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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
29/01/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	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
29/01/2016	2025 On 04-February-16			Bond Future	121.10	121.1155	121.1025	121.1155	2,062.00
29/01/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2025 On 04-February-16	125.99	Put	Bond Future	4887	5	4887	5	0.00
29/01/2016	2025 On 04-February-16	126.00	Put	Bond Future	4897	5	4897	5	0.00
29/01/2016	2025 On 04-February-16	126.01	Put	Bond Future	4907	5	4907	5	0.00
29/01/2016	2025 On 05-May-16			Bond Future	123.25	123.2663	123.2525	123.2663	3,038.00
29/01/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2025 On 05-May-16	126.00	Put	Bond Future	2748	3	2748	3	0.00
29/01/2016	2025 On 05-May-16	126.01	Put	Bond Future	2758	3	2758	3	0.00
29/01/2016	2025 On 05-May-16	125.99	Put	Bond Future	2738	3	2738	3	0.00
29/01/2016	2025 On 04-August-16			Bond Future	124.35	124.3613	124.3451	124.3613	0.00
29/01/2016	2025 On 04-August-16	123.86	Call	Bond Future	485	1	485	1	0.00
29/01/2016	2025 On 04-August-16	123.87	Call	Bond Future	475	0	475	0	0.00
29/01/2016	2025 On 04-August-16	123.85	Call	Bond Future	495	1	495	1	0.00
29/01/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
29/01/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
29/01/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
29/01/2016	2030 On 04-February-16			Bond Future	9.55	86.7078	9.5550	86.7078	8,461.00
29/01/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2030 On 04-February-16	8.75	Put	Bond Future	5877	8	5877	8	0.00
29/01/2016	2030 On 04-February-16	8.74	Put	Bond Future	5954	8	5954	8	0.00
29/01/2016	2030 On 04-February-16	8.76	Put	Bond Future	5801	7	5801	7	0.00
29/01/2016	2030 On 05-May-16			Bond Future	9.63	88.2591	9.6283	88.2591	7,742.00
29/01/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2030 On 05-May-16	9.00	Put	Bond Future	4469	6	4469	6	0.00
29/01/2016	2030 On 05-May-16	8.99	Put	Bond Future	4543	6	4543	6	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
29/01/2016	2030 On 05-May-16	9.01	Put	Bond Future	4395	6	4395	6	0.00
29/01/2016	2030 On 04-August-16			Bond Future	9.69	85.9324	9.6941	85.9324	0.00
29/01/2016	2030 On 04-August-16	10.17	Call	Bond Future	3136	1	3136	1	0.00
29/01/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
29/01/2016	2032 On 04-February-16			Bond Future	9.66	89.8186	9.6650	89.8186	8,319.00
29/01/2016	2032 On 04-February-16	9.20	Call	Bond Future	17	0	17	0	0.00
29/01/2016	2032 On 04-February-16	9.30	Call	Bond Future	50	0	50	0	0.00
29/01/2016	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2032 On 04-February-16	9.30	Put	Bond Future	2813	4	2813	4	22.00
29/01/2016	2032 On 04-February-16	9.20	Put	Bond Future	3559	5	3559	5	22.00
29/01/2016	2032 On 04-February-16	8.70	Put	Bond Future	7587	9	7587	9	0.00
29/01/2016	2032 On 04-February-16	8.71	Put	Bond Future	7504	9	7504	9	0.00
29/01/2016	2032 On 04-February-16	8.69	Put	Bond Future	7671	9	7671	9	0.00
29/01/2016	2032 On 05-May-16			Bond Future	9.74	87.2682	9.7368	87.2682	964.00
29/01/2016	2032 On 05-May-16	9.01	Call	Bond Future	961	1	961	1	0.00
29/01/2016	2032 On 05-May-16	8.99	Call	Bond Future	926	1	926	1	0.00
29/01/2016	2032 On 05-May-16	9.00	Call	Bond Future	943	1	943	1	0.00
29/01/2016	2032 On 05-May-16	8.99	Put	Bond Future	6630	8	6630	8	0.00
29/01/2016	2032 On 05-May-16	9.01	Put	Bond Future	6505	8	6505	8	0.00
29/01/2016	2032 On 05-May-16	9.00	Put	Bond Future	6567	8	6567	8	0.00
29/01/2016	2032 On 04-August-16			Bond Future	9.80	88.9315	9.8001	88.9315	0.00
29/01/2016	2032 On 04-August-16	8.99	Call	Bond Future	1631	1	1631	1	0.00
29/01/2016	2032 On 04-August-16	9.01	Call	Bond Future	1672	1	1672	1	0.00
29/01/2016	2032 On 04-August-16	9.00	Call	Bond Future	1651	1	1651	1	0.00
29/01/2016	2032 On 04-August-16	9.00	Put	Bond Future	7698	9	7698	9	0.00
29/01/2016	2032 On 04-August-16	9.01	Put	Bond Future	7640	9	7640	9	0.00
29/01/2016	2032 On 04-August-16	8.99	Put	Bond Future	7757	9	7757	9	0.00
29/01/2016	2032 On 03-November-16			Bond Future	9.85	86.5727	9.8451	86.5727	0.00
29/01/2016	2032 On 03-November-16	10.28	Call	Bond Future	5391	4	5391	4	0.00
29/01/2016	2032 On 03-November-16	10.30	Call	Bond Future	5476	4	5476	4	0.00
29/01/2016	2032 On 03-November-16	10.29	Call	Bond Future	5434	4	5434	4	0.00
29/01/2016	2032 On 03-November-16	10.28	Put	Bond Future	2375	3	2375	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
29/01/2016	2032 On 03-November-16	10.29	Put	Bond Future	2350	3	2350	3	0.00
29/01/2016	2032 On 03-November-16	10.30	Put	Bond Future	2325	3	2325	3	0.00
29/01/2016	2033 On 04-February-16			Bond Future	102.05	102.6543	102.0533	102.6543	185.00
29/01/2016	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2033 On 04-February-16	102.40	Put	Bond Future	347	0	347	0	0.00
29/01/2016	2033 On 04-February-16	102.39	Put	Bond Future	337	0	337	0	0.00
29/01/2016	2033 On 04-February-16	102.41	Put	Bond Future	357	0	357	0	0.00
29/01/2016	2033 On 05-May-16			Bond Future	102.89	103.5018	102.8897	103.5018	1,847.00
29/01/2016	2033 On 05-May-16	102.40	Call	Bond Future	490	1	490	1	0.00
29/01/2016	2033 On 05-May-16	102.39	Call	Bond Future	500	1	500	1	0.00
29/01/2016	2033 On 05-May-16	102.41	Call	Bond Future	480	1	480	1	0.00
29/01/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
29/01/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
29/01/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
29/01/2016	2037 On 04-February-16			Bond Future	9.81	87.0174	9.8148	87.0174	29,867.00
29/01/2016	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2037 On 04-February-16	9.43	Call	Bond Future	46	0	46	0	0.00
29/01/2016	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2037 On 04-February-16	9.30	Call	Bond Future	11	0	11	0	0.00
29/01/2016	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2037 On 04-February-16	8.75	Put	Bond Future	9218	11	9218	11	0.00
29/01/2016	2037 On 04-February-16	8.74	Put	Bond Future	9312	11	9312	11	0.00
29/01/2016	2037 On 04-February-16	9.43	Put	Bond Future	3213	5	3213	5	16.00
29/01/2016	2037 On 04-February-16	8.76	Put	Bond Future	9125	11	9125	11	0.00
29/01/2016	2037 On 04-February-16	9.30	Put	Bond Future	4288	6	4288	6	16.00
29/01/2016	2037 On 05-May-16			Bond Future	9.89	88.5743	9.8858	88.5743	30,651.00
29/01/2016	2037 On 05-May-16	8.99	Call	Bond Future	777	1	777	1	0.00
29/01/2016	2037 On 05-May-16	9.00	Call	Bond Future	792	1	792	1	0.00
29/01/2016	2037 On 05-May-16	9.01	Call	Bond Future	808	1	808	1	0.00
29/01/2016	2037 On 05-May-16	9.00	Put	Bond Future	8255	10	8255	10	0.00
29/01/2016	2037 On 05-May-16	9.01	Put	Bond Future	8181	10	8181	10	0.00
29/01/2016	2037 On 05-May-16	8.99	Put	Bond Future	8330	10	8330	10	0.00

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29/01/2016	2037 On 04-August-16			Bond Future	9.95	86.0032	9.9502	86.0032	0.00
29/01/2016	2037 On 04-August-16	9.25	Call	Bond Future	2086	2	2086	2	0.00
