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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/01/2016 TO: 29/01/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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

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	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
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	5	5	0.00
29/01/2016	2025 On 04-February-16	126.00	Put	Bond Future	4897	5	5	5	0.00
29/01/2016	2025 On 04-February-16	126.01	Put	Bond Future	4907	5	5	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	3	3	0.00
29/01/2016	2025 On 05-May-16	126.01	Put	Bond Future	2758	3	3	3	0.00
29/01/2016	2025 On 05-May-16	125.99	Put	Bond Future	2738	3	3	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	0	1	0.00
29/01/2016	2025 On 04-August-16	123.87	Call	Bond Future	475	0	0	0	0.00
29/01/2016	2025 On 04-August-16	123.85	Call	Bond Future	495	1	0	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	88.3350	86.7078	8,461.00

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 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	6	8	0.00
29/01/2016	2030 On 04-February-16	8.74	Put	Bond Future	5954	8	6	8	0.00
29/01/2016	2030 On 04-February-16	8.76	Put	Bond Future	5801	7	6	7	0.00
29/01/2016	2030 On 05-May-16			Bond Future	9.63	88.2591	89.9149	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	4	6	0.00
29/01/2016	2030 On 05-May-16	8.99	Put	Bond Future	4543	6	5	6	0.00
29/01/2016	2030 On 05-May-16	9.01	Put	Bond Future	4395	6	4	6	0.00
29/01/2016	2030 On 04-August-16			Bond Future	9.69	85.9324	87.6182	85.9324	0.00
29/01/2016	2030 On 04-August-16	10.17	Call	Bond Future	3136	1	3	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	91.5068	89.8186	8,319.00
29/01/2016	2032 On 04-February-16	9.20	Call	Bond Future	17	0	0	0	0.00
29/01/2016	2032 On 04-February-16	9.30	Call	Bond Future	50	0	0	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	3	4	22.00
29/01/2016	2032 On 04-February-16	9.20	Put	Bond Future	3559	5	4	5	22.00
29/01/2016	2032 On 04-February-16	8.70	Put	Bond Future	7587	9	8	9	0.00
29/01/2016	2032 On 04-February-16	8.71	Put	Bond Future	7504	9	8	9	0.00
29/01/2016	2032 On 04-February-16	8.69	Put	Bond Future	7671	9	8	9	0.00
29/01/2016	2032 On 05-May-16			Bond Future	9.74	87.2682	88.9861	87.2682	964.00
29/01/2016	2032 On 05-May-16	9.01	Call	Bond Future	961	1	1	1	0.00
29/01/2016	2032 On 05-May-16	8.99	Call	Bond Future	926	1	1	1	0.00
29/01/2016	2032 On 05-May-16	9.00	Call	Bond Future	943	1	1	1	0.00
29/01/2016	2032 On 05-May-16	8.99	Put	Bond Future	6630	8	7	8	0.00
29/01/2016	2032 On 05-May-16	9.01	Put	Bond Future	6505	8	7	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2016	2032 On 05-May-16	9.00	Put	Bond Future	6567	8	7	8	0.00
29/01/2016	2032 On 04-August-16			Bond Future	9.80	88.9315	90.6806	88.9315	0.00
29/01/2016	2032 On 04-August-16	8.99	Call	Bond Future	1631	1	2	1	0.00
29/01/2016	2032 On 04-August-16	9.01	Call	Bond Future	1672	1	2	1	0.00
29/01/2016	2032 On 04-August-16	9.00	Call	Bond Future	1651	1	2	1	0.00
29/01/2016	2032 On 04-August-16	9.00	Put	Bond Future	7698	9	8	9	0.00
29/01/2016	2032 On 04-August-16	9.01	Put	Bond Future	7640	9	8	9	0.00
29/01/2016	2032 On 04-August-16	8.99	Put	Bond Future	7757	9	8	9	0.00
29/01/2016	2032 On 03-November-16			Bond Future	9.85	86.5727	88.3560	86.5727	0.00
29/01/2016	2032 On 03-November-16	10.28	Call	Bond Future	5391	4	5	4	0.00
29/01/2016	2032 On 03-November-16	10.30	Call	Bond Future	5476	4	5	4	0.00
