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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
28/01/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	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
28/01/2016	2025 On 04-February-16			Bond Future	121.12	121.1286	121.1155	121.1286	2,062.00
28/01/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2025 On 04-February-16	125.99	Put	Bond Future	4874	5	4874	5	0.00
28/01/2016	2025 On 04-February-16	126.00	Put	Bond Future	4884	5	4884	5	0.00
28/01/2016	2025 On 04-February-16	126.01	Put	Bond Future	4894	5	4894	5	0.00
28/01/2016	2025 On 05-May-16			Bond Future	123.27	123.2800	123.2663	123.2800	3,038.00
28/01/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2025 On 05-May-16	126.00	Put	Bond Future	2734	3	2734	3	0.00
28/01/2016	2025 On 05-May-16	126.01	Put	Bond Future	2744	3	2744	3	0.00
28/01/2016	2025 On 05-May-16	125.99	Put	Bond Future	2724	3	2724	3	0.00
28/01/2016	2025 On 04-August-16			Bond Future	124.36	124.3776	124.3613	124.3776	0.00
28/01/2016	2025 On 04-August-16	123.86	Call	Bond Future	501	1	501	1	0.00
28/01/2016	2025 On 04-August-16	123.87	Call	Bond Future	491	1	491	1	0.00
28/01/2016	2025 On 04-August-16	123.85	Call	Bond Future	511	1	511	1	0.00
28/01/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
28/01/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
28/01/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
28/01/2016	2030 On 04-February-16			Bond Future	9.79	85.6550	9.7914	85.6550	9,496.00
28/01/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2030 On 04-February-16	8.75	Put	Bond Future	7504	9	7504	9	0.00
28/01/2016	2030 On 04-February-16	8.74	Put	Bond Future	7581	9	7581	9	0.00
28/01/2016	2030 On 04-February-16	8.76	Put	Bond Future	7428	8	7428	8	0.00
28/01/2016	2030 On 05-May-16			Bond Future	9.87	87.1879	9.8727	87.1879	6,972.00
28/01/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2030 On 05-May-16	9.00	Put	Bond Future	6125	7	6125	7	0.00
28/01/2016	2030 On 05-May-16	8.99	Put	Bond Future	6198	7	6198	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
28/01/2016	2030 On 05-May-16	9.01	Put	Bond Future	6051	7	6051	7	0.00
28/01/2016	2030 On 04-August-16			Bond Future	9.95	84.8421	9.9468	84.8421	0.00
28/01/2016	2030 On 04-August-16	10.17	Call	Bond Future	1451	0	1451	0	0.00
28/01/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
28/01/2016	2032 On 04-February-16			Bond Future	9.90	88.6341	9.8964	88.6341	8,319.00
28/01/2016	2032 On 04-February-16	9.20	Call	Bond Future	2	0	2	0	0.00
28/01/2016	2032 On 04-February-16	9.30	Call	Bond Future	8	0	8	0	0.00
28/01/2016	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2032 On 04-February-16	9.30	Put	Bond Future	4459	6	4459	6	22.00
28/01/2016	2032 On 04-February-16	9.20	Put	Bond Future	5233	6	5233	6	22.00
28/01/2016	2032 On 04-February-16	8.70	Put	Bond Future	9275	10	9275	10	0.00
28/01/2016	2032 On 04-February-16	8.71	Put	Bond Future	9192	10	9192	10	0.00
28/01/2016	2032 On 04-February-16	8.69	Put	Bond Future	9359	11	9359	11	0.00
28/01/2016	2032 On 05-May-16			Bond Future	9.98	86.0630	9.9757	86.0630	964.00
28/01/2016	2032 On 05-May-16	9.01	Call	Bond Future	655	0	655	0	0.00
28/01/2016	2032 On 05-May-16	8.99	Call	Bond Future	630	0	630	0	0.00
28/01/2016	2032 On 05-May-16	9.00	Call	Bond Future	642	0	642	0	0.00
28/01/2016	2032 On 05-May-16	8.99	Put	Bond Future	8052	9	8052	9	0.00
28/01/2016	2032 On 05-May-16	9.01	Put	Bond Future	7917	9	7917	9	0.00
28/01/2016	2032 On 05-May-16	9.00	Put	Bond Future	7984	9	7984	9	0.00
28/01/2016	2032 On 04-August-16			Bond Future	10.05	87.7047	10.0468	87.7047	0.00
28/01/2016	2032 On 04-August-16	8.99	Call	Bond Future	1244	1	1244	1	0.00
28/01/2016	2032 On 04-August-16	9.01	Call	Bond Future	1277	1	1277	1	0.00
28/01/2016	2032 On 04-August-16	9.00	Call	Bond Future	1260	1	1260	1	0.00
28/01/2016	2032 On 04-August-16	9.00	Put	Bond Future	9056	10	9056	10	0.00
28/01/2016	2032 On 04-August-16	9.01	Put	Bond Future	8993	10	8993	10	0.00
28/01/2016	2032 On 04-August-16	8.99	Put	Bond Future	9119	10	9119	10	0.00
28/01/2016	2032 On 03-November-16			Bond Future	10.10	85.3202	10.0995	85.3202	0.00
28/01/2016	2032 On 03-November-16	10.28	Call	Bond Future	4315	4	4315	4	0.00
28/01/2016	2032 On 03-November-16	10.30	Call	Bond Future	4389	4	4389	4	0.00
28/01/2016	2032 On 03-November-16	10.29	Call	Bond Future	4352	4	4352	4	0.00
28/01/2016	2032 On 03-November-16	10.28	Put	Bond Future	3082	4	3082	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
28/01/2016	2032 On 03-November-16	10.29	Put	Bond Future	3051	4	3051	4	0.00
28/01/2016	2032 On 03-November-16	10.30	Put	Bond Future	3021	4	3021	4	0.00
28/01/2016	2033 On 04-February-16			Bond Future	102.65	102.6652	102.6543	102.6652	185.00
28/01/2016	2033 On 04-February-16	102.41	Call	Bond Future	244	0	244	0	0.00
28/01/2016	2033 On 04-February-16	102.40	Call	Bond Future	254	0	254	0	0.00
28/01/2016	2033 On 04-February-16	102.39	Call	Bond Future	264	0	264	0	0.00
28/01/2016	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
28/01/2016	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
28/01/2016	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
28/01/2016	2033 On 05-May-16			Bond Future	103.50	103.5134	103.5018	103.5134	1,547.00
28/01/2016	2033 On 05-May-16	102.40	Call	Bond Future	1102	1	1102	1	0.00
28/01/2016	2033 On 05-May-16	102.39	Call	Bond Future	1112	1	1112	1	0.00
28/01/2016	2033 On 05-May-16	102.41	Call	Bond Future	1092	1	1092	1	0.00
28/01/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
28/01/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
28/01/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
28/01/2016	2037 On 04-February-16			Bond Future	10.02	85.5124	10.0161	85.5124	30,766.00
28/01/2016	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2037 On 04-February-16	9.43	Call	Bond Future	10	0	10	0	0.00
28/01/2016	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2037 On 04-February-16	9.30	Call	Bond Future	2	0	2	0	0.00
28/01/2016	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2037 On 04-February-16	8.75	Put	Bond Future	10805	12	10805	12	0.00
28/01/2016	2037 On 04-February-16	8.74	Put	Bond Future	10899	12	10899	12	0.00
28/01/2016	2037 On 04-February-16	9.43	Put	Bond Future	4763	6	4763	6	16.00
28/01/2016	2037 On 04-February-16	8.76	Put	Bond Future	10712	12	10712	12	0.00
28/01/2016	2037 On 04-February-16	9.30	Put	Bond Future	5866	7	5866	7	16.00
28/01/2016	2037 On 05-May-16			Bond Future	10.09	87.0428	10.0933	87.0428	28,483.00
28/01/2016	2037 On 05-May-16	8.99	Call	Bond Future	544	0	544	0	0.00
28/01/2016	2037 On 05-May-16	9.00	Call	Bond Future	555	0	555	0	0.00
28/01/2016	2037 On 05-May-16	9.01	Call	Bond Future	567	0	567	0	0.00
28/01/2016	2037 On 05-May-16	9.00	Put	Bond Future	9634	11	9634	11	0.00
28/01/2016	2037 On 05-May-16	9.01	Put	Bond Future	9555	11	9555	11	0.00
28/01/2016	2037 On 05-May-16	8.99	Put	Bond Future	9712	11	9712	11	0.00

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28/01/2016	2037 On 04-August-16			Bond Future	10.16	84.4437	10.1642	84.4437	0.00