29/01/2016	2037 On 04-August-16	9.26	Call	Bond Future	2111	2	2111	2	0.00
29/01/2016	2037 On 04-August-16	9.24	Call	Bond Future	2061	2	2061	2	0.00
29/01/2016	2037 On 04-August-16	9.25	Put	Bond Future	7830	9	7830	9	0.00
29/01/2016	2037 On 04-August-16	9.26	Put	Bond Future	7769	9	7769	9	0.00
29/01/2016	2037 On 04-August-16	9.24	Put	Bond Future	7891	9	7891	9	0.00
29/01/2016	2037 On 03-November-16			Bond Future	9.99	87.7472	9.9928	87.7472	0.00
29/01/2016	2037 On 03-November-16	10.35	Call	Bond Future	5515	5	5515	5	0.00
29/01/2016	2037 On 03-November-16	10.36	Call	Bond Future	5559	5	5559	5	0.00
29/01/2016	2037 On 03-November-16	10.37	Call	Bond Future	5604	5	5604	5	0.00
29/01/2016	2037 On 03-November-16	10.36	Put	Bond Future	2792	3	2792	3	0.00
29/01/2016	2037 On 03-November-16	10.37	Put	Bond Future	2763	3	2763	3	0.00
29/01/2016	2037 On 03-November-16	10.35	Put	Bond Future	2821	4	2821	4	0.00
29/01/2016	2038 On 04-February-16			Bond Future	126.74	126.7494	126.7360	126.7494	5,433.00
29/01/2016	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2038 On 04-February-16	131.01	Put	Bond Future	4274	4	4274	4	0.00
29/01/2016	2038 On 04-February-16	131.00	Put	Bond Future	4264	4	4264	4	0.00
29/01/2016	2038 On 04-February-16	130.99	Put	Bond Future	4254	4	4254	4	0.00
29/01/2016	2038 On 05-May-16			Bond Future	128.99	129.0001	128.9860	129.0001	15,546.00
29/01/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2038 On 05-May-16	130.99	Put	Bond Future	2004	2	2004	2	0.00
29/01/2016	2038 On 05-May-16	131.00	Put	Bond Future	2014	2	2014	2	0.00
29/01/2016	2038 On 05-May-16	131.01	Put	Bond Future	2024	2	2024	2	0.00
29/01/2016	2038 On 04-August-16			Bond Future	130.03	130.0484	130.0313	130.0484	0.00
29/01/2016	2038 On 04-August-16	129.31	Call	Bond Future	721	1	721	1	0.00
29/01/2016	2038 On 04-August-16	129.30	Call	Bond Future	731	1	731	1	0.00
29/01/2016	2038 On 04-August-16	129.32	Call	Bond Future	711	1	711	1	0.00
29/01/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
29/01/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00

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29/01/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
29/01/2016	2040 On 04-February-16			Bond Future	9.89	90.3841	9.8949	90.3841	0.00
29/01/2016	2040 On 04-February-16	9.50	Call	Bond Future	46	0	46	0	0.00
29/01/2016	2040 On 04-February-16	9.51	Call	Bond Future	51	0	51	0	0.00
29/01/2016	2040 On 04-February-16	9.49	Call	Bond Future	41	0	41	0	0.00
29/01/2016	2040 On 04-February-16	9.50	Put	Bond Future	3502	5	3502	5	0.00
29/01/2016	2040 On 04-February-16	9.51	Put	Bond Future	3417	5	3417	5	0.00
29/01/2016	2040 On 04-February-16	9.49	Put	Bond Future	3588	5	3588	5	0.00
29/01/2016	2040 On 05-May-16			Bond Future	9.97	92.0011	9.9664	92.0011	1,820.00
29/01/2016	2040 On 05-May-16	9.51	Call	Bond Future	1822	1	1822	1	0.00
29/01/2016	2040 On 05-May-16	9.50	Call	Bond Future	1794	1	1794	1	0.00
29/01/2016	2040 On 05-May-16	9.49	Call	Bond Future	1766	1	1766	1	0.00
29/01/2016	2040 On 05-May-16	9.50	Put	Bond Future	5846	7	5846	7	0.00
29/01/2016	2040 On 05-May-16	9.51	Put	Bond Future	5785	7	5785	7	0.00
29/01/2016	2040 On 05-May-16	9.49	Put	Bond Future	5908	7	5908	7	0.00
29/01/2016	2040 On 04-August-16			Bond Future	10.03	89.2447	10.0317	89.2447	0.00
29/01/2016	2040 On 04-August-16	9.50	Call	Bond Future	2702	2	2702	2	0.00
29/01/2016	2040 On 04-August-16	9.51	Call	Bond Future	2732	2	2732	2	0.00
29/01/2016	2040 On 04-August-16	9.49	Call	Bond Future	2672	2	2672	2	0.00
29/01/2016	2040 On 04-August-16	9.50	Put	Bond Future	7286	8	7286	8	0.00
29/01/2016	2040 On 04-August-16	9.51	Put	Bond Future	7227	8	7227	8	0.00
29/01/2016	2040 On 04-August-16	9.49	Put	Bond Future	7345	9	7345	9	0.00
29/01/2016	2044 On 04-February-16			Bond Future	9.90	87.7277	9.8997	87.7277	15,893.00
29/01/2016	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2044 On 04-February-16	9.58	Call	Bond Future	93	0	93	0	0.00
29/01/2016	2044 On 04-February-16	9.01	Put	Bond Future	8195	10	8195	10	0.00
29/01/2016	2044 On 04-February-16	9.58	Put	Bond Future	2897	4	2897	4	0.00
29/01/2016	2044 On 04-February-16	8.99	Put	Bond Future	8394	10	8394	10	0.00
29/01/2016	2044 On 04-February-16	9.00	Put	Bond Future	8295	10	8295	10	0.00
29/01/2016	2044 On 05-May-16			Bond Future	9.97	89.2972	9.9689	89.2972	4,865.00
29/01/2016	2044 On 05-May-16	8.99	Call	Bond Future	708	0	708	0	0.00
29/01/2016	2044 On 05-May-16	9.01	Call	Bond Future	737	1	737	1	0.00

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29/01/2016	2044 On 05-May-16	9.00	Call	Bond Future	722	0	722	0	0.00
29/01/2016	2044 On 05-May-16	9.01	Put	Bond Future	9508	11	9508	11	0.00
29/01/2016	2044 On 05-May-16	8.99	Put	Bond Future	9677	11	9677	11	0.00
29/01/2016	2044 On 05-May-16	9.00	Put	Bond Future	9592	11	9592	11	0.00
29/01/2016	2044 On 04-August-16			Bond Future	10.03	86.6145	10.0319	86.6145	0.00
29/01/2016	2044 On 04-August-16	9.51	Call	Bond Future	2743	2	2743	2	0.00
29/01/2016	2044 On 04-August-16	9.50	Call	Bond Future	2712	2	2712	2	0.00
29/01/2016	2044 On 04-August-16	9.49	Call	Bond Future	2682	2	2682	2	0.00
29/01/2016	2044 On 04-August-16	9.50	Put	Bond Future	7344	8	7344	8	0.00
29/01/2016	2044 On 04-August-16	9.49	Put	Bond Future	7405	9	7405	9	0.00
29/01/2016	2044 On 04-August-16	9.51	Put	Bond Future	7284	8	7284	8	0.00
29/01/2016	2044 On 03-November-16			Bond Future	10.07	88.3711	10.0741	88.3711	0.00
29/01/2016	2044 On 03-November-16	10.42	Call	Bond Future	5865	5	5865	5	0.00
29/01/2016	2044 On 03-November-16	10.43	Call	Bond Future	5912	5	5912	5	0.00
29/01/2016	2044 On 03-November-16	10.41	Call	Bond Future	5819	5	5819	5	0.00
29/01/2016	2044 On 03-November-16	10.42	Put	Bond Future	3085	4	3085	4	0.00
29/01/2016	2044 On 03-November-16	10.43	Put	Bond Future	3054	4	3054	4	0.00
29/01/2016	2044 On 03-November-16	10.41	Put	Bond Future	3117	4	3117	4	0.00
29/01/2016	2046 On 04-February-16			Bond Future	127.25	128.0829	127.2453	128.0829	227.00
29/01/2016	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2046 On 04-February-16	127.99	Put	Bond Future	745	0	745	0	0.00
29/01/2016	2046 On 04-February-16	128.00	Put	Bond Future	755	0	755	0	0.00
29/01/2016	2046 On 04-February-16	128.01	Put	Bond Future	765	0	765	0	0.00
29/01/2016	2046 On 05-May-16			Bond Future	128.07	128.9276	128.0745	128.9276	12,580.00
29/01/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2046 On 05-May-16	129.99	Put	Bond Future	1915	1	1915	1	0.00
29/01/2016	2046 On 05-May-16	130.01	Put	Bond Future	1935	1	1935	1	0.00
29/01/2016	2046 On 05-May-16	130.00	Put	Bond Future	1925	1	1925	1	0.00
29/01/2016	2046 On 04-August-16			Bond Future	130.51	131.3794	130.5080	131.3794	0.00
29/01/2016	2046 On 04-August-16	129.00	Call	Bond Future	1508	2	1508	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
29/01/2016	2046 On 04-August-16	129.01	Call	Bond Future	1498	2	1498	2	0.00
29/01/2016	2046 On 04-August-16	129.02	Call	Bond Future	1488	2	1488	2	0.00
