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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
27/01/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	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
27/01/2016	2025 On 04-February-16			Bond Future	121.13	121.1487	121.1286	121.1487	2,062.00
27/01/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2025 On 04-February-16	125.99	Put	Bond Future	4861	5	4861	5	0.00
27/01/2016	2025 On 04-February-16	126.00	Put	Bond Future	4871	5	4871	5	0.00
27/01/2016	2025 On 04-February-16	126.01	Put	Bond Future	4881	5	4881	5	0.00
27/01/2016	2025 On 05-May-16			Bond Future	123.28	123.3014	123.2800	123.3014	3,038.00
27/01/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2025 On 05-May-16	126.00	Put	Bond Future	2720	3	2720	3	0.00
27/01/2016	2025 On 05-May-16	126.01	Put	Bond Future	2730	3	2730	3	0.00
27/01/2016	2025 On 05-May-16	125.99	Put	Bond Future	2710	3	2710	3	0.00
27/01/2016	2025 On 04-August-16			Bond Future	124.38	124.4020	124.3776	124.4020	0.00
27/01/2016	2025 On 04-August-16	123.86	Call	Bond Future	518	1	518	1	0.00
27/01/2016	2025 On 04-August-16	123.87	Call	Bond Future	508	1	508	1	0.00
27/01/2016	2025 On 04-August-16	123.85	Call	Bond Future	528	1	528	1	0.00
27/01/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
27/01/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
27/01/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
27/01/2016	2030 On 04-February-16			Bond Future	9.95	85.3353	9.9478	85.3353	9,496.00
27/01/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2030 On 04-February-16	8.75	Put	Bond Future	8557	9	8557	9	0.00
27/01/2016	2030 On 04-February-16	8.74	Put	Bond Future	8634	9	8634	9	0.00
27/01/2016	2030 On 04-February-16	8.76	Put	Bond Future	8481	9	8481	9	0.00
27/01/2016	2030 On 05-May-16			Bond Future	10.03	86.8635	10.0344	86.8635	6,972.00
27/01/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2030 On 05-May-16	9.00	Put	Bond Future	7196	8	7196	8	0.00
27/01/2016	2030 On 05-May-16	8.99	Put	Bond Future	7270	8	7270	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
27/01/2016	2030 On 05-May-16	9.01	Put	Bond Future	7122	7	7122	7	0.00
27/01/2016	2030 On 04-August-16			Bond Future	10.11	84.5135	10.1141	84.5135	0.00
27/01/2016	2030 On 04-August-16	10.17	Call	Bond Future	360	0	360	0	0.00
27/01/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
27/01/2016	2032 On 04-February-16			Bond Future	10.06	88.3314	10.0628	88.3314	8,319.00
27/01/2016	2032 On 04-February-16	9.20	Call	Bond Future	1	0	1	0	0.00
27/01/2016	2032 On 04-February-16	9.30	Call	Bond Future	2	0	2	0	0.00
27/01/2016	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2032 On 04-February-16	9.30	Put	Bond Future	5638	6	5638	6	22.00
27/01/2016	2032 On 04-February-16	9.20	Put	Bond Future	6415	7	6415	7	22.00
27/01/2016	2032 On 04-February-16	8.70	Put	Bond Future	10460	11	10460	11	0.00
27/01/2016	2032 On 04-February-16	8.71	Put	Bond Future	10376	11	10376	11	0.00
27/01/2016	2032 On 04-February-16	8.69	Put	Bond Future	10543	11	10543	11	0.00
27/01/2016	2032 On 05-May-16			Bond Future	10.15	85.7558	10.1476	85.7558	964.00
27/01/2016	2032 On 05-May-16	9.01	Call	Bond Future	476	0	476	0	0.00
27/01/2016	2032 On 05-May-16	8.99	Call	Bond Future	457	0	457	0	0.00
27/01/2016	2032 On 05-May-16	9.00	Call	Bond Future	466	0	466	0	0.00
27/01/2016	2032 On 05-May-16	8.99	Put	Bond Future	9084	9	9084	9	0.00
27/01/2016	2032 On 05-May-16	9.01	Put	Bond Future	8943	9	8943	9	0.00
27/01/2016	2032 On 05-May-16	9.00	Put	Bond Future	9013	9	9013	9	0.00
27/01/2016	2032 On 04-August-16			Bond Future	10.22	87.3936	10.2243	87.3936	0.00
27/01/2016	2032 On 04-August-16	8.99	Call	Bond Future	989	1	989	1	0.00
27/01/2016	2032 On 04-August-16	9.01	Call	Bond Future	1016	1	1016	1	0.00
27/01/2016	2032 On 04-August-16	9.00	Call	Bond Future	1002	1	1002	1	0.00
27/01/2016	2032 On 04-August-16	9.00	Put	Bond Future	10024	10	10024	10	0.00
27/01/2016	2032 On 04-August-16	9.01	Put	Bond Future	9959	10	9959	10	0.00
27/01/2016	2032 On 04-August-16	8.99	Put	Bond Future	10090	10	10090	10	0.00
27/01/2016	2032 On 03-November-16			Bond Future	10.28	85.0017	10.2829	85.0017	0.00
27/01/2016	2032 On 03-November-16	10.28	Call	Bond Future	3635	3	3635	3	0.00
27/01/2016	2032 On 03-November-16	10.30	Call	Bond Future	3702	4	3702	4	0.00
27/01/2016	2032 On 03-November-16	10.29	Call	Bond Future	3669	4	3669	4	0.00
27/01/2016	2032 On 03-November-16	10.28	Put	Bond Future	3655	4	3655	4	0.00

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27/01/2016	2032 On 03-November-16	10.29	Put	Bond Future	3621	4	3621	4	0.00
27/01/2016	2032 On 03-November-16	10.30	Put	Bond Future	3587	4	3587	4	0.00
27/01/2016	2033 On 04-February-16			Bond Future	102.67	102.6821	102.6652	102.6821	185.00
27/01/2016	2033 On 04-February-16	102.41	Call	Bond Future	255	0	255	0	0.00
27/01/2016	2033 On 04-February-16	102.40	Call	Bond Future	265	0	265	0	0.00
27/01/2016	2033 On 04-February-16	102.39	Call	Bond Future	275	0	275	0	0.00
27/01/2016	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
27/01/2016	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
27/01/2016	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
27/01/2016	2033 On 05-May-16			Bond Future	103.51	103.5313	103.5134	103.5313	1,547.00
27/01/2016	2033 On 05-May-16	102.40	Call	Bond Future	1113	1	1113	1	0.00
27/01/2016	2033 On 05-May-16	102.39	Call	Bond Future	1123	1	1123	1	0.00
27/01/2016	2033 On 05-May-16	102.41	Call	Bond Future	1103	1	1103	1	0.00
27/01/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
27/01/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
27/01/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
27/01/2016	2037 On 04-February-16			Bond Future	10.21	85.1893	10.2125	85.1893	30,766.00
27/01/2016	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2037 On 04-February-16	9.43	Call	Bond Future	2	0	2	0	0.00
27/01/2016	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2037 On 04-February-16	9.30	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2037 On 04-February-16	8.75	Put	Bond Future	12310	13	12310	13	0.00
27/01/2016	2037 On 04-February-16	8.74	Put	Bond Future	12404	13	12404	13	0.00
27/01/2016	2037 On 04-February-16	9.43	Put	Bond Future	6261	7	6261	7	16.00
27/01/2016	2037 On 04-February-16	8.76	Put	Bond Future	12217	13	12217	13	0.00
27/01/2016	2037 On 04-February-16	9.30	Put	Bond Future	7370	8	7370	8	16.00
27/01/2016	2037 On 05-May-16			Bond Future	10.30	86.7149	10.2960	86.7149	28,483.00
27/01/2016	2037 On 05-May-16	8.99	Call	Bond Future	366	0	366	0	0.00
27/01/2016	2037 On 05-May-16	9.00	Call	Bond Future	374	0	374	0	0.00
27/01/2016	2037 On 05-May-16	9.01	Call	Bond Future	382	0	382	0	0.00
27/01/2016	2037 On 05-May-16	9.00	Put	Bond Future	10983	11	10983	11	0.00
27/01/2016	2037 On 05-May-16	9.01	Put	Bond Future	10902	11	10902	11	0.00
27/01/2016	2037 On 05-May-16	8.99	Put	Bond Future	11065	11	11065	11	0.00

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27/01/2016	2037 On 04-August-16			Bond Future	10.37	84.1115	10.3734	84.1115	0.00