29/01/2016	2032 On 03-November-16	10.29	Call	Bond Future	5434	4	5	4	0.00
29/01/2016	2032 On 03-November-16	10.28	Put	Bond Future	2375	3	2	3	0.00
29/01/2016	2032 On 03-November-16	10.29	Put	Bond Future	2350	3	2	3	0.00
29/01/2016	2032 On 03-November-16	10.30	Put	Bond Future	2325	3	2	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	0	0	0.00
29/01/2016	2033 On 04-February-16	102.39	Put	Bond Future	337	0	0	0	0.00
29/01/2016	2033 On 04-February-16	102.41	Put	Bond Future	357	0	0	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	0	1	0.00
29/01/2016	2033 On 05-May-16	102.39	Call	Bond Future	500	1	0	1	0.00
29/01/2016	2033 On 05-May-16	102.41	Call	Bond Future	480	1	0	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	88.6045	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	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	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	0	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	9	11	0.00
29/01/2016	2037 On 04-February-16	8.74	Put	Bond Future	9312	11	9	11	0.00
29/01/2016	2037 On 04-February-16	9.43	Put	Bond Future	3213	5	3	5	16.00
29/01/2016	2037 On 04-February-16	8.76	Put	Bond Future	9125	11	9	11	0.00
29/01/2016	2037 On 04-February-16	9.30	Put	Bond Future	4288	6	4	6	16.00
29/01/2016	2037 On 05-May-16			Bond Future	9.89	88.5743	90.1893	88.5743	30,651.00
29/01/2016	2037 On 05-May-16	8.99	Call	Bond Future	777	1	1	1	0.00
29/01/2016	2037 On 05-May-16	9.00	Call	Bond Future	792	1	1	1	0.00
29/01/2016	2037 On 05-May-16	9.01	Call	Bond Future	808	1	1	1	0.00
29/01/2016	2037 On 05-May-16	9.00	Put	Bond Future	8255	10	8	10	0.00
29/01/2016	2037 On 05-May-16	9.01	Put	Bond Future	8181	10	8	10	0.00
29/01/2016	2037 On 05-May-16	8.99	Put	Bond Future	8330	10	8	10	0.00
29/01/2016	2037 On 04-August-16			Bond Future	9.95	86.0032	87.6473	86.0032	0.00
29/01/2016	2037 On 04-August-16	9.25	Call	Bond Future	2086	2	2	2	0.00
29/01/2016	2037 On 04-August-16	9.26	Call	Bond Future	2111	2	2	2	0.00
29/01/2016	2037 On 04-August-16	9.24	Call	Bond Future	2061	2	2	2	0.00
29/01/2016	2037 On 04-August-16	9.25	Put	Bond Future	7830	9	8	9	0.00
29/01/2016	2037 On 04-August-16	9.26	Put	Bond Future	7769	9	8	9	0.00
29/01/2016	2037 On 04-August-16	9.24	Put	Bond Future	7891	9	8	9	0.00
29/01/2016	2037 On 03-November-16			Bond Future	9.99	87.7472	89.4236	87.7472	0.00
29/01/2016	2037 On 03-November-16	10.35	Call	Bond Future	5515	5	6	5	0.00
29/01/2016	2037 On 03-November-16	10.36	Call	Bond Future	5559	5	6	5	0.00
29/01/2016	2037 On 03-November-16	10.37	Call	Bond Future	5604	5	6	5	0.00
29/01/2016	2037 On 03-November-16	10.36	Put	Bond Future	2792	3	3	3	0.00
29/01/2016	2037 On 03-November-16	10.37	Put	Bond Future	2763	3	3	3	0.00
29/01/2016	2037 On 03-November-16	10.35	Put	Bond Future	2821	4	3	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

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29/01/2016	2038 On 04-February-16	131.01	Put	Bond Future	4274	4	4	4	0.00
29/01/2016	2038 On 04-February-16	131.00	Put	Bond Future	4264	4	4	4	0.00
29/01/2016	2038 On 04-February-16	130.99	Put	Bond Future	4254	4	4	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	2	2	0.00
29/01/2016	2038 On 05-May-16	131.00	Put	Bond Future	2014	2	2	2	0.00
29/01/2016	2038 On 05-May-16	131.01	Put	Bond Future	2024	2	2	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	1	1	0.00
29/01/2016	2038 On 04-August-16	129.30	Call	Bond Future	731	1	1	1	0.00
