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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/01/2016 TO: 26/01/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	0857 On 31-March-21			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
26/01/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	2025 On 04-February-16			Bond Future	121.15	121.1554	121.1487	121.1554	2,062.00
26/01/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2025 On 04-February-16	125.99	Put	Bond Future	4841	5	5	5	0.00
26/01/2016	2025 On 04-February-16	126.00	Put	Bond Future	4851	5	5	5	0.00
26/01/2016	2025 On 04-February-16	126.01	Put	Bond Future	4861	5	5	5	0.00
26/01/2016	2025 On 05-May-16			Bond Future	123.30	123.3088	123.3014	123.3088	2,637.00
26/01/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2025 On 05-May-16	126.00	Put	Bond Future	2699	3	3	3	0.00
26/01/2016	2025 On 05-May-16	126.01	Put	Bond Future	2709	3	3	3	0.00
26/01/2016	2025 On 05-May-16	125.99	Put	Bond Future	2689	3	3	3	0.00
26/01/2016	2025 On 04-August-16			Bond Future	124.40	124.4108	124.4020	124.4108	0.00
26/01/2016	2025 On 04-August-16	123.86	Call	Bond Future	542	1	1	1	0.00
26/01/2016	2025 On 04-August-16	123.87	Call	Bond Future	532	1	1	1	0.00
26/01/2016	2025 On 04-August-16	123.85	Call	Bond Future	552	1	1	1	0.00
26/01/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
26/01/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
26/01/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
26/01/2016	2030 On 04-February-16			Bond Future	10.00	85.6298	85.3353	85.6298	9,496.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2030 On 04-February-16	8.75	Put	Bond Future	8877	9	9	9	0.00
26/01/2016	2030 On 04-February-16	8.74	Put	Bond Future	8953	9	9	9	0.00
26/01/2016	2030 On 04-February-16	8.76	Put	Bond Future	8801	9	9	9	0.00
26/01/2016	2030 On 05-May-16			Bond Future	10.08	87.1638	86.8635	87.1638	6,972.00
26/01/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2030 On 05-May-16	9.00	Put	Bond Future	7520	7	8	7	0.00
26/01/2016	2030 On 05-May-16	8.99	Put	Bond Future	7594	7	8	7	0.00
26/01/2016	2030 On 05-May-16	9.01	Put	Bond Future	7447	7	7	7	0.00
26/01/2016	2030 On 04-August-16			Bond Future	10.17	84.8201	84.5135	84.8201	0.00
26/01/2016	2030 On 04-August-16	10.17	Call	Bond Future	32	0	0	0	0.00
26/01/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
26/01/2016	2032 On 04-February-16			Bond Future	10.11	88.6421	88.3314	88.6421	8,319.00
26/01/2016	2032 On 04-February-16	9.20	Call	Bond Future	1	0	0	0	0.00
26/01/2016	2032 On 04-February-16	9.30	Call	Bond Future	2	0	0	0	0.00
26/01/2016	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2032 On 04-February-16	9.30	Put	Bond Future	5941	6	6	6	22.00
26/01/2016	2032 On 04-February-16	9.20	Put	Bond Future	6718	6	7	6	22.00
26/01/2016	2032 On 04-February-16	8.70	Put	Bond Future	10762	10	11	10	0.00
26/01/2016	2032 On 04-February-16	8.71	Put	Bond Future	10679	10	11	10	0.00
26/01/2016	2032 On 04-February-16	8.69	Put	Bond Future	10846	11	11	11	0.00
26/01/2016	2032 On 05-May-16			Bond Future	10.19	86.0726	85.7558	86.0726	964.00
26/01/2016	2032 On 05-May-16	9.01	Call	Bond Future	442	0	0	0	0.00
26/01/2016	2032 On 05-May-16	8.99	Call	Bond Future	425	0	0	0	0.00
26/01/2016	2032 On 05-May-16	9.00	Call	Bond Future	434	0	0	0	0.00
26/01/2016	2032 On 05-May-16	8.99	Put	Bond Future	9359	9	9	9	0.00
26/01/2016	2032 On 05-May-16	9.01	Put	Bond Future	9217	9	9	9	0.00

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26/01/2016	2032 On 05-May-16	9.00	Put	Bond Future	9288	9	9	9	0.00
26/01/2016	2032 On 04-August-16			Bond Future	10.27	87.7171	87.3936	87.7171	0.00
26/01/2016	2032 On 04-August-16	8.99	Call	Bond Future	936	1	1	1	0.00
26/01/2016	2032 On 04-August-16	9.01	Call	Bond Future	961	1	1	1	0.00
26/01/2016	2032 On 04-August-16	9.00	Call	Bond Future	948	1	1	1	0.00
26/01/2016	2032 On 04-August-16	9.00	Put	Bond Future	10282	10	10	10	0.00
26/01/2016	2032 On 04-August-16	9.01	Put	Bond Future	10216	10	10	10	0.00
26/01/2016	2032 On 04-August-16	8.99	Put	Bond Future	10348	10	10	10	0.00
26/01/2016	2032 On 03-November-16			Bond Future	10.33	85.3315	85.0017	85.3315	0.00
26/01/2016	2032 On 03-November-16	10.28	Call	Bond Future	3478	4	3	4	0.00
26/01/2016	2032 On 03-November-16	10.30	Call	Bond Future	3543	4	4	4	0.00
26/01/2016	2032 On 03-November-16	10.29	Call	Bond Future	3511	4	4	4	0.00
26/01/2016	2032 On 03-November-16	10.28	Put	Bond Future	3817	4	4	4	0.00
26/01/2016	2032 On 03-November-16	10.29	Put	Bond Future	3781	4	4	4	0.00
26/01/2016	2032 On 03-November-16	10.30	Put	Bond Future	3746	4	4	4	0.00
26/01/2016	2033 On 04-February-16			Bond Future	102.68	102.6877	102.6821	102.6877	185.00
26/01/2016	2033 On 04-February-16	102.41	Call	Bond Future	272	0	0	0	0.00
26/01/2016	2033 On 04-February-16	102.40	Call	Bond Future	282	0	0	0	0.00
26/01/2016	2033 On 04-February-16	102.39	Call	Bond Future	292	0	0	0	0.00
26/01/2016	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
26/01/2016	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
26/01/2016	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
26/01/2016	2033 On 05-May-16			Bond Future	103.53	103.5375	103.5313	103.5375	1,539.00
26/01/2016	2033 On 05-May-16	102.40	Call	Bond Future	1131	1	1	1	0.00
26/01/2016	2033 On 05-May-16	102.39	Call	Bond Future	1141	1	1	1	0.00
26/01/2016	2033 On 05-May-16	102.41	Call	Bond Future	1121	1	1	1	0.00
26/01/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
26/01/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
26/01/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
26/01/2016	2037 On 04-February-16			Bond Future	10.26	85.6368	85.1893	85.6368	30,766.00
26/01/2016	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2037 On 04-February-16	9.43	Call	Bond Future	2	0	0	0	0.00

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26/01/2016	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2037 On 04-February-16	9.30	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2037 On 04-February-16	8.75	Put	Bond Future	12634	12	13	12	0.00
26/01/2016	2037 On 04-February-16	8.74	Put	Bond Future	12727	12	13	12	0.00
26/01/2016	2037 On 04-February-16	9.43	Put	Bond Future	6584	6	7	6	16.00
26/01/2016	2037 On 04-February-16	8.76	Put	Bond Future	12540	12	13	12	0.00
26/01/2016	2037 On 04-February-16	9.30	Put	Bond Future	7693	7	8	7	16.00
26/01/2016	2037 On 05-May-16			Bond Future	10.34	87.1709	86.7149	87.1709	28,483.00
26/01/2016	2037 On 05-May-16	8.99	Call	Bond Future	340	0	0	0	0.00
26/01/2016	2037 On 05-May-16	9.00	Call	Bond Future	347	0	0	0	0.00
26/01/2016	2037 On 05-May-16	9.01	Call	Bond Future	355	0	0	0	0.00
26/01/2016	2037 On 05-May-16	9.00	Put	Bond Future	11285	11	11	11	0.00
26/01/2016	2037 On 05-May-16	9.01	Put	Bond Future	11203	11	11	11	0.00
26/01/2016	2037 On 05-May-16	8.99	Put	Bond Future	11367	11	11	11	0.00
26/01/2016	2037 On 04-August-16			Bond Future	10.42	84.5768	84.1115	84.5768	0.00