29/01/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
29/01/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
29/01/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
29/01/2016	2050 On 04-February-16			Bond Future	137.25	136.9379	137.2523	136.9379	1,424.00
29/01/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
29/01/2016	2050 On 04-February-16	138.00	Put	Bond Future	748	1	748	1	0.00
29/01/2016	2050 On 04-February-16	138.01	Put	Bond Future	758	1	758	1	0.00
29/01/2016	2050 On 04-February-16	137.99	Put	Bond Future	738	1	738	1	0.00
29/01/2016	2050 On 05-May-16			Bond Future	139.69	139.3693	139.6887	139.3693	16,405.00
29/01/2016	2050 On 05-May-16	137.99	Call	Bond Future	1699	1	1699	1	0.00
29/01/2016	2050 On 05-May-16	138.01	Call	Bond Future	1679	1	1679	1	0.00
29/01/2016	2050 On 05-May-16	138.00	Call	Bond Future	1689	1	1689	1	0.00
29/01/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
29/01/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
29/01/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
29/01/2016	2050 On 04-August-16			Bond Future	140.78	140.4553	140.7781	140.4553	0.00
29/01/2016	2050 On 04-August-16	139.12	Call	Bond Future	1658	1	1658	1	0.00
29/01/2016	2050 On 04-August-16	139.14	Call	Bond Future	1638	1	1638	1	0.00
29/01/2016	2050 On 04-August-16	139.13	Call	Bond Future	1648	1	1648	1	0.00
29/01/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
29/01/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
29/01/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
29/01/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	AL37 On 04-February-16			Index Future	461.85	457.0520	461.8460	457.0520	2.00
29/01/2016	AL37 On 05-May-16			Index Future	470.11	465.2290	470.1060	465.2290	2.00
29/01/2016	AL37 On 04-August-16			Index Future	478.96	473.9990	478.9610	473.9990	0.00
29/01/2016	AL7T On 04-February-16			Index Future	532.08	523.5960	532.0760	523.5960	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
29/01/2016	AL7T On 05-May-16			Index Future	541.59	532.9640	541.5930	532.9640	0.00
29/01/2016	AL7T On 04-August-16			Index Future	551.79	543.0110	551.7930	543.0110	0.00
29/01/2016	ALBI On 04-February-16			Index Future	483.75	476.4190	483.7520	476.4190	562.00
29/01/2016	ALBI On 05-May-16			Index Future	492.40	484.9430	492.4040	484.9430	121.00
29/01/2016	ALBI On 04-August-16			Index Future	501.68	494.0850	501.6780	494.0850	0.00
29/01/2016	ALBI On 03-November-16			Index Future	511.92	504.1800	511.9210	504.1800	0.00
29/01/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/01/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	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
29/01/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2016	EL28 On 04-February-16			Bond Future	125.47	125.4838	125.4718	125.4838	0.00
29/01/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
29/01/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
29/01/2016	EL28 On 04-February-16	129.00	Put	Bond Future	3528	4	3528	4	0.00
29/01/2016	EL28 On 04-February-16	129.01	Put	Bond Future	3538	4	3538	4	0.00
29/01/2016	EL28 On 04-February-16	128.99	Put	Bond Future	3518	4	3518	4	0.00
29/01/2016	EL28 On 05-May-16			Bond Future	126.12	126.1368	126.1241	126.1368	0.00
29/01/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
29/01/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
29/01/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2876	3	2876	3	0.00
29/01/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2886	3	2886	3	0.00
29/01/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2866	3	2866	3	0.00
29/01/2016	EL28 On 04-August-16			Bond Future	128.52	128.5358	128.5206	128.5358	0.00
29/01/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1661	2	1661	2	0.00
29/01/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1651	2	1651	2	0.00
29/01/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1641	2	1641	2	0.00
29/01/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
29/01/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
29/01/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
29/01/2016	ES33 On 04-February-16			Bond Future	10.62	77.1117	10.6169	77.1117	2,000.00
29/01/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
29/01/2016	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
29/01/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	ES33 On 04-February-16	9.99	Put	Bond Future	4162	5	4162	5	0.00
29/01/2016	ES33 On 04-February-16	10.00	Put	Bond Future	4093	5	4093	5	0.00
29/01/2016	ES33 On 04-February-16	10.01	Put	Bond Future	4024	5	4024	5	0.00
29/01/2016	ES33 On 05-May-16			Bond Future	10.72	74.7001	10.7150	74.7001	6,776.00
29/01/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
29/01/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
29/01/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	ES33 On 05-May-16	10.01	Put	Bond Future	4631	6	4631	6	0.00
29/01/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4700	6	4700	6	0.00
29/01/2016	ES33 On 05-May-16	9.99	Put	Bond Future	4768	6	4768	6	0.00
29/01/2016	ES33 On 04-August-16			Bond Future	10.81	76.1238	10.8055	76.1238	0.00
29/01/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
29/01/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
29/01/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
29/01/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3625	5	3625	5	0.00
29/01/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3493	5	3493	5	0.00
29/01/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3559	5	3559	5	0.00
29/01/2016	ES33 On 03-November-16			Bond Future	10.88	73.8716	10.8799	73.8716	0.00
29/01/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2500	1	2500	1	0.00
29/01/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2557	1	2557	1	0.00
29/01/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2442	1	2442	1	0.00
29/01/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
29/01/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
29/01/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
29/01/2016	ES42 On 04-February-16			Bond Future	10.75	81.4646	10.7466	81.4646	2,750.00
29/01/2016	ES42 On 05-May-16			Bond Future	10.84	78.6597	10.8440	78.6597	4,500.00
29/01/2016	GOVI On 04-February-16			GOVI	482.64	475.6970	482.6390	475.6970	374.00
29/01/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
29/01/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
29/01/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
29/01/2016	GOVI On 04-February-16	511.99	Put	GOVI	293510	36	293510	36	0.00
29/01/2016	GOVI On 04-February-16	512.00	Put	GOVI	293610	36	293610	36	0.00
29/01/2016	GOVI On 04-February-16	512.01	Put	GOVI	293710	36	293710	36	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
29/01/2016	GOVI On 05-May-16			GOVI	491.27	484.2080	491.2710	484.2080	150.00
29/01/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