29/01/2016	2038 On 04-August-16	129.32	Call	Bond Future	711	1	1	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
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	92.0666	90.3841	0.00
29/01/2016	2040 On 04-February-16	9.50	Call	Bond Future	46	0	0	0	0.00
29/01/2016	2040 On 04-February-16	9.51	Call	Bond Future	51	0	0	0	0.00
29/01/2016	2040 On 04-February-16	9.49	Call	Bond Future	41	0	0	0	0.00
29/01/2016	2040 On 04-February-16	9.50	Put	Bond Future	3502	5	4	5	0.00
29/01/2016	2040 On 04-February-16	9.51	Put	Bond Future	3417	5	3	5	0.00
29/01/2016	2040 On 04-February-16	9.49	Put	Bond Future	3588	5	4	5	0.00
29/01/2016	2040 On 05-May-16			Bond Future	9.97	92.0011	93.7133	92.0011	1,820.00
29/01/2016	2040 On 05-May-16	9.51	Call	Bond Future	1822	1	2	1	0.00
29/01/2016	2040 On 05-May-16	9.50	Call	Bond Future	1794	1	2	1	0.00
29/01/2016	2040 On 05-May-16	9.49	Call	Bond Future	1766	1	2	1	0.00
29/01/2016	2040 On 05-May-16	9.50	Put	Bond Future	5846	7	6	7	0.00
29/01/2016	2040 On 05-May-16	9.51	Put	Bond Future	5785	7	6	7	0.00
29/01/2016	2040 On 05-May-16	9.49	Put	Bond Future	5908	7	6	7	0.00
29/01/2016	2040 On 04-August-16			Bond Future	10.03	89.2447	90.9878	89.2447	0.00
29/01/2016	2040 On 04-August-16	9.50	Call	Bond Future	2702	2	3	2	0.00

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29/01/2016	2040 On 04-August-16	9.51	Call	Bond Future	2732	2	3	2	0.00
29/01/2016	2040 On 04-August-16	9.49	Call	Bond Future	2672	2	3	2	0.00
29/01/2016	2040 On 04-August-16	9.50	Put	Bond Future	7286	8	7	8	0.00
29/01/2016	2040 On 04-August-16	9.51	Put	Bond Future	7227	8	7	8	0.00
29/01/2016	2040 On 04-August-16	9.49	Put	Bond Future	7345	9	7	9	0.00
29/01/2016	2044 On 04-February-16			Bond Future	9.90	87.7277	89.3761	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	0	0	0.00
29/01/2016	2044 On 04-February-16	9.01	Put	Bond Future	8195	10	8	10	0.00
29/01/2016	2044 On 04-February-16	9.58	Put	Bond Future	2897	4	3	4	0.00
29/01/2016	2044 On 04-February-16	8.99	Put	Bond Future	8394	10	8	10	0.00
29/01/2016	2044 On 04-February-16	9.00	Put	Bond Future	8295	10	8	10	0.00
29/01/2016	2044 On 05-May-16			Bond Future	9.97	89.2972	90.9746	89.2972	4,865.00
29/01/2016	2044 On 05-May-16	8.99	Call	Bond Future	708	0	1	0	0.00
29/01/2016	2044 On 05-May-16	9.01	Call	Bond Future	737	1	1	1	0.00
29/01/2016	2044 On 05-May-16	9.00	Call	Bond Future	722	0	1	0	0.00
29/01/2016	2044 On 05-May-16	9.01	Put	Bond Future	9508	11	10	11	0.00
29/01/2016	2044 On 05-May-16	8.99	Put	Bond Future	9677	11	10	11	0.00
29/01/2016	2044 On 05-May-16	9.00	Put	Bond Future	9592	11	10	11	0.00
29/01/2016	2044 On 04-August-16			Bond Future	10.03	86.6145	88.3224	86.6145	0.00
29/01/2016	2044 On 04-August-16	9.51	Call	Bond Future	2743	2	3	2	0.00
29/01/2016	2044 On 04-August-16	9.50	Call	Bond Future	2712	2	3	2	0.00
29/01/2016	2044 On 04-August-16	9.49	Call	Bond Future	2682	2	3	2	0.00
29/01/2016	2044 On 04-August-16	9.50	Put	Bond Future	7344	8	7	8	0.00
29/01/2016	2044 On 04-August-16	9.49	Put	Bond Future	7405	9	7	9	0.00
29/01/2016	2044 On 04-August-16	9.51	Put	Bond Future	7284	8	7	8	0.00
29/01/2016	2044 On 03-November-16			Bond Future	10.07	88.3711	90.1123	88.3711	0.00
29/01/2016	2044 On 03-November-16	10.42	Call	Bond Future	5865	5	6	5	0.00
29/01/2016	2044 On 03-November-16	10.43	Call	Bond Future	5912	5	6	5	0.00
29/01/2016	2044 On 03-November-16	10.41	Call	Bond Future	5819	5	6	5	0.00
29/01/2016	2044 On 03-November-16	10.42	Put	Bond Future	3085	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
29/01/2016	2044 On 03-November-16	10.43	Put	Bond Future	3054	4	3	4	0.00