27/01/2016	2037 On 04-August-16	9.25	Call	Bond Future	1258	1	1258	1	0.00
27/01/2016	2037 On 04-August-16	9.26	Call	Bond Future	1274	1	1274	1	0.00
27/01/2016	2037 On 04-August-16	9.24	Call	Bond Future	1242	1	1242	1	0.00
27/01/2016	2037 On 04-August-16	9.25	Put	Bond Future	10206	10	10206	10	0.00
27/01/2016	2037 On 04-August-16	9.26	Put	Bond Future	10136	10	10136	10	0.00
27/01/2016	2037 On 04-August-16	9.24	Put	Bond Future	10276	11	10276	11	0.00
27/01/2016	2037 On 03-November-16			Bond Future	10.43	85.8153	10.4286	85.8153	0.00
27/01/2016	2037 On 03-November-16	10.35	Call	Bond Future	3701	4	3701	4	0.00
27/01/2016	2037 On 03-November-16	10.36	Call	Bond Future	3736	4	3736	4	0.00
27/01/2016	2037 On 03-November-16	10.37	Call	Bond Future	3770	4	3770	4	0.00
27/01/2016	2037 On 03-November-16	10.36	Put	Bond Future	4237	4	4237	4	0.00
27/01/2016	2037 On 03-November-16	10.37	Put	Bond Future	4198	4	4198	4	0.00
27/01/2016	2037 On 03-November-16	10.35	Put	Bond Future	4276	4	4276	4	0.00
27/01/2016	2038 On 04-February-16			Bond Future	126.76	127.0051	126.7631	127.0051	5,433.00
27/01/2016	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2038 On 04-February-16	131.01	Put	Bond Future	4247	4	4247	4	0.00
27/01/2016	2038 On 04-February-16	131.00	Put	Bond Future	4237	4	4237	4	0.00
27/01/2016	2038 On 04-February-16	130.99	Put	Bond Future	4227	4	4227	4	0.00
27/01/2016	2038 On 05-May-16			Bond Future	129.01	129.2620	129.0145	129.2620	14,706.00
27/01/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2038 On 05-May-16	130.99	Put	Bond Future	1975	2	1975	2	0.00
27/01/2016	2038 On 05-May-16	131.00	Put	Bond Future	1985	2	1985	2	0.00
27/01/2016	2038 On 05-May-16	131.01	Put	Bond Future	1995	2	1995	2	0.00
27/01/2016	2038 On 04-August-16			Bond Future	130.07	130.3200	130.0653	130.3200	0.00
27/01/2016	2038 On 04-August-16	129.31	Call	Bond Future	755	1	755	1	0.00
27/01/2016	2038 On 04-August-16	129.30	Call	Bond Future	765	1	765	1	0.00
27/01/2016	2038 On 04-August-16	129.32	Call	Bond Future	745	1	745	1	0.00
27/01/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
27/01/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00

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27/01/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
27/01/2016	2040 On 04-February-16			Bond Future	10.29	88.4497	10.2925	88.4497	0.00
27/01/2016	2040 On 04-February-16	9.50	Call	Bond Future	2	0	2	0	0.00
27/01/2016	2040 On 04-February-16	9.51	Call	Bond Future	2	0	2	0	0.00
27/01/2016	2040 On 04-February-16	9.49	Call	Bond Future	2	0	2	0	0.00
27/01/2016	2040 On 04-February-16	9.50	Put	Bond Future	6734	7	6734	7	0.00
27/01/2016	2040 On 04-February-16	9.51	Put	Bond Future	6644	7	6644	7	0.00
27/01/2016	2040 On 04-February-16	9.49	Put	Bond Future	6824	7	6824	7	0.00
27/01/2016	2040 On 05-May-16			Bond Future	10.38	90.0337	10.3767	90.0337	1,820.00
27/01/2016	2040 On 05-May-16	9.51	Call	Bond Future	950	1	950	1	0.00
27/01/2016	2040 On 05-May-16	9.50	Call	Bond Future	933	1	933	1	0.00
27/01/2016	2040 On 05-May-16	9.49	Call	Bond Future	916	1	916	1	0.00
27/01/2016	2040 On 05-May-16	9.50	Put	Bond Future	8318	9	8318	9	0.00
27/01/2016	2040 On 05-May-16	9.51	Put	Bond Future	8245	9	8245	9	0.00
27/01/2016	2040 On 05-May-16	9.49	Put	Bond Future	8391	9	8391	9	0.00
27/01/2016	2040 On 04-August-16			Bond Future	10.46	87.2431	10.4550	87.2431	0.00
27/01/2016	2040 On 04-August-16	9.50	Call	Bond Future	1664	2	1664	2	0.00
27/01/2016	2040 On 04-August-16	9.51	Call	Bond Future	1685	2	1685	2	0.00
27/01/2016	2040 On 04-August-16	9.49	Call	Bond Future	1643	2	1643	2	0.00
27/01/2016	2040 On 04-August-16	9.50	Put	Bond Future	9641	10	9641	10	0.00
27/01/2016	2040 On 04-August-16	9.51	Put	Bond Future	9573	10	9573	10	0.00
27/01/2016	2040 On 04-August-16	9.49	Put	Bond Future	9711	10	9711	10	0.00
27/01/2016	2044 On 04-February-16			Bond Future	10.29	85.7890	10.2923	85.7890	16,439.00
27/01/2016	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2044 On 04-February-16	9.58	Call	Bond Future	5	0	5	0	0.00
27/01/2016	2044 On 04-February-16	9.01	Put	Bond Future	11441	12	11441	12	0.00
27/01/2016	2044 On 04-February-16	9.58	Put	Bond Future	6054	6	6054	6	0.00
27/01/2016	2044 On 04-February-16	8.99	Put	Bond Future	11640	12	11640	12	0.00
27/01/2016	2044 On 04-February-16	9.00	Put	Bond Future	11540	12	11540	12	0.00
27/01/2016	2044 On 05-May-16			Bond Future	10.37	87.3253	10.3737	87.3253	4,475.00
27/01/2016	2044 On 05-May-16	8.99	Call	Bond Future	326	0	326	0	0.00
27/01/2016	2044 On 05-May-16	9.01	Call	Bond Future	341	0	341	0	0.00

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27/01/2016	2044 On 05-May-16	9.00	Call	Bond Future	333	0	333	0	0.00
27/01/2016	2044 On 05-May-16	9.01	Put	Bond Future	12414	13	12414	13	0.00
27/01/2016	2044 On 05-May-16	8.99	Put	Bond Future	12597	13	12597	13	0.00
27/01/2016	2044 On 05-May-16	9.00	Put	Bond Future	12505	13	12505	13	0.00
27/01/2016	2044 On 04-August-16			Bond Future	10.45	84.6084	10.4494	84.6084	0.00
27/01/2016	2044 On 04-August-16	9.51	Call	Bond Future	1693	2	1693	2	0.00
27/01/2016	2044 On 04-August-16	9.50	Call	Bond Future	1672	2	1672	2	0.00
27/01/2016	2044 On 04-August-16	9.49	Call	Bond Future	1652	2	1652	2	0.00
27/01/2016	2044 On 04-August-16	9.50	Put	Bond Future	9667	10	9667	10	0.00
27/01/2016	2044 On 04-August-16	9.49	Put	Bond Future	9738	10	9738	10	0.00
27/01/2016	2044 On 04-August-16	9.51	Put	Bond Future	9597	10	9597	10	0.00
27/01/2016	2044 On 03-November-16			Bond Future	10.50	86.3223	10.5037	86.3223	0.00
27/01/2016	2044 On 03-November-16	10.42	Call	Bond Future	3939	4	3939	4	0.00
27/01/2016	2044 On 03-November-16	10.43	Call	Bond Future	3976	4	3976	4	0.00
27/01/2016	2044 On 03-November-16	10.41	Call	Bond Future	3903	4	3903	4	0.00
27/01/2016	2044 On 03-November-16	10.42	Put	Bond Future	4589	5	4589	5	0.00
27/01/2016	2044 On 03-November-16	10.43	Put	Bond Future	4548	5	4548	5	0.00
27/01/2016	2044 On 03-November-16	10.41	Put	Bond Future	4631	5	4631	5	0.00
27/01/2016	2046 On 04-February-16			Bond Future	128.10	128.1173	128.0967	128.1173	227.00
27/01/2016	2046 On 04-February-16	127.99	Call	Bond Future	107	0	107	0	0.00
27/01/2016	2046 On 04-February-16	128.01	Call	Bond Future	87	0	87	0	0.00
27/01/2016	2046 On 04-February-16	128.00	Call	Bond Future	97	0	97	0	0.00
27/01/2016	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
27/01/2016	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
27/01/2016	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
27/01/2016	2046 On 05-May-16			Bond Future	128.94	128.9642	128.9423	128.9642	12,580.00
27/01/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2046 On 05-May-16	129.99	Put	Bond Future	1048	1	1048	1	0.00
27/01/2016	2046 On 05-May-16	130.01	Put	Bond Future	1068	1	1068	1	0.00
27/01/2016	2046 On 05-May-16	130.00	Put	Bond Future	1058	1	1058	1	0.00
27/01/2016	2046 On 04-August-16			Bond Future	131.40	131.4218	131.3964	131.4218	0.00
27/01/2016	2046 On 04-August-16	129.00	Call	Bond Future	2396	2	2396	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