29/01/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
29/01/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
29/01/2016	GOVI On 05-May-16	517.99	Put	GOVI	267190	34	267190	34	0.00
29/01/2016	GOVI On 05-May-16	518.00	Put	GOVI	267290	34	267290	34	0.00
29/01/2016	GOVI On 05-May-16	518.01	Put	GOVI	267390	34	267390	34	0.00
29/01/2016	GOVI On 04-August-16			GOVI	500.52	493.3360	500.5240	493.3360	0.00
29/01/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
29/01/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
29/01/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
29/01/2016	GOVI On 04-August-16	521.01	Put	GOVI	204860	28	204860	28	0.00
29/01/2016	GOVI On 04-August-16	520.99	Put	GOVI	204660	28	204660	28	0.00
29/01/2016	GOVI On 04-August-16	521.00	Put	GOVI	204760	28	204760	28	0.00
29/01/2016	GOVI On 03-November-16			GOVI	510.74	503.4160	510.7430	503.4160	0.00
29/01/2016	GOVI On 03-November-16	476.11	Call	GOVI	346330	27	346330	27	0.00
29/01/2016	GOVI On 03-November-16	476.12	Call	GOVI	346230	27	346230	27	0.00
29/01/2016	GOVI On 03-November-16	476.13	Call	GOVI	346130	27	346130	27	0.00
29/01/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
29/01/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
29/01/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
29/01/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/01/2016	IGOV On 04-February-16			Index Future	233.30	233.5340	233.3030	233.5340	641.00
29/01/2016	IGOV On 05-May-16			Index Future	237.45	237.6810	237.4450	237.6810	613.00
29/01/2016	IGOV On 04-August-16			Index Future	241.91	242.1540	241.9080	242.1540	0.00
29/01/2016	IGOV On 03-November-16			Index Future	246.83	247.0820	246.8290	247.0820	0.00
29/01/2016	ILBI On 04-February-16			Index Future	632.05	632.6520	632.0510	632.6520	25.00
29/01/2016	ILBI On 05-May-16			Index Future	642.78	643.3960	642.7830	643.3960	0.00
29/01/2016	ILBI On 04-August-16			Index Future	654.47	655.0960	654.4700	655.0960	157.00
29/01/2016	IS01 On 19-December-16			Interest Rate Swap	100.22	100.2921	100.2204	100.2921	0.00
29/01/2016	IS01 On 16-March-17			Interest Rate Swap	100.28	100.3615	100.2785	100.3615	0.00
29/01/2016	IS02 On 18-December-17			Interest Rate Swap	100.72	100.9791	100.7227	100.9791	0.00
29/01/2016	IS02 On 16-March-18			Interest Rate Swap	100.22	100.5288	100.2218	100.5288	0.00
29/01/2016	IS05 On 17-December-20			Interest Rate Swap	101.12	102.1160	101.1198	102.1160	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
29/01/2016	IS05 On 16-March-21			Interest Rate Swap	100.66	101.6951	100.6569	101.6951	0.00
29/01/2016	IS10 On 17-December-25			Interest Rate Swap	103.42	105.0153	103.4166	105.0153	0.00
29/01/2016	IS10 On 16-March-26			Interest Rate Swap	100.70	102.3467	100.6963	102.3467	0.00
29/01/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/01/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/01/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/01/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/01/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.02	93.0900	7.0200	93.0900	2,000.00
29/01/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.15	92.8300	7.1500	92.8300	0.00
29/01/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.29	92.6800	7.2900	92.6800	0.00
29/01/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.38	92.5500	7.3800	92.5500	0.00
29/01/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.45	92.4800	7.4500	92.4800	0.00
29/01/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.57	92.3200	7.5700	92.3200	0.00
29/01/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.75	92.1000	7.7500	92.1000	0.00
29/01/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.94	91.8900	7.9400	91.8900	0.00
29/01/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.08	91.7400	8.0800	91.7400	0.00
29/01/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.18	91.6100	8.1800	91.6100	0.00
29/01/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.31	91.4600	8.3100	91.4600	0.00
29/01/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.40	91.3300	8.4000	91.3300	0.00
29/01/2016	R023 On 04-February-16			Bond Future	9.07	95.3861	9.0664	95.3861	7,622.00
29/01/2016	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R023 On 04-February-16	7.99	Put	Bond Future	5476	7	5476	7	0.00
29/01/2016	R023 On 04-February-16	8.00	Put	Bond Future	5424	7	5424	7	0.00
29/01/2016	R023 On 04-February-16	8.01	Put	Bond Future	5371	7	5371	7	0.00
29/01/2016	R023 On 05-May-16			Bond Future	9.15	93.1629	9.1501	93.1629	4,154.00
29/01/2016	R023 On 05-May-16	8.26	Call	Bond Future	401	0	401	0	0.00
29/01/2016	R023 On 05-May-16	8.25	Call	Bond Future	393	0	393	0	0.00
29/01/2016	R023 On 05-May-16	8.24	Call	Bond Future	385	0	385	0	0.00
29/01/2016	R023 On 05-May-16	8.25	Put	Bond Future	4808	6	4808	6	0.00
29/01/2016	R023 On 05-May-16	8.24	Put	Bond Future	4850	6	4850	6	0.00
29/01/2016	R023 On 05-May-16	8.26	Put	Bond Future	4766	6	4766	6	0.00
29/01/2016	R023 On 04-August-16			Bond Future	9.22	94.9382	9.2206	94.9382	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
29/01/2016	R023 On 04-August-16	8.24	Call	Bond Future	753	1	753	1	0.00
29/01/2016	R023 On 04-August-16	8.26	Call	Bond Future	774	1	774	1	0.00
29/01/2016	R023 On 04-August-16	8.25	Call	Bond Future	763	1	763	1	0.00
29/01/2016	R023 On 04-August-16	8.25	Put	Bond Future	5388	7	5388	7	0.00
29/01/2016	R023 On 04-August-16	8.24	Put	Bond Future	5427	7	5427	7	0.00
29/01/2016	R023 On 04-August-16	8.26	Put	Bond Future	5349	6	5349	6	0.00
29/01/2016	R023 On 03-November-16			Bond Future	9.27	92.9274	9.2682	92.9274	0.00
29/01/2016	R023 On 03-November-16	9.73	Call	Bond Future	3397	3	3397	3	0.00
29/01/2016	R023 On 03-November-16	9.74	Call	Bond Future	3425	3	3425	3	0.00
29/01/2016	R023 On 03-November-16	9.75	Call	Bond Future	3454	3	3454	3	0.00
29/01/2016	R023 On 03-November-16	9.74	Put	Bond Future	1337	2	1337	2	0.00
29/01/2016	R023 On 03-November-16	9.75	Put	Bond Future	1322	2	1322	2	0.00
29/01/2016	R023 On 03-November-16	9.73	Put	Bond Future	1352	2	1352	2	0.00
29/01/2016	R035 On 04-February-16			Bond Future	9.95	94.8561	9.9500	94.8561	1,788.00
29/01/2016	R035 On 04-February-16	103.99	Call	Bond Future	82442	82	82442	82	0.00
29/01/2016	R035 On 04-February-16	104.01	Call	Bond Future	82444	82	82444	82	0.00
29/01/2016	R035 On 04-February-16	104.00	Call	Bond Future	82443	82	82443	82	0.00
29/01/2016	R035 On 04-February-16	104.00	Put	Bond Future	0	0	0	0	0.00
29/01/2016	R035 On 04-February-16	104.01	Put	Bond Future	0	0	0	0	0.00
29/01/2016	R035 On 04-February-16	103.99	Put	Bond Future	0	0	0	0	0.00
29/01/2016	R035 On 05-May-16			Bond Future	10.03	92.0139	10.0300	92.0139	4,105.00
29/01/2016	R035 On 05-May-16	10.35	Call	Bond Future	2428	2	2428	2	0.00
29/01/2016	R035 On 05-May-16	10.37	Call	Bond Future	2577	3	2577	3	0.00
29/01/2016	R035 On 05-May-16	10.36	Call	Bond Future	2502	3	2502	3	0.00
29/01/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