28/01/2016	2037 On 04-August-16	9.25	Call	Bond Future	1634	1	1634	1	0.00
28/01/2016	2037 On 04-August-16	9.26	Call	Bond Future	1654	1	1654	1	0.00
28/01/2016	2037 On 04-August-16	9.24	Call	Bond Future	1614	1	1614	1	0.00
28/01/2016	2037 On 04-August-16	9.25	Put	Bond Future	9022	10	9022	10	0.00
28/01/2016	2037 On 04-August-16	9.26	Put	Bond Future	8956	10	8956	10	0.00
28/01/2016	2037 On 04-August-16	9.24	Put	Bond Future	9088	10	9088	10	0.00
28/01/2016	2037 On 03-November-16			Bond Future	10.21	86.1554	10.2130	86.1554	0.00
28/01/2016	2037 On 03-November-16	10.35	Call	Bond Future	4541	4	4541	4	0.00
28/01/2016	2037 On 03-November-16	10.36	Call	Bond Future	4580	4	4580	4	0.00
28/01/2016	2037 On 03-November-16	10.37	Call	Bond Future	4619	4	4619	4	0.00
28/01/2016	2037 On 03-November-16	10.36	Put	Bond Future	3489	4	3489	4	0.00
28/01/2016	2037 On 03-November-16	10.37	Put	Bond Future	3455	4	3455	4	0.00
28/01/2016	2037 On 03-November-16	10.35	Put	Bond Future	3524	4	3524	4	0.00
28/01/2016	2038 On 04-February-16			Bond Future	126.75	126.7631	126.7494	126.7631	5,433.00
28/01/2016	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2038 On 04-February-16	131.01	Put	Bond Future	4261	4	4261	4	0.00
28/01/2016	2038 On 04-February-16	131.00	Put	Bond Future	4251	4	4251	4	0.00
28/01/2016	2038 On 04-February-16	130.99	Put	Bond Future	4241	4	4241	4	0.00
28/01/2016	2038 On 05-May-16			Bond Future	129.00	129.0145	129.0001	129.0145	14,706.00
28/01/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2038 On 05-May-16	130.99	Put	Bond Future	1990	2	1990	2	0.00
28/01/2016	2038 On 05-May-16	131.00	Put	Bond Future	2000	2	2000	2	0.00
28/01/2016	2038 On 05-May-16	131.01	Put	Bond Future	2010	2	2010	2	0.00
28/01/2016	2038 On 04-August-16			Bond Future	130.05	130.0653	130.0484	130.0653	0.00
28/01/2016	2038 On 04-August-16	129.31	Call	Bond Future	738	1	738	1	0.00
28/01/2016	2038 On 04-August-16	129.30	Call	Bond Future	748	1	748	1	0.00
28/01/2016	2038 On 04-August-16	129.32	Call	Bond Future	728	1	728	1	0.00
28/01/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
28/01/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00

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28/01/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
28/01/2016	2040 On 04-February-16			Bond Future	10.10	88.7914	10.0961	88.7914	0.00
28/01/2016	2040 On 04-February-16	9.50	Call	Bond Future	9	0	9	0	0.00
28/01/2016	2040 On 04-February-16	9.51	Call	Bond Future	11	0	11	0	0.00
28/01/2016	2040 On 04-February-16	9.49	Call	Bond Future	8	0	8	0	0.00
28/01/2016	2040 On 04-February-16	9.50	Put	Bond Future	5149	7	5149	7	0.00
28/01/2016	2040 On 04-February-16	9.51	Put	Bond Future	5059	7	5059	7	0.00
28/01/2016	2040 On 04-February-16	9.49	Put	Bond Future	5238	7	5238	7	0.00
28/01/2016	2040 On 05-May-16			Bond Future	10.17	90.3805	10.1740	90.3805	1,820.00
28/01/2016	2040 On 05-May-16	9.51	Call	Bond Future	1326	1	1326	1	0.00
28/01/2016	2040 On 05-May-16	9.50	Call	Bond Future	1304	1	1304	1	0.00
28/01/2016	2040 On 05-May-16	9.49	Call	Bond Future	1282	1	1282	1	0.00
28/01/2016	2040 On 05-May-16	9.50	Put	Bond Future	7068	8	7068	8	0.00
28/01/2016	2040 On 05-May-16	9.51	Put	Bond Future	7001	8	7001	8	0.00
28/01/2016	2040 On 05-May-16	9.49	Put	Bond Future	7136	8	7136	8	0.00
28/01/2016	2040 On 04-August-16			Bond Future	10.25	87.5945	10.2458	87.5945	0.00
28/01/2016	2040 On 04-August-16	9.50	Call	Bond Future	2131	2	2131	2	0.00
28/01/2016	2040 On 04-August-16	9.51	Call	Bond Future	2156	2	2156	2	0.00
28/01/2016	2040 On 04-August-16	9.49	Call	Bond Future	2106	2	2106	2	0.00
28/01/2016	2040 On 04-August-16	9.50	Put	Bond Future	8458	10	8458	10	0.00
28/01/2016	2040 On 04-August-16	9.51	Put	Bond Future	8394	10	8394	10	0.00
28/01/2016	2040 On 04-August-16	9.49	Put	Bond Future	8523	10	8523	10	0.00
28/01/2016	2044 On 04-February-16			Bond Future	10.10	86.1305	10.0959	86.1305	16,439.00
28/01/2016	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2044 On 04-February-16	9.58	Call	Bond Future	22	0	22	0	0.00
28/01/2016	2044 On 04-February-16	9.01	Put	Bond Future	9844	11	9844	11	0.00
28/01/2016	2044 On 04-February-16	9.58	Put	Bond Future	4474	6	4474	6	0.00
28/01/2016	2044 On 04-February-16	8.99	Put	Bond Future	10043	12	10043	12	0.00
28/01/2016	2044 On 04-February-16	9.00	Put	Bond Future	9943	12	9943	12	0.00
28/01/2016	2044 On 05-May-16			Bond Future	10.17	87.6720	10.1712	87.6720	4,475.00
28/01/2016	2044 On 05-May-16	8.99	Call	Bond Future	489	0	489	0	0.00
28/01/2016	2044 On 05-May-16	9.01	Call	Bond Future	510	0	510	0	0.00

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28/01/2016	2044 On 05-May-16	9.00	Call	Bond Future	500	0	500	0	0.00
28/01/2016	2044 On 05-May-16	9.01	Put	Bond Future	10958	12	10958	12	0.00
28/01/2016	2044 On 05-May-16	8.99	Put	Bond Future	11135	13	11135	13	0.00
28/01/2016	2044 On 05-May-16	9.00	Put	Bond Future	11047	13	11047	13	0.00
28/01/2016	2044 On 04-August-16			Bond Future	10.24	84.9596	10.2404	84.9596	0.00
28/01/2016	2044 On 04-August-16	9.51	Call	Bond Future	2168	2	2168	2	0.00
28/01/2016	2044 On 04-August-16	9.50	Call	Bond Future	2142	2	2142	2	0.00
28/01/2016	2044 On 04-August-16	9.49	Call	Bond Future	2118	2	2118	2	0.00
28/01/2016	2044 On 04-August-16	9.50	Put	Bond Future	8482	10	8482	10	0.00
28/01/2016	2044 On 04-August-16	9.49	Put	Bond Future	8549	10	8549	10	0.00
28/01/2016	2044 On 04-August-16	9.51	Put	Bond Future	8417	10	8417	10	0.00
28/01/2016	2044 On 03-November-16			Bond Future	10.29	86.6819	10.2884	86.6819	0.00
28/01/2016	2044 On 03-November-16	10.42	Call	Bond Future	4830	4	4830	4	0.00
28/01/2016	2044 On 03-November-16	10.43	Call	Bond Future	4871	4	4871	4	0.00
28/01/2016	2044 On 03-November-16	10.41	Call	Bond Future	4789	4	4789	4	0.00
28/01/2016	2044 On 03-November-16	10.42	Put	Bond Future	3790	5	3790	5	0.00
28/01/2016	2044 On 03-November-16	10.43	Put	Bond Future	3754	5	3754	5	0.00
28/01/2016	2044 On 03-November-16	10.41	Put	Bond Future	3827	5	3827	5	0.00
28/01/2016	2046 On 04-February-16			Bond Future	128.08	128.0967	128.0829	128.0967	227.00
28/01/2016	2046 On 04-February-16	127.99	Call	Bond Future	93	0	93	0	0.00
28/01/2016	2046 On 04-February-16	128.01	Call	Bond Future	73	0	73	0	0.00
28/01/2016	2046 On 04-February-16	128.00	Call	Bond Future	83	0	83	0	0.00
28/01/2016	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
28/01/2016	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
28/01/2016	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
28/01/2016	2046 On 05-May-16			Bond Future	128.93	128.9423	128.9276	128.9423	12,580.00
28/01/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2046 On 05-May-16	129.99	Put	Bond Future	1062	1	1062	1	0.00
28/01/2016	2046 On 05-May-16	130.01	Put	Bond Future	1082	1	1082	1	0.00
28/01/2016	2046 On 05-May-16	130.00	Put	Bond Future	1072	1	1072	1	0.00
28/01/2016	2046 On 04-August-16			Bond Future	131.38	131.3964	131.3794	131.3964	0.00
28/01/2016	2046 On 04-August-16	129.00	Call	Bond Future	2379	2	2379	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
