04-August-16	142.44	Call	Bond Future	511	1	511	1	0.00
25/01/2016	R212 On 04-August-16	142.43	Call	Bond Future	521	1	521	1	0.00
25/01/2016	R212 On 04-August-16	142.42	Call	Bond Future	531	1	531	1	0.00
25/01/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
25/01/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
25/01/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
25/01/2016	R213 On 04-February-16			Bond Future	9.97	80.3663	9.9667	80.3663	38,041.00
25/01/2016	R213 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R213 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R213 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R213 On 04-February-16	8.75	Put	Bond Future	8392	8	8392	8	0.00
25/01/2016	R213 On 04-February-16	8.74	Put	Bond Future	8467	8	8467	8	0.00
25/01/2016	R213 On 04-February-16	8.76	Put	Bond Future	8318	8	8318	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
25/01/2016	R213 On 05-May-16			Bond Future	10.04	78.2576	10.0450	78.2576	0.00
25/01/2016	R213 On 05-May-16	8.74	Call	Bond Future	308	0	308	0	0.00
25/01/2016	R213 On 05-May-16	8.75	Call	Bond Future	315	0	315	0	0.00
25/01/2016	R213 On 05-May-16	8.76	Call	Bond Future	322	0	322	0	0.00
25/01/2016	R213 On 05-May-16	8.75	Put	Bond Future	9156	9	9156	9	0.00
25/01/2016	R213 On 05-May-16	8.74	Put	Bond Future	9223	9	9223	9	0.00
25/01/2016	R213 On 05-May-16	8.76	Put	Bond Future	9089	9	9089	9	0.00
25/01/2016	R213 On 04-August-16			Bond Future	10.11	79.7556	10.1145	79.7556	0.00
25/01/2016	R213 On 04-August-16	8.99	Call	Bond Future	1035	1	1035	1	0.00
25/01/2016	R213 On 04-August-16	9.01	Call	Bond Future	1062	1	1062	1	0.00
25/01/2016	R213 On 04-August-16	9.00	Call	Bond Future	1049	1	1049	1	0.00
25/01/2016	R213 On 04-August-16	8.99	Put	Bond Future	8525	8	8525	8	0.00
25/01/2016	R213 On 04-August-16	9.01	Put	Bond Future	8410	8	8410	8	0.00
25/01/2016	R213 On 04-August-16	9.00	Put	Bond Future	8467	8	8467	8	0.00
25/01/2016	R213 On 03-November-16			Bond Future	10.17	77.8093	10.1700	77.8093	0.00
25/01/2016	R213 On 03-November-16	10.20	Call	Bond Future	3404	3	3404	3	0.00
25/01/2016	R213 On 03-November-16	10.19	Call	Bond Future	3373	3	3373	3	0.00
25/01/2016	R213 On 03-November-16	10.18	Call	Bond Future	3343	3	3343	3	0.00
25/01/2016	R213 On 03-November-16	10.19	Put	Bond Future	3251	3	3251	3	0.00
25/01/2016	R213 On 03-November-16	10.20	Put	Bond Future	3220	3	3220	3	0.00
25/01/2016	R213 On 03-November-16	10.18	Put	Bond Future	3282	3	3282	3	0.00
25/01/2016	R214 On 04-February-16			Bond Future	10.19	69.8108	10.1908	69.8108	29,454.00
25/01/2016	R214 On 04-February-16	9.45	Call	Bond Future	7	0	7	0	0.00
25/01/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R214 On 04-February-16	9.35	Call	Bond Future	2	0	2	0	0.00
25/01/2016	R214 On 04-February-16	9.45	Put	Bond Future	5094	5	5094	5	25.00
25/01/2016	R214 On 04-February-16	8.01	Put	Bond Future	17000	17	17000	17	0.00
25/01/2016	R214 On 04-February-16	9.35	Put	Bond Future	5825	6	5825	6	25.00
25/01/2016	R214 On 04-February-16	8.00	Put	Bond Future	17094	17	17094	17	0.00
25/01/2016	R214 On 04-February-16	7.99	Put	Bond Future	17188	17	17188	17	0.00
25/01/2016	R214 On 05-May-16			Bond Future	10.26	67.7663	10.2636	67.7663	5,193.00
25/01/2016	R214 On 05-May-16	8.99	Call	Bond Future	341	0	341	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
25/01/2016	R214 On 05-May-16	9.01	Call	Bond Future	356	0	356	0	0.00
25/01/2016	R214 On 05-May-16	9.00	Call	Bond Future	348	0	348	0	0.00
25/01/2016	R214 On 05-May-16	9.30	Call	Bond Future	637	1	637	1	0.00
25/01/2016	R214 On 05-May-16	9.01	Put	Bond Future	9237	9	9237	9	0.00
25/01/2016	R214 On 05-May-16	9.00	Put	Bond Future	9308	9	9308	9	0.00
25/01/2016	R214 On 05-May-16	8.99	Put	Bond Future	9379	9	9379	9	0.00
25/01/2016	R214 On 05-May-16	9.30	Put	Bond Future	7296	7	7296	7	0.00
25/01/2016	R214 On 04-August-16			Bond Future	10.33	69.0635	10.3286	69.0635	0.00