29/01/2016	2044 On 03-November-16	10.41	Put	Bond Future	3117	4	3	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	1	0	0.00
29/01/2016	2046 On 04-February-16	128.00	Put	Bond Future	755	0	1	0	0.00
29/01/2016	2046 On 04-February-16	128.01	Put	Bond Future	765	0	1	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	2	1	0.00
29/01/2016	2046 On 05-May-16	130.01	Put	Bond Future	1935	1	2	1	0.00
29/01/2016	2046 On 05-May-16	130.00	Put	Bond Future	1925	1	2	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	2	2	0.00
29/01/2016	2046 On 04-August-16	129.01	Call	Bond Future	1498	2	1	2	0.00
29/01/2016	2046 On 04-August-16	129.02	Call	Bond Future	1488	2	1	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	1	1	0.00
29/01/2016	2050 On 04-February-16	138.01	Put	Bond Future	758	1	1	1	0.00
29/01/2016	2050 On 04-February-16	137.99	Put	Bond Future	738	1	1	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	2	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	2050 On 05-May-16	138.01	Call	Bond Future	1679	1	2	1	0.00
29/01/2016	2050 On 05-May-16	138.00	Call	Bond Future	1689	1	2	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	2	1	0.00
29/01/2016	2050 On 04-August-16	139.14	Call	Bond Future	1638	1	2	1	0.00
29/01/2016	2050 On 04-August-16	139.13	Call	Bond Future	1648	1	2	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
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

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	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

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	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
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	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
29/01/2016	EL28 On 04-February-16	129.01	Put	Bond Future	3538	4	4	4	0.00
29/01/2016	EL28 On 04-February-16	128.99	Put	Bond Future	3518	4	4	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	3	3	0.00
29/01/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2886	3	3	3	0.00
29/01/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2866	3	3	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	2	2	0.00
29/01/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1651	2	2	2	0.00
29/01/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1641	2	2	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	78.4113	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
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	4	5	0.00
29/01/2016	ES33 On 04-February-16	10.00	Put	Bond Future	4093	5	4	5	0.00
29/01/2016	ES33 On 04-February-16	10.01	Put	Bond Future	4024	5	4	5	0.00
29/01/2016	ES33 On 05-May-16			Bond Future	10.72	74.7001	76.0225	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	5	6	0.00
29/01/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4700	6	5	6	0.00
29/01/2016	ES33 On 05-May-16	9.99	Put	Bond Future	4768	6	5	6	0.00
29/01/2016	ES33 On 04-August-16			Bond Future	10.81	76.1238	77.4700	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

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-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	4	5	0.00
29/01/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3493	5	3	5	0.00
29/01/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3559	5	4	5	0.00
29/01/2016	ES33 On 03-November-16			Bond Future	10.88	73.8716	75.2440	73.8716	0.00
29/01/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2500	1	2	1	0.00