28/01/2016	2046 On 04-August-16	129.01	Call	Bond Future	2369	2	2369	2	0.00
28/01/2016	2046 On 04-August-16	129.02	Call	Bond Future	2359	2	2359	2	0.00
28/01/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
28/01/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
28/01/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
28/01/2016	2050 On 04-February-16			Bond Future	136.94	136.9523	136.9379	136.9523	1,424.00
28/01/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
28/01/2016	2050 On 04-February-16	138.00	Put	Bond Future	1062	1	1062	1	0.00
28/01/2016	2050 On 04-February-16	138.01	Put	Bond Future	1072	1	1072	1	0.00
28/01/2016	2050 On 04-February-16	137.99	Put	Bond Future	1052	1	1052	1	0.00
28/01/2016	2050 On 05-May-16			Bond Future	139.37	139.3849	139.3693	139.3849	16,388.00
28/01/2016	2050 On 05-May-16	137.99	Call	Bond Future	1379	1	1379	1	0.00
28/01/2016	2050 On 05-May-16	138.01	Call	Bond Future	1359	1	1359	1	0.00
28/01/2016	2050 On 05-May-16	138.00	Call	Bond Future	1369	1	1369	1	0.00
28/01/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
28/01/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
28/01/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
28/01/2016	2050 On 04-August-16			Bond Future	140.46	140.4733	140.4553	140.4733	0.00
28/01/2016	2050 On 04-August-16	139.12	Call	Bond Future	1335	1	1335	1	0.00
28/01/2016	2050 On 04-August-16	139.14	Call	Bond Future	1315	1	1315	1	0.00
28/01/2016	2050 On 04-August-16	139.13	Call	Bond Future	1325	1	1325	1	0.00
28/01/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
28/01/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
28/01/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
28/01/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	AL37 On 04-February-16			Index Future	457.05	455.2310	457.0520	455.2310	2.00
28/01/2016	AL37 On 05-May-16			Index Future	465.23	463.3780	465.2290	463.3780	2.00
28/01/2016	AL37 On 04-August-16			Index Future	474.00	472.1210	473.9990	472.1210	0.00
28/01/2016	AL7T On 04-February-16			Index Future	523.60	519.0840	523.5960	519.0840	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
28/01/2016	AL7T On 05-May-16			Index Future	532.96	528.3750	532.9640	528.3750	0.00
28/01/2016	AL7T On 04-August-16			Index Future	543.01	538.3430	543.0110	538.3430	0.00
28/01/2016	ALBI On 04-February-16			Index Future	476.42	471.2570	476.4190	471.2570	639.00
28/01/2016	ALBI On 05-May-16			Index Future	484.94	479.6920	484.9430	479.6920	44.00
28/01/2016	ALBI On 04-August-16			Index Future	494.09	488.7420	494.0850	488.7420	0.00
28/01/2016	ALBI On 03-November-16			Index Future	504.18	498.7220	504.1800	498.7220	0.00
28/01/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/01/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	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
28/01/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2016	EL28 On 04-February-16			Bond Future	125.48	125.4957	125.4838	125.4957	0.00
28/01/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
28/01/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
28/01/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
28/01/2016	EL28 On 04-February-16	129.00	Put	Bond Future	3516	4	3516	4	0.00
28/01/2016	EL28 On 04-February-16	129.01	Put	Bond Future	3526	4	3526	4	0.00
28/01/2016	EL28 On 04-February-16	128.99	Put	Bond Future	3506	3	3506	3	0.00
28/01/2016	EL28 On 05-May-16			Bond Future	126.14	126.1496	126.1368	126.1496	0.00
28/01/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
28/01/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
28/01/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
28/01/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2863	3	2863	3	0.00
28/01/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2873	3	2873	3	0.00
28/01/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2853	3	2853	3	0.00
28/01/2016	EL28 On 04-August-16			Bond Future	128.54	128.5510	128.5358	128.5510	0.00
28/01/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1676	2	1676	2	0.00
28/01/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1666	2	1666	2	0.00
28/01/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1656	2	1656	2	0.00
28/01/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
28/01/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
28/01/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
28/01/2016	ES33 On 04-February-16			Bond Future	10.82	75.9364	10.8236	75.9364	2,000.00
28/01/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
28/01/2016	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
28/01/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
28/01/2016	ES33 On 04-February-16	9.99	Put	Bond Future	5462	7	5462	7	0.00
28/01/2016	ES33 On 04-February-16	10.00	Put	Bond Future	5393	7	5393	7	0.00
28/01/2016	ES33 On 04-February-16	10.01	Put	Bond Future	5324	6	5324	6	0.00
28/01/2016	ES33 On 05-May-16			Bond Future	10.93	73.5042	10.9287	73.5042	6,776.00
28/01/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
28/01/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
28/01/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
28/01/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5953	7	5953	7	0.00
28/01/2016	ES33 On 05-May-16	10.00	Put	Bond Future	6022	7	6022	7	0.00
28/01/2016	ES33 On 05-May-16	9.99	Put	Bond Future	6091	7	6091	7	0.00
28/01/2016	ES33 On 04-August-16			Bond Future	11.03	74.9062	11.0263	74.9062	0.00
28/01/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
28/01/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
28/01/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
28/01/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4972	6	4972	6	0.00
28/01/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4839	6	4839	6	0.00
28/01/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4905	6	4905	6	0.00
28/01/2016	ES33 On 03-November-16			Bond Future	11.11	72.6285	11.1078	72.6285	0.00
28/01/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1127	0	1127	0	0.00
28/01/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1185	0	1185	0	0.00
28/01/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1069	0	1069	0	0.00
28/01/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
28/01/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
28/01/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
28/01/2016	ES42 On 04-February-16			Bond Future	10.95	80.1081	10.9482	80.1081	2,750.00
28/01/2016	ES42 On 05-May-16			Bond Future	11.05	77.2793	11.0526	77.2793	4,500.00
28/01/2016	GOVI On 04-February-16			GOVI	475.70	471.2690	475.6970	471.2690	475.00
28/01/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
28/01/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
28/01/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
28/01/2016	GOVI On 04-February-16	511.99	Put	GOVI	362930	41	362930	41	0.00
28/01/2016	GOVI On 04-February-16	512.00	Put	GOVI	363030	41	363030	41	0.00