26/01/2016	2037 On 04-August-16	9.25	Call	Bond Future	1193	1	1	1	0.00
26/01/2016	2037 On 04-August-16	9.26	Call	Bond Future	1209	1	1	1	0.00
26/01/2016	2037 On 04-August-16	9.24	Call	Bond Future	1178	1	1	1	0.00
26/01/2016	2037 On 04-August-16	9.25	Put	Bond Future	10473	10	10	10	0.00
26/01/2016	2037 On 04-August-16	9.26	Put	Bond Future	10403	10	10	10	0.00
26/01/2016	2037 On 04-August-16	9.24	Put	Bond Future	10544	10	11	10	0.00
26/01/2016	2037 On 03-November-16			Bond Future	10.48	86.2897	85.8153	86.2897	0.00
26/01/2016	2037 On 03-November-16	10.35	Call	Bond Future	3541	4	4	4	0.00
26/01/2016	2037 On 03-November-16	10.36	Call	Bond Future	3574	4	4	4	0.00
26/01/2016	2037 On 03-November-16	10.37	Call	Bond Future	3608	4	4	4	0.00
26/01/2016	2037 On 03-November-16	10.36	Put	Bond Future	4415	4	4	4	0.00
26/01/2016	2037 On 03-November-16	10.37	Put	Bond Future	4376	4	4	4	0.00
26/01/2016	2037 On 03-November-16	10.35	Put	Bond Future	4455	4	4	4	0.00
26/01/2016	2038 On 04-February-16			Bond Future	127.01	127.0122	127.0051	127.0122	5,433.00
26/01/2016	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00

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26/01/2016	2038 On 04-February-16	131.01	Put	Bond Future	4005	4	4	4	0.00
26/01/2016	2038 On 04-February-16	131.00	Put	Bond Future	3995	4	4	4	0.00
26/01/2016	2038 On 04-February-16	130.99	Put	Bond Future	3985	4	4	4	0.00
26/01/2016	2038 On 05-May-16			Bond Future	129.26	129.2696	129.2620	129.2696	13,920.00
26/01/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2038 On 05-May-16	130.99	Put	Bond Future	1728	2	2	2	0.00
26/01/2016	2038 On 05-May-16	131.00	Put	Bond Future	1738	2	2	2	0.00
26/01/2016	2038 On 05-May-16	131.01	Put	Bond Future	1748	2	2	2	0.00
26/01/2016	2038 On 04-August-16			Bond Future	130.32	130.3291	130.3200	130.3291	0.00
26/01/2016	2038 On 04-August-16	129.31	Call	Bond Future	1010	1	1	1	0.00
26/01/2016	2038 On 04-August-16	129.30	Call	Bond Future	1020	1	1	1	0.00
26/01/2016	2038 On 04-August-16	129.32	Call	Bond Future	1000	1	1	1	0.00
26/01/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
26/01/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
26/01/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
26/01/2016	2040 On 04-February-16			Bond Future	10.34	88.9227	88.4497	88.9227	0.00
26/01/2016	2040 On 04-February-16	9.50	Call	Bond Future	2	0	0	0	0.00
26/01/2016	2040 On 04-February-16	9.51	Call	Bond Future	2	0	0	0	0.00
26/01/2016	2040 On 04-February-16	9.49	Call	Bond Future	2	0	0	0	0.00
26/01/2016	2040 On 04-February-16	9.50	Put	Bond Future	7076	7	7	7	0.00
26/01/2016	2040 On 04-February-16	9.51	Put	Bond Future	6986	7	7	7	0.00
26/01/2016	2040 On 04-February-16	9.49	Put	Bond Future	7166	7	7	7	0.00
26/01/2016	2040 On 05-May-16			Bond Future	10.42	90.5156	90.0337	90.5156	1,820.00
26/01/2016	2040 On 05-May-16	9.51	Call	Bond Future	890	1	1	1	0.00
26/01/2016	2040 On 05-May-16	9.50	Call	Bond Future	874	1	1	1	0.00
26/01/2016	2040 On 05-May-16	9.49	Call	Bond Future	858	1	1	1	0.00
26/01/2016	2040 On 05-May-16	9.50	Put	Bond Future	8606	8	9	8	0.00
26/01/2016	2040 On 05-May-16	9.51	Put	Bond Future	8532	8	9	8	0.00
26/01/2016	2040 On 05-May-16	9.49	Put	Bond Future	8680	8	9	8	0.00
26/01/2016	2040 On 04-August-16			Bond Future	10.50	87.7350	87.2431	87.7350	0.00
26/01/2016	2040 On 04-August-16	9.50	Call	Bond Future	1582	2	2	2	0.00

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26/01/2016	2040 On 04-August-16	9.51	Call	Bond Future	1602	2	2	2	0.00
26/01/2016	2040 On 04-August-16	9.49	Call	Bond Future	1562	2	2	2	0.00
26/01/2016	2040 On 04-August-16	9.50	Put	Bond Future	9910	10	10	10	0.00
26/01/2016	2040 On 04-August-16	9.51	Put	Bond Future	9841	9	10	9	0.00
26/01/2016	2040 On 04-August-16	9.49	Put	Bond Future	9981	10	10	10	0.00
26/01/2016	2044 On 04-February-16			Bond Future	10.34	86.2631	85.7890	86.2631	16,439.00
26/01/2016	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2044 On 04-February-16	9.58	Call	Bond Future	5	0	0	0	0.00
26/01/2016	2044 On 04-February-16	9.01	Put	Bond Future	11782	11	12	11	0.00
26/01/2016	2044 On 04-February-16	9.58	Put	Bond Future	6396	6	6	6	0.00
26/01/2016	2044 On 04-February-16	8.99	Put	Bond Future	11981	12	12	12	0.00
26/01/2016	2044 On 04-February-16	9.00	Put	Bond Future	11882	11	12	11	0.00
26/01/2016	2044 On 05-May-16			Bond Future	10.42	87.8083	87.3253	87.8083	4,356.00
26/01/2016	2044 On 05-May-16	8.99	Call	Bond Future	302	0	0	0	0.00
26/01/2016	2044 On 05-May-16	9.01	Call	Bond Future	316	0	0	0	0.00
26/01/2016	2044 On 05-May-16	9.00	Call	Bond Future	309	0	0	0	0.00
26/01/2016	2044 On 05-May-16	9.01	Put	Bond Future	12736	12	13	12	0.00
26/01/2016	2044 On 05-May-16	8.99	Put	Bond Future	12920	12	13	12	0.00
26/01/2016	2044 On 05-May-16	9.00	Put	Bond Future	12828	12	13	12	0.00
26/01/2016	2044 On 04-August-16			Bond Future	10.49	85.1012	84.6084	85.1012	0.00
26/01/2016	2044 On 04-August-16	9.51	Call	Bond Future	1610	2	2	2	0.00
26/01/2016	2044 On 04-August-16	9.50	Call	Bond Future	1590	2	2	2	0.00
26/01/2016	2044 On 04-August-16	9.49	Call	Bond Future	1570	2	2	2	0.00
26/01/2016	2044 On 04-August-16	9.50	Put	Bond Future	9936	10	10	10	0.00
26/01/2016	2044 On 04-August-16	9.49	Put	Bond Future	10008	10	10	10	0.00
26/01/2016	2044 On 04-August-16	9.51	Put	Bond Future	9866	10	10	10	0.00
26/01/2016	2044 On 03-November-16			Bond Future	10.55	86.8248	86.3223	86.8248	0.00
26/01/2016	2044 On 03-November-16	10.42	Call	Bond Future	3769	4	4	4	0.00
26/01/2016	2044 On 03-November-16	10.43	Call	Bond Future	3805	4	4	4	0.00
26/01/2016	2044 On 03-November-16	10.41	Call	Bond Future	3734	4	4	4	0.00
26/01/2016	2044 On 03-November-16	10.42	Put	Bond Future	4779	5	5	5	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
26/01/2016	2044 On 03-November-16	10.43	Put	Bond Future	4736	4	5	4	0.00
26/01/2016	2044 On 03-November-16	10.41	Put	Bond Future	4822	5	5	5	0.00
26/01/2016	2046 On 04-February-16			Bond Future	128.12	128.1245	128.1173	128.1245	227.00
26/01/2016	2046 On 04-February-16	127.99	Call	Bond Future	127	0	0	0	0.00
26/01/2016	2046 On 04-February-16	128.01	Call	Bond Future	107	0	0	0	0.00
26/01/2016	2046 On 04-February-16	128.00	Call	Bond Future	117	0	0	0	0.00
26/01/2016	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
26/01/2016	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
26/01/2016	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
26/01/2016	2046 On 05-May-16			Bond Future	128.96	128.9720	128.9642	128.9720	12,580.00
26/01/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2046 On 05-May-16	129.99	Put	Bond Future	1026	1	1	1	0.00
26/01/2016	2046 On 05-May-16	130.01	Put	Bond Future	1046	1	1	1	0.00
26/01/2016	2046 On 05-May-16	130.00	Put	Bond Future	1036	1	1	1	0.00
26/01/2016	2046 On 04-August-16			Bond Future	131.42	131.4310	131.4218	131.4310	0.00
26/01/2016	2046 On 04-August-16	129.00	Call	Bond Future	2422	2	2	2	0.00