27/01/2016	2046 On 04-August-16	129.01	Call	Bond Future	2386	2	2386	2	0.00
27/01/2016	2046 On 04-August-16	129.02	Call	Bond Future	2376	2	2376	2	0.00
27/01/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
27/01/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
27/01/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
27/01/2016	2050 On 04-February-16			Bond Future	136.95	136.9747	136.9523	136.9747	1,424.00
27/01/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
27/01/2016	2050 On 04-February-16	138.00	Put	Bond Future	1048	1	1048	1	0.00
27/01/2016	2050 On 04-February-16	138.01	Put	Bond Future	1058	1	1058	1	0.00
27/01/2016	2050 On 04-February-16	137.99	Put	Bond Future	1038	1	1038	1	0.00
27/01/2016	2050 On 05-May-16			Bond Future	139.38	139.4084	139.3849	139.4084	16,388.00
27/01/2016	2050 On 05-May-16	137.99	Call	Bond Future	1395	1	1395	1	0.00
27/01/2016	2050 On 05-May-16	138.01	Call	Bond Future	1375	1	1375	1	0.00
27/01/2016	2050 On 05-May-16	138.00	Call	Bond Future	1385	1	1385	1	0.00
27/01/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
27/01/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
27/01/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
27/01/2016	2050 On 04-August-16			Bond Future	140.47	140.5005	140.4733	140.5005	0.00
27/01/2016	2050 On 04-August-16	139.12	Call	Bond Future	1353	1	1353	1	0.00
27/01/2016	2050 On 04-August-16	139.14	Call	Bond Future	1333	1	1333	1	0.00
27/01/2016	2050 On 04-August-16	139.13	Call	Bond Future	1343	1	1343	1	0.00
27/01/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
27/01/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
27/01/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
27/01/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	AL37 On 04-February-16			Index Future	455.23	454.2260	455.2310	454.2260	2.00
27/01/2016	AL37 On 05-May-16			Index Future	463.38	462.3590	463.3780	462.3590	2.00
27/01/2016	AL37 On 04-August-16			Index Future	472.12	471.0890	472.1210	471.0890	0.00
27/01/2016	AL7T On 04-February-16			Index Future	519.08	517.7130	519.0840	517.7130	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
27/01/2016	AL7T On 05-May-16			Index Future	528.38	526.9820	528.3750	526.9820	0.00
27/01/2016	AL7T On 04-August-16			Index Future	538.34	536.9330	538.3430	536.9330	0.00
27/01/2016	ALBI On 04-February-16			Index Future	471.26	469.9040	471.2570	469.9040	639.00
27/01/2016	ALBI On 05-May-16			Index Future	479.69	478.3170	479.6920	478.3170	44.00
27/01/2016	ALBI On 04-August-16			Index Future	488.74	487.3490	488.7420	487.3490	0.00
27/01/2016	ALBI On 03-November-16			Index Future	498.72	497.2890	498.7220	497.2890	0.00
27/01/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/01/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	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
27/01/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2016	EL28 On 04-February-16			Bond Future	125.50	125.5119	125.4957	125.5119	0.00
27/01/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
27/01/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
27/01/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
27/01/2016	EL28 On 04-February-16	129.00	Put	Bond Future	3504	3	3504	3	0.00
27/01/2016	EL28 On 04-February-16	129.01	Put	Bond Future	3514	3	3514	3	0.00
27/01/2016	EL28 On 04-February-16	128.99	Put	Bond Future	3494	3	3494	3	0.00
27/01/2016	EL28 On 05-May-16			Bond Future	126.15	126.1669	126.1496	126.1669	0.00
27/01/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
27/01/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
27/01/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
27/01/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2850	3	2850	3	0.00
27/01/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2860	3	2860	3	0.00
27/01/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2840	3	2840	3	0.00
27/01/2016	EL28 On 04-August-16			Bond Future	128.55	128.5713	128.5510	128.5713	0.00
27/01/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1691	2	1691	2	0.00
27/01/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1681	2	1681	2	0.00
27/01/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1671	2	1671	2	0.00
27/01/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
27/01/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
27/01/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
27/01/2016	ES33 On 04-February-16			Bond Future	11.02	75.7007	11.0154	75.7007	2,000.00
27/01/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
27/01/2016	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
27/01/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
27/01/2016	ES33 On 04-February-16	9.99	Put	Bond Future	6637	7	6637	7	0.00
27/01/2016	ES33 On 04-February-16	10.00	Put	Bond Future	6568	7	6568	7	0.00
27/01/2016	ES33 On 04-February-16	10.01	Put	Bond Future	6499	7	6499	7	0.00
27/01/2016	ES33 On 05-May-16			Bond Future	11.13	73.2651	11.1271	73.2651	6,776.00
27/01/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
27/01/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
27/01/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
27/01/2016	ES33 On 05-May-16	10.01	Put	Bond Future	7149	7	7149	7	0.00
27/01/2016	ES33 On 05-May-16	10.00	Put	Bond Future	7218	7	7218	7	0.00
27/01/2016	ES33 On 05-May-16	9.99	Put	Bond Future	7287	8	7287	8	0.00
27/01/2016	ES33 On 04-August-16			Bond Future	11.23	74.6642	11.2314	74.6642	0.00
27/01/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
27/01/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
27/01/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
27/01/2016	ES33 On 04-August-16	10.24	Put	Bond Future	6189	6	6189	6	0.00
27/01/2016	ES33 On 04-August-16	10.26	Put	Bond Future	6057	6	6057	6	0.00
27/01/2016	ES33 On 04-August-16	10.25	Put	Bond Future	6123	6	6123	6	0.00
27/01/2016	ES33 On 03-November-16			Bond Future	11.32	72.3807	11.3200	72.3807	0.00
27/01/2016	ES33 On 03-November-16	11.30	Call	Bond Future	0	0	0	0	0.00
27/01/2016	ES33 On 03-November-16	11.31	Call	Bond Future	0	0	0	0	0.00
27/01/2016	ES33 On 03-November-16	11.29	Call	Bond Future	0	0	0	0	0.00
27/01/2016	ES33 On 03-November-16	11.29	Put	Bond Future	174	0	174	0	0.00
27/01/2016	ES33 On 03-November-16	11.31	Put	Bond Future	58	0	58	0	0.00
27/01/2016	ES33 On 03-November-16	11.30	Put	Bond Future	116	0	116	0	0.00
27/01/2016	ES42 On 04-February-16			Bond Future	11.14	79.7771	11.1449	79.7771	2,750.00
27/01/2016	ES42 On 05-May-16			Bond Future	11.26	76.9433	11.2564	76.9433	4,500.00
27/01/2016	GOVI On 04-February-16			GOVI	471.27	470.0050	471.2690	470.0050	475.00
27/01/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
27/01/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
27/01/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
27/01/2016	GOVI On 04-February-16	511.99	Put	GOVI	407210	42	407210	42	0.00
27/01/2016	GOVI On 04-February-16	512.00	Put	GOVI	407310	42	407310	42	0.00