28/01/2016	GOVI On 04-February-16	512.01	Put	GOVI	363130	41	363130	41	0.00

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28/01/2016	GOVI On 05-May-16			GOVI	484.21	479.7040	484.2080	479.7040	146.00
28/01/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
28/01/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
28/01/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
28/01/2016	GOVI On 05-May-16	517.99	Put	GOVI	337820	38	337820	38	0.00
28/01/2016	GOVI On 05-May-16	518.00	Put	GOVI	337920	38	337920	38	0.00
28/01/2016	GOVI On 05-May-16	518.01	Put	GOVI	338020	38	338020	38	0.00
28/01/2016	GOVI On 04-August-16			GOVI	493.34	488.7540	493.3360	488.7540	0.00
28/01/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
28/01/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
28/01/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
28/01/2016	GOVI On 04-August-16	521.01	Put	GOVI	276740	32	276740	32	0.00
28/01/2016	GOVI On 04-August-16	520.99	Put	GOVI	276540	32	276540	32	0.00
28/01/2016	GOVI On 04-August-16	521.00	Put	GOVI	276640	32	276640	32	0.00
28/01/2016	GOVI On 03-November-16			GOVI	503.42	498.7350	503.4160	498.7350	0.00
28/01/2016	GOVI On 03-November-16	476.11	Call	GOVI	273060	23	273060	23	0.00
28/01/2016	GOVI On 03-November-16	476.12	Call	GOVI	272960	23	272960	23	0.00
28/01/2016	GOVI On 03-November-16	476.13	Call	GOVI	272860	23	272860	23	0.00
28/01/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
28/01/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
28/01/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
28/01/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/01/2016	IGOV On 04-February-16			Index Future	233.53	233.4300	233.5340	233.4300	700.00
28/01/2016	IGOV On 05-May-16			Index Future	237.68	237.5760	237.6810	237.5760	554.00
28/01/2016	IGOV On 04-August-16			Index Future	242.15	242.0510	242.1540	242.0510	0.00
28/01/2016	IGOV On 03-November-16			Index Future	247.08	246.9740	247.0820	246.9740	0.00
28/01/2016	ILBI On 04-February-16			Index Future	632.65	632.3990	632.6520	632.3990	157.00
28/01/2016	ILBI On 05-May-16			Index Future	643.40	643.1400	643.3960	643.1400	0.00
28/01/2016	ILBI On 04-August-16			Index Future	655.10	654.8390	655.0960	654.8390	0.00
28/01/2016	IS01 On 19-December-16			Interest Rate Swap	100.29	100.2793	100.2921	100.2793	0.00
28/01/2016	IS01 On 16-March-17			Interest Rate Swap	100.36	100.3642	100.3615	100.3642	0.00
28/01/2016	IS02 On 18-December-17			Interest Rate Swap	100.98	101.0662	100.9791	101.0662	0.00
28/01/2016	IS02 On 16-March-18			Interest Rate Swap	100.53	100.6676	100.5288	100.6676	0.00
28/01/2016	IS05 On 17-December-20			Interest Rate Swap	102.12	102.6170	102.1160	102.6170	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
28/01/2016	IS05 On 16-March-21			Interest Rate Swap	101.70	102.2372	101.6951	102.2372	0.00
28/01/2016	IS10 On 17-December-25			Interest Rate Swap	105.02	106.0185	105.0153	106.0185	0.00
28/01/2016	IS10 On 16-March-26			Interest Rate Swap	102.35	103.3880	102.3467	103.3880	0.00
28/01/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/01/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/01/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/01/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/01/2016	JBAF On 17-February-16			Jibar Tradeable Future	6.91	93.1400	6.9100	93.1400	2,000.00
28/01/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.17	87.8800	7.1700	87.8800	0.00
28/01/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.32	92.7100	7.3200	92.7100	0.00
28/01/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.45	92.5700	7.4500	92.5700	0.00
28/01/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.52	92.4700	7.5200	92.4700	0.00
28/01/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.68	92.3100	7.6800	92.3100	0.00
28/01/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.90	92.0800	7.9000	92.0800	0.00
28/01/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.11	91.8400	8.1100	91.8400	0.00
28/01/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.26	91.6500	8.2600	91.6500	0.00
28/01/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.39	91.4800	8.3900	91.4800	0.00
28/01/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.54	91.3400	8.5400	91.3400	0.00
28/01/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.67	91.2100	8.6700	91.2100	0.00
28/01/2016	R023 On 04-February-16			Bond Future	9.34	94.8496	9.3385	94.8496	8,672.00
28/01/2016	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R023 On 04-February-16	7.99	Put	Bond Future	6800	7	6800	7	0.00
28/01/2016	R023 On 04-February-16	8.00	Put	Bond Future	6747	7	6747	7	0.00
28/01/2016	R023 On 04-February-16	8.01	Put	Bond Future	6694	7	6694	7	0.00
28/01/2016	R023 On 05-May-16			Bond Future	9.44	92.6174	9.4353	92.6174	3,104.00
28/01/2016	R023 On 05-May-16	8.26	Call	Bond Future	244	0	244	0	0.00
28/01/2016	R023 On 05-May-16	8.25	Call	Bond Future	239	0	239	0	0.00
28/01/2016	R023 On 05-May-16	8.24	Call	Bond Future	234	0	234	0	0.00
28/01/2016	R023 On 05-May-16	8.25	Put	Bond Future	6001	6	6001	6	0.00
28/01/2016	R023 On 05-May-16	8.24	Put	Bond Future	6046	7	6046	7	0.00
28/01/2016	R023 On 05-May-16	8.26	Put	Bond Future	5956	6	5956	6	0.00
28/01/2016	R023 On 04-August-16			Bond Future	9.52	94.3836	9.5199	94.3836	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
28/01/2016	R023 On 04-August-16	8.24	Call	Bond Future	533	0	533	0	0.00
28/01/2016	R023 On 04-August-16	8.26	Call	Bond Future	549	0	549	0	0.00
28/01/2016	R023 On 04-August-16	8.25	Call	Bond Future	541	0	541	0	0.00
28/01/2016	R023 On 04-August-16	8.25	Put	Bond Future	6536	7	6536	7	0.00
28/01/2016	R023 On 04-August-16	8.24	Put	Bond Future	6578	7	6578	7	0.00
28/01/2016	R023 On 04-August-16	8.26	Put	Bond Future	6495	7	6495	7	0.00
28/01/2016	R023 On 03-November-16			Bond Future	9.58	92.3607	9.5825	92.3607	0.00
28/01/2016	R023 On 03-November-16	9.73	Call	Bond Future	2595	2	2595	2	0.00
28/01/2016	R023 On 03-November-16	9.74	Call	Bond Future	2619	2	2619	2	0.00
28/01/2016	R023 On 03-November-16	9.75	Call	Bond Future	2643	2	2643	2	0.00
28/01/2016	R023 On 03-November-16	9.74	Put	Bond Future	1928	2	1928	2	0.00
28/01/2016	R023 On 03-November-16	9.75	Put	Bond Future	1909	2	1909	2	0.00
28/01/2016	R023 On 03-November-16	9.73	Put	Bond Future	1948	2	1948	2	0.00
28/01/2016	R035 On 04-February-16			Bond Future	9.95	93.3043	9.9500	93.3043	1,788.00
28/01/2016	R035 On 04-February-16	103.99	Call	Bond Future	82442	81	82442	81	0.00
28/01/2016	R035 On 04-February-16	104.01	Call	Bond Future	82444	81	82444	81	0.00
28/01/2016	R035 On 04-February-16	104.00	Call	Bond Future	82443	81	82443	81	0.00
28/01/2016	R035 On 04-February-16	104.00	Put	Bond Future	0	0	0	0	0.00
28/01/2016	R035 On 04-February-16	104.01	Put	Bond Future	0	0	0	0	0.00
28/01/2016	R035 On 04-February-16	103.99	Put	Bond Future	0	0	0	0	0.00
28/01/2016	R035 On 05-May-16			Bond Future	10.03	90.4842	10.0300	90.4842	4,105.00
28/01/2016	R035 On 05-May-16	10.35	Call	Bond Future	2428	1	2428	1	0.00