29/01/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2557	1	3	1	0.00
29/01/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2442	1	2	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	82.8983	81.4646	2,750.00
29/01/2016	ES42 On 05-May-16			Bond Future	10.84	78.6597	80.1185	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	29	36	0.00
29/01/2016	GOVI On 04-February-16	512.00	Put	GOVI	293610	36	29	36	0.00
29/01/2016	GOVI On 04-February-16	512.01	Put	GOVI	293710	36	29	36	0.00
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	27	34	0.00
29/01/2016	GOVI On 05-May-16	518.00	Put	GOVI	267290	34	27	34	0.00
29/01/2016	GOVI On 05-May-16	518.01	Put	GOVI	267390	34	27	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	20	28	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 04-August-16	520.99	Put	GOVI	204660	28	20	28	0.00
29/01/2016	GOVI On 04-August-16	521.00	Put	GOVI	204760	28	20	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	35	27	0.00
29/01/2016	GOVI On 03-November-16	476.12	Call	GOVI	346230	27	35	27	0.00
29/01/2016	GOVI On 03-November-16	476.13	Call	GOVI	346130	27	35	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
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	0.1077	0.1077	0.00
29/01/2016	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
29/01/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/01/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/01/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.02	93.0900	92.9800	93.0900	2,000.00
29/01/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.15	92.8300	92.8500	92.8300	0.00
29/01/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.29	92.6800	92.7100	92.6800	0.00
29/01/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.38	92.5500	92.6200	92.5500	0.00
29/01/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.45	92.4800	92.5500	92.4800	0.00
29/01/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.57	92.3200	92.4300	92.3200	0.00
29/01/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.75	92.1000	92.2500	92.1000	0.00
29/01/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.94	91.8900	92.0600	91.8900	0.00
29/01/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.08	91.7400	91.9200	91.7400	0.00
29/01/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.18	91.6100	91.8200	91.6100	0.00
29/01/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.31	91.4600	91.6900	91.4600	0.00
29/01/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.40	91.3300	91.6000	91.3300	0.00
29/01/2016	R023 On 04-February-16			Bond Future	9.07	95.3861	96.7097	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	5	7	0.00
29/01/2016	R023 On 04-February-16	8.00	Put	Bond Future	5424	7	5	7	0.00
29/01/2016	R023 On 04-February-16	8.01	Put	Bond Future	5371	7	5	7	0.00
29/01/2016	R023 On 05-May-16			Bond Future	9.15	93.1629	94.5096	93.1629	4,154.00
29/01/2016	R023 On 05-May-16	8.26	Call	Bond Future	401	0	0	0	0.00
29/01/2016	R023 On 05-May-16	8.25	Call	Bond Future	393	0	0	0	0.00
29/01/2016	R023 On 05-May-16	8.24	Call	Bond Future	385	0	0	0	0.00
29/01/2016	R023 On 05-May-16	8.25	Put	Bond Future	4808	6	5	6	0.00
29/01/2016	R023 On 05-May-16	8.24	Put	Bond Future	4850	6	5	6	0.00
29/01/2016	R023 On 05-May-16	8.26	Put	Bond Future	4766	6	5	6	0.00
29/01/2016	R023 On 04-August-16			Bond Future	9.22	94.9382	96.3089	94.9382	0.00
29/01/2016	R023 On 04-August-16	8.24	Call	Bond Future	753	1	1	1	0.00
29/01/2016	R023 On 04-August-16	8.26	Call	Bond Future	774	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