29/01/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
29/01/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
29/01/2016	R035 On 04-August-16			Bond Future	10.09	93.8192	10.0900	93.8192	0.00
29/01/2016	R035 On 04-August-16	10.36	Call	Bond Future	2031	2	2031	2	0.00
29/01/2016	R035 On 04-August-16	10.37	Call	Bond Future	2105	2	2105	2	0.00
29/01/2016	R035 On 04-August-16	10.35	Call	Bond Future	1957	2	1957	2	0.00
29/01/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
29/01/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
29/01/2016	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
29/01/2016	R186 On 04-February-16			Bond Future	9.21	108.3645	9.2051	108.3645	51,593.00
29/01/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
29/01/2016	R186 On 04-February-16	8.45	Call	Bond Future	0	0	0	0	350.00
29/01/2016	R186 On 04-February-16	8.75	Call	Bond Future	14	0	14	0	0.00
29/01/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R186 On 04-February-16	9.20	Call	Bond Future	647	0	647	0	0.00
29/01/2016	R186 On 04-February-16	8.83	Call	Bond Future	35	0	35	0	0.00
29/01/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
29/01/2016	R186 On 04-February-16	8.40	Call	Bond Future	0	0	0	0	680.00
29/01/2016	R186 On 04-February-16	8.70	Call	Bond Future	8	0	8	0	0.00
29/01/2016	R186 On 04-February-16	8.80	Call	Bond Future	25	0	25	0	0.00
29/01/2016	R186 On 04-February-16	8.65	Call	Bond Future	4	0	4	0	0.00
29/01/2016	R186 On 04-February-16	8.85	Call	Bond Future	43	0	43	0	0.00
29/01/2016	R186 On 04-February-16	7.51	Put	Bond Future	13169	15	13169	15	0.00
29/01/2016	R186 On 04-February-16	7.90	Put	Bond Future	9955	12	9955	12	0.00
29/01/2016	R186 On 04-February-16	8.45	Put	Bond Future	5615	7	5615	7	0.00
29/01/2016	R186 On 04-February-16	9.20	Put	Bond Future	683	2	683	2	700.00
29/01/2016	R186 On 04-February-16	8.75	Put	Bond Future	3352	5	3352	5	11,695.00
29/01/2016	R186 On 04-February-16	8.85	Put	Bond Future	2635	4	2635	4	0.00
29/01/2016	R186 On 04-February-16	7.49	Put	Bond Future	13337	15	13337	15	0.00
29/01/2016	R186 On 04-February-16	7.50	Put	Bond Future	13253	15	13253	15	0.00
29/01/2016	R186 On 04-February-16	8.65	Put	Bond Future	4093	6	4093	6	340.00
29/01/2016	R186 On 04-February-16	8.70	Put	Bond Future	3720	6	3720	6	5,000.00
29/01/2016	R186 On 04-February-16	8.80	Put	Bond Future	2989	5	2989	5	5,000.00
29/01/2016	R186 On 04-February-16	8.40	Put	Bond Future	6000	8	6000	8	0.00
29/01/2016	R186 On 04-February-16	8.83	Put	Bond Future	2776	5	2776	5	33.00
29/01/2016	R186 On 04-February-16	8.02	Put	Bond Future	8989	11	8989	11	0.00
29/01/2016	R186 On 05-May-16			Bond Future	9.28	110.3034	9.2791	110.3034	24,936.00
29/01/2016	R186 On 05-May-16	8.34	Call	Bond Future	549	0	549	0	0.00
29/01/2016	R186 On 05-May-16	8.33	Call	Bond Future	538	0	538	0	0.00
29/01/2016	R186 On 05-May-16	8.35	Call	Bond Future	560	0	560	0	0.00
29/01/2016	R186 On 05-May-16	8.75	Call	Bond Future	1203	1	1203	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
29/01/2016	R186 On 05-May-16	8.85	Call	Bond Future	1426	1	1426	1	0.00
29/01/2016	R186 On 05-May-16	7.56	Call	Bond Future	82	0	82	0	0.00
29/01/2016	R186 On 05-May-16	8.33	Put	Bond Future	7503	9	7503	9	0.00
29/01/2016	R186 On 05-May-16	8.35	Put	Bond Future	7372	9	7372	9	0.00
29/01/2016	R186 On 05-May-16	7.56	Put	Bond Future	13151	15	13151	15	0.00
29/01/2016	R186 On 05-May-16	8.34	Put	Bond Future	7437	9	7437	9	0.00
29/01/2016	R186 On 05-May-16	8.75	Put	Bond Future	5013	6	5013	6	1,900.00
29/01/2016	R186 On 05-May-16	8.85	Put	Bond Future	4502	6	4502	6	5,350.00
29/01/2016	R186 On 04-August-16			Bond Future	9.34	107.1014	9.3428	107.1014	0.00
29/01/2016	R186 On 04-August-16	8.49	Call	Bond Future	1354	1	1354	1	0.00
29/01/2016	R186 On 04-August-16	8.51	Call	Bond Future	1390	1	1390	1	0.00
29/01/2016	R186 On 04-August-16	8.50	Call	Bond Future	1371	1	1371	1	0.00
29/01/2016	R186 On 04-August-16	8.49	Put	Bond Future	7451	9	7451	9	0.00
29/01/2016	R186 On 04-August-16	8.50	Put	Bond Future	7395	9	7395	9	0.00
29/01/2016	R186 On 04-August-16	8.51	Put	Bond Future	7340	9	7340	9	0.00
29/01/2016	R197 On 04-February-16			Bond Future	287.67	287.6978	287.6669	287.6978	46.00
29/01/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R197 On 04-February-16	297.00	Put	Bond Future	9333	9	9333	9	0.00
29/01/2016	R197 On 04-February-16	297.01	Put	Bond Future	9343	9	9343	9	0.00
29/01/2016	R197 On 04-February-16	296.99	Put	Bond Future	9323	9	9323	9	0.00
29/01/2016	R197 On 05-May-16			Bond Future	292.77	292.8067	292.7738	292.8067	1,254.00
29/01/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R197 On 05-May-16	300.01	Put	Bond Future	7236	7	7236	7	0.00
29/01/2016	R197 On 05-May-16	300.00	Put	Bond Future	7226	7	7226	7	0.00
29/01/2016	R197 On 05-May-16	299.99	Put	Bond Future	7216	7	7216	7	0.00
29/01/2016	R197 On 04-August-16			Bond Future	291.86	291.8971	291.8584	291.8971	0.00
29/01/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R197 On 04-August-16	293.96	Put	Bond Future	2102	2	2102	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
29/01/2016	R197 On 04-August-16	293.97	Put	Bond Future	2112	2	2112	2	0.00
29/01/2016	R197 On 04-August-16	293.98	Put	Bond Future	2122	2	2122	2	0.00
29/01/2016	R202 On 04-February-16			Bond Future	237.50	238.5089	237.4990	238.5089	946.00
29/01/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R202 On 04-February-16	239.99	Put	Bond Future	2491	1	2491	1	0.00
29/01/2016	R202 On 04-February-16	240.01	Put	Bond Future	2511	2	2511	2	0.00
29/01/2016	R202 On 04-February-16	240.00	Put	Bond Future	2501	1	2501	1	0.00
29/01/2016	R202 On 05-May-16			Bond Future	241.72	242.7441	241.7152	242.7441	42,536.00
29/01/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R202 On 05-May-16	247.00	Put	Bond Future	5285	4	5285	4	0.00
29/01/2016	R202 On 05-May-16	247.01	Put	Bond Future	5295	4	5295	4	0.00
29/01/2016	R202 On 05-May-16	246.99	Put	Bond Future	5275	4	5275	4	0.00
29/01/2016	R202 On 04-August-16			Bond Future	242.87	243.9193	242.8668	243.9193	0.00
29/01/2016	R202 On 04-August-16	243.26	Call	Bond Future	0	1	0	1	0.00
29/01/2016	R202 On 04-August-16	243.25	Call	Bond Future	0	1	0	1	0.00
29/01/2016	R202 On 04-August-16	243.24	Call	Bond Future	0	1	0	1	0.00
29/01/2016	R202 On 04-August-16	243.25	Put	Bond Future	383	0	383	0	0.00
29/01/2016	R202 On 04-August-16	243.26	Put	Bond Future	393	0	393	0	0.00
29/01/2016	R202 On 04-August-16	243.24	Put	Bond Future	373	0	373	0	0.00
29/01/2016	R203 On 04-February-16			Bond Future	8.02	103.3258	8.0206	103.3258	17,755.00
29/01/2016	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R203 On 04-February-16	7.24	Put	Bond Future	1161	1	1161	1	0.00
29/01/2016	R203 On 04-February-16	7.25	Put	Bond Future	1146	1	1146	1	0.00
29/01/2016	R203 On 04-February-16	7.26	Put	Bond Future	1131	1	1131	1	0.00
29/01/2016	R203 On 05-May-16			Bond Future	8.17	101.0040	8.1685	101.0040	1,866.00
29/01/2016	R203 On 05-May-16	7.24	Call	Bond Future	61	0	61	0	0.00