26/01/2016	2046 On 04-August-16	129.01	Call	Bond Future	2412	2	2	2	0.00
26/01/2016	2046 On 04-August-16	129.02	Call	Bond Future	2402	2	2	2	0.00
26/01/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
26/01/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
26/01/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
26/01/2016	2050 On 04-February-16			Bond Future	136.97	136.9822	136.9747	136.9822	1,424.00
26/01/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
26/01/2016	2050 On 04-February-16	138.00	Put	Bond Future	1025	1	1	1	0.00
26/01/2016	2050 On 04-February-16	138.01	Put	Bond Future	1035	1	1	1	0.00
26/01/2016	2050 On 04-February-16	137.99	Put	Bond Future	1015	1	1	1	0.00
26/01/2016	2050 On 05-May-16			Bond Future	139.41	139.4167	139.4084	139.4167	16,388.00
26/01/2016	2050 On 05-May-16	137.99	Call	Bond Future	1418	1	1	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
26/01/2016	2050 On 05-May-16	138.01	Call	Bond Future	1398	1	1	1	0.00
26/01/2016	2050 On 05-May-16	138.00	Call	Bond Future	1408	1	1	1	0.00
26/01/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
26/01/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
26/01/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
26/01/2016	2050 On 04-August-16			Bond Future	140.50	140.5102	140.5005	140.5102	0.00
26/01/2016	2050 On 04-August-16	139.12	Call	Bond Future	1381	1	1	1	0.00
26/01/2016	2050 On 04-August-16	139.14	Call	Bond Future	1361	1	1	1	0.00
26/01/2016	2050 On 04-August-16	139.13	Call	Bond Future	1371	1	1	1	0.00
26/01/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
26/01/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
26/01/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
26/01/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	AL37 On 04-February-16			Index Future	454.23	454.9860	454.2260	454.9860	2.00
26/01/2016	AL37 On 05-May-16			Index Future	462.36	463.1350	462.3590	463.1350	2.00
26/01/2016	AL37 On 04-August-16			Index Future	471.09	471.8830	471.0890	471.8830	0.00
26/01/2016	AL7T On 04-February-16			Index Future	517.71	519.2800	517.7130	519.2800	0.00
26/01/2016	AL7T On 05-May-16			Index Future	526.98	528.5800	526.9820	528.5800	0.00
26/01/2016	AL7T On 04-August-16			Index Future	536.93	538.5640	536.9330	538.5640	0.00
26/01/2016	ALBI On 04-February-16			Index Future	469.90	471.5000	469.9040	471.5000	639.00
26/01/2016	ALBI On 05-May-16			Index Future	478.32	479.9440	478.3170	479.9440	44.00
26/01/2016	ALBI On 04-August-16			Index Future	487.35	489.0100	487.3490	489.0100	0.00
26/01/2016	ALBI On 03-November-16			Index Future	497.29	498.9830	497.2890	498.9830	0.00
26/01/2016	C002 On 31-March-32			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
26/01/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C208 On 31-March-21			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
26/01/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/01/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2016	EL28 On 04-February-16			Bond Future	125.51	125.4518	125.5119	125.4518	0.00
26/01/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
26/01/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
26/01/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
26/01/2016	EL28 On 04-February-16	129.00	Put	Bond Future	3488	4	3	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
26/01/2016	EL28 On 04-February-16	129.01	Put	Bond Future	3498	4	3	4	0.00
26/01/2016	EL28 On 04-February-16	128.99	Put	Bond Future	3478	4	3	4	0.00
26/01/2016	EL28 On 05-May-16			Bond Future	126.17	126.1063	126.1669	126.1063	0.00
26/01/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
26/01/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
26/01/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
26/01/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2833	3	3	3	0.00
26/01/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2843	3	3	3	0.00
26/01/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2823	3	3	3	0.00
26/01/2016	EL28 On 04-August-16			Bond Future	128.57	128.5109	128.5713	128.5109	0.00
26/01/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1711	2	2	2	0.00
26/01/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1701	2	2	2	0.00
26/01/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1691	2	2	2	0.00
26/01/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
26/01/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
26/01/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
26/01/2016	ES33 On 04-February-16			Bond Future	11.05	76.0572	75.7007	76.0572	2,000.00
26/01/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
26/01/2016	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
26/01/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
26/01/2016	ES33 On 04-February-16	9.99	Put	Bond Future	6873	7	7	7	0.00
26/01/2016	ES33 On 04-February-16	10.00	Put	Bond Future	6804	6	7	6	0.00
26/01/2016	ES33 On 04-February-16	10.01	Put	Bond Future	6735	6	7	6	0.00
26/01/2016	ES33 On 05-May-16			Bond Future	11.17	73.6284	73.2651	73.6284	6,776.00
26/01/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
26/01/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
26/01/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
26/01/2016	ES33 On 05-May-16	10.01	Put	Bond Future	7388	7	7	7	0.00
26/01/2016	ES33 On 05-May-16	10.00	Put	Bond Future	7457	7	7	7	0.00
26/01/2016	ES33 On 05-May-16	9.99	Put	Bond Future	7526	7	8	7	0.00
26/01/2016	ES33 On 04-August-16			Bond Future	11.27	75.0349	74.6642	75.0349	0.00
26/01/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
26/01/2016	ES33 On 04-August-16	10.26	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
26/01/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
26/01/2016	ES33 On 04-August-16	10.24	Put	Bond Future	6431	6	6	6	0.00
26/01/2016	ES33 On 04-August-16	10.26	Put	Bond Future	6299	6	6	6	0.00
26/01/2016	ES33 On 04-August-16	10.25	Put	Bond Future	6365	6	6	6	0.00
26/01/2016	ES33 On 03-November-16			Bond Future	11.36	72.7587	72.3807	72.7587	0.00
26/01/2016	ES33 On 03-November-16	11.30	Call	Bond Future	0	0	0	0	0.00
26/01/2016	ES33 On 03-November-16	11.31	Call	Bond Future	0	0	0	0	0.00
26/01/2016	ES33 On 03-November-16	11.29	Call	Bond Future	0	0	0	0	0.00
26/01/2016	ES33 On 03-November-16	11.29	Put	Bond Future	422	0	0	0	0.00
26/01/2016	ES33 On 03-November-16	11.31	Put	Bond Future	306	0	0	0	0.00
26/01/2016	ES33 On 03-November-16	11.30	Put	Bond Future	364	0	0	0	0.00
26/01/2016	ES42 On 04-February-16			Bond Future	11.19	80.1768	79.7771	80.1768	2,750.00
26/01/2016	ES42 On 05-May-16			Bond Future	11.31	77.3505	76.9433	77.3505	4,500.00
26/01/2016	GOVI On 04-February-16			GOVI	470.01	471.4230	470.0050	471.4230	475.00
26/01/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
26/01/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
26/01/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