27/01/2016	GOVI On 04-February-16	512.01	Put	GOVI	407410	42	407410	42	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
27/01/2016	GOVI On 05-May-16			GOVI	479.70	478.4200	479.7040	478.4200	146.00
27/01/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
27/01/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
27/01/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
27/01/2016	GOVI On 05-May-16	517.99	Put	GOVI	382860	40	382860	40	0.00
27/01/2016	GOVI On 05-May-16	518.00	Put	GOVI	382960	40	382960	40	0.00
27/01/2016	GOVI On 05-May-16	518.01	Put	GOVI	383060	40	383060	40	0.00
27/01/2016	GOVI On 04-August-16			GOVI	488.75	487.4540	488.7540	487.4540	0.00
27/01/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
27/01/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
27/01/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
27/01/2016	GOVI On 04-August-16	521.01	Put	GOVI	322560	34	322560	34	0.00
27/01/2016	GOVI On 04-August-16	520.99	Put	GOVI	322360	34	322360	34	0.00
27/01/2016	GOVI On 04-August-16	521.00	Put	GOVI	322460	34	322460	34	0.00
27/01/2016	GOVI On 03-November-16			GOVI	498.74	497.3960	498.7350	497.3960	0.00
27/01/2016	GOVI On 03-November-16	476.11	Call	GOVI	226250	21	226250	21	0.00
27/01/2016	GOVI On 03-November-16	476.12	Call	GOVI	226150	21	226150	21	0.00
27/01/2016	GOVI On 03-November-16	476.13	Call	GOVI	226050	21	226050	21	0.00
27/01/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
27/01/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
27/01/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
27/01/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/01/2016	IGOV On 04-February-16			Index Future	233.43	233.4810	233.4300	233.4810	700.00
27/01/2016	IGOV On 05-May-16			Index Future	237.58	237.6290	237.5760	237.6290	554.00
27/01/2016	IGOV On 04-August-16			Index Future	242.05	242.1080	242.0510	242.1080	0.00
27/01/2016	IGOV On 03-November-16			Index Future	246.97	247.0280	246.9740	247.0280	0.00
27/01/2016	ILBI On 04-February-16			Index Future	632.40	632.5770	632.3990	632.5770	157.00
27/01/2016	ILBI On 05-May-16			Index Future	643.14	643.3220	643.1400	643.3220	0.00
27/01/2016	ILBI On 04-August-16			Index Future	654.84	655.0280	654.8390	655.0280	0.00
27/01/2016	IS01 On 19-December-16			Interest Rate Swap	100.28	100.2976	100.2793	100.2976	0.00
27/01/2016	IS01 On 16-March-17			Interest Rate Swap	100.36	100.3858	100.3642	100.3858	0.00
27/01/2016	IS02 On 18-December-17			Interest Rate Swap	101.07	101.0964	101.0662	101.0964	0.00
27/01/2016	IS02 On 16-March-18			Interest Rate Swap	100.67	100.6751	100.6676	100.6751	0.00
27/01/2016	IS05 On 17-December-20			Interest Rate Swap	102.62	102.8417	102.6170	102.8417	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
27/01/2016	IS05 On 16-March-21			Interest Rate Swap	102.24	102.4688	102.2372	102.4688	0.00
27/01/2016	IS10 On 17-December-25			Interest Rate Swap	106.02	106.3244	106.0185	106.3244	0.00
27/01/2016	IS10 On 16-March-26			Interest Rate Swap	103.39	103.6986	103.3880	103.6986	0.00
27/01/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/01/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/01/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/01/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/01/2016	JBAF On 17-February-16			Jibar Tradeable Future	6.86	93.1000	6.8600	93.1000	2,000.00
27/01/2016	JBAF On 16-March-16			Jibar Tradeable Future	12.12	92.8600	12.1200	92.8600	0.00
27/01/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.29	92.7000	7.2900	92.7000	0.00
27/01/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.43	92.5400	7.4300	92.5400	0.00
27/01/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.53	92.4500	7.5300	92.4500	0.00
27/01/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.69	92.2700	7.6900	92.2700	0.00
27/01/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.92	92.0300	7.9200	92.0300	0.00
27/01/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.16	91.8200	8.1600	91.8200	0.00
27/01/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.35	91.6200	8.3500	91.6200	0.00
27/01/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.52	91.4100	8.5200	91.4100	500.00
27/01/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.66	91.2700	8.6600	91.2700	0.00
27/01/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.79	91.1300	8.7900	91.1300	0.00
27/01/2016	R023 On 04-February-16			Bond Future	9.45	94.5912	9.4502	94.5912	8,672.00
27/01/2016	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R023 On 04-February-16	7.99	Put	Bond Future	7336	8	7336	8	0.00
27/01/2016	R023 On 04-February-16	8.00	Put	Bond Future	7284	8	7284	8	0.00
27/01/2016	R023 On 04-February-16	8.01	Put	Bond Future	7231	7	7231	7	0.00
27/01/2016	R023 On 05-May-16			Bond Future	9.55	92.3554	9.5523	92.3554	3,104.00
27/01/2016	R023 On 05-May-16	8.26	Call	Bond Future	192	0	192	0	0.00
27/01/2016	R023 On 05-May-16	8.25	Call	Bond Future	188	0	188	0	0.00
27/01/2016	R023 On 05-May-16	8.24	Call	Bond Future	184	0	184	0	0.00
27/01/2016	R023 On 05-May-16	8.25	Put	Bond Future	6495	7	6495	7	0.00
27/01/2016	R023 On 05-May-16	8.24	Put	Bond Future	6542	7	6542	7	0.00
27/01/2016	R023 On 05-May-16	8.26	Put	Bond Future	6449	7	6449	7	0.00
27/01/2016	R023 On 04-August-16			Bond Future	9.64	94.1186	9.6426	94.1186	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
27/01/2016	R023 On 04-August-16	8.24	Call	Bond Future	448	0	448	0	0.00
27/01/2016	R023 On 04-August-16	8.26	Call	Bond Future	461	0	461	0	0.00
27/01/2016	R023 On 04-August-16	8.25	Call	Bond Future	455	0	455	0	0.00
27/01/2016	R023 On 04-August-16	8.25	Put	Bond Future	7005	7	7005	7	0.00
27/01/2016	R023 On 04-August-16	8.24	Put	Bond Future	7047	7	7047	7	0.00
27/01/2016	R023 On 04-August-16	8.26	Put	Bond Future	6962	7	6962	7	0.00
27/01/2016	R023 On 03-November-16			Bond Future	9.71	92.0892	9.7116	92.0892	0.00
27/01/2016	R023 On 03-November-16	9.73	Call	Bond Future	2294	2	2294	2	0.00
27/01/2016	R023 On 03-November-16	9.74	Call	Bond Future	2317	2	2317	2	0.00
27/01/2016	R023 On 03-November-16	9.75	Call	Bond Future	2339	2	2339	2	0.00
27/01/2016	R023 On 03-November-16	9.74	Put	Bond Future	2193	2	2193	2	0.00
27/01/2016	R023 On 03-November-16	9.75	Put	Bond Future	2171	2	2171	2	0.00
27/01/2016	R023 On 03-November-16	9.73	Put	Bond Future	2214	2	2214	2	0.00
27/01/2016	R035 On 04-February-16			Bond Future	10.15	92.9229	10.1500	92.9229	1,788.00
27/01/2016	R035 On 04-February-16	103.99	Call	Bond Future	80890	81	80890	81	0.00
27/01/2016	R035 On 04-February-16	104.01	Call	Bond Future	80892	81	80892	81	0.00
27/01/2016	R035 On 04-February-16	104.00	Call	Bond Future	80891	81	80891	81	0.00
27/01/2016	R035 On 04-February-16	104.00	Put	Bond Future	0	0	0	0	0.00
27/01/2016	R035 On 04-February-16	104.01	Put	Bond Future	0	0	0	0	0.00
27/01/2016	R035 On 04-February-16	103.99	Put	Bond Future	0	0	0	0	0.00
27/01/2016	R035 On 05-May-16			Bond Future	10.23	90.1081	10.2300	90.1081	4,105.00
27/01/2016	R035 On 05-May-16	10.35	Call	Bond Future	898	1	898	1	0.00