28/01/2016	R035 On 05-May-16	10.37	Call	Bond Future	2577	1	2577	1	0.00
28/01/2016	R035 On 05-May-16	10.36	Call	Bond Future	2502	1	2502	1	0.00
28/01/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
28/01/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
28/01/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
28/01/2016	R035 On 04-August-16			Bond Future	10.09	92.2332	10.0900	92.2332	0.00
28/01/2016	R035 On 04-August-16	10.36	Call	Bond Future	2031	0	2031	0	0.00
28/01/2016	R035 On 04-August-16	10.37	Call	Bond Future	2105	1	2105	1	0.00
28/01/2016	R035 On 04-August-16	10.35	Call	Bond Future	1957	0	1957	0	0.00
28/01/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
28/01/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
28/01/2016	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
28/01/2016	R186 On 04-February-16			Bond Future	9.46	107.3436	9.4617	107.3436	51,623.00
28/01/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
28/01/2016	R186 On 04-February-16	8.45	Call	Bond Future	0	0	0	0	350.00
28/01/2016	R186 On 04-February-16	8.75	Call	Bond Future	1	0	1	0	0.00
28/01/2016	R186 On 04-February-16	9.20	Call	Bond Future	144	0	144	0	0.00
28/01/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R186 On 04-February-16	8.83	Call	Bond Future	4	0	4	0	0.00
28/01/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
28/01/2016	R186 On 04-February-16	8.40	Call	Bond Future	0	0	0	0	680.00
28/01/2016	R186 On 04-February-16	8.70	Call	Bond Future	1	0	1	0	0.00
28/01/2016	R186 On 04-February-16	8.80	Call	Bond Future	3	0	3	0	0.00
28/01/2016	R186 On 04-February-16	8.65	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R186 On 04-February-16	8.85	Call	Bond Future	5	0	5	0	0.00
28/01/2016	R186 On 04-February-16	7.90	Put	Bond Future	11777	13	11777	13	0.00
28/01/2016	R186 On 04-February-16	8.45	Put	Bond Future	7436	8	7436	8	0.00
28/01/2016	R186 On 04-February-16	9.20	Put	Bond Future	2003	3	2003	3	700.00
28/01/2016	R186 On 04-February-16	8.75	Put	Bond Future	5161	6	5161	6	11,695.00
28/01/2016	R186 On 04-February-16	7.51	Put	Bond Future	14991	16	14991	16	0.00
28/01/2016	R186 On 04-February-16	7.49	Put	Bond Future	15159	16	15159	16	0.00
28/01/2016	R186 On 04-February-16	8.85	Put	Bond Future	4419	5	4419	5	0.00
28/01/2016	R186 On 04-February-16	7.50	Put	Bond Future	15075	16	15075	16	0.00
28/01/2016	R186 On 04-February-16	8.65	Put	Bond Future	5912	7	5912	7	340.00
28/01/2016	R186 On 04-February-16	8.70	Put	Bond Future	5535	7	5535	7	5,000.00
28/01/2016	R186 On 04-February-16	8.80	Put	Bond Future	4788	6	4788	6	5,000.00
28/01/2016	R186 On 04-February-16	8.40	Put	Bond Future	7822	9	7822	9	0.00
28/01/2016	R186 On 04-February-16	8.83	Put	Bond Future	4566	6	4566	6	33.00
28/01/2016	R186 On 04-February-16	8.02	Put	Bond Future	10811	12	10811	12	0.00
28/01/2016	R186 On 05-May-16			Bond Future	9.55	109.2648	9.5460	109.2648	24,936.00
28/01/2016	R186 On 05-May-16	8.34	Call	Bond Future	340	0	340	0	0.00
28/01/2016	R186 On 05-May-16	8.33	Call	Bond Future	333	0	333	0	0.00
28/01/2016	R186 On 05-May-16	8.35	Call	Bond Future	348	0	348	0	0.00
28/01/2016	R186 On 05-May-16	8.75	Call	Bond Future	779	1	779	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
28/01/2016	R186 On 05-May-16	8.85	Call	Bond Future	939	1	939	1	0.00
28/01/2016	R186 On 05-May-16	7.56	Call	Bond Future	46	0	46	0	0.00
28/01/2016	R186 On 05-May-16	8.33	Put	Bond Future	9151	10	9151	10	0.00
28/01/2016	R186 On 05-May-16	8.35	Put	Bond Future	9013	10	9013	10	0.00
28/01/2016	R186 On 05-May-16	7.56	Put	Bond Future	14968	16	14968	16	0.00
28/01/2016	R186 On 05-May-16	8.34	Put	Bond Future	9082	10	9082	10	0.00
28/01/2016	R186 On 05-May-16	8.75	Put	Bond Future	6442	7	6442	7	1,900.00
28/01/2016	R186 On 05-May-16	8.85	Put	Bond Future	5868	7	5868	7	5,350.00
28/01/2016	R186 On 04-August-16			Bond Future	9.62	106.0445	9.6202	106.0445	0.00
28/01/2016	R186 On 04-August-16	8.49	Call	Bond Future	987	1	987	1	0.00
28/01/2016	R186 On 04-August-16	8.51	Call	Bond Future	1014	1	1014	1	0.00
28/01/2016	R186 On 04-August-16	8.50	Call	Bond Future	1000	1	1000	1	0.00
28/01/2016	R186 On 04-August-16	8.49	Put	Bond Future	8972	10	8972	10	0.00
28/01/2016	R186 On 04-August-16	8.50	Put	Bond Future	8911	10	8911	10	0.00
28/01/2016	R186 On 04-August-16	8.51	Put	Bond Future	8851	10	8851	10	0.00
28/01/2016	R197 On 04-February-16			Bond Future	287.70	287.1645	287.6978	287.1645	46.00
28/01/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R197 On 04-February-16	297.00	Put	Bond Future	9302	10	9302	10	0.00
28/01/2016	R197 On 04-February-16	297.01	Put	Bond Future	9312	10	9312	10	0.00
28/01/2016	R197 On 04-February-16	296.99	Put	Bond Future	9292	10	9292	10	0.00
28/01/2016	R197 On 05-May-16			Bond Future	292.81	292.2650	292.8067	292.2650	1,254.00
28/01/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R197 On 05-May-16	300.01	Put	Bond Future	7203	8	7203	8	0.00
28/01/2016	R197 On 05-May-16	300.00	Put	Bond Future	7193	8	7193	8	0.00
28/01/2016	R197 On 05-May-16	299.99	Put	Bond Future	7183	8	7183	8	0.00
28/01/2016	R197 On 04-August-16			Bond Future	291.90	291.3502	291.8971	291.3502	0.00
28/01/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R197 On 04-August-16	293.96	Put	Bond Future	2063	3	2063	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
28/01/2016	R197 On 04-August-16	293.97	Put	Bond Future	2073	3	2073	3	0.00
28/01/2016	R197 On 04-August-16	293.98	Put	Bond Future	2083	3	2083	3	0.00
28/01/2016	R202 On 04-February-16			Bond Future	238.51	238.5349	238.5089	238.5349	2,846.00
28/01/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R202 On 04-February-16	239.99	Put	Bond Future	1481	1	1481	1	0.00
28/01/2016	R202 On 04-February-16	240.01	Put	Bond Future	1501	1	1501	1	0.00
28/01/2016	R202 On 04-February-16	240.00	Put	Bond Future	1491	1	1491	1	0.00
28/01/2016	R202 On 05-May-16			Bond Future	242.74	242.7717	242.7441	242.7717	40,636.00
28/01/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R202 On 05-May-16	247.00	Put	Bond Future	4256	4	4256	4	0.00
28/01/2016	R202 On 05-May-16	247.01	Put	Bond Future	4266	4	4266	4	0.00
28/01/2016	R202 On 05-May-16	246.99	Put	Bond Future	4246	4	4246	4	0.00
28/01/2016	R202 On 04-August-16			Bond Future	243.92	243.9518	243.9193	243.9518	0.00
28/01/2016	R202 On 04-August-16	243.26	Call	Bond Future	659	1	659	1	0.00
28/01/2016	R202 On 04-August-16	243.25	Call	Bond Future	669	1	669	1	0.00
28/01/2016	R202 On 04-August-16	243.24	Call	Bond Future	679	1	679	1	0.00
28/01/2016	R202 On 04-August-16	243.25	Put	Bond Future	0	0	0	0	0.00
28/01/2016	R202 On 04-August-16	243.26	Put	Bond Future	0	0	0	0	0.00
28/01/2016	R202 On 04-August-16	243.24	Put	Bond Future	0	0	0	0	0.00
28/01/2016	R203 On 04-February-16			Bond Future	8.25	103.1736	8.2452	103.1736	17,965.00
28/01/2016	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R203 On 04-February-16	7.24	Put	Bond Future	1492	2	1492	2	0.00
28/01/2016	R203 On 04-February-16	7.25	Put	Bond Future	1477	2	1477	2	0.00
28/01/2016	R203 On 04-February-16	7.26	Put	Bond Future	1462	2	1462	2	0.00