26/01/2016	GOVI On 04-February-16	511.99	Put	GOVI	419850	41	42	41	0.00
26/01/2016	GOVI On 04-February-16	512.00	Put	GOVI	419950	41	42	41	0.00
26/01/2016	GOVI On 04-February-16	512.01	Put	GOVI	420050	41	42	41	0.00
26/01/2016	GOVI On 05-May-16			GOVI	478.42	479.8660	478.4200	479.8660	146.00
26/01/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
26/01/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
26/01/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
26/01/2016	GOVI On 05-May-16	517.99	Put	GOVI	395700	38	40	38	0.00
26/01/2016	GOVI On 05-May-16	518.00	Put	GOVI	395800	38	40	38	0.00
26/01/2016	GOVI On 05-May-16	518.01	Put	GOVI	395900	38	40	38	0.00
26/01/2016	GOVI On 04-August-16			GOVI	487.45	488.9300	487.4540	488.9300	0.00
26/01/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
26/01/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
26/01/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
26/01/2016	GOVI On 04-August-16	521.01	Put	GOVI	335560	32	34	32	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
26/01/2016	GOVI On 04-August-16	520.99	Put	GOVI	335360	32	34	32	0.00
26/01/2016	GOVI On 04-August-16	521.00	Put	GOVI	335460	32	34	32	0.00
26/01/2016	GOVI On 03-November-16			GOVI	497.40	498.9010	497.3960	498.9010	0.00
26/01/2016	GOVI On 03-November-16	476.11	Call	GOVI	212860	23	21	23	0.00
26/01/2016	GOVI On 03-November-16	476.12	Call	GOVI	212760	23	21	23	0.00
26/01/2016	GOVI On 03-November-16	476.13	Call	GOVI	212660	23	21	23	0.00
26/01/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
26/01/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
26/01/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
26/01/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/01/2016	IGOV On 04-February-16			Index Future	233.48	233.5830	233.4810	233.5830	700.00
26/01/2016	IGOV On 05-May-16			Index Future	237.63	237.7340	237.6290	237.7340	554.00
26/01/2016	IGOV On 04-August-16			Index Future	242.11	242.2170	242.1080	242.2170	0.00
26/01/2016	IGOV On 03-November-16			Index Future	247.03	247.1370	247.0280	247.1370	0.00
26/01/2016	ILBI On 04-February-16			Index Future	632.58	632.8460	632.5770	632.8460	157.00
26/01/2016	ILBI On 05-May-16			Index Future	643.32	643.5970	643.3220	643.5970	0.00
26/01/2016	ILBI On 04-August-16			Index Future	655.03	655.3110	655.0280	655.3110	0.00
26/01/2016	IS01 On 19-December-16			Interest Rate Swap	100.30	100.2847	100.2976	100.2847	0.00
26/01/2016	IS01 On 16-March-17			Interest Rate Swap	100.39	100.3776	100.3858	100.3776	0.00
26/01/2016	IS02 On 18-December-17			Interest Rate Swap	101.10	101.0736	101.0964	101.0736	0.00
26/01/2016	IS02 On 16-March-18			Interest Rate Swap	100.68	100.6442	100.6751	100.6442	0.00
26/01/2016	IS05 On 17-December-20			Interest Rate Swap	102.84	102.7113	102.8417	102.7113	0.00
26/01/2016	IS05 On 16-March-21			Interest Rate Swap	102.47	102.3311	102.4688	102.3311	0.00
26/01/2016	IS10 On 17-December-25			Interest Rate Swap	106.32	106.0944	106.3244	106.0944	0.00
26/01/2016	IS10 On 16-March-26			Interest Rate Swap	103.70	103.4629	103.6986	103.4629	0.00
26/01/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/01/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	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
26/01/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/01/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/01/2016	JBAF On 17-February-16			Jibar Tradeable Future	6.90	93.1100	93.1000	93.1100	2,000.00
26/01/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.14	92.8800	92.8600	92.8800	0.00
26/01/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.30	92.7300	92.7000	92.7300	0.00
26/01/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.46	92.5500	92.5400	92.5500	0.00
26/01/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.55	92.4800	92.4500	92.4800	0.00
26/01/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.73	92.3000	92.2700	92.3000	0.00
26/01/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.97	91.8600	92.0300	91.8600	0.00
26/01/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.18	91.6600	91.8200	91.6600	0.00
26/01/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.38	91.4500	91.6200	91.4500	0.00
26/01/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.59	91.4400	91.4100	91.4400	500.00
26/01/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.73	91.3700	91.2700	91.3700	0.00
26/01/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.87	91.1800	91.1300	91.1800	0.00
26/01/2016	R023 On 04-February-16			Bond Future	9.50	94.8254	94.5912	94.8254	9,262.00
26/01/2016	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R023 On 04-February-16	7.99	Put	Bond Future	7595	7	8	7	0.00
26/01/2016	R023 On 04-February-16	8.00	Put	Bond Future	7542	7	8	7	0.00
26/01/2016	R023 On 04-February-16	8.01	Put	Bond Future	7489	7	7	7	0.00
26/01/2016	R023 On 05-May-16			Bond Future	9.61	92.5943	92.3554	92.5943	2,514.00
26/01/2016	R023 On 05-May-16	8.26	Call	Bond Future	172	0	0	0	0.00
26/01/2016	R023 On 05-May-16	8.25	Call	Bond Future	168	0	0	0	0.00
26/01/2016	R023 On 05-May-16	8.24	Call	Bond Future	165	0	0	0	0.00
26/01/2016	R023 On 05-May-16	8.25	Put	Bond Future	6738	7	7	7	0.00
26/01/2016	R023 On 05-May-16	8.24	Put	Bond Future	6785	7	7	7	0.00
26/01/2016	R023 On 05-May-16	8.26	Put	Bond Future	6691	6	7	6	0.00
26/01/2016	R023 On 04-August-16			Bond Future	9.70	94.3629	94.1186	94.3629	0.00
26/01/2016	R023 On 04-August-16	8.24	Call	Bond Future	413	0	0	0	0.00
26/01/2016	R023 On 04-August-16	8.26	Call	Bond Future	426	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
26/01/2016	R023 On 04-August-16	8.25	Call	Bond Future	419	0	0	0	0.00
26/01/2016	R023 On 04-August-16	8.25	Put	Bond Future	7234	7	7	7	0.00
26/01/2016	R023 On 04-August-16	8.24	Put	Bond Future	7277	7	7	7	0.00
26/01/2016	R023 On 04-August-16	8.26	Put	Bond Future	7192	7	7	7	0.00
26/01/2016	R023 On 03-November-16			Bond Future	9.77	92.3380	92.0892	92.3380	0.00
26/01/2016	R023 On 03-November-16	9.73	Call	Bond Future	2160	2	2	2	0.00
26/01/2016	R023 On 03-November-16	9.74	Call	Bond Future	2182	2	2	2	0.00
26/01/2016	R023 On 03-November-16	9.75	Call	Bond Future	2203	2	2	2	0.00
26/01/2016	R023 On 03-November-16	9.74	Put	Bond Future	2329	2	2	2	0.00
26/01/2016	R023 On 03-November-16	9.75	Put	Bond Future	2307	2	2	2	0.00
26/01/2016	R023 On 03-November-16	9.73	Put	Bond Future	2352	2	2	2	0.00
26/01/2016	R035 On 04-February-16			Bond Future	10.20	91.7565	92.9229	91.7565	1,788.00
26/01/2016	R035 On 04-February-16	103.99	Call	Bond Future	80509	79	81	79	0.00
26/01/2016	R035 On 04-February-16	104.01	Call	Bond Future	80510	79	81	79	0.00
26/01/2016	R035 On 04-February-16	104.00	Call	Bond Future	80510	79	81	79	0.00
26/01/2016	R035 On 04-February-16	104.00	Put	Bond Future	0	0	0	0	0.00
26/01/2016	R035 On 04-February-16	104.01	Put	Bond Future	0	0	0	0	0.00
26/01/2016	R035 On 04-February-16	103.99	Put	Bond Future	0	0	0	0	0.00