27/01/2016	R035 On 05-May-16	10.37	Call	Bond Future	1047	1	1047	1	0.00
27/01/2016	R035 On 05-May-16	10.36	Call	Bond Future	973	1	973	1	0.00
27/01/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
27/01/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
27/01/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
27/01/2016	R035 On 04-August-16			Bond Future	10.30	91.8620	10.3000	91.8620	0.00
27/01/2016	R035 On 04-August-16	10.36	Call	Bond Future	445	0	445	0	0.00
27/01/2016	R035 On 04-August-16	10.37	Call	Bond Future	519	0	519	0	0.00
27/01/2016	R035 On 04-August-16	10.35	Call	Bond Future	371	0	371	0	0.00
27/01/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
27/01/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
27/01/2016	R035 On 04-August-16	10.35	Put	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
27/01/2016	R186 On 04-February-16			Bond Future	9.61	107.0449	9.6081	107.0449	51,623.00
27/01/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
27/01/2016	R186 On 04-February-16	8.45	Call	Bond Future	0	0	0	0	350.00
27/01/2016	R186 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R186 On 04-February-16	9.20	Call	Bond Future	58	0	58	0	0.00
27/01/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R186 On 04-February-16	8.83	Call	Bond Future	1	0	1	0	0.00
27/01/2016	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
27/01/2016	R186 On 04-February-16	8.40	Call	Bond Future	0	0	0	0	680.00
27/01/2016	R186 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R186 On 04-February-16	8.80	Call	Bond Future	1	0	1	0	0.00
27/01/2016	R186 On 04-February-16	8.65	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R186 On 04-February-16	8.85	Call	Bond Future	1	0	1	0	0.00
27/01/2016	R186 On 04-February-16	7.90	Put	Bond Future	12798	13	12798	13	0.00
27/01/2016	R186 On 04-February-16	8.45	Put	Bond Future	8457	9	8457	9	0.00
27/01/2016	R186 On 04-February-16	9.20	Put	Bond Future	2937	3	2937	3	700.00
27/01/2016	R186 On 04-February-16	8.75	Put	Bond Future	6181	6	6181	6	11,695.00
27/01/2016	R186 On 04-February-16	7.51	Put	Bond Future	16012	16	16012	16	0.00
27/01/2016	R186 On 04-February-16	7.49	Put	Bond Future	16180	16	16180	16	0.00
27/01/2016	R186 On 04-February-16	8.85	Put	Bond Future	5436	6	5436	6	0.00
27/01/2016	R186 On 04-February-16	7.50	Put	Bond Future	16096	16	16096	16	0.00
27/01/2016	R186 On 04-February-16	8.65	Put	Bond Future	6932	7	6932	7	340.00
27/01/2016	R186 On 04-February-16	8.70	Put	Bond Future	6556	7	6556	7	5,000.00
27/01/2016	R186 On 04-February-16	8.80	Put	Bond Future	5807	6	5807	6	5,000.00
27/01/2016	R186 On 04-February-16	8.40	Put	Bond Future	8843	9	8843	9	0.00
27/01/2016	R186 On 04-February-16	8.83	Put	Bond Future	5585	6	5585	6	33.00
27/01/2016	R186 On 04-February-16	8.02	Put	Bond Future	11832	12	11832	12	0.00
27/01/2016	R186 On 05-May-16			Bond Future	9.70	108.9618	9.6982	108.9618	24,936.00
27/01/2016	R186 On 05-May-16	8.34	Call	Bond Future	246	0	246	0	0.00
27/01/2016	R186 On 05-May-16	8.33	Call	Bond Future	241	0	241	0	0.00
27/01/2016	R186 On 05-May-16	8.35	Call	Bond Future	252	0	252	0	0.00
27/01/2016	R186 On 05-May-16	8.75	Call	Bond Future	590	1	590	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
27/01/2016	R186 On 05-May-16	8.85	Call	Bond Future	719	1	719	1	0.00
27/01/2016	R186 On 05-May-16	7.56	Call	Bond Future	30	0	30	0	0.00
27/01/2016	R186 On 05-May-16	8.33	Put	Bond Future	10098	10	10098	10	0.00
27/01/2016	R186 On 05-May-16	8.35	Put	Bond Future	9957	10	9957	10	0.00
27/01/2016	R186 On 05-May-16	7.56	Put	Bond Future	15992	16	15992	16	0.00
27/01/2016	R186 On 05-May-16	8.34	Put	Bond Future	10027	10	10027	10	0.00
27/01/2016	R186 On 05-May-16	8.75	Put	Bond Future	7292	8	7292	8	1,900.00
27/01/2016	R186 On 05-May-16	8.85	Put	Bond Future	6687	7	6687	7	5,350.00
27/01/2016	R186 On 04-August-16			Bond Future	9.78	105.7383	9.7785	105.7383	0.00
27/01/2016	R186 On 04-August-16	8.49	Call	Bond Future	793	1	793	1	0.00
27/01/2016	R186 On 04-August-16	8.51	Call	Bond Future	816	1	816	1	0.00
27/01/2016	R186 On 04-August-16	8.50	Call	Bond Future	805	1	805	1	0.00
27/01/2016	R186 On 04-August-16	8.49	Put	Bond Future	9835	10	9835	10	0.00
27/01/2016	R186 On 04-August-16	8.50	Put	Bond Future	9772	10	9772	10	0.00
27/01/2016	R186 On 04-August-16	8.51	Put	Bond Future	9710	10	9710	10	0.00
27/01/2016	R197 On 04-February-16			Bond Future	287.16	287.2115	287.1645	287.2115	46.00
27/01/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R197 On 04-February-16	297.00	Put	Bond Future	9836	10	9836	10	0.00
27/01/2016	R197 On 04-February-16	297.01	Put	Bond Future	9846	10	9846	10	0.00
27/01/2016	R197 On 04-February-16	296.99	Put	Bond Future	9826	10	9826	10	0.00
27/01/2016	R197 On 05-May-16			Bond Future	292.27	292.3148	292.2650	292.3148	1,254.00
27/01/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R197 On 05-May-16	300.01	Put	Bond Future	7745	8	7745	8	0.00
27/01/2016	R197 On 05-May-16	300.00	Put	Bond Future	7735	8	7735	8	0.00
27/01/2016	R197 On 05-May-16	299.99	Put	Bond Future	7725	8	7725	8	0.00
27/01/2016	R197 On 04-August-16			Bond Future	291.35	291.4072	291.3502	291.4072	0.00
27/01/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R197 On 04-August-16	293.96	Put	Bond Future	2610	3	2610	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
27/01/2016	R197 On 04-August-16	293.97	Put	Bond Future	2620	3	2620	3	0.00
27/01/2016	R197 On 04-August-16	293.98	Put	Bond Future	2630	3	2630	3	0.00
27/01/2016	R202 On 04-February-16			Bond Future	238.53	238.5753	238.5349	238.5753	2,846.00
27/01/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R202 On 04-February-16	239.99	Put	Bond Future	1455	1	1455	1	0.00
27/01/2016	R202 On 04-February-16	240.01	Put	Bond Future	1475	1	1475	1	0.00
27/01/2016	R202 On 04-February-16	240.00	Put	Bond Future	1465	1	1465	1	0.00
27/01/2016	R202 On 05-May-16			Bond Future	242.77	242.8144	242.7717	242.8144	40,636.00
27/01/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R202 On 05-May-16	247.00	Put	Bond Future	4228	4	4228	4	0.00
27/01/2016	R202 On 05-May-16	247.01	Put	Bond Future	4238	4	4238	4	0.00
27/01/2016	R202 On 05-May-16	246.99	Put	Bond Future	4218	4	4218	4	0.00
27/01/2016	R202 On 04-August-16			Bond Future	243.95	244.0006	243.9518	244.0006	0.00
27/01/2016	R202 On 04-August-16	243.26	Call	Bond Future	692	1	692	1	0.00
27/01/2016	R202 On 04-August-16	243.25	Call	Bond Future	702	1	702	1	0.00
27/01/2016	R202 On 04-August-16	243.24	Call	Bond Future	712	1	712	1	0.00
27/01/2016	R202 On 04-August-16	243.25	Put	Bond Future	0	0	0	0	0.00
27/01/2016	R202 On 04-August-16	243.26	Put	Bond Future	0	0	0	0	0.00
27/01/2016	R202 On 04-August-16	243.24	Put	Bond Future	0	0	0	0	0.00
27/01/2016	R203 On 04-February-16			Bond Future	8.35	103.0662	8.3489	103.0662	17,965.00
27/01/2016	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R203 On 04-February-16	7.24	Put	Bond Future	1644	2	1644	2	0.00
27/01/2016	R203 On 04-February-16	7.25	Put	Bond Future	1629	2	1629	2	0.00
27/01/2016	R203 On 04-February-16	7.26	Put	Bond Future	1614	2	1614	2	0.00