28/01/2016	R203 On 05-May-16			Bond Future	8.44	100.8498	8.4368	100.8498	1,647.00
28/01/2016	R203 On 05-May-16	7.24	Call	Bond Future	37	0	37	0	0.00
28/01/2016	R203 On 05-May-16	7.26	Call	Bond Future	39	0	39	0	0.00
28/01/2016	R203 On 05-May-16	7.25	Call	Bond Future	38	0	38	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
28/01/2016	R203 On 05-May-16	7.26	Put	Bond Future	1524	2	1524	2	0.00
28/01/2016	R203 On 05-May-16	7.24	Put	Bond Future	1548	2	1548	2	0.00
28/01/2016	R203 On 05-May-16	7.25	Put	Bond Future	1536	2	1536	2	0.00
28/01/2016	R203 On 04-August-16			Bond Future	8.62	102.7732	8.6156	102.7732	0.00
28/01/2016	R203 On 04-August-16	7.24	Call	Bond Future	74	0	74	0	0.00
28/01/2016	R203 On 04-August-16	7.26	Call	Bond Future	76	0	76	0	0.00
28/01/2016	R203 On 04-August-16	7.25	Call	Bond Future	75	0	75	0	0.00
28/01/2016	R203 On 04-August-16	7.25	Put	Bond Future	1490	2	1490	2	0.00
28/01/2016	R203 On 04-August-16	7.26	Put	Bond Future	1481	2	1481	2	0.00
28/01/2016	R203 On 04-August-16	7.24	Put	Bond Future	1499	2	1499	2	0.00
28/01/2016	R203 On 03-November-16			Bond Future	8.71	100.6798	8.7138	100.6798	0.00
28/01/2016	R203 On 03-November-16	8.84	Call	Bond Future	550	0	550	0	0.00
28/01/2016	R203 On 03-November-16	8.86	Call	Bond Future	559	0	559	0	0.00
28/01/2016	R203 On 03-November-16	8.85	Call	Bond Future	554	0	554	0	0.00
28/01/2016	R203 On 03-November-16	8.84	Put	Bond Future	449	1	449	1	0.00
28/01/2016	R203 On 03-November-16	8.86	Put	Bond Future	442	1	442	1	0.00
28/01/2016	R203 On 03-November-16	8.85	Put	Bond Future	445	1	445	1	0.00
28/01/2016	R204 On 04-February-16			Bond Future	8.70	99.0785	8.7018	99.0785	29,425.00
28/01/2016	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R204 On 04-February-16	7.50	Put	Bond Future	3015	3	3015	3	0.00
28/01/2016	R204 On 04-February-16	7.51	Put	Bond Future	2989	3	2989	3	0.00
28/01/2016	R204 On 04-February-16	7.49	Put	Bond Future	3041	3	3041	3	0.00
28/01/2016	R204 On 05-May-16			Bond Future	8.86	100.8517	8.8556	100.8517	8,078.00
28/01/2016	R204 On 05-May-16	7.76	Call	Bond Future	107	0	107	0	0.00
28/01/2016	R204 On 05-May-16	7.75	Call	Bond Future	104	0	104	0	0.00
28/01/2016	R204 On 05-May-16	7.74	Call	Bond Future	102	0	102	0	0.00
28/01/2016	R204 On 05-May-16	7.75	Put	Bond Future	2647	3	2647	3	0.00
28/01/2016	R204 On 05-May-16	7.74	Put	Bond Future	2668	3	2668	3	0.00
28/01/2016	R204 On 05-May-16	7.76	Put	Bond Future	2626	3	2626	3	0.00
28/01/2016	R204 On 04-August-16			Bond Future	9.00	98.7339	8.9976	98.7339	0.00
28/01/2016	R204 On 04-August-16	7.74	Call	Bond Future	202	0	202	0	0.00
28/01/2016	R204 On 04-August-16	7.75	Call	Bond Future	205	0	205	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
28/01/2016	R204 On 04-August-16	7.76	Call	Bond Future	208	0	208	0	0.00
28/01/2016	R204 On 04-August-16	7.75	Put	Bond Future	2820	3	2820	3	0.00
28/01/2016	R204 On 04-August-16	7.76	Put	Bond Future	2802	3	2802	3	0.00
28/01/2016	R204 On 04-August-16	7.74	Put	Bond Future	2838	3	2838	3	0.00
28/01/2016	R204 On 03-November-16			Bond Future	9.08	100.7334	9.0833	100.7334	0.00
28/01/2016	R204 On 03-November-16	9.21	Call	Bond Future	1031	1	1031	1	0.00
28/01/2016	R204 On 03-November-16	9.23	Call	Bond Future	1052	1	1052	1	0.00
28/01/2016	R204 On 03-November-16	9.22	Call	Bond Future	1041	1	1041	1	0.00
28/01/2016	R204 On 03-November-16	9.22	Put	Bond Future	787	1	787	1	0.00
28/01/2016	R204 On 03-November-16	9.21	Put	Bond Future	795	1	795	1	0.00
28/01/2016	R204 On 03-November-16	9.23	Put	Bond Future	779	1	779	1	0.00
28/01/2016	R207 On 04-February-16			Bond Future	8.98	94.5407	8.9807	94.5407	24,578.00
28/01/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
28/01/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
28/01/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R207 On 04-February-16	7.50	Put	Bond Future	4792	5	4792	5	0.00
28/01/2016	R207 On 04-February-16	7.51	Put	Bond Future	4758	5	4758	5	0.00
28/01/2016	R207 On 04-February-16	7.27	Put	Bond Future	5562	6	5562	6	0.00
28/01/2016	R207 On 04-February-16	7.49	Put	Bond Future	4825	5	4825	5	0.00
28/01/2016	R207 On 05-May-16			Bond Future	9.12	96.2327	9.1185	96.2327	25,860.00
28/01/2016	R207 On 05-May-16	7.86	Call	Bond Future	107	0	107	0	0.00
28/01/2016	R207 On 05-May-16	7.84	Call	Bond Future	102	0	102	0	0.00
28/01/2016	R207 On 05-May-16	7.85	Call	Bond Future	105	0	105	0	0.00
28/01/2016	R207 On 05-May-16	7.56	Call	Bond Future	50	0	50	0	43.00
28/01/2016	R207 On 05-May-16	7.85	Put	Bond Future	3954	4	3954	4	0.00
28/01/2016	R207 On 05-May-16	7.86	Put	Bond Future	3926	4	3926	4	0.00
28/01/2016	R207 On 05-May-16	7.56	Put	Bond Future	4807	5	4807	5	0.00
28/01/2016	R207 On 05-May-16	7.84	Put	Bond Future	3983	4	3983	4	0.00
28/01/2016	R207 On 04-August-16			Bond Future	9.24	94.4233	9.2443	94.4233	0.00
28/01/2016	R207 On 04-August-16	8.01	Call	Bond Future	305	0	305	0	0.00
28/01/2016	R207 On 04-August-16	7.99	Call	Bond Future	296	0	296	0	0.00
28/01/2016	R207 On 04-August-16	8.00	Call	Bond Future	301	0	301	0	0.00
28/01/2016	R207 On 04-August-16	7.99	Put	Bond Future	3864	4	3864	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
28/01/2016	R207 On 04-August-16	8.00	Put	Bond Future	3840	4	3840	4	0.00
28/01/2016	R207 On 04-August-16	8.01	Put	Bond Future	3815	4	3815	4	0.00
28/01/2016	R208 On 04-February-16			Bond Future	9.15	92.3317	9.1542	92.3317	43,662.00
28/01/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R208 On 04-February-16	7.74	Put	Bond Future	5553	6	5553	6	0.00
28/01/2016	R208 On 04-February-16	7.76	Put	Bond Future	5472	6	5472	6	0.00
28/01/2016	R208 On 04-February-16	7.75	Put	Bond Future	5513	6	5513	6	0.00
28/01/2016	R208 On 05-May-16			Bond Future	9.27	90.5827	9.2699	90.5827	34,994.00
28/01/2016	R208 On 05-May-16	7.99	Call	Bond Future	138	0	138	0	0.00
28/01/2016	R208 On 05-May-16	8.01	Call	Bond Future	144	0	144	0	0.00
28/01/2016	R208 On 05-May-16	8.00	Call	Bond Future	141	0	141	0	0.00
28/01/2016	R208 On 05-May-16	8.00	Put	Bond Future	4896	5	4896	5	0.00
28/01/2016	R208 On 05-May-16	8.01	Put	Bond Future	4861	5	4861	5	0.00
28/01/2016	R208 On 05-May-16	7.99	Put	Bond Future	4931	5	4931	5	0.00
28/01/2016	R208 On 04-August-16			Bond Future	9.37	92.3104	9.3740	92.3104	0.00
28/01/2016	R208 On 04-August-16	7.99	Call	Bond Future	323	0	323	0	0.00
28/01/2016	R208 On 04-August-16	8.00	Call	Bond Future	328	0	328	0	0.00
28/01/2016	R208 On 04-August-16	8.01	Call	Bond Future	333	0	333	0	0.00
28/01/2016	R208 On 04-August-16	7.99	Put	Bond Future	5288	6	5288	6	0.00
28/01/2016	R208 On 04-August-16	8.00	Put	Bond Future	5256	6	5256	6	0.00
28/01/2016	R208 On 04-August-16	8.01	Put	Bond Future	5224	6	5224	6	0.00
28/01/2016	R208 On 03-November-16			Bond Future	9.44	90.7750	9.4447	90.7750	0.00
28/01/2016	R208 On 03-November-16	9.57	Call	Bond Future	1890	2	1890	2	0.00
28/01/2016	R208 On 03-November-16	9.59	Call	Bond Future	1927	2	1927	2	0.00
28/01/2016	R208 On 03-November-16	9.58	Call	Bond Future	1909	2	1909	2	0.00
28/01/2016	R208 On 03-November-16	9.57	Put	Bond Future	1475	2	1475	2	0.00