29/01/2016	R023 On 04-August-16	8.25	Call	Bond Future	763	1	1	1	0.00
29/01/2016	R023 On 04-August-16	8.25	Put	Bond Future	5388	7	5	7	0.00
29/01/2016	R023 On 04-August-16	8.24	Put	Bond Future	5427	7	5	7	0.00
29/01/2016	R023 On 04-August-16	8.26	Put	Bond Future	5349	6	5	6	0.00
29/01/2016	R023 On 03-November-16			Bond Future	9.27	92.9274	94.3246	92.9274	0.00
29/01/2016	R023 On 03-November-16	9.73	Call	Bond Future	3397	3	3	3	0.00
29/01/2016	R023 On 03-November-16	9.74	Call	Bond Future	3425	3	3	3	0.00
29/01/2016	R023 On 03-November-16	9.75	Call	Bond Future	3454	3	3	3	0.00
29/01/2016	R023 On 03-November-16	9.74	Put	Bond Future	1337	2	1	2	0.00
29/01/2016	R023 On 03-November-16	9.75	Put	Bond Future	1322	2	1	2	0.00
29/01/2016	R023 On 03-November-16	9.73	Put	Bond Future	1352	2	1	2	0.00
29/01/2016	R035 On 04-February-16			Bond Future	9.95	94.8561	94.8561	94.8561	1,788.00
29/01/2016	R035 On 04-February-16	103.99	Call	Bond Future	82442	82	82	82	0.00
29/01/2016	R035 On 04-February-16	104.01	Call	Bond Future	82444	82	82	82	0.00
29/01/2016	R035 On 04-February-16	104.00	Call	Bond Future	82443	82	82	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	92.0139	92.0139	4,105.00
29/01/2016	R035 On 05-May-16	10.35	Call	Bond Future	2428	2	2	2	0.00
29/01/2016	R035 On 05-May-16	10.37	Call	Bond Future	2577	3	3	3	0.00
29/01/2016	R035 On 05-May-16	10.36	Call	Bond Future	2502	3	3	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	93.8192	93.8192	0.00
29/01/2016	R035 On 04-August-16	10.36	Call	Bond Future	2031	2	2	2	0.00
29/01/2016	R035 On 04-August-16	10.37	Call	Bond Future	2105	2	2	2	0.00
29/01/2016	R035 On 04-August-16	10.35	Call	Bond Future	1957	2	2	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	110.1864	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	0	0	0.00
29/01/2016	R186 On 04-February-16	9.20	Call	Bond Future	647	0	1	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	8.83	Call	Bond Future	35	0	0	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	0	0	0.00
29/01/2016	R186 On 04-February-16	8.80	Call	Bond Future	25	0	0	0	0.00
29/01/2016	R186 On 04-February-16	8.65	Call	Bond Future	4	0	0	0	0.00
29/01/2016	R186 On 04-February-16	8.85	Call	Bond Future	43	0	0	0	0.00
29/01/2016	R186 On 04-February-16	7.90	Put	Bond Future	9955	12	10	12	0.00
29/01/2016	R186 On 04-February-16	8.45	Put	Bond Future	5615	7	6	7	0.00
29/01/2016	R186 On 04-February-16	9.20	Put	Bond Future	683	2	1	2	700.00
29/01/2016	R186 On 04-February-16	8.75	Put	Bond Future	3352	5	3	5	11,695.00
29/01/2016	R186 On 04-February-16	7.51	Put	Bond Future	13169	15	13	15	0.00
29/01/2016	R186 On 04-February-16	8.85	Put	Bond Future	2635	4	3	4	0.00
29/01/2016	R186 On 04-February-16	7.49	Put	Bond Future	13337	15	13	15	0.00
29/01/2016	R186 On 04-February-16	7.50	Put	Bond Future	13253	15	13	15	0.00
29/01/2016	R186 On 04-February-16	8.65	Put	Bond Future	4093	6	4	6	340.00
29/01/2016	R186 On 04-February-16	8.70	Put	Bond Future	3720	6	4	6	5,000.00
29/01/2016	R186 On 04-February-16	8.80	Put	Bond Future	2989	5	3	5	5,000.00
29/01/2016	R186 On 04-February-16	8.40	Put	Bond Future	6000	8	6	8	0.00
29/01/2016	R186 On 04-February-16	8.83	Put	Bond Future	2776	5	3	5	33.00
29/01/2016	R186 On 04-February-16	8.02	Put	Bond Future	8989	11	9	11	0.00
29/01/2016	R186 On 05-May-16			Bond Future	9.28	110.3034	112.1572	110.3034	24,936.00
29/01/2016	R186 On 05-May-16	8.34	Call	Bond Future	549	0	1	0	0.00
29/01/2016	R186 On 05-May-16	8.33	Call	Bond Future	538	0	1	0	0.00