27/01/2016	R203 On 05-May-16			Bond Future	8.56	100.7415	8.5604	100.7415	1,647.00
27/01/2016	R203 On 05-May-16	7.24	Call	Bond Future	27	0	27	0	0.00
27/01/2016	R203 On 05-May-16	7.26	Call	Bond Future	28	0	28	0	0.00
27/01/2016	R203 On 05-May-16	7.25	Call	Bond Future	28	0	28	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
27/01/2016	R203 On 05-May-16	7.26	Put	Bond Future	1668	2	1668	2	0.00
27/01/2016	R203 On 05-May-16	7.24	Put	Bond Future	1692	2	1692	2	0.00
27/01/2016	R203 On 05-May-16	7.25	Put	Bond Future	1680	2	1680	2	0.00
27/01/2016	R203 On 04-August-16			Bond Future	8.77	102.6651	8.7676	102.6651	0.00
27/01/2016	R203 On 04-August-16	7.24	Call	Bond Future	57	0	57	0	0.00
27/01/2016	R203 On 04-August-16	7.26	Call	Bond Future	59	0	59	0	0.00
27/01/2016	R203 On 04-August-16	7.25	Call	Bond Future	58	0	58	0	0.00
27/01/2016	R203 On 04-August-16	7.25	Put	Bond Future	1628	2	1628	2	0.00
27/01/2016	R203 On 04-August-16	7.26	Put	Bond Future	1619	2	1619	2	0.00
27/01/2016	R203 On 04-August-16	7.24	Put	Bond Future	1638	2	1638	2	0.00
27/01/2016	R203 On 03-November-16			Bond Future	8.91	100.5682	8.9132	100.5682	0.00
27/01/2016	R203 On 03-November-16	8.84	Call	Bond Future	470	0	470	0	0.00
27/01/2016	R203 On 03-November-16	8.86	Call	Bond Future	477	0	477	0	0.00
27/01/2016	R203 On 03-November-16	8.85	Call	Bond Future	474	0	474	0	0.00
27/01/2016	R203 On 03-November-16	8.84	Put	Bond Future	528	1	528	1	0.00
27/01/2016	R203 On 03-November-16	8.86	Put	Bond Future	520	1	520	1	0.00
27/01/2016	R203 On 03-November-16	8.85	Put	Bond Future	524	1	524	1	0.00
27/01/2016	R204 On 04-February-16			Bond Future	8.80	98.9042	8.8043	98.9042	29,425.00
27/01/2016	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R204 On 04-February-16	7.50	Put	Bond Future	3267	3	3267	3	0.00
27/01/2016	R204 On 04-February-16	7.51	Put	Bond Future	3242	3	3242	3	0.00
27/01/2016	R204 On 04-February-16	7.49	Put	Bond Future	3293	3	3293	3	0.00
27/01/2016	R204 On 05-May-16			Bond Future	8.97	100.6754	8.9689	100.6754	8,078.00
27/01/2016	R204 On 05-May-16	7.76	Call	Bond Future	83	0	83	0	0.00
27/01/2016	R204 On 05-May-16	7.75	Call	Bond Future	81	0	81	0	0.00
27/01/2016	R204 On 05-May-16	7.74	Call	Bond Future	79	0	79	0	0.00
27/01/2016	R204 On 05-May-16	7.75	Put	Bond Future	2879	3	2879	3	0.00
27/01/2016	R204 On 05-May-16	7.74	Put	Bond Future	2901	3	2901	3	0.00
27/01/2016	R204 On 05-May-16	7.76	Put	Bond Future	2858	3	2858	3	0.00
27/01/2016	R204 On 04-August-16			Bond Future	9.12	98.5564	9.1237	98.5564	0.00
27/01/2016	R204 On 04-August-16	7.74	Call	Bond Future	166	0	166	0	0.00
27/01/2016	R204 On 04-August-16	7.75	Call	Bond Future	169	0	169	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
27/01/2016	R204 On 04-August-16	7.76	Call	Bond Future	172	0	172	0	0.00
27/01/2016	R204 On 04-August-16	7.75	Put	Bond Future	3044	3	3044	3	0.00
27/01/2016	R204 On 04-August-16	7.76	Put	Bond Future	3025	3	3025	3	0.00
27/01/2016	R204 On 04-August-16	7.74	Put	Bond Future	3062	3	3062	3	0.00
27/01/2016	R204 On 03-November-16			Bond Future	9.23	100.5510	9.2261	100.5510	0.00
27/01/2016	R204 On 03-November-16	9.21	Call	Bond Future	894	1	894	1	0.00
27/01/2016	R204 On 03-November-16	9.23	Call	Bond Future	913	1	913	1	0.00
27/01/2016	R204 On 03-November-16	9.22	Call	Bond Future	903	1	903	1	0.00
27/01/2016	R204 On 03-November-16	9.22	Put	Bond Future	915	1	915	1	0.00
27/01/2016	R204 On 03-November-16	9.21	Put	Bond Future	924	1	924	1	0.00
27/01/2016	R204 On 03-November-16	9.23	Put	Bond Future	905	1	905	1	0.00
27/01/2016	R207 On 04-February-16			Bond Future	9.08	94.3367	9.0828	94.3367	24,578.00
27/01/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
27/01/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
27/01/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R207 On 04-February-16	7.50	Put	Bond Future	5112	5	5112	5	0.00
27/01/2016	R207 On 04-February-16	7.51	Put	Bond Future	5078	5	5078	5	0.00
27/01/2016	R207 On 04-February-16	7.27	Put	Bond Future	5882	6	5882	6	0.00
27/01/2016	R207 On 04-February-16	7.49	Put	Bond Future	5145	5	5145	5	0.00
27/01/2016	R207 On 05-May-16			Bond Future	9.23	96.0261	9.2285	96.0261	25,860.00
27/01/2016	R207 On 05-May-16	7.86	Call	Bond Future	84	0	84	0	0.00
27/01/2016	R207 On 05-May-16	7.84	Call	Bond Future	80	0	80	0	0.00
27/01/2016	R207 On 05-May-16	7.85	Call	Bond Future	82	0	82	0	0.00
27/01/2016	R207 On 05-May-16	7.56	Call	Bond Future	38	0	38	0	43.00
27/01/2016	R207 On 05-May-16	7.85	Put	Bond Future	4257	4	4257	4	0.00
27/01/2016	R207 On 05-May-16	7.86	Put	Bond Future	4228	4	4228	4	0.00
27/01/2016	R207 On 05-May-16	7.56	Put	Bond Future	5120	5	5120	5	0.00
27/01/2016	R207 On 05-May-16	7.84	Put	Bond Future	4286	4	4286	4	0.00
27/01/2016	R207 On 04-August-16			Bond Future	9.36	94.2149	9.3633	94.2149	0.00
27/01/2016	R207 On 04-August-16	8.01	Call	Bond Future	256	0	256	0	0.00
27/01/2016	R207 On 04-August-16	7.99	Call	Bond Future	248	0	248	0	0.00
27/01/2016	R207 On 04-August-16	8.00	Call	Bond Future	252	0	252	0	0.00
27/01/2016	R207 On 04-August-16	7.99	Put	Bond Future	4146	4	4146	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
27/01/2016	R207 On 04-August-16	8.00	Put	Bond Future	4121	4	4121	4	0.00
27/01/2016	R207 On 04-August-16	8.01	Put	Bond Future	4096	4	4096	4	0.00
27/01/2016	R208 On 04-February-16			Bond Future	9.26	92.1079	9.2611	92.1079	43,662.00
27/01/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R208 On 04-February-16	7.74	Put	Bond Future	5957	6	5957	6	0.00
27/01/2016	R208 On 04-February-16	7.76	Put	Bond Future	5875	6	5875	6	0.00
27/01/2016	R208 On 04-February-16	7.75	Put	Bond Future	5916	6	5916	6	0.00
27/01/2016	R208 On 05-May-16			Bond Future	9.38	90.3558	9.3832	90.3558	34,994.00
27/01/2016	R208 On 05-May-16	7.99	Call	Bond Future	107	0	107	0	0.00
27/01/2016	R208 On 05-May-16	8.01	Call	Bond Future	113	0	113	0	0.00
27/01/2016	R208 On 05-May-16	8.00	Call	Bond Future	110	0	110	0	0.00
27/01/2016	R208 On 05-May-16	8.00	Put	Bond Future	5275	5	5275	5	0.00
27/01/2016	R208 On 05-May-16	8.01	Put	Bond Future	5239	5	5239	5	0.00
27/01/2016	R208 On 05-May-16	7.99	Put	Bond Future	5311	6	5311	6	0.00
27/01/2016	R208 On 04-August-16			Bond Future	9.49	92.0813	9.4943	92.0813	0.00
27/01/2016	R208 On 04-August-16	7.99	Call	Bond Future	270	0	270	0	0.00
27/01/2016	R208 On 04-August-16	8.00	Call	Bond Future	274	0	274	0	0.00
27/01/2016	R208 On 04-August-16	8.01	Call	Bond Future	278	0	278	0	0.00
27/01/2016	R208 On 04-August-16	7.99	Put	Bond Future	5651	6	5651	6	0.00
27/01/2016	R208 On 04-August-16	8.00	Put	Bond Future	5618	6	5618	6	0.00
27/01/2016	R208 On 04-August-16	8.01	Put	Bond Future	5586	6	5586	6	0.00
27/01/2016	R208 On 03-November-16			Bond Future	9.57	90.5400	9.5734	90.5400	0.00
27/01/2016	R208 On 03-November-16	9.57	Call	Bond Future	1668	2	1668	2	0.00
27/01/2016	R208 On 03-November-16	9.59	Call	Bond Future	1702	2	1702	2	0.00
27/01/2016	R208 On 03-November-16	9.58	Call	Bond Future	1685	2	1685	2	0.00
27/01/2016	R208 On 03-November-16	9.57	Put	Bond Future	1679	2	1679	2	0.00