26/01/2016	R035 On 05-May-16			Bond Future	10.28	89.5486	90.1081	89.5486	4,105.00
26/01/2016	R035 On 05-May-16	10.35	Call	Bond Future	522	0	1	0	0.00
26/01/2016	R035 On 05-May-16	10.37	Call	Bond Future	671	0	1	0	0.00
26/01/2016	R035 On 05-May-16	10.36	Call	Bond Future	597	0	1	0	0.00
26/01/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
26/01/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
26/01/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
26/01/2016	R035 On 04-August-16			Bond Future	10.35	91.8250	91.8620	91.8250	0.00
26/01/2016	R035 On 04-August-16	10.36	Call	Bond Future	74	0	0	0	0.00
26/01/2016	R035 On 04-August-16	10.37	Call	Bond Future	148	0	0	0	0.00
26/01/2016	R035 On 04-August-16	10.35	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
26/01/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
26/01/2016	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
26/01/2016	R186 On 04-February-16			Bond Future	9.65	107.3852	107.0449	107.3852	51,623.00
26/01/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
26/01/2016	R186 On 04-February-16	8.45	Call	Bond Future	0	0	0	0	350.00
26/01/2016	R186 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R186 On 04-February-16	9.20	Call	Bond Future	53	0	0	0	0.00
26/01/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R186 On 04-February-16	8.83	Call	Bond Future	1	0	0	0	0.00
26/01/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
26/01/2016	R186 On 04-February-16	8.40	Call	Bond Future	0	0	0	0	680.00
26/01/2016	R186 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R186 On 04-February-16	8.80	Call	Bond Future	1	0	0	0	0.00
26/01/2016	R186 On 04-February-16	8.65	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R186 On 04-February-16	8.85	Call	Bond Future	2	0	0	0	0.00
26/01/2016	R186 On 04-February-16	7.51	Put	Bond Future	16311	16	16	16	0.00
26/01/2016	R186 On 04-February-16	7.90	Put	Bond Future	13097	13	13	13	0.00
26/01/2016	R186 On 04-February-16	8.45	Put	Bond Future	8756	8	9	8	0.00
26/01/2016	R186 On 04-February-16	9.20	Put	Bond Future	3231	3	3	3	700.00
26/01/2016	R186 On 04-February-16	8.75	Put	Bond Future	6479	6	6	6	11,695.00
26/01/2016	R186 On 04-February-16	7.49	Put	Bond Future	16479	16	16	16	0.00
26/01/2016	R186 On 04-February-16	8.85	Put	Bond Future	5735	5	6	5	0.00
26/01/2016	R186 On 04-February-16	7.50	Put	Bond Future	16395	16	16	16	0.00
26/01/2016	R186 On 04-February-16	8.65	Put	Bond Future	7231	7	7	7	340.00
26/01/2016	R186 On 04-February-16	8.70	Put	Bond Future	6854	7	7	7	5,000.00
26/01/2016	R186 On 04-February-16	8.80	Put	Bond Future	6106	6	6	6	5,000.00
26/01/2016	R186 On 04-February-16	8.40	Put	Bond Future	9142	9	9	9	0.00
26/01/2016	R186 On 04-February-16	8.83	Put	Bond Future	5883	6	6	6	33.00
26/01/2016	R186 On 04-February-16	8.02	Put	Bond Future	12131	12	12	12	0.00
26/01/2016	R186 On 05-May-16			Bond Future	9.74	109.3089	108.9618	109.3089	24,836.00
26/01/2016	R186 On 05-May-16	8.34	Call	Bond Future	227	0	0	0	0.00
26/01/2016	R186 On 05-May-16	8.33	Call	Bond Future	222	0	0	0	0.00
26/01/2016	R186 On 05-May-16	8.35	Call	Bond Future	232	0	0	0	0.00
26/01/2016	R186 On 05-May-16	8.75	Call	Bond Future	548	1	1	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
26/01/2016	R186 On 05-May-16	8.85	Call	Bond Future	669	1	1	1	0.00
26/01/2016	R186 On 05-May-16	7.56	Call	Bond Future	28	0	0	0	0.00
26/01/2016	R186 On 05-May-16	8.33	Put	Bond Future	10382	10	10	10	0.00
26/01/2016	R186 On 05-May-16	8.35	Put	Bond Future	10240	10	10	10	0.00
26/01/2016	R186 On 05-May-16	7.56	Put	Bond Future	16292	16	16	16	0.00
26/01/2016	R186 On 05-May-16	8.34	Put	Bond Future	10311	10	10	10	0.00
26/01/2016	R186 On 05-May-16	8.75	Put	Bond Future	7553	7	8	7	1,900.00
26/01/2016	R186 On 05-May-16	8.85	Put	Bond Future	6940	7	7	7	5,350.00
26/01/2016	R186 On 04-August-16			Bond Future	9.82	106.0928	105.7383	106.0928	0.00
26/01/2016	R186 On 04-August-16	8.49	Call	Bond Future	747	1	1	1	0.00
26/01/2016	R186 On 04-August-16	8.51	Call	Bond Future	769	1	1	1	0.00
26/01/2016	R186 On 04-August-16	8.50	Call	Bond Future	758	1	1	1	0.00
26/01/2016	R186 On 04-August-16	8.49	Put	Bond Future	10095	10	10	10	0.00
26/01/2016	R186 On 04-August-16	8.50	Put	Bond Future	10032	10	10	10	0.00
26/01/2016	R186 On 04-August-16	8.51	Put	Bond Future	9969	10	10	10	0.00
26/01/2016	R197 On 04-February-16			Bond Future	287.21	287.7926	287.2115	287.7926	57.00
26/01/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R197 On 04-February-16	297.00	Put	Bond Future	9789	9	10	9	0.00
26/01/2016	R197 On 04-February-16	297.01	Put	Bond Future	9799	9	10	9	0.00
26/01/2016	R197 On 04-February-16	296.99	Put	Bond Future	9779	9	10	9	0.00
26/01/2016	R197 On 05-May-16			Bond Future	292.31	292.9076	292.3148	292.9076	1,177.00
26/01/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R197 On 05-May-16	300.01	Put	Bond Future	7695	7	8	7	0.00
26/01/2016	R197 On 05-May-16	300.00	Put	Bond Future	7685	7	8	7	0.00
26/01/2016	R197 On 05-May-16	299.99	Put	Bond Future	7675	7	8	7	0.00
26/01/2016	R197 On 04-August-16			Bond Future	291.41	292.0142	291.4072	292.0142	0.00
26/01/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R197 On 04-August-16	293.97	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
26/01/2016	R197 On 04-August-16	293.96	Put	Bond Future	2553	2	3	2	0.00
26/01/2016	R197 On 04-August-16	293.97	Put	Bond Future	2563	2	3	2	0.00
26/01/2016	R197 On 04-August-16	293.98	Put	Bond Future	2573	2	3	2	0.00
26/01/2016	R202 On 04-February-16			Bond Future	238.58	238.5888	238.5753	238.5888	2,846.00
26/01/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R202 On 04-February-16	239.99	Put	Bond Future	1415	1	1	1	0.00
26/01/2016	R202 On 04-February-16	240.01	Put	Bond Future	1435	1	1	1	0.00
26/01/2016	R202 On 04-February-16	240.00	Put	Bond Future	1425	1	1	1	0.00
26/01/2016	R202 On 05-May-16			Bond Future	242.81	242.8292	242.8144	242.8292	40,602.00
26/01/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R202 On 05-May-16	247.00	Put	Bond Future	4186	4	4	4	0.00
26/01/2016	R202 On 05-May-16	247.01	Put	Bond Future	4196	4	4	4	0.00
26/01/2016	R202 On 05-May-16	246.99	Put	Bond Future	4176	4	4	4	0.00
26/01/2016	R202 On 04-August-16			Bond Future	244.00	244.0180	244.0006	244.0180	0.00
26/01/2016	R202 On 04-August-16	243.26	Call	Bond Future	741	1	1	1	0.00
26/01/2016	R202 On 04-August-16	243.25	Call	Bond Future	751	1	1	1	0.00
26/01/2016	R202 On 04-August-16	243.24	Call	Bond Future	761	1	1	1	0.00
26/01/2016	R202 On 04-August-16	243.25	Put	Bond Future	0	0	0	0	0.00
26/01/2016	R202 On 04-August-16	243.26	Put	Bond Future	0	0	0	0	0.00
26/01/2016	R202 On 04-August-16	243.24	Put	Bond Future	0	0	0	0	0.00
26/01/2016	R203 On 04-February-16			Bond Future	8.42	103.1150	103.0662	103.1150	17,965.00
26/01/2016	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R203 On 04-February-16	7.24	Put	Bond Future	1751	2	2	2	0.00