29/01/2016	R203 On 05-May-16	7.26	Call	Bond Future	64	0	64	0	0.00
29/01/2016	R203 On 05-May-16	7.25	Call	Bond Future	62	0	62	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
29/01/2016	R203 On 05-May-16	7.26	Put	Bond Future	1214	2	1214	2	0.00
29/01/2016	R203 On 05-May-16	7.24	Put	Bond Future	1236	2	1236	2	0.00
29/01/2016	R203 On 05-May-16	7.25	Put	Bond Future	1225	2	1225	2	0.00
29/01/2016	R203 On 04-August-16			Bond Future	8.28	102.9289	8.2841	102.9289	0.00
29/01/2016	R203 On 04-August-16	7.24	Call	Bond Future	110	0	110	0	0.00
29/01/2016	R203 On 04-August-16	7.26	Call	Bond Future	113	0	113	0	0.00
29/01/2016	R203 On 04-August-16	7.25	Call	Bond Future	112	0	112	0	0.00
29/01/2016	R203 On 04-August-16	7.25	Put	Bond Future	1186	1	1186	1	0.00
29/01/2016	R203 On 04-August-16	7.26	Put	Bond Future	1177	1	1177	1	0.00
29/01/2016	R203 On 04-August-16	7.24	Put	Bond Future	1194	1	1194	1	0.00
29/01/2016	R203 On 03-November-16			Bond Future	8.28	100.8397	8.2838	100.8397	0.00
29/01/2016	R203 On 03-November-16	8.84	Call	Bond Future	738	1	738	1	0.00
29/01/2016	R203 On 03-November-16	8.86	Call	Bond Future	749	1	749	1	0.00
29/01/2016	R203 On 03-November-16	8.85	Call	Bond Future	743	1	743	1	0.00
29/01/2016	R203 On 03-November-16	8.84	Put	Bond Future	290	0	290	0	0.00
29/01/2016	R203 On 03-November-16	8.86	Put	Bond Future	285	0	285	0	0.00
29/01/2016	R203 On 03-November-16	8.85	Put	Bond Future	288	0	288	0	0.00
29/01/2016	R204 On 04-February-16			Bond Future	8.46	99.3305	8.4636	99.3305	29,411.00
29/01/2016	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R204 On 04-February-16	7.50	Put	Bond Future	2426	3	2426	3	0.00
29/01/2016	R204 On 04-February-16	7.51	Put	Bond Future	2401	3	2401	3	0.00
29/01/2016	R204 On 04-February-16	7.49	Put	Bond Future	2452	3	2452	3	0.00
29/01/2016	R204 On 05-May-16			Bond Future	8.59	101.1077	8.5922	101.1077	16,368.00
29/01/2016	R204 On 05-May-16	7.76	Call	Bond Future	171	0	171	0	0.00
29/01/2016	R204 On 05-May-16	7.75	Call	Bond Future	167	0	167	0	0.00
29/01/2016	R204 On 05-May-16	7.74	Call	Bond Future	163	0	163	0	0.00
29/01/2016	R204 On 05-May-16	7.75	Put	Bond Future	2111	3	2111	3	0.00
29/01/2016	R204 On 05-May-16	7.74	Put	Bond Future	2130	3	2130	3	0.00
29/01/2016	R204 On 05-May-16	7.76	Put	Bond Future	2091	3	2091	3	0.00
29/01/2016	R204 On 04-August-16			Bond Future	8.70	98.9932	8.7038	98.9932	0.00
29/01/2016	R204 On 04-August-16	7.74	Call	Bond Future	284	0	284	0	0.00
29/01/2016	R204 On 04-August-16	7.75	Call	Bond Future	288	0	288	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
29/01/2016	R204 On 04-August-16	7.76	Call	Bond Future	293	0	293	0	0.00
29/01/2016	R204 On 04-August-16	7.75	Put	Bond Future	2295	3	2295	3	0.00
29/01/2016	R204 On 04-August-16	7.76	Put	Bond Future	2278	3	2278	3	0.00
29/01/2016	R204 On 04-August-16	7.74	Put	Bond Future	2312	3	2312	3	0.00
29/01/2016	R204 On 03-November-16			Bond Future	8.75	100.9990	8.7526	100.9990	0.00
29/01/2016	R204 On 03-November-16	9.21	Call	Bond Future	1380	1	1380	1	0.00
29/01/2016	R204 On 03-November-16	9.23	Call	Bond Future	1405	1	1405	1	0.00
29/01/2016	R204 On 03-November-16	9.22	Call	Bond Future	1392	1	1392	1	0.00
29/01/2016	R204 On 03-November-16	9.22	Put	Bond Future	519	1	519	1	0.00
29/01/2016	R204 On 03-November-16	9.21	Put	Bond Future	525	1	525	1	0.00
29/01/2016	R204 On 03-November-16	9.23	Put	Bond Future	513	1	513	1	0.00
29/01/2016	R207 On 04-February-16			Bond Future	8.71	94.8608	8.7078	94.8608	23,677.00
29/01/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
29/01/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
29/01/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R207 On 04-February-16	7.50	Put	Bond Future	3930	5	3930	5	0.00
29/01/2016	R207 On 04-February-16	7.51	Put	Bond Future	3897	5	3897	5	0.00
29/01/2016	R207 On 04-February-16	7.27	Put	Bond Future	4701	6	4701	6	0.00
29/01/2016	R207 On 04-February-16	7.49	Put	Bond Future	3964	5	3964	5	0.00
29/01/2016	R207 On 05-May-16			Bond Future	8.82	96.5580	8.8243	96.5580	26,150.00
29/01/2016	R207 On 05-May-16	7.86	Call	Bond Future	186	0	186	0	0.00
29/01/2016	R207 On 05-May-16	7.84	Call	Bond Future	178	0	178	0	0.00
29/01/2016	R207 On 05-May-16	7.85	Call	Bond Future	182	0	182	0	0.00
29/01/2016	R207 On 05-May-16	7.56	Call	Bond Future	91	0	91	0	43.00
29/01/2016	R207 On 05-May-16	7.85	Put	Bond Future	3156	4	3156	4	0.00
29/01/2016	R207 On 05-May-16	7.86	Put	Bond Future	3129	4	3129	4	0.00
29/01/2016	R207 On 05-May-16	7.56	Put	Bond Future	3972	5	3972	5	0.00
29/01/2016	R207 On 05-May-16	7.84	Put	Bond Future	3183	4	3183	4	0.00
29/01/2016	R207 On 04-August-16			Bond Future	8.93	94.7533	8.9257	94.7533	0.00
29/01/2016	R207 On 04-August-16	8.01	Call	Bond Future	446	0	446	0	0.00
29/01/2016	R207 On 04-August-16	7.99	Call	Bond Future	433	0	433	0	0.00
29/01/2016	R207 On 04-August-16	8.00	Call	Bond Future	439	0	439	0	0.00
29/01/2016	R207 On 04-August-16	7.99	Put	Bond Future	3110	4	3110	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
29/01/2016	R207 On 04-August-16	8.00	Put	Bond Future	3087	4	3087	4	0.00
29/01/2016	R207 On 04-August-16	8.01	Put	Bond Future	3065	4	3065	4	0.00
29/01/2016	R208 On 04-February-16			Bond Future	8.88	92.7352	8.8768	92.7352	41,987.00
29/01/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R208 On 04-February-16	7.74	Put	Bond Future	4495	6	4495	6	0.00
29/01/2016	R208 On 04-February-16	7.76	Put	Bond Future	4414	5	4414	5	0.00
29/01/2016	R208 On 04-February-16	7.75	Put	Bond Future	4455	6	4455	6	0.00
29/01/2016	R208 On 05-May-16			Bond Future	8.98	90.9929	8.9755	90.9929	34,994.00
29/01/2016	R208 On 05-May-16	7.99	Call	Bond Future	236	0	236	0	0.00
29/01/2016	R208 On 05-May-16	8.01	Call	Bond Future	247	0	247	0	0.00
29/01/2016	R208 On 05-May-16	8.00	Call	Bond Future	241	0	241	0	0.00
29/01/2016	R208 On 05-May-16	8.00	Put	Bond Future	3920	5	3920	5	0.00
29/01/2016	R208 On 05-May-16	8.01	Put	Bond Future	3887	5	3887	5	0.00
29/01/2016	R208 On 05-May-16	7.99	Put	Bond Future	3954	5	3954	5	0.00
29/01/2016	R208 On 04-August-16			Bond Future	9.06	92.7270	9.0609	92.7270	0.00
29/01/2016	R208 On 04-August-16	7.99	Call	Bond Future	473	0	473	0	0.00
29/01/2016	R208 On 04-August-16	8.00	Call	Bond Future	480	0	480	0	0.00
29/01/2016	R208 On 04-August-16	8.01	Call	Bond Future	487	0	487	0	0.00
29/01/2016	R208 On 04-August-16	7.99	Put	Bond Future	4343	5	4343	5	0.00
29/01/2016	R208 On 04-August-16	8.00	Put	Bond Future	4313	5	4313	5	0.00
29/01/2016	R208 On 04-August-16	8.01	Put	Bond Future	4282	5	4282	5	0.00
29/01/2016	R208 On 03-November-16			Bond Future	9.11	91.2010	9.1112	91.2010	0.00
29/01/2016	R208 On 03-November-16	9.57	Call	Bond Future	2518	2	2518	2	0.00
29/01/2016	R208 On 03-November-16	9.59	Call	Bond Future	2562	2	2562	2	0.00
29/01/2016	R208 On 03-November-16	9.58	Call	Bond Future	2540	2	2540	2	0.00
29/01/2016	R208 On 03-November-16	9.57	Put	Bond Future	987	1	987	1	0.00
29/01/2016	R208 On 03-November-16	9.58	Put	Bond Future	976	1	976	1	0.00