29/01/2016	R186 On 05-May-16	8.35	Call	Bond Future	560	0	1	0	0.00
29/01/2016	R186 On 05-May-16	8.75	Call	Bond Future	1203	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
29/01/2016	R186 On 05-May-16	8.85	Call	Bond Future	1426	1	1	1	0.00
29/01/2016	R186 On 05-May-16	7.56	Call	Bond Future	82	0	0	0	0.00
29/01/2016	R186 On 05-May-16	8.33	Put	Bond Future	7503	9	8	9	0.00
29/01/2016	R186 On 05-May-16	8.35	Put	Bond Future	7372	9	7	9	0.00
29/01/2016	R186 On 05-May-16	7.56	Put	Bond Future	13151	15	13	15	0.00
29/01/2016	R186 On 05-May-16	8.34	Put	Bond Future	7437	9	7	9	0.00
29/01/2016	R186 On 05-May-16	8.75	Put	Bond Future	5013	6	5	6	1,900.00
29/01/2016	R186 On 05-May-16	8.85	Put	Bond Future	4502	6	5	6	5,350.00
29/01/2016	R186 On 04-August-16			Bond Future	9.34	107.1014	108.9886	107.1014	0.00
29/01/2016	R186 On 04-August-16	8.49	Call	Bond Future	1354	1	1	1	0.00
29/01/2016	R186 On 04-August-16	8.51	Call	Bond Future	1390	1	1	1	0.00
29/01/2016	R186 On 04-August-16	8.50	Call	Bond Future	1371	1	1	1	0.00
29/01/2016	R186 On 04-August-16	8.49	Put	Bond Future	7451	9	7	9	0.00
29/01/2016	R186 On 04-August-16	8.50	Put	Bond Future	7395	9	7	9	0.00
29/01/2016	R186 On 04-August-16	8.51	Put	Bond Future	7340	9	7	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	9	9	0.00
29/01/2016	R197 On 04-February-16	297.01	Put	Bond Future	9343	9	9	9	0.00
29/01/2016	R197 On 04-February-16	296.99	Put	Bond Future	9323	9	9	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	7	7	0.00
29/01/2016	R197 On 05-May-16	300.00	Put	Bond Future	7226	7	7	7	0.00
29/01/2016	R197 On 05-May-16	299.99	Put	Bond Future	7216	7	7	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

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	293.96	Put	Bond Future	2102	2	2	2	0.00
29/01/2016	R197 On 04-August-16	293.97	Put	Bond Future	2112	2	2	2	0.00
29/01/2016	R197 On 04-August-16	293.98	Put	Bond Future	2122	2	2	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	2	1	0.00
29/01/2016	R202 On 04-February-16	240.01	Put	Bond Future	2511	2	3	2	0.00
29/01/2016	R202 On 04-February-16	240.00	Put	Bond Future	2501	1	3	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	5	4	0.00
29/01/2016	R202 On 05-May-16	247.01	Put	Bond Future	5295	4	5	4	0.00
29/01/2016	R202 On 05-May-16	246.99	Put	Bond Future	5275	4	5	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	0	0	0.00
29/01/2016	R202 On 04-August-16	243.26	Put	Bond Future	393	0	0	0	0.00
29/01/2016	R202 On 04-August-16	243.24	Put	Bond Future	373	0	0	0	0.00
29/01/2016	R203 On 04-February-16			Bond Future	8.02	103.3258	103.6565	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	1	1	0.00
29/01/2016	R203 On 04-February-16	7.25	Put	Bond Future	1146	1	1	1	0.00
29/01/2016	R203 On 04-February-16	7.26	Put	Bond Future	1131	1	1	1	0.00
29/01/2016	R203 On 05-May-16			Bond Future	8.17	101.0040	101.3401	101.0040	1,866.00

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	7.24	Call	Bond Future	61	0	0	0	0.00
29/01/2016	R203 On 05-May-16	7.26	Call	Bond Future	64	0	0	0	0.00
29/01/2016	R203 On 05-May-16	7.25	Call	Bond Future	62	0	0	0	0.00
29/01/2016	R203 On 05-May-16	7.26	Put	Bond Future	1214	2	1	2	0.00
29/01/2016	R203 On 05-May-16	7.24	Put	Bond Future	1236	2	1	2	0.00
29/01/2016	R203 On 05-May-16	7.25	Put	Bond Future	1225	2	1	2	0.00
29/01/2016	R203 On 04-August-16			Bond Future	8.28	102.9289	103.2696	102.9289	0.00
29/01/2016	R203 On 04-August-16	7.24	Call	Bond Future	110	0	0	0	0.00