26/01/2016	R203 On 04-February-16	7.25	Put	Bond Future	1736	2	2	2	0.00
26/01/2016	R203 On 04-February-16	7.26	Put	Bond Future	1721	2	2	2	0.00
26/01/2016	R203 On 05-May-16			Bond Future	8.65	100.7918	100.7415	100.7918	1,647.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2016	R203 On 05-May-16	7.24	Call	Bond Future	22	0	0	0	0.00
26/01/2016	R203 On 05-May-16	7.26	Call	Bond Future	23	0	0	0	0.00
26/01/2016	R203 On 05-May-16	7.25	Call	Bond Future	22	0	0	0	0.00
26/01/2016	R203 On 05-May-16	7.26	Put	Bond Future	1771	2	2	2	0.00
26/01/2016	R203 On 05-May-16	7.24	Put	Bond Future	1795	2	2	2	0.00
26/01/2016	R203 On 05-May-16	7.25	Put	Bond Future	1783	2	2	2	0.00
26/01/2016	R203 On 04-August-16			Bond Future	8.87	102.7171	102.6651	102.7171	0.00
26/01/2016	R203 On 04-August-16	7.24	Call	Bond Future	48	0	0	0	0.00
26/01/2016	R203 On 04-August-16	7.26	Call	Bond Future	49	0	0	0	0.00
26/01/2016	R203 On 04-August-16	7.25	Call	Bond Future	48	0	0	0	0.00
26/01/2016	R203 On 04-August-16	7.25	Put	Bond Future	1727	2	2	2	0.00
26/01/2016	R203 On 04-August-16	7.26	Put	Bond Future	1717	2	2	2	0.00
26/01/2016	R203 On 04-August-16	7.24	Put	Bond Future	1737	2	2	2	0.00
26/01/2016	R203 On 03-November-16			Bond Future	9.05	100.6210	100.5682	100.6210	0.00
26/01/2016	R203 On 03-November-16	8.84	Call	Bond Future	419	0	0	0	0.00
26/01/2016	R203 On 03-November-16	8.86	Call	Bond Future	426	0	0	0	0.00
26/01/2016	R203 On 03-November-16	8.85	Call	Bond Future	422	0	0	0	0.00
26/01/2016	R203 On 03-November-16	8.84	Put	Bond Future	589	1	1	1	0.00
26/01/2016	R203 On 03-November-16	8.86	Put	Bond Future	580	1	1	1	0.00
26/01/2016	R203 On 03-November-16	8.85	Put	Bond Future	584	1	1	1	0.00
26/01/2016	R204 On 04-February-16			Bond Future	8.88	98.9865	98.9042	98.9865	29,425.00
26/01/2016	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R204 On 04-February-16	7.50	Put	Bond Future	3441	3	3	3	0.00
26/01/2016	R204 On 04-February-16	7.51	Put	Bond Future	3416	3	3	3	0.00
26/01/2016	R204 On 04-February-16	7.49	Put	Bond Future	3467	3	3	3	0.00
26/01/2016	R204 On 05-May-16			Bond Future	9.05	100.7598	100.6754	100.7598	8,078.00
26/01/2016	R204 On 05-May-16	7.76	Call	Bond Future	70	0	0	0	0.00
26/01/2016	R204 On 05-May-16	7.75	Call	Bond Future	68	0	0	0	0.00
26/01/2016	R204 On 05-May-16	7.74	Call	Bond Future	67	0	0	0	0.00
26/01/2016	R204 On 05-May-16	7.75	Put	Bond Future	3043	3	3	3	0.00
26/01/2016	R204 On 05-May-16	7.74	Put	Bond Future	3065	3	3	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
26/01/2016	R204 On 05-May-16	7.76	Put	Bond Future	3021	3	3	3	0.00
26/01/2016	R204 On 04-August-16			Bond Future	9.21	98.6431	98.5564	98.6431	0.00
26/01/2016	R204 On 04-August-16	7.74	Call	Bond Future	145	0	0	0	0.00
26/01/2016	R204 On 04-August-16	7.75	Call	Bond Future	148	0	0	0	0.00
26/01/2016	R204 On 04-August-16	7.76	Call	Bond Future	150	0	0	0	0.00
26/01/2016	R204 On 04-August-16	7.75	Put	Bond Future	3200	3	3	3	0.00
26/01/2016	R204 On 04-August-16	7.76	Put	Bond Future	3181	3	3	3	0.00
26/01/2016	R204 On 04-August-16	7.74	Put	Bond Future	3219	3	3	3	0.00
26/01/2016	R204 On 03-November-16			Bond Future	9.32	100.6391	100.5510	100.6391	0.00
26/01/2016	R204 On 03-November-16	9.21	Call	Bond Future	807	1	1	1	0.00
26/01/2016	R204 On 03-November-16	9.23	Call	Bond Future	825	1	1	1	0.00
26/01/2016	R204 On 03-November-16	9.22	Call	Bond Future	816	1	1	1	0.00
26/01/2016	R204 On 03-November-16	9.22	Put	Bond Future	1010	1	1	1	0.00
26/01/2016	R204 On 03-November-16	9.21	Put	Bond Future	1020	1	1	1	0.00
26/01/2016	R204 On 03-November-16	9.23	Put	Bond Future	1000	1	1	1	0.00
26/01/2016	R207 On 04-February-16			Bond Future	9.15	94.4734	94.3367	94.4734	24,578.00
26/01/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
26/01/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
26/01/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R207 On 04-February-16	7.50	Put	Bond Future	5316	5	5	5	0.00
26/01/2016	R207 On 04-February-16	7.51	Put	Bond Future	5282	5	5	5	0.00
26/01/2016	R207 On 04-February-16	7.27	Put	Bond Future	6086	6	6	6	0.00
26/01/2016	R207 On 04-February-16	7.49	Put	Bond Future	5349	5	5	5	0.00
26/01/2016	R207 On 05-May-16			Bond Future	9.30	96.1658	96.0261	96.1658	25,860.00
26/01/2016	R207 On 05-May-16	7.86	Call	Bond Future	72	0	0	0	0.00
26/01/2016	R207 On 05-May-16	7.84	Call	Bond Future	68	0	0	0	0.00
26/01/2016	R207 On 05-May-16	7.85	Call	Bond Future	70	0	0	0	0.00
26/01/2016	R207 On 05-May-16	7.56	Call	Bond Future	32	0	0	0	43.00
26/01/2016	R207 On 05-May-16	7.85	Put	Bond Future	4452	4	4	4	0.00
26/01/2016	R207 On 05-May-16	7.86	Put	Bond Future	4422	4	4	4	0.00
26/01/2016	R207 On 05-May-16	7.56	Put	Bond Future	5321	5	5	5	0.00
26/01/2016	R207 On 05-May-16	7.84	Put	Bond Future	4481	4	4	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
26/01/2016	R207 On 04-August-16			Bond Future	9.44	94.3580	94.2149	94.3580	0.00
26/01/2016	R207 On 04-August-16	8.01	Call	Bond Future	229	0	0	0	0.00
26/01/2016	R207 On 04-August-16	7.99	Call	Bond Future	222	0	0	0	0.00
26/01/2016	R207 On 04-August-16	8.00	Call	Bond Future	225	0	0	0	0.00
26/01/2016	R207 On 04-August-16	7.99	Put	Bond Future	4329	4	4	4	0.00
26/01/2016	R207 On 04-August-16	8.00	Put	Bond Future	4303	4	4	4	0.00
26/01/2016	R207 On 04-August-16	8.01	Put	Bond Future	4278	4	4	4	0.00
26/01/2016	R208 On 04-February-16			Bond Future	9.32	92.2730	92.1079	92.2730	43,662.00
26/01/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R208 On 04-February-16	7.74	Put	Bond Future	6181	6	6	6	0.00
26/01/2016	R208 On 04-February-16	7.76	Put	Bond Future	6099	6	6	6	0.00
26/01/2016	R208 On 04-February-16	7.75	Put	Bond Future	6140	6	6	6	0.00
26/01/2016	R208 On 05-May-16			Bond Future	9.45	90.5245	90.3558	90.5245	34,994.00
26/01/2016	R208 On 05-May-16	7.99	Call	Bond Future	94	0	0	0	0.00
26/01/2016	R208 On 05-May-16	8.01	Call	Bond Future	99	0	0	0	0.00
26/01/2016	R208 On 05-May-16	8.00	Call	Bond Future	97	0	0	0	0.00
26/01/2016	R208 On 05-May-16	8.00	Put	Bond Future	5489	5	5	5	0.00
26/01/2016	R208 On 05-May-16	8.01	Put	Bond Future	5452	5	5	5	0.00
26/01/2016	R208 On 05-May-16	7.99	Put	Bond Future	5525	5	6	5	0.00
26/01/2016	R208 On 04-August-16			Bond Future	9.56	92.2538	92.0813	92.2538	0.00
26/01/2016	R208 On 04-August-16	7.99	Call	Bond Future	245	0	0	0	0.00
26/01/2016	R208 On 04-August-16	8.00	Call	Bond Future	249	0	0	0	0.00
26/01/2016	R208 On 04-August-16	8.01	Call	Bond Future	253	0	0	0	0.00
26/01/2016	R208 On 04-August-16	7.99	Put	Bond Future	5855	6	6	6	0.00
26/01/2016	R208 On 04-August-16	8.00	Put	Bond Future	5822	6	6	6	0.00
26/01/2016	R208 On 04-August-16	8.01	Put	Bond Future	5789	6	6	6	0.00
26/01/2016	R208 On 03-November-16			Bond Future	9.64	90.7158	90.5400	90.7158	0.00
26/01/2016	R208 On 03-November-16	9.57	Call	Bond Future	1555	2	2	2	0.00
26/01/2016	R208 On 03-November-16	9.59	Call	Bond Future	1587	2	2	2	0.00
26/01/2016	R208 On 03-November-16	9.58	Call	Bond Future	1571	2	2	2	0.00