29/01/2016	R208 On 03-November-16	9.59	Put	Bond Future	965	1	965	1	0.00
29/01/2016	R209 On 04-February-16			Bond Future	9.70	70.6003	9.6994	70.6003	30,312.00
29/01/2016	R209 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R209 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
29/01/2016	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
29/01/2016	R209 On 04-February-16	9.52	Call	Bond Future	216	0	216	0	0.00
29/01/2016	R209 On 04-February-16	8.76	Put	Bond Future	6729	8	6729	8	0.00
29/01/2016	R209 On 04-February-16	8.74	Put	Bond Future	6883	8	6883	8	0.00
29/01/2016	R209 On 04-February-16	9.52	Put	Bond Future	1430	3	1430	3	2,200.00
29/01/2016	R209 On 04-February-16	8.75	Put	Bond Future	6806	8	6806	8	0.00
29/01/2016	R209 On 05-May-16			Bond Future	9.76	68.7139	9.7627	68.7139	13,001.00
29/01/2016	R209 On 05-May-16	9.00	Call	Bond Future	813	1	813	1	6,700.00
29/01/2016	R209 On 05-May-16	9.01	Call	Bond Future	828	1	828	1	0.00
29/01/2016	R209 On 05-May-16	8.25	Call	Bond Future	159	0	159	0	6,700.00
29/01/2016	R209 On 05-May-16	8.99	Call	Bond Future	798	1	798	1	0.00
29/01/2016	R209 On 05-May-16	9.01	Put	Bond Future	6081	7	6081	7	0.00
29/01/2016	R209 On 05-May-16	9.00	Put	Bond Future	6140	7	6140	7	0.00
29/01/2016	R209 On 05-May-16	8.99	Put	Bond Future	6199	7	6199	7	0.00
29/01/2016	R209 On 05-May-16	8.25	Put	Bond Future	11351	13	11351	13	0.00
29/01/2016	R209 On 04-August-16			Bond Future	9.82	70.0236	9.8183	70.0236	0.00
29/01/2016	R209 On 04-August-16	10.60	Call	Bond Future	6456	5	6456	5	6,000.00
29/01/2016	R209 On 04-August-16	9.24	Call	Bond Future	1965	2	1965	2	0.00
29/01/2016	R209 On 04-August-16	9.26	Call	Bond Future	2011	2	2011	2	0.00
29/01/2016	R209 On 04-August-16	9.25	Call	Bond Future	1988	2	1988	2	0.00
29/01/2016	R209 On 04-August-16	9.60	Call	Bond Future	2895	2	2895	2	6,000.00
29/01/2016	R209 On 04-August-16	9.26	Put	Bond Future	5812	7	5812	7	0.00
29/01/2016	R209 On 04-August-16	10.60	Put	Bond Future	1627	2	1627	2	0.00
29/01/2016	R209 On 04-August-16	9.24	Put	Bond Future	5908	7	5908	7	0.00
29/01/2016	R209 On 04-August-16	9.25	Put	Bond Future	5860	7	5860	7	0.00
29/01/2016	R209 On 04-August-16	9.60	Put	Bond Future	4345	5	4345	5	0.00
29/01/2016	R209 On 03-November-16			Bond Future	9.86	68.2902	9.8577	68.2902	0.00
29/01/2016	R209 On 03-November-16	10.24	Call	Bond Future	4690	4	4690	4	0.00
29/01/2016	R209 On 03-November-16	10.26	Call	Bond Future	4765	4	4765	4	0.00
29/01/2016	R209 On 03-November-16	10.25	Call	Bond Future	4728	4	4728	4	0.00
29/01/2016	R209 On 03-November-16	10.26	Put	Bond Future	2231	3	2231	3	0.00
29/01/2016	R209 On 03-November-16	10.25	Put	Bond Future	2254	3	2254	3	0.00
29/01/2016	R209 On 03-November-16	10.24	Put	Bond Future	2278	3	2278	3	0.00
29/01/2016	R210 On 04-February-16			Bond Future	179.39	179.4067	179.3872	179.4067	331.00
29/01/2016	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
29/01/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R210 On 04-February-16	185.00	Put	Bond Future	5613	6	5613	6	0.00
29/01/2016	R210 On 04-February-16	185.01	Put	Bond Future	5623	6	5623	6	0.00
29/01/2016	R210 On 04-February-16	184.99	Put	Bond Future	5603	6	5603	6	0.00
29/01/2016	R210 On 05-May-16			Bond Future	180.40	180.4254	180.4047	180.4254	847.00
29/01/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R210 On 05-May-16	184.99	Put	Bond Future	4585	5	4585	5	0.00
29/01/2016	R210 On 05-May-16	185.00	Put	Bond Future	4595	5	4595	5	0.00
29/01/2016	R210 On 05-May-16	185.01	Put	Bond Future	4605	5	4605	5	0.00
29/01/2016	R210 On 04-August-16			Bond Future	183.83	183.8565	183.8323	183.8565	0.00
29/01/2016	R210 On 04-August-16	181.51	Call	Bond Future	2322	2	2322	2	0.00
29/01/2016	R210 On 04-August-16	181.50	Call	Bond Future	2332	2	2332	2	0.00
29/01/2016	R210 On 04-August-16	181.52	Call	Bond Future	2312	2	2312	2	0.00
29/01/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
29/01/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
29/01/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
29/01/2016	R211 On 04-February-16			Bond Future	134.65	134.6699	134.6550	134.6699	0.00
29/01/2016	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R211 On 04-February-16	138.99	Put	Bond Future	4335	4	4335	4	0.00
29/01/2016	R211 On 04-February-16	139.00	Put	Bond Future	4345	4	4345	4	0.00
29/01/2016	R211 On 04-February-16	139.01	Put	Bond Future	4355	4	4355	4	0.00
29/01/2016	R211 On 05-May-16			Bond Future	137.05	137.0613	137.0455	137.0613	2.00
29/01/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R211 On 05-May-16	138.99	Put	Bond Future	1945	2	1945	2	0.00
29/01/2016	R211 On 05-May-16	139.00	Put	Bond Future	1955	2	1955	2	0.00
29/01/2016	R211 On 05-May-16	139.01	Put	Bond Future	1965	2	1965	2	0.00
29/01/2016	R211 On 04-August-16			Bond Future	137.92	137.9340	137.9155	137.9340	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
29/01/2016	R211 On 04-August-16	137.09	Call	Bond Future	825	1	825	1	0.00
29/01/2016	R211 On 04-August-16	137.07	Call	Bond Future	845	1	845	1	0.00
29/01/2016	R211 On 04-August-16	137.08	Call	Bond Future	835	1	835	1	0.00
29/01/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
29/01/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
29/01/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
29/01/2016	R212 On 04-February-16			Bond Future	139.83	139.6927	139.8320	139.6927	1,005.00
29/01/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R212 On 04-February-16	146.00	Put	Bond Future	6168	6	6168	6	0.00
29/01/2016	R212 On 04-February-16	146.01	Put	Bond Future	6178	6	6178	6	0.00
29/01/2016	R212 On 04-February-16	145.99	Put	Bond Future	6158	6	6158	6	0.00
29/01/2016	R212 On 05-May-16			Bond Future	142.31	142.1734	142.3145	142.1734	914.00
29/01/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R212 On 05-May-16	145.00	Put	Bond Future	2686	3	2686	3	0.00
29/01/2016	R212 On 05-May-16	144.99	Put	Bond Future	2676	3	2676	3	0.00
29/01/2016	R212 On 05-May-16	145.01	Put	Bond Future	2696	3	2696	3	0.00
29/01/2016	R212 On 04-August-16			Bond Future	143.12	142.9740	143.1154	142.9740	0.00
29/01/2016	R212 On 04-August-16	142.44	Call	Bond Future	675	1	675	1	0.00
29/01/2016	R212 On 04-August-16	142.43	Call	Bond Future	685	1	685	1	0.00
29/01/2016	R212 On 04-August-16	142.42	Call	Bond Future	695	1	695	1	0.00
29/01/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
29/01/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
29/01/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
29/01/2016	R213 On 04-February-16			Bond Future	9.58	81.2470	9.5800	81.2470	38,041.00
29/01/2016	R213 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R213 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R213 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R213 On 04-February-16	8.75	Put	Bond Future	5858	7	5858	7	0.00
29/01/2016	R213 On 04-February-16	8.74	Put	Bond Future	5932	7	5932	7	0.00
29/01/2016	R213 On 04-February-16	8.76	Put	Bond Future	5784	7	5784	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