27/01/2016	R208 On 03-November-16	9.58	Put	Bond Future	1663	2	1663	2	0.00
27/01/2016	R208 On 03-November-16	9.59	Put	Bond Future	1647	2	1647	2	0.00
27/01/2016	R209 On 04-February-16			Bond Future	10.10	69.1426	10.0969	69.1426	32,052.00
27/01/2016	R209 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R209 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
27/01/2016	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
27/01/2016	R209 On 04-February-16	9.52	Call	Bond Future	14	0	14	0	0.00
27/01/2016	R209 On 04-February-16	8.76	Put	Bond Future	9305	10	9305	10	0.00
27/01/2016	R209 On 04-February-16	8.74	Put	Bond Future	9459	10	9459	10	0.00
27/01/2016	R209 On 04-February-16	9.52	Put	Bond Future	3804	4	3804	4	2,200.00
27/01/2016	R209 On 04-February-16	8.75	Put	Bond Future	9382	10	9382	10	0.00
27/01/2016	R209 On 05-May-16			Bond Future	10.17	67.2313	10.1720	67.2313	7,943.00
27/01/2016	R209 On 05-May-16	9.00	Call	Bond Future	393	0	393	0	6,700.00
27/01/2016	R209 On 05-May-16	9.01	Call	Bond Future	401	0	401	0	0.00
27/01/2016	R209 On 05-May-16	8.25	Call	Bond Future	64	0	64	0	6,700.00
27/01/2016	R209 On 05-May-16	8.99	Call	Bond Future	385	0	385	0	0.00
27/01/2016	R209 On 05-May-16	9.01	Put	Bond Future	8276	8	8276	8	0.00
27/01/2016	R209 On 05-May-16	9.00	Put	Bond Future	8342	9	8342	9	0.00
27/01/2016	R209 On 05-May-16	8.99	Put	Bond Future	8407	9	8407	9	0.00
27/01/2016	R209 On 05-May-16	8.25	Put	Bond Future	13877	14	13877	14	0.00
27/01/2016	R209 On 04-August-16			Bond Future	10.24	68.5153	10.2394	68.5153	0.00
27/01/2016	R209 On 04-August-16	10.60	Call	Bond Future	4679	5	4679	5	6,000.00
27/01/2016	R209 On 04-August-16	9.24	Call	Bond Future	1201	1	1201	1	0.00
27/01/2016	R209 On 04-August-16	9.26	Call	Bond Future	1232	1	1232	1	0.00
27/01/2016	R209 On 04-August-16	9.25	Call	Bond Future	1216	1	1216	1	0.00
27/01/2016	R209 On 04-August-16	9.60	Call	Bond Future	1862	2	1862	2	6,000.00
27/01/2016	R209 On 04-August-16	9.26	Put	Bond Future	7702	8	7702	8	0.00
27/01/2016	R209 On 04-August-16	10.60	Put	Bond Future	2518	3	2518	3	0.00
27/01/2016	R209 On 04-August-16	9.24	Put	Bond Future	7812	8	7812	8	0.00
27/01/2016	R209 On 04-August-16	9.25	Put	Bond Future	7757	8	7757	8	0.00
27/01/2016	R209 On 04-August-16	9.60	Put	Bond Future	5980	6	5980	6	0.00
27/01/2016	R209 On 03-November-16			Bond Future	10.29	66.7499	10.2908	66.7499	0.00
27/01/2016	R209 On 03-November-16	10.24	Call	Bond Future	3149	3	3149	3	0.00
27/01/2016	R209 On 03-November-16	10.26	Call	Bond Future	3208	3	3208	3	0.00
27/01/2016	R209 On 03-November-16	10.25	Call	Bond Future	3178	3	3178	3	0.00
27/01/2016	R209 On 03-November-16	10.26	Put	Bond Future	3396	4	3396	4	0.00
27/01/2016	R209 On 03-November-16	10.25	Put	Bond Future	3428	4	3428	4	0.00
27/01/2016	R209 On 03-November-16	10.24	Put	Bond Future	3460	4	3460	4	0.00
27/01/2016	R210 On 04-February-16			Bond Future	179.43	179.4564	179.4263	179.4564	331.00
27/01/2016	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
27/01/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R210 On 04-February-16	185.00	Put	Bond Future	5574	6	5574	6	0.00
27/01/2016	R210 On 04-February-16	185.01	Put	Bond Future	5584	6	5584	6	0.00
27/01/2016	R210 On 04-February-16	184.99	Put	Bond Future	5564	6	5564	6	0.00
27/01/2016	R210 On 05-May-16			Bond Future	180.45	180.4779	180.4459	180.4779	847.00
27/01/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R210 On 05-May-16	184.99	Put	Bond Future	4544	5	4544	5	0.00
27/01/2016	R210 On 05-May-16	185.00	Put	Bond Future	4554	5	4554	5	0.00
27/01/2016	R210 On 05-May-16	185.01	Put	Bond Future	4564	5	4564	5	0.00
27/01/2016	R210 On 04-August-16			Bond Future	183.88	183.9171	183.8808	183.9171	0.00
27/01/2016	R210 On 04-August-16	181.51	Call	Bond Future	2371	2	2371	2	0.00
27/01/2016	R210 On 04-August-16	181.50	Call	Bond Future	2381	2	2381	2	0.00
27/01/2016	R210 On 04-August-16	181.52	Call	Bond Future	2361	2	2361	2	0.00
27/01/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
27/01/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
27/01/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
27/01/2016	R211 On 04-February-16			Bond Future	134.68	134.7088	134.6849	134.7088	0.00
27/01/2016	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R211 On 04-February-16	138.99	Put	Bond Future	4305	4	4305	4	0.00
27/01/2016	R211 On 04-February-16	139.00	Put	Bond Future	4315	4	4315	4	0.00
27/01/2016	R211 On 04-February-16	139.01	Put	Bond Future	4325	4	4325	4	0.00
27/01/2016	R211 On 05-May-16			Bond Future	137.08	137.1025	137.0772	137.1025	2.00
27/01/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R211 On 05-May-16	138.99	Put	Bond Future	1913	2	1913	2	0.00
27/01/2016	R211 On 05-May-16	139.00	Put	Bond Future	1923	2	1923	2	0.00
27/01/2016	R211 On 05-May-16	139.01	Put	Bond Future	1933	2	1933	2	0.00
27/01/2016	R211 On 04-August-16			Bond Future	137.95	137.9813	137.9526	137.9813	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
27/01/2016	R211 On 04-August-16	137.09	Call	Bond Future	863	1	863	1	0.00
27/01/2016	R211 On 04-August-16	137.07	Call	Bond Future	883	1	883	1	0.00
27/01/2016	R211 On 04-August-16	137.08	Call	Bond Future	873	1	873	1	0.00
27/01/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
27/01/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
27/01/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
27/01/2016	R212 On 04-February-16			Bond Future	139.63	139.6538	139.6306	139.6538	1,005.00
27/01/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R212 On 04-February-16	146.00	Put	Bond Future	6369	6	6369	6	0.00
27/01/2016	R212 On 04-February-16	146.01	Put	Bond Future	6379	6	6379	6	0.00
27/01/2016	R212 On 04-February-16	145.99	Put	Bond Future	6359	6	6359	6	0.00
27/01/2016	R212 On 05-May-16			Bond Future	142.11	142.1353	142.1107	142.1353	914.00
27/01/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R212 On 05-May-16	145.00	Put	Bond Future	2889	3	2889	3	0.00
27/01/2016	R212 On 05-May-16	144.99	Put	Bond Future	2879	3	2879	3	0.00
27/01/2016	R212 On 05-May-16	145.01	Put	Bond Future	2899	3	2899	3	0.00
27/01/2016	R212 On 04-August-16			Bond Future	142.91	142.9408	142.9127	142.9408	0.00
27/01/2016	R212 On 04-August-16	142.44	Call	Bond Future	473	1	473	1	0.00
27/01/2016	R212 On 04-August-16	142.43	Call	Bond Future	483	1	483	1	0.00
27/01/2016	R212 On 04-August-16	142.42	Call	Bond Future	493	1	493	1	0.00
27/01/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
27/01/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
27/01/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
27/01/2016	R213 On 04-February-16			Bond Future	9.97	79.9291	9.9728	79.9291	38,041.00
27/01/2016	R213 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R213 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R213 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R213 On 04-February-16	8.75	Put	Bond Future	8432	9	8432	9	0.00
27/01/2016	R213 On 04-February-16	8.74	Put	Bond Future	8506	9	8506	9	0.00