26/01/2016	R208 On 03-November-16	9.57	Put	Bond Future	1801	2	2	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
26/01/2016	R208 On 03-November-16	9.58	Put	Bond Future	1784	2	2	2	0.00
26/01/2016	R208 On 03-November-16	9.59	Put	Bond Future	1767	2	2	2	0.00
26/01/2016	R209 On 04-February-16			Bond Future	10.13	69.5158	69.1426	69.5158	32,052.00
26/01/2016	R209 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R209 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R209 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R209 On 04-February-16	9.52	Call	Bond Future	15	0	0	0	0.00
26/01/2016	R209 On 04-February-16	8.76	Put	Bond Future	9542	9	10	9	0.00
26/01/2016	R209 On 04-February-16	8.74	Put	Bond Future	9696	9	10	9	0.00
26/01/2016	R209 On 04-February-16	9.52	Put	Bond Future	4041	4	4	4	2,200.00
26/01/2016	R209 On 04-February-16	8.75	Put	Bond Future	9619	9	10	9	0.00
26/01/2016	R209 On 05-May-16			Bond Future	10.21	67.6116	67.2313	67.6116	7,781.00
26/01/2016	R209 On 05-May-16	9.00	Call	Bond Future	370	0	0	0	6,700.00
26/01/2016	R209 On 05-May-16	9.01	Call	Bond Future	377	0	0	0	0.00
26/01/2016	R209 On 05-May-16	8.25	Call	Bond Future	59	0	0	0	6,700.00
26/01/2016	R209 On 05-May-16	8.99	Call	Bond Future	362	0	0	0	0.00
26/01/2016	R209 On 05-May-16	9.01	Put	Bond Future	8492	8	8	8	0.00
26/01/2016	R209 On 05-May-16	9.00	Put	Bond Future	8558	8	9	8	0.00
26/01/2016	R209 On 05-May-16	8.99	Put	Bond Future	8625	8	9	8	0.00
26/01/2016	R209 On 05-May-16	8.25	Put	Bond Future	14113	14	14	14	0.00
26/01/2016	R209 On 04-August-16			Bond Future	10.28	68.9033	68.5153	68.9033	0.00
26/01/2016	R209 On 04-August-16	10.60	Call	Bond Future	4538	5	5	5	6,000.00
26/01/2016	R209 On 04-August-16	9.24	Call	Bond Future	1148	1	1	1	0.00
26/01/2016	R209 On 04-August-16	9.26	Call	Bond Future	1178	1	1	1	0.00
26/01/2016	R209 On 04-August-16	9.25	Call	Bond Future	1162	1	1	1	0.00
26/01/2016	R209 On 04-August-16	9.60	Call	Bond Future	1787	2	2	2	6,000.00
26/01/2016	R209 On 04-August-16	9.26	Put	Bond Future	7891	8	8	8	0.00
26/01/2016	R209 On 04-August-16	10.60	Put	Bond Future	2620	2	3	2	0.00
26/01/2016	R209 On 04-August-16	9.24	Put	Bond Future	8003	8	8	8	0.00
26/01/2016	R209 On 04-August-16	9.25	Put	Bond Future	7947	8	8	8	0.00
26/01/2016	R209 On 04-August-16	9.60	Put	Bond Future	6149	6	6	6	0.00
26/01/2016	R209 On 03-November-16			Bond Future	10.33	67.1455	66.7499	67.1455	0.00
26/01/2016	R209 On 03-November-16	10.24	Call	Bond Future	3030	3	3	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
26/01/2016	R209 On 03-November-16	10.26	Call	Bond Future	3087	3	3	3	0.00
26/01/2016	R209 On 03-November-16	10.25	Call	Bond Future	3058	3	3	3	0.00
26/01/2016	R209 On 03-November-16	10.26	Put	Bond Future	3524	3	4	3	0.00
26/01/2016	R209 On 03-November-16	10.25	Put	Bond Future	3556	3	4	3	0.00
26/01/2016	R209 On 03-November-16	10.24	Put	Bond Future	3590	3	4	3	0.00
26/01/2016	R210 On 04-February-16			Bond Future	179.46	179.3733	179.4564	179.3733	379.00
26/01/2016	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R210 On 04-February-16	185.00	Put	Bond Future	5544	6	6	6	0.00
26/01/2016	R210 On 04-February-16	185.01	Put	Bond Future	5554	6	6	6	0.00
26/01/2016	R210 On 04-February-16	184.99	Put	Bond Future	5534	6	6	6	0.00
26/01/2016	R210 On 05-May-16			Bond Future	180.48	180.3939	180.4779	180.3939	799.00
26/01/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R210 On 05-May-16	184.99	Put	Bond Future	4512	5	5	5	0.00
26/01/2016	R210 On 05-May-16	185.00	Put	Bond Future	4522	5	5	5	0.00
26/01/2016	R210 On 05-May-16	185.01	Put	Bond Future	4532	5	5	5	0.00
26/01/2016	R210 On 04-August-16			Bond Future	183.92	183.8334	183.9171	183.8334	0.00
26/01/2016	R210 On 04-August-16	181.51	Call	Bond Future	2407	2	2	2	0.00
26/01/2016	R210 On 04-August-16	181.50	Call	Bond Future	2417	2	2	2	0.00
26/01/2016	R210 On 04-August-16	181.52	Call	Bond Future	2397	2	2	2	0.00
26/01/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
26/01/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
26/01/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
26/01/2016	R211 On 04-February-16			Bond Future	134.71	134.7168	134.7088	134.7168	720.00
26/01/2016	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R211 On 04-February-16	138.99	Put	Bond Future	4281	4	4	4	0.00
26/01/2016	R211 On 04-February-16	139.00	Put	Bond Future	4291	4	4	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
26/01/2016	R211 On 04-February-16	139.01	Put	Bond Future	4301	4	4	4	0.00
26/01/2016	R211 On 05-May-16			Bond Future	137.10	137.1112	137.1025	137.1112	2.00
26/01/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R211 On 05-May-16	138.99	Put	Bond Future	1888	2	2	2	0.00
26/01/2016	R211 On 05-May-16	139.00	Put	Bond Future	1898	2	2	2	0.00
26/01/2016	R211 On 05-May-16	139.01	Put	Bond Future	1908	2	2	2	0.00
26/01/2016	R211 On 04-August-16			Bond Future	137.98	137.9916	137.9813	137.9916	0.00
26/01/2016	R211 On 04-August-16	137.09	Call	Bond Future	891	1	1	1	0.00
26/01/2016	R211 On 04-August-16	137.07	Call	Bond Future	911	1	1	1	0.00
26/01/2016	R211 On 04-August-16	137.08	Call	Bond Future	901	1	1	1	0.00
26/01/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
26/01/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
26/01/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
26/01/2016	R212 On 04-February-16			Bond Future	139.65	139.6616	139.6538	139.6616	1,005.00
26/01/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R212 On 04-February-16	146.00	Put	Bond Future	6346	6	6	6	0.00
26/01/2016	R212 On 04-February-16	146.01	Put	Bond Future	6356	6	6	6	0.00
26/01/2016	R212 On 04-February-16	145.99	Put	Bond Future	6336	6	6	6	0.00
26/01/2016	R212 On 05-May-16			Bond Future	142.14	142.1438	142.1353	142.1438	914.00
26/01/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R212 On 05-May-16	145.00	Put	Bond Future	2865	3	3	3	0.00
26/01/2016	R212 On 05-May-16	144.99	Put	Bond Future	2855	3	3	3	0.00
26/01/2016	R212 On 05-May-16	145.01	Put	Bond Future	2875	3	3	3	0.00
26/01/2016	R212 On 04-August-16			Bond Future	142.94	142.9509	142.9408	142.9509	0.00
26/01/2016	R212 On 04-August-16	142.44	Call	Bond Future	501	1	1	1	0.00
26/01/2016	R212 On 04-August-16	142.43	Call	Bond Future	511	1	1	1	0.00
26/01/2016	R212 On 04-August-16	142.42	Call	Bond Future	521	1	1	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
26/01/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
26/01/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
26/01/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
26/01/2016	R213 On 04-February-16			Bond Future	10.02	80.2435	79.9291	80.2435	38,041.00
26/01/2016	R213 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R213 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R213 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R213 On 04-February-16	8.75	Put	Bond Future	8707	8	9	8	0.00