25/01/2016	R214 On 04-August-16	9.30	Call	Bond Future	1217	1	1217	1	1,300.00
25/01/2016	R214 On 04-August-16	11.30	Call	Bond Future	7143	7	7143	7	6,300.00
25/01/2016	R214 On 04-August-16	9.24	Call	Bond Future	1123	1	1123	1	0.00
25/01/2016	R214 On 04-August-16	9.26	Call	Bond Future	1154	1	1154	1	0.00
25/01/2016	R214 On 04-August-16	9.25	Call	Bond Future	1138	1	1138	1	0.00
25/01/2016	R214 On 04-August-16	8.55	Call	Bond Future	404	0	404	0	1,300.00
25/01/2016	R214 On 04-August-16	10.30	Call	Bond Future	3567	4	3567	4	6,300.00
25/01/2016	R214 On 04-August-16	9.26	Put	Bond Future	8519	8	8519	8	0.00
25/01/2016	R214 On 04-August-16	9.24	Put	Bond Future	8639	9	8639	9	0.00
25/01/2016	R214 On 04-August-16	9.30	Put	Bond Future	8282	8	8282	8	0.00
25/01/2016	R214 On 04-August-16	11.30	Put	Bond Future	1463	1	1463	1	0.00
25/01/2016	R214 On 04-August-16	10.30	Put	Bond Future	3747	4	3747	4	0.00
25/01/2016	R214 On 04-August-16	9.25	Put	Bond Future	8578	8	8578	8	0.00
25/01/2016	R214 On 04-August-16	8.55	Put	Bond Future	13439	13	13439	13	0.00
25/01/2016	R214 On 03-November-16			Bond Future	10.38	67.1557	10.3812	67.1557	0.00
25/01/2016	R214 On 03-November-16	10.33	Call	Bond Future	3259	3	3259	3	0.00
25/01/2016	R214 On 03-November-16	10.35	Call	Bond Future	3319	3	3319	3	0.00
25/01/2016	R214 On 03-November-16	10.34	Call	Bond Future	3289	3	3289	3	0.00
25/01/2016	R214 On 03-November-16	10.33	Put	Bond Future	3580	4	3580	4	0.00
25/01/2016	R214 On 03-November-16	10.34	Put	Bond Future	3547	4	3547	4	0.00
25/01/2016	R214 On 03-November-16	10.35	Put	Bond Future	3514	3	3514	3	0.00
25/01/2016	R248 On 04-February-16			Bond Future	10.26	90.0537	10.2563	90.0537	59,278.00
25/01/2016	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R248 On 04-February-16	9.45	Call	Bond Future	4	0	4	0	0.00
25/01/2016	R248 On 04-February-16	9.55	Call	Bond Future	12	0	12	0	0.00
25/01/2016	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
25/01/2016	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
25/01/2016	R248 On 04-February-16	9.45	Put	Bond Future	7073	7	7073	7	75.00
25/01/2016	R248 On 04-February-16	9.00	Put	Bond Future	11480	11	11480	11	0.00
25/01/2016	R248 On 04-February-16	9.01	Put	Bond Future	11378	11	11378	11	0.00
25/01/2016	R248 On 04-February-16	8.99	Put	Bond Future	11582	11	11582	11	0.00
25/01/2016	R248 On 04-February-16	9.55	Put	Bond Future	6148	6	6148	6	75.00
25/01/2016	R248 On 05-May-16			Bond Future	10.33	87.2312	10.3320	87.2312	2,989.00
25/01/2016	R248 On 05-May-16	8.99	Call	Bond Future	370	0	370	0	0.00
25/01/2016	R248 On 05-May-16	9.00	Call	Bond Future	378	0	378	0	0.00
25/01/2016	R248 On 05-May-16	9.01	Call	Bond Future	387	0	387	0	0.00
25/01/2016	R248 On 05-May-16	9.00	Put	Bond Future	12463	12	12463	12	0.00
25/01/2016	R248 On 05-May-16	8.99	Put	Bond Future	12557	12	12557	12	0.00
25/01/2016	R248 On 05-May-16	9.01	Put	Bond Future	12370	12	12370	12	0.00
25/01/2016	R248 On 04-August-16			Bond Future	10.40	88.9010	10.4001	88.9010	0.00
25/01/2016	R248 On 04-August-16	9.25	Call	Bond Future	1313	1	1313	1	0.00
25/01/2016	R248 On 04-August-16	9.24	Call	Bond Future	1295	1	1295	1	0.00
25/01/2016	R248 On 04-August-16	9.26	Call	Bond Future	1330	1	1330	1	0.00
25/01/2016	R248 On 04-August-16	9.26	Put	Bond Future	11360	11	11360	11	0.00
25/01/2016	R248 On 04-August-16	9.25	Put	Bond Future	11439	11	11439	11	0.00
25/01/2016	R248 On 04-August-16	9.24	Put	Bond Future	11519	11	11519	11	0.00
25/01/2016	R248 On 03-November-16			Bond Future	10.46	86.2510	10.4555	86.2510	0.00
25/01/2016	R248 On 03-November-16	10.39	Call	Bond Future	4085	4	4085	4	0.00
25/01/2016	R248 On 03-November-16	10.38	Call	Bond Future	4048	4	4048	4	0.00
25/01/2016	R248 On 03-November-16	10.37	Call	Bond Future	4010	4	4010	4	0.00
25/01/2016	R248 On 03-November-16	10.38	Put	Bond Future	4646	5	4646	5	0.00
25/01/2016	R248 On 03-November-16	10.39	Put	Bond Future	4604	5	4604	5	0.00
25/01/2016	R248 On 03-November-16	10.37	Put	Bond Future	4689	5	4689	5	0.00