29/01/2016	R213 On 05-May-16			Bond Future	9.65	79.1512	9.6463	79.1512	9,082.00
29/01/2016	R213 On 05-May-16	8.74	Call	Bond Future	611	0	611	0	0.00
29/01/2016	R213 On 05-May-16	8.75	Call	Bond Future	623	0	623	0	0.00
29/01/2016	R213 On 05-May-16	8.76	Call	Bond Future	636	0	636	0	0.00
29/01/2016	R213 On 05-May-16	8.75	Put	Bond Future	6886	8	6886	8	0.00
29/01/2016	R213 On 05-May-16	8.74	Put	Bond Future	6948	8	6948	8	0.00
29/01/2016	R213 On 05-May-16	8.76	Put	Bond Future	6825	8	6825	8	0.00
29/01/2016	R213 On 04-August-16			Bond Future	9.70	80.6594	9.7037	80.6594	0.00
29/01/2016	R213 On 04-August-16	8.99	Call	Bond Future	1640	1	1640	1	0.00
29/01/2016	R213 On 04-August-16	9.01	Call	Bond Future	1680	1	1680	1	0.00
29/01/2016	R213 On 04-August-16	9.00	Call	Bond Future	1660	1	1660	1	0.00
29/01/2016	R213 On 04-August-16	8.99	Put	Bond Future	6508	8	6508	8	0.00
29/01/2016	R213 On 04-August-16	9.01	Put	Bond Future	6406	8	6406	8	0.00
29/01/2016	R213 On 04-August-16	9.00	Put	Bond Future	6456	8	6456	8	0.00
29/01/2016	R213 On 03-November-16			Bond Future	9.75	78.7402	9.7461	78.7402	0.00
29/01/2016	R213 On 03-November-16	10.20	Call	Bond Future	4934	4	4934	4	0.00
29/01/2016	R213 On 03-November-16	10.19	Call	Bond Future	4895	4	4895	4	0.00
29/01/2016	R213 On 03-November-16	10.18	Call	Bond Future	4856	4	4856	4	0.00
29/01/2016	R213 On 03-November-16	10.19	Put	Bond Future	2096	3	2096	3	0.00
29/01/2016	R213 On 03-November-16	10.20	Put	Bond Future	2074	3	2074	3	0.00
29/01/2016	R213 On 03-November-16	10.18	Put	Bond Future	2119	3	2119	3	0.00
29/01/2016	R214 On 04-February-16			Bond Future	9.80	70.8987	9.8046	70.8987	24,455.00
29/01/2016	R214 On 04-February-16	9.45	Call	Bond Future	52	0	52	0	0.00
29/01/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R214 On 04-February-16	9.35	Call	Bond Future	18	0	18	0	0.00
29/01/2016	R214 On 04-February-16	9.45	Put	Bond Future	2565	4	2565	4	25.00
29/01/2016	R214 On 04-February-16	8.01	Put	Bond Future	14426	16	14426	16	0.00
29/01/2016	R214 On 04-February-16	9.35	Put	Bond Future	3267	5	3267	5	25.00
29/01/2016	R214 On 04-February-16	8.00	Put	Bond Future	14520	16	14520	16	0.00
29/01/2016	R214 On 04-February-16	7.99	Put	Bond Future	14614	16	14614	16	0.00
29/01/2016	R214 On 05-May-16			Bond Future	9.87	68.8712	9.8663	68.8712	11,491.00
29/01/2016	R214 On 05-May-16	8.99	Call	Bond Future	686	0	686	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
29/01/2016	R214 On 05-May-16	9.01	Call	Bond Future	713	0	713	0	0.00
29/01/2016	R214 On 05-May-16	9.00	Call	Bond Future	699	0	699	0	0.00
29/01/2016	R214 On 05-May-16	9.30	Call	Bond Future	1212	1	1212	1	0.00
29/01/2016	R214 On 05-May-16	9.01	Put	Bond Future	6976	8	6976	8	0.00
29/01/2016	R214 On 05-May-16	9.00	Put	Bond Future	7041	8	7041	8	0.00
29/01/2016	R214 On 05-May-16	8.99	Put	Bond Future	7106	8	7106	8	0.00
29/01/2016	R214 On 05-May-16	9.30	Put	Bond Future	5253	6	5253	6	0.00
29/01/2016	R214 On 04-August-16			Bond Future	9.92	70.1836	9.9202	70.1836	0.00
29/01/2016	R214 On 04-August-16	9.30	Call	Bond Future	1960	2	1960	2	1,300.00
29/01/2016	R214 On 04-August-16	11.30	Call	Bond Future	9223	8	9223	8	6,300.00
29/01/2016	R214 On 04-August-16	9.24	Call	Bond Future	1824	1	1824	1	0.00
29/01/2016	R214 On 04-August-16	9.26	Call	Bond Future	1869	1	1869	1	0.00
29/01/2016	R214 On 04-August-16	9.25	Call	Bond Future	1847	1	1847	1	0.00
29/01/2016	R214 On 04-August-16	8.55	Call	Bond Future	709	1	709	1	1,300.00
29/01/2016	R214 On 04-August-16	10.30	Call	Bond Future	5064	4	5064	4	6,300.00
29/01/2016	R214 On 04-August-16	9.26	Put	Bond Future	6570	8	6570	8	0.00
29/01/2016	R214 On 04-August-16	9.24	Put	Bond Future	6676	8	6676	8	0.00
29/01/2016	R214 On 04-August-16	9.30	Put	Bond Future	6362	7	6362	7	0.00
29/01/2016	R214 On 04-August-16	11.30	Put	Bond Future	879	1	879	1	0.00
29/01/2016	R214 On 04-August-16	10.30	Put	Bond Future	2581	3	2581	3	0.00
29/01/2016	R214 On 04-August-16	9.25	Put	Bond Future	6623	8	6623	8	0.00
29/01/2016	R214 On 04-August-16	8.55	Put	Bond Future	11081	12	11081	12	0.00
29/01/2016	R214 On 03-November-16			Bond Future	9.96	68.3061	9.9611	68.3061	0.00
29/01/2016	R214 On 03-November-16	10.33	Call	Bond Future	4786	4	4786	4	0.00
29/01/2016	R214 On 03-November-16	10.35	Call	Bond Future	4863	4	4863	4	0.00
29/01/2016	R214 On 03-November-16	10.34	Call	Bond Future	4825	4	4825	4	0.00
29/01/2016	R214 On 03-November-16	10.33	Put	Bond Future	2389	3	2389	3	0.00
29/01/2016	R214 On 03-November-16	10.34	Put	Bond Future	2365	3	2365	3	0.00
29/01/2016	R214 On 03-November-16	10.35	Put	Bond Future	2340	3	2340	3	0.00
29/01/2016	R248 On 04-February-16			Bond Future	9.88	91.2658	9.8798	91.2658	43,532.00
29/01/2016	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R248 On 04-February-16	9.45	Call	Bond Future	31	0	31	0	0.00
29/01/2016	R248 On 04-February-16	9.55	Call	Bond Future	85	0	85	0	0.00
29/01/2016	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
29/01/2016	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/01/2016	R248 On 04-February-16	9.45	Put	Bond Future	3924	6	3924	6	75.00
29/01/2016	R248 On 04-February-16	9.00	Put	Bond Future	8304	10	8304	10	0.00
29/01/2016	R248 On 04-February-16	9.01	Put	Bond Future	8202	10	8202	10	0.00
29/01/2016	R248 On 04-February-16	8.99	Put	Bond Future	8407	10	8407	10	0.00
29/01/2016	R248 On 04-February-16	9.55	Put	Bond Future	3045	5	3045	5	75.00
29/01/2016	R248 On 05-May-16			Bond Future	9.94	88.4618	9.9443	88.4618	26,357.00
29/01/2016	R248 On 05-May-16	8.99	Call	Bond Future	749	1	749	1	0.00
29/01/2016	R248 On 05-May-16	9.00	Call	Bond Future	764	1	764	1	0.00
29/01/2016	R248 On 05-May-16	9.01	Call	Bond Future	780	1	780	1	0.00
29/01/2016	R248 On 05-May-16	9.00	Put	Bond Future	9619	11	9619	11	0.00
29/01/2016	R248 On 05-May-16	8.99	Put	Bond Future	9706	11	9706	11	0.00
29/01/2016	R248 On 05-May-16	9.01	Put	Bond Future	9533	11	9533	11	0.00
29/01/2016	R248 On 04-August-16			Bond Future	10.00	90.1475	10.0010	90.1475	0.00
29/01/2016	R248 On 04-August-16	9.25	Call	Bond Future	2110	2	2110	2	0.00
29/01/2016	R248 On 04-August-16	9.24	Call	Bond Future	2084	2	2084	2	0.00
29/01/2016	R248 On 04-August-16	9.26	Call	Bond Future	2136	2	2136	2	0.00
29/01/2016	R248 On 04-August-16	9.26	Put	Bond Future	8880	10	8880	10	0.00
29/01/2016	R248 On 04-August-16	9.25	Put	Bond Future	8950	10	8950	10	0.00
29/01/2016	R248 On 04-August-16	9.24	Put	Bond Future	9022	10	9022	10	0.00
29/01/2016	R248 On 03-November-16			Bond Future	10.04	87.5325	10.0446	87.5325	0.00
29/01/2016	R248 On 03-November-16	10.39	Call	Bond Future	5968	5	5968	5	0.00
29/01/2016	R248 On 03-November-16	10.38	Call	Bond Future	5921	5	5921	5	0.00
29/01/2016	R248 On 03-November-16	10.37	Call	Bond Future	5873	5	5873	5	0.00
29/01/2016	R248 On 03-November-16	10.38	Put	Bond Future	3166	4	3166	4	0.00
29/01/2016	R248 On 03-November-16	10.39	Put	Bond Future	3134	4	3134	4	0.00
29/01/2016	R248 On 03-November-16	10.37	Put	Bond Future	3199	4	3199	4	0.00