26/01/2016	R213 On 04-February-16	8.74	Put	Bond Future	8781	8	9	8	0.00
26/01/2016	R213 On 04-February-16	8.76	Put	Bond Future	8633	8	9	8	0.00
26/01/2016	R213 On 05-May-16			Bond Future	10.10	78.1314	77.8109	78.1314	6,874.00
26/01/2016	R213 On 05-May-16	8.74	Call	Bond Future	271	0	0	0	0.00
26/01/2016	R213 On 05-May-16	8.75	Call	Bond Future	277	0	0	0	0.00
26/01/2016	R213 On 05-May-16	8.76	Call	Bond Future	283	0	0	0	0.00
26/01/2016	R213 On 05-May-16	8.75	Put	Bond Future	9439	9	9	9	0.00
26/01/2016	R213 On 05-May-16	8.74	Put	Bond Future	9507	9	10	9	0.00
26/01/2016	R213 On 05-May-16	8.76	Put	Bond Future	9371	9	9	9	0.00
26/01/2016	R213 On 04-August-16			Bond Future	10.17	79.6238	79.2966	79.6238	0.00
26/01/2016	R213 On 04-August-16	8.99	Call	Bond Future	959	1	1	1	0.00
26/01/2016	R213 On 04-August-16	9.01	Call	Bond Future	984	1	1	1	0.00
26/01/2016	R213 On 04-August-16	9.00	Call	Bond Future	971	1	1	1	0.00
26/01/2016	R213 On 04-August-16	8.99	Put	Bond Future	8775	9	9	9	0.00
26/01/2016	R213 On 04-August-16	9.01	Put	Bond Future	8659	8	9	8	0.00
26/01/2016	R213 On 04-August-16	9.00	Put	Bond Future	8717	8	9	8	0.00
26/01/2016	R213 On 03-November-16			Bond Future	10.22	77.6816	77.3480	77.6816	0.00
26/01/2016	R213 On 03-November-16	10.20	Call	Bond Future	3224	3	3	3	0.00
26/01/2016	R213 On 03-November-16	10.19	Call	Bond Future	3194	3	3	3	0.00
26/01/2016	R213 On 03-November-16	10.18	Call	Bond Future	3165	3	3	3	0.00
26/01/2016	R213 On 03-November-16	10.19	Put	Bond Future	3405	3	3	3	0.00
26/01/2016	R213 On 03-November-16	10.20	Put	Bond Future	3373	3	3	3	0.00
26/01/2016	R213 On 03-November-16	10.18	Put	Bond Future	3437	3	3	3	0.00
26/01/2016	R214 On 04-February-16			Bond Future	10.25	69.6865	69.3053	69.6865	24,703.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2016	R214 On 04-February-16	9.45	Call	Bond Future	2	0	0	0	0.00
26/01/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R214 On 04-February-16	9.35	Call	Bond Future	1	0	0	0	0.00
26/01/2016	R214 On 04-February-16	9.45	Put	Bond Future	5470	5	5	5	25.00
26/01/2016	R214 On 04-February-16	8.01	Put	Bond Future	17381	17	17	17	0.00
26/01/2016	R214 On 04-February-16	9.35	Put	Bond Future	6205	6	6	6	25.00
26/01/2016	R214 On 04-February-16	8.00	Put	Bond Future	17475	17	17	17	0.00
26/01/2016	R214 On 04-February-16	7.99	Put	Bond Future	17569	17	18	17	0.00
26/01/2016	R214 On 05-May-16			Bond Future	10.32	67.6389	67.2504	67.6389	9,359.00
26/01/2016	R214 On 05-May-16	8.99	Call	Bond Future	295	0	0	0	0.00
26/01/2016	R214 On 05-May-16	9.01	Call	Bond Future	308	0	0	0	0.00
26/01/2016	R214 On 05-May-16	9.00	Call	Bond Future	301	0	0	0	0.00
26/01/2016	R214 On 05-May-16	9.30	Call	Bond Future	560	1	1	1	0.00
26/01/2016	R214 On 05-May-16	9.01	Put	Bond Future	9577	9	10	9	0.00
26/01/2016	R214 On 05-May-16	9.00	Put	Bond Future	9649	9	10	9	0.00
26/01/2016	R214 On 05-May-16	8.99	Put	Bond Future	9721	9	10	9	0.00
26/01/2016	R214 On 05-May-16	9.30	Put	Bond Future	7608	7	8	7	0.00
26/01/2016	R214 On 04-August-16			Bond Future	10.39	68.9308	68.5345	68.9308	0.00
26/01/2016	R214 On 04-August-16	9.30	Call	Bond Future	1116	1	1	1	1,300.00
26/01/2016	R214 On 04-August-16	11.30	Call	Bond Future	6838	7	7	7	6,300.00
26/01/2016	R214 On 04-August-16	9.24	Call	Bond Future	1028	1	1	1	0.00
26/01/2016	R214 On 04-August-16	9.26	Call	Bond Future	1056	1	1	1	0.00
26/01/2016	R214 On 04-August-16	9.25	Call	Bond Future	1042	1	1	1	0.00
26/01/2016	R214 On 04-August-16	8.55	Call	Bond Future	362	0	0	0	1,300.00
26/01/2016	R214 On 04-August-16	10.30	Call	Bond Future	3355	4	3	4	6,300.00
26/01/2016	R214 On 04-August-16	9.26	Put	Bond Future	8818	9	9	9	0.00
26/01/2016	R214 On 04-August-16	9.24	Put	Bond Future	8940	9	9	9	0.00
26/01/2016	R214 On 04-August-16	9.30	Put	Bond Future	8577	8	9	8	0.00
26/01/2016	R214 On 04-August-16	11.30	Put	Bond Future	1554	1	2	1	0.00
26/01/2016	R214 On 04-August-16	10.30	Put	Bond Future	3932	4	4	4	0.00
26/01/2016	R214 On 04-August-16	9.25	Put	Bond Future	8878	9	9	9	0.00
26/01/2016	R214 On 04-August-16	8.55	Put	Bond Future	13794	13	14	13	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
26/01/2016	R214 On 03-November-16			Bond Future	10.45	67.0262	66.6221	67.0262	0.00
26/01/2016	R214 On 03-November-16	10.33	Call	Bond Future	3051	3	3	3	0.00
26/01/2016	R214 On 03-November-16	10.35	Call	Bond Future	3108	3	3	3	0.00
26/01/2016	R214 On 03-November-16	10.34	Call	Bond Future	3079	3	3	3	0.00
26/01/2016	R214 On 03-November-16	10.33	Put	Bond Future	3776	4	4	4	0.00
26/01/2016	R214 On 03-November-16	10.34	Put	Bond Future	3742	4	4	4	0.00
26/01/2016	R214 On 03-November-16	10.35	Put	Bond Future	3708	4	4	4	0.00
26/01/2016	R248 On 04-February-16			Bond Future	10.32	89.8144	89.3327	89.8144	59,253.00
26/01/2016	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R248 On 04-February-16	9.45	Call	Bond Future	1	0	0	0	0.00
26/01/2016	R248 On 04-February-16	9.55	Call	Bond Future	4	0	0	0	0.00
26/01/2016	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
26/01/2016	R248 On 04-February-16	9.45	Put	Bond Future	7551	7	8	7	75.00
26/01/2016	R248 On 04-February-16	9.00	Put	Bond Future	11961	11	12	11	0.00
26/01/2016	R248 On 04-February-16	9.01	Put	Bond Future	11859	11	12	11	0.00
26/01/2016	R248 On 04-February-16	8.99	Put	Bond Future	12064	12	12	12	0.00
26/01/2016	R248 On 04-February-16	9.55	Put	Bond Future	6622	6	7	6	75.00
26/01/2016	R248 On 05-May-16			Bond Future	10.39	86.9864	86.4956	86.9864	3,286.00
26/01/2016	R248 On 05-May-16	8.99	Call	Bond Future	318	0	0	0	0.00
26/01/2016	R248 On 05-May-16	9.00	Call	Bond Future	326	0	0	0	0.00
26/01/2016	R248 On 05-May-16	9.01	Call	Bond Future	333	0	0	0	0.00
26/01/2016	R248 On 05-May-16	9.00	Put	Bond Future	12901	12	13	12	0.00
26/01/2016	R248 On 05-May-16	8.99	Put	Bond Future	12996	13	13	13	0.00
26/01/2016	R248 On 05-May-16	9.01	Put	Bond Future	12807	12	13	12	0.00
26/01/2016	R248 On 04-August-16			Bond Future	10.46	88.6480	88.1471	88.6480	0.00
26/01/2016	R248 On 04-August-16	9.25	Call	Bond Future	1199	1	1	1	0.00
26/01/2016	R248 On 04-August-16	9.24	Call	Bond Future	1183	1	1	1	0.00
26/01/2016	R248 On 04-August-16	9.26	Call	Bond Future	1216	1	1	1	0.00
26/01/2016	R248 On 04-August-16	9.26	Put	Bond Future	11746	11	12	11	0.00
26/01/2016	R248 On 04-August-16	9.25	Put	Bond Future	11827	11	12	11	0.00
26/01/2016	R248 On 04-August-16	9.24	Put	Bond Future	11908	12	12	12	0.00
26/01/2016	R248 On 03-November-16			Bond Future	10.52	86.0004	85.4897	86.0004	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
26/01/2016	R248 On 03-November-16	10.39	Call	Bond Future	3823	4	4	4	0.00
26/01/2016	R248 On 03-November-16	10.38	Call	Bond Future	3788	4	4	4	0.00
26/01/2016	R248 On 03-November-16	10.37	Call	Bond Future	3752	4	4	4	0.00
26/01/2016	R248 On 03-November-16	10.38	Put	Bond Future	4897	5	5	5	0.00
26/01/2016	R248 On 03-November-16	10.39	Put	Bond Future	4853	5	5	5	0.00
26/01/2016	R248 On 03-November-16	10.37	Put	Bond Future	4941	5	5	5	0.00