28/01/2016	R208 On 03-November-16	9.58	Put	Bond Future	1461	2	1461	2	0.00
28/01/2016	R208 On 03-November-16	9.59	Put	Bond Future	1446	2	1446	2	0.00
28/01/2016	R209 On 04-February-16			Bond Future	9.91	69.3793	9.9056	69.3793	32,052.00
28/01/2016	R209 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R209 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
28/01/2016	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
28/01/2016	R209 On 04-February-16	9.52	Call	Bond Future	56	0	56	0	0.00
28/01/2016	R209 On 04-February-16	8.76	Put	Bond Future	8084	9	8084	9	0.00
28/01/2016	R209 On 04-February-16	8.74	Put	Bond Future	8238	9	8238	9	0.00
28/01/2016	R209 On 04-February-16	9.52	Put	Bond Future	2624	4	2624	4	2,200.00
28/01/2016	R209 On 04-February-16	8.75	Put	Bond Future	8161	9	8161	9	0.00
28/01/2016	R209 On 05-May-16			Bond Future	9.97	67.4715	9.9750	67.4715	9,390.00
28/01/2016	R209 On 05-May-16	9.00	Call	Bond Future	572	0	572	0	6,700.00
28/01/2016	R209 On 05-May-16	9.01	Call	Bond Future	583	0	583	0	0.00
28/01/2016	R209 On 05-May-16	8.25	Call	Bond Future	103	0	103	0	6,700.00
28/01/2016	R209 On 05-May-16	8.99	Call	Bond Future	561	0	561	0	0.00
28/01/2016	R209 On 05-May-16	9.01	Put	Bond Future	7215	8	7215	8	0.00
28/01/2016	R209 On 05-May-16	9.00	Put	Bond Future	7278	8	7278	8	0.00
28/01/2016	R209 On 05-May-16	8.99	Put	Bond Future	7341	8	7341	8	0.00
28/01/2016	R209 On 05-May-16	8.25	Put	Bond Future	12674	14	12674	14	0.00
28/01/2016	R209 On 04-August-16			Bond Future	10.04	68.7585	10.0366	68.7585	0.00
28/01/2016	R209 On 04-August-16	10.60	Call	Bond Future	5491	5	5491	5	6,000.00
28/01/2016	R209 On 04-August-16	9.24	Call	Bond Future	1539	1	1539	1	0.00
28/01/2016	R209 On 04-August-16	9.26	Call	Bond Future	1577	1	1577	1	0.00
28/01/2016	R209 On 04-August-16	9.25	Call	Bond Future	1557	1	1557	1	0.00
28/01/2016	R209 On 04-August-16	9.60	Call	Bond Future	2323	2	2323	2	6,000.00
28/01/2016	R209 On 04-August-16	9.26	Put	Bond Future	6782	8	6782	8	0.00
28/01/2016	R209 On 04-August-16	10.60	Put	Bond Future	2065	3	2065	3	0.00
28/01/2016	R209 On 04-August-16	9.24	Put	Bond Future	6886	8	6886	8	0.00
28/01/2016	R209 On 04-August-16	9.25	Put	Bond Future	6833	8	6833	8	0.00
28/01/2016	R209 On 04-August-16	9.60	Put	Bond Future	5177	6	5177	6	0.00
28/01/2016	R209 On 03-November-16			Bond Future	10.08	66.9989	10.0821	66.9989	0.00
28/01/2016	R209 On 03-November-16	10.24	Call	Bond Future	3841	3	3841	3	0.00
28/01/2016	R209 On 03-November-16	10.26	Call	Bond Future	3908	3	3908	3	0.00
28/01/2016	R209 On 03-November-16	10.25	Call	Bond Future	3874	3	3874	3	0.00
28/01/2016	R209 On 03-November-16	10.26	Put	Bond Future	2805	3	2805	3	0.00
28/01/2016	R209 On 03-November-16	10.25	Put	Bond Future	2832	3	2832	3	0.00
28/01/2016	R209 On 03-November-16	10.24	Put	Bond Future	2861	3	2861	3	0.00
28/01/2016	R210 On 04-February-16			Bond Future	179.41	179.4263	179.4067	179.4263	331.00
28/01/2016	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
28/01/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R210 On 04-February-16	185.00	Put	Bond Future	5593	6	5593	6	0.00
28/01/2016	R210 On 04-February-16	185.01	Put	Bond Future	5603	6	5603	6	0.00
28/01/2016	R210 On 04-February-16	184.99	Put	Bond Future	5583	6	5583	6	0.00
28/01/2016	R210 On 05-May-16			Bond Future	180.43	180.4459	180.4254	180.4459	847.00
28/01/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R210 On 05-May-16	184.99	Put	Bond Future	4565	5	4565	5	0.00
28/01/2016	R210 On 05-May-16	185.00	Put	Bond Future	4575	5	4575	5	0.00
28/01/2016	R210 On 05-May-16	185.01	Put	Bond Future	4585	5	4585	5	0.00
28/01/2016	R210 On 04-August-16			Bond Future	183.86	183.8808	183.8565	183.8808	0.00
28/01/2016	R210 On 04-August-16	181.51	Call	Bond Future	2347	2	2347	2	0.00
28/01/2016	R210 On 04-August-16	181.50	Call	Bond Future	2357	2	2357	2	0.00
28/01/2016	R210 On 04-August-16	181.52	Call	Bond Future	2337	2	2337	2	0.00
28/01/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
28/01/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
28/01/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
28/01/2016	R211 On 04-February-16			Bond Future	134.67	134.6849	134.6699	134.6849	0.00
28/01/2016	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R211 On 04-February-16	138.99	Put	Bond Future	4320	4	4320	4	0.00
28/01/2016	R211 On 04-February-16	139.00	Put	Bond Future	4330	4	4330	4	0.00
28/01/2016	R211 On 04-February-16	139.01	Put	Bond Future	4340	4	4340	4	0.00
28/01/2016	R211 On 05-May-16			Bond Future	137.06	137.0772	137.0613	137.0772	2.00
28/01/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R211 On 05-May-16	138.99	Put	Bond Future	1929	2	1929	2	0.00
28/01/2016	R211 On 05-May-16	139.00	Put	Bond Future	1939	2	1939	2	0.00
28/01/2016	R211 On 05-May-16	139.01	Put	Bond Future	1949	2	1949	2	0.00
28/01/2016	R211 On 04-August-16			Bond Future	137.93	137.9526	137.9340	137.9526	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
28/01/2016	R211 On 04-August-16	137.09	Call	Bond Future	844	1	844	1	0.00
28/01/2016	R211 On 04-August-16	137.07	Call	Bond Future	864	1	864	1	0.00
28/01/2016	R211 On 04-August-16	137.08	Call	Bond Future	854	1	854	1	0.00
28/01/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
28/01/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
28/01/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
28/01/2016	R212 On 04-February-16			Bond Future	139.69	139.6306	139.6927	139.6306	1,005.00
28/01/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R212 On 04-February-16	146.00	Put	Bond Future	6307	6	6307	6	0.00
28/01/2016	R212 On 04-February-16	146.01	Put	Bond Future	6317	6	6317	6	0.00
28/01/2016	R212 On 04-February-16	145.99	Put	Bond Future	6297	6	6297	6	0.00
28/01/2016	R212 On 05-May-16			Bond Future	142.17	142.1107	142.1734	142.1107	914.00
28/01/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R212 On 05-May-16	145.00	Put	Bond Future	2827	3	2827	3	0.00
28/01/2016	R212 On 05-May-16	144.99	Put	Bond Future	2817	3	2817	3	0.00
28/01/2016	R212 On 05-May-16	145.01	Put	Bond Future	2837	3	2837	3	0.00
28/01/2016	R212 On 04-August-16			Bond Future	142.97	142.9127	142.9740	142.9127	0.00
28/01/2016	R212 On 04-August-16	142.44	Call	Bond Future	534	0	534	0	0.00
28/01/2016	R212 On 04-August-16	142.43	Call	Bond Future	544	0	544	0	0.00
28/01/2016	R212 On 04-August-16	142.42	Call	Bond Future	554	0	554	0	0.00
28/01/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
28/01/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
28/01/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
28/01/2016	R213 On 04-February-16			Bond Future	9.81	80.2041	9.8114	80.2041	38,041.00
28/01/2016	R213 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R213 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R213 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R213 On 04-February-16	8.75	Put	Bond Future	7389	8	7389	8	0.00
28/01/2016	R213 On 04-February-16	8.74	Put	Bond Future	7463	9	7463	9	0.00