27/01/2016	R213 On 04-February-16	8.76	Put	Bond Future	8358	9	8358	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2016	R213 On 05-May-16			Bond Future	10.05	77.8109	10.0515	77.8109	6,934.00
27/01/2016	R213 On 05-May-16	8.74	Call	Bond Future	293	0	293	0	0.00
27/01/2016	R213 On 05-May-16	8.75	Call	Bond Future	299	0	299	0	0.00
27/01/2016	R213 On 05-May-16	8.76	Call	Bond Future	305	0	305	0	0.00
27/01/2016	R213 On 05-May-16	8.75	Put	Bond Future	9182	9	9182	9	0.00
27/01/2016	R213 On 05-May-16	8.74	Put	Bond Future	9249	10	9249	10	0.00
27/01/2016	R213 On 05-May-16	8.76	Put	Bond Future	9114	9	9114	9	0.00
27/01/2016	R213 On 04-August-16			Bond Future	10.12	79.2966	10.1217	79.2966	0.00
27/01/2016	R213 On 04-August-16	8.99	Call	Bond Future	1012	1	1012	1	0.00
27/01/2016	R213 On 04-August-16	9.01	Call	Bond Future	1039	1	1039	1	0.00
27/01/2016	R213 On 04-August-16	9.00	Call	Bond Future	1026	1	1026	1	0.00
27/01/2016	R213 On 04-August-16	8.99	Put	Bond Future	8546	9	8546	9	0.00
27/01/2016	R213 On 04-August-16	9.01	Put	Bond Future	8431	9	8431	9	0.00
27/01/2016	R213 On 04-August-16	9.00	Put	Bond Future	8488	9	8488	9	0.00
27/01/2016	R213 On 03-November-16			Bond Future	10.18	77.3480	10.1772	77.3480	0.00
27/01/2016	R213 On 03-November-16	10.20	Call	Bond Future	3369	3	3369	3	0.00
27/01/2016	R213 On 03-November-16	10.19	Call	Bond Future	3338	3	3338	3	0.00
27/01/2016	R213 On 03-November-16	10.18	Call	Bond Future	3308	3	3308	3	0.00
27/01/2016	R213 On 03-November-16	10.19	Put	Bond Future	3260	3	3260	3	0.00
27/01/2016	R213 On 03-November-16	10.20	Put	Bond Future	3229	3	3229	3	0.00
27/01/2016	R213 On 03-November-16	10.18	Put	Bond Future	3291	3	3291	3	0.00
27/01/2016	R214 On 04-February-16			Bond Future	10.20	69.3053	10.2023	69.3053	24,703.00
27/01/2016	R214 On 04-February-16	9.45	Call	Bond Future	2	0	2	0	0.00
27/01/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R214 On 04-February-16	9.35	Call	Bond Future	1	0	1	0	0.00
27/01/2016	R214 On 04-February-16	9.45	Put	Bond Future	5163	5	5163	5	25.00
27/01/2016	R214 On 04-February-16	8.01	Put	Bond Future	17074	17	17074	17	0.00
27/01/2016	R214 On 04-February-16	9.35	Put	Bond Future	5897	6	5897	6	25.00
27/01/2016	R214 On 04-February-16	8.00	Put	Bond Future	17168	17	17168	17	0.00
27/01/2016	R214 On 04-February-16	7.99	Put	Bond Future	17261	18	17261	18	0.00
27/01/2016	R214 On 05-May-16			Bond Future	10.28	67.2504	10.2755	67.2504	10,147.00
27/01/2016	R214 On 05-May-16	8.99	Call	Bond Future	321	0	321	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
27/01/2016	R214 On 05-May-16	9.01	Call	Bond Future	335	0	335	0	0.00
27/01/2016	R214 On 05-May-16	9.00	Call	Bond Future	328	0	328	0	0.00
27/01/2016	R214 On 05-May-16	9.30	Call	Bond Future	606	1	606	1	0.00
27/01/2016	R214 On 05-May-16	9.01	Put	Bond Future	9292	10	9292	10	0.00
27/01/2016	R214 On 05-May-16	9.00	Put	Bond Future	9364	10	9364	10	0.00
27/01/2016	R214 On 05-May-16	8.99	Put	Bond Future	9435	10	9435	10	0.00
27/01/2016	R214 On 05-May-16	9.30	Put	Bond Future	7341	8	7341	8	0.00
27/01/2016	R214 On 04-August-16			Bond Future	10.34	68.5345	10.3412	68.5345	0.00
27/01/2016	R214 On 04-August-16	9.30	Call	Bond Future	1183	1	1183	1	1,300.00
27/01/2016	R214 On 04-August-16	11.30	Call	Bond Future	7067	7	7067	7	6,300.00
27/01/2016	R214 On 04-August-16	9.24	Call	Bond Future	1091	1	1091	1	0.00
27/01/2016	R214 On 04-August-16	9.26	Call	Bond Future	1121	1	1121	1	0.00
27/01/2016	R214 On 04-August-16	9.25	Call	Bond Future	1106	1	1106	1	0.00
27/01/2016	R214 On 04-August-16	8.55	Call	Bond Future	388	0	388	0	1,300.00
27/01/2016	R214 On 04-August-16	10.30	Call	Bond Future	3506	3	3506	3	6,300.00
27/01/2016	R214 On 04-August-16	9.26	Put	Bond Future	8566	9	8566	9	0.00
27/01/2016	R214 On 04-August-16	9.24	Put	Bond Future	8687	9	8687	9	0.00
27/01/2016	R214 On 04-August-16	9.30	Put	Bond Future	8328	9	8328	9	0.00
27/01/2016	R214 On 04-August-16	11.30	Put	Bond Future	1467	2	1467	2	0.00
27/01/2016	R214 On 04-August-16	10.30	Put	Bond Future	3767	4	3767	4	0.00
27/01/2016	R214 On 04-August-16	9.25	Put	Bond Future	8626	9	8626	9	0.00
27/01/2016	R214 On 04-August-16	8.55	Put	Bond Future	13503	14	13503	14	0.00
27/01/2016	R214 On 03-November-16			Bond Future	10.39	66.6221	10.3940	66.6221	0.00
27/01/2016	R214 On 03-November-16	10.33	Call	Bond Future	3206	3	3206	3	0.00
27/01/2016	R214 On 03-November-16	10.35	Call	Bond Future	3266	3	3266	3	0.00
27/01/2016	R214 On 03-November-16	10.34	Call	Bond Future	3236	3	3236	3	0.00
27/01/2016	R214 On 03-November-16	10.33	Put	Bond Future	3608	4	3608	4	0.00
27/01/2016	R214 On 03-November-16	10.34	Put	Bond Future	3574	4	3574	4	0.00
27/01/2016	R214 On 03-November-16	10.35	Put	Bond Future	3541	4	3541	4	0.00
27/01/2016	R248 On 04-February-16			Bond Future	10.27	89.3327	10.2726	89.3327	59,095.00
27/01/2016	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R248 On 04-February-16	9.45	Call	Bond Future	1	0	1	0	0.00
27/01/2016	R248 On 04-February-16	9.55	Call	Bond Future	4	0	4	0	0.00
27/01/2016	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
27/01/2016	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
27/01/2016	R248 On 04-February-16	9.45	Put	Bond Future	7203	8	7203	8	75.00
27/01/2016	R248 On 04-February-16	9.00	Put	Bond Future	11613	12	11613	12	0.00
27/01/2016	R248 On 04-February-16	9.01	Put	Bond Future	11511	12	11511	12	0.00
27/01/2016	R248 On 04-February-16	8.99	Put	Bond Future	11715	12	11715	12	0.00
27/01/2016	R248 On 04-February-16	9.55	Put	Bond Future	6273	7	6273	7	75.00
27/01/2016	R248 On 05-May-16			Bond Future	10.35	86.4956	10.3490	86.4956	3,444.00
27/01/2016	R248 On 05-May-16	8.99	Call	Bond Future	343	0	343	0	0.00
27/01/2016	R248 On 05-May-16	9.00	Call	Bond Future	351	0	351	0	0.00
27/01/2016	R248 On 05-May-16	9.01	Call	Bond Future	359	0	359	0	0.00
27/01/2016	R248 On 05-May-16	9.00	Put	Bond Future	12572	13	12572	13	0.00
27/01/2016	R248 On 05-May-16	8.99	Put	Bond Future	12666	13	12666	13	0.00
27/01/2016	R248 On 05-May-16	9.01	Put	Bond Future	12478	13	12478	13	0.00
27/01/2016	R248 On 04-August-16			Bond Future	10.42	88.1471	10.4180	88.1471	0.00
27/01/2016	R248 On 04-August-16	9.25	Call	Bond Future	1265	1	1265	1	0.00
27/01/2016	R248 On 04-August-16	9.24	Call	Bond Future	1248	1	1248	1	0.00
27/01/2016	R248 On 04-August-16	9.26	Call	Bond Future	1282	1	1282	1	0.00
27/01/2016	R248 On 04-August-16	9.26	Put	Bond Future	11454	12	11454	12	0.00
27/01/2016	R248 On 04-August-16	9.25	Put	Bond Future	11534	12	11534	12	0.00
27/01/2016	R248 On 04-August-16	9.24	Put	Bond Future	11614	12	11614	12	0.00
27/01/2016	R248 On 03-November-16			Bond Future	10.47	85.4897	10.4738	85.4897	0.00
27/01/2016	R248 On 03-November-16	10.39	Call	Bond Future	3997	4	3997	4	0.00
27/01/2016	R248 On 03-November-16	10.38	Call	Bond Future	3960	4	3960	4	0.00
27/01/2016	R248 On 03-November-16	10.37	Call	Bond Future	3924	4	3924	4	0.00
27/01/2016	R248 On 03-November-16	10.38	Put	Bond Future	4703	5	4703	5	0.00
27/01/2016	R248 On 03-November-16	10.39	Put	Bond Future	4660	5	4660	5	0.00
27/01/2016	R248 On 03-November-16	10.37	Put	Bond Future	4746	5	4746	5	0.00