28/01/2016	R213 On 04-February-16	8.76	Put	Bond Future	7315	8	7315	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
28/01/2016	R213 On 05-May-16			Bond Future	9.89	78.0901	9.8850	78.0901	6,934.00
28/01/2016	R213 On 05-May-16	8.74	Call	Bond Future	408	0	408	0	0.00
28/01/2016	R213 On 05-May-16	8.75	Call	Bond Future	416	0	416	0	0.00
28/01/2016	R213 On 05-May-16	8.76	Call	Bond Future	425	0	425	0	0.00
28/01/2016	R213 On 05-May-16	8.75	Put	Bond Future	8238	9	8238	9	0.00
28/01/2016	R213 On 05-May-16	8.74	Put	Bond Future	8303	9	8303	9	0.00
28/01/2016	R213 On 05-May-16	8.76	Put	Bond Future	8173	9	8173	9	0.00
28/01/2016	R213 On 04-August-16			Bond Future	9.95	79.5792	9.9499	79.5792	0.00
28/01/2016	R213 On 04-August-16	8.99	Call	Bond Future	1260	1	1260	1	0.00
28/01/2016	R213 On 04-August-16	9.01	Call	Bond Future	1291	1	1291	1	0.00
28/01/2016	R213 On 04-August-16	9.00	Call	Bond Future	1275	1	1275	1	0.00
28/01/2016	R213 On 04-August-16	8.99	Put	Bond Future	7713	9	7713	9	0.00
28/01/2016	R213 On 04-August-16	9.01	Put	Bond Future	7603	8	7603	8	0.00
28/01/2016	R213 On 04-August-16	9.00	Put	Bond Future	7658	8	7658	8	0.00
28/01/2016	R213 On 03-November-16			Bond Future	10.00	77.6374	9.9999	77.6374	0.00
28/01/2016	R213 On 03-November-16	10.20	Call	Bond Future	3974	3	3974	3	0.00
28/01/2016	R213 On 03-November-16	10.19	Call	Bond Future	3941	3	3941	3	0.00
28/01/2016	R213 On 03-November-16	10.18	Call	Bond Future	3907	3	3907	3	0.00
28/01/2016	R213 On 03-November-16	10.19	Put	Bond Future	2759	3	2759	3	0.00
28/01/2016	R213 On 03-November-16	10.20	Put	Bond Future	2732	3	2732	3	0.00
28/01/2016	R213 On 03-November-16	10.18	Put	Bond Future	2787	3	2787	3	0.00
28/01/2016	R214 On 04-February-16			Bond Future	10.01	69.6127	10.0059	69.6127	24,703.00
28/01/2016	R214 On 04-February-16	9.45	Call	Bond Future	11	0	11	0	0.00
28/01/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R214 On 04-February-16	9.35	Call	Bond Future	3	0	3	0	0.00
28/01/2016	R214 On 04-February-16	9.45	Put	Bond Future	3886	5	3886	5	25.00
28/01/2016	R214 On 04-February-16	8.01	Put	Bond Future	15788	17	15788	17	0.00
28/01/2016	R214 On 04-February-16	9.35	Put	Bond Future	4614	6	4614	6	25.00
28/01/2016	R214 On 04-February-16	8.00	Put	Bond Future	15882	17	15882	17	0.00
28/01/2016	R214 On 04-February-16	7.99	Put	Bond Future	15975	17	15975	17	0.00
28/01/2016	R214 On 05-May-16			Bond Future	10.07	67.5626	10.0733	67.5626	10,147.00
28/01/2016	R214 On 05-May-16	8.99	Call	Bond Future	477	0	477	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
28/01/2016	R214 On 05-May-16	9.01	Call	Bond Future	497	0	497	0	0.00
28/01/2016	R214 On 05-May-16	9.00	Call	Bond Future	487	0	487	0	0.00
28/01/2016	R214 On 05-May-16	9.30	Call	Bond Future	863	1	863	1	0.00
28/01/2016	R214 On 05-May-16	9.01	Put	Bond Future	8145	9	8145	9	0.00
28/01/2016	R214 On 05-May-16	9.00	Put	Bond Future	8214	9	8214	9	0.00
28/01/2016	R214 On 05-May-16	8.99	Put	Bond Future	8283	9	8283	9	0.00
28/01/2016	R214 On 05-May-16	9.30	Put	Bond Future	6290	7	6290	7	0.00
28/01/2016	R214 On 04-August-16			Bond Future	10.13	68.8510	10.1332	68.8510	0.00
28/01/2016	R214 On 04-August-16	9.30	Call	Bond Future	1528	1	1528	1	1,300.00
28/01/2016	R214 On 04-August-16	11.30	Call	Bond Future	8094	7	8094	7	6,300.00
28/01/2016	R214 On 04-August-16	9.24	Call	Bond Future	1416	1	1416	1	0.00
28/01/2016	R214 On 04-August-16	9.26	Call	Bond Future	1453	1	1453	1	0.00
28/01/2016	R214 On 04-August-16	9.25	Call	Bond Future	1434	1	1434	1	0.00
28/01/2016	R214 On 04-August-16	8.55	Call	Bond Future	533	0	533	0	1,300.00
28/01/2016	R214 On 04-August-16	10.30	Call	Bond Future	4222	4	4222	4	6,300.00
28/01/2016	R214 On 04-August-16	9.26	Put	Bond Future	7565	9	7565	9	0.00
28/01/2016	R214 On 04-August-16	9.24	Put	Bond Future	7679	9	7679	9	0.00
28/01/2016	R214 On 04-August-16	9.30	Put	Bond Future	7341	8	7341	8	0.00
28/01/2016	R214 On 04-August-16	11.30	Put	Bond Future	1161	1	1161	1	0.00
28/01/2016	R214 On 04-August-16	10.30	Put	Bond Future	3150	4	3150	4	0.00
28/01/2016	R214 On 04-August-16	9.25	Put	Bond Future	7621	9	7621	9	0.00
28/01/2016	R214 On 04-August-16	8.55	Put	Bond Future	12315	14	12315	14	0.00
28/01/2016	R214 On 03-November-16			Bond Future	10.18	66.9459	10.1799	66.9459	0.00
28/01/2016	R214 On 03-November-16	10.33	Call	Bond Future	3932	3	3932	3	0.00
28/01/2016	R214 On 03-November-16	10.35	Call	Bond Future	3999	3	3999	3	0.00
28/01/2016	R214 On 03-November-16	10.34	Call	Bond Future	3966	3	3966	3	0.00
28/01/2016	R214 On 03-November-16	10.33	Put	Bond Future	2974	4	2974	4	0.00
28/01/2016	R214 On 03-November-16	10.34	Put	Bond Future	2944	4	2944	4	0.00
28/01/2016	R214 On 03-November-16	10.35	Put	Bond Future	2915	4	2915	4	0.00
28/01/2016	R248 On 04-February-16			Bond Future	10.08	89.6814	10.0811	89.6814	59,095.00
28/01/2016	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R248 On 04-February-16	9.45	Call	Bond Future	6	0	6	0	0.00
28/01/2016	R248 On 04-February-16	9.55	Call	Bond Future	18	0	18	0	0.00
28/01/2016	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
28/01/2016	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/01/2016	R248 On 04-February-16	9.45	Put	Bond Future	5623	7	5623	7	75.00
28/01/2016	R248 On 04-February-16	9.00	Put	Bond Future	10028	12	10028	12	0.00
28/01/2016	R248 On 04-February-16	9.01	Put	Bond Future	9926	12	9926	12	0.00
28/01/2016	R248 On 04-February-16	8.99	Put	Bond Future	10131	12	10131	12	0.00
28/01/2016	R248 On 04-February-16	9.55	Put	Bond Future	4703	6	4703	6	75.00
28/01/2016	R248 On 05-May-16			Bond Future	10.15	86.8495	10.1517	86.8495	3,444.00
28/01/2016	R248 On 05-May-16	8.99	Call	Bond Future	509	0	509	0	0.00
28/01/2016	R248 On 05-May-16	9.00	Call	Bond Future	520	0	520	0	0.00
28/01/2016	R248 On 05-May-16	9.01	Call	Bond Future	532	0	532	0	0.00
28/01/2016	R248 On 05-May-16	9.00	Put	Bond Future	11130	13	11130	13	0.00
28/01/2016	R248 On 05-May-16	8.99	Put	Bond Future	11221	13	11221	13	0.00
28/01/2016	R248 On 05-May-16	9.01	Put	Bond Future	11039	12	11039	12	0.00
28/01/2016	R248 On 04-August-16			Bond Future	10.21	88.5058	10.2146	88.5058	0.00
28/01/2016	R248 On 04-August-16	9.25	Call	Bond Future	1638	1	1638	1	0.00
28/01/2016	R248 On 04-August-16	9.24	Call	Bond Future	1617	1	1617	1	0.00
28/01/2016	R248 On 04-August-16	9.26	Call	Bond Future	1659	1	1659	1	0.00
28/01/2016	R248 On 04-August-16	9.26	Put	Bond Future	10189	11	10189	11	0.00
28/01/2016	R248 On 04-August-16	9.25	Put	Bond Future	10265	12	10265	12	0.00
28/01/2016	R248 On 04-August-16	9.24	Put	Bond Future	10341	12	10341	12	0.00
28/01/2016	R248 On 03-November-16			Bond Future	10.26	85.8568	10.2642	85.8568	0.00
28/01/2016	R248 On 03-November-16	10.39	Call	Bond Future	4880	4	4880	4	0.00
28/01/2016	R248 On 03-November-16	10.38	Call	Bond Future	4838	4	4838	4	0.00
28/01/2016	R248 On 03-November-16	10.37	Call	Bond Future	4797	4	4797	4	0.00
28/01/2016	R248 On 03-November-16	10.38	Put	Bond Future	3905	5	3905	5	0.00
28/01/2016	R248 On 03-November-16	10.39	Put	Bond Future	3867	5	3867	5	0.00
28/01/2016	R248 On 03-November-16	10.37	Put	Bond Future	3943	5	3943	5	0.00