29/01/2016	R203 On 04-August-16	7.26	Call	Bond Future	113	0	0	0	0.00
29/01/2016	R203 On 04-August-16	7.25	Call	Bond Future	112	0	0	0	0.00
29/01/2016	R203 On 04-August-16	7.25	Put	Bond Future	1186	1	1	1	0.00
29/01/2016	R203 On 04-August-16	7.26	Put	Bond Future	1177	1	1	1	0.00
29/01/2016	R203 On 04-August-16	7.24	Put	Bond Future	1194	1	1	1	0.00
29/01/2016	R203 On 03-November-16			Bond Future	8.28	100.8397	101.1859	100.8397	0.00
29/01/2016	R203 On 03-November-16	8.84	Call	Bond Future	738	1	1	1	0.00
29/01/2016	R203 On 03-November-16	8.86	Call	Bond Future	749	1	1	1	0.00
29/01/2016	R203 On 03-November-16	8.85	Call	Bond Future	743	1	1	1	0.00
29/01/2016	R203 On 03-November-16	8.84	Put	Bond Future	290	0	0	0	0.00
29/01/2016	R203 On 03-November-16	8.86	Put	Bond Future	285	0	0	0	0.00
29/01/2016	R203 On 03-November-16	8.85	Put	Bond Future	288	0	0	0	0.00
29/01/2016	R204 On 04-February-16			Bond Future	8.46	99.3305	99.9191	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	2	3	0.00
29/01/2016	R204 On 04-February-16	7.51	Put	Bond Future	2401	3	2	3	0.00
29/01/2016	R204 On 04-February-16	7.49	Put	Bond Future	2452	3	2	3	0.00
29/01/2016	R204 On 05-May-16			Bond Future	8.59	101.1077	101.7062	101.1077	16,368.00
29/01/2016	R204 On 05-May-16	7.76	Call	Bond Future	171	0	0	0	0.00
29/01/2016	R204 On 05-May-16	7.75	Call	Bond Future	167	0	0	0	0.00
29/01/2016	R204 On 05-May-16	7.74	Call	Bond Future	163	0	0	0	0.00
29/01/2016	R204 On 05-May-16	7.75	Put	Bond Future	2111	3	2	3	0.00
29/01/2016	R204 On 05-May-16	7.74	Put	Bond Future	2130	3	2	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	R204 On 05-May-16	7.76	Put	Bond Future	2091	3	2	3	0.00
29/01/2016	R204 On 04-August-16			Bond Future	8.70	98.9932	99.6014	98.9932	0.00
29/01/2016	R204 On 04-August-16	7.74	Call	Bond Future	284	0	0	0	0.00
29/01/2016	R204 On 04-August-16	7.75	Call	Bond Future	288	0	0	0	0.00
29/01/2016	R204 On 04-August-16	7.76	Call	Bond Future	293	0	0	0	0.00
29/01/2016	R204 On 04-August-16	7.75	Put	Bond Future	2295	3	2	3	0.00
29/01/2016	R204 On 04-August-16	7.76	Put	Bond Future	2278	3	2	3	0.00
29/01/2016	R204 On 04-August-16	7.74	Put	Bond Future	2312	3	2	3	0.00
29/01/2016	R204 On 03-November-16			Bond Future	8.75	100.9990	101.6182	100.9990	0.00
29/01/2016	R204 On 03-November-16	9.21	Call	Bond Future	1380	1	1	1	0.00
29/01/2016	R204 On 03-November-16	9.23	Call	Bond Future	1405	1	1	1	0.00
29/01/2016	R204 On 03-November-16	9.22	Call	Bond Future	1392	1	1	1	0.00
29/01/2016	R204 On 03-November-16	9.22	Put	Bond Future	519	1	1	1	0.00
29/01/2016	R204 On 03-November-16	9.21	Put	Bond Future	525	1	1	1	0.00
29/01/2016	R204 On 03-November-16	9.23	Put	Bond Future	513	1	1	1	0.00
29/01/2016	R207 On 04-February-16			Bond Future	8.71	94.8608	95.7220	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	4	5	0.00
29/01/2016	R207 On 04-February-16	7.51	Put	Bond Future	3897	5	4	5	0.00
29/01/2016	R207 On 04-February-16	7.27	Put	Bond Future	4701	6	5	6	0.00
29/01/2016	R207 On 04-February-16	7.49	Put	Bond Future	3964	5	4	5	0.00
29/01/2016	R207 On 05-May-16			Bond Future	8.82	96.5580	97.4341	96.5580	26,150.00
29/01/2016	R207 On 05-May-16	7.86	Call	Bond Future	186	0	0	0	0.00
29/01/2016	R207 On 05-May-16	7.84	Call	Bond Future	178	0	0	0	0.00
29/01/2016	R207 On 05-May-16	7.85	Call	Bond Future	182	0	0	0	0.00
29/01/2016	R207 On 05-May-16	7.56	Call	Bond Future	91	0	0	0	43.00
29/01/2016	R207 On 05-May-16	7.85	Put	Bond Future	3156	4	3	4	0.00
29/01/2016	R207 On 05-May-16	7.86	Put	Bond Future	3129	4	3	4	0.00
29/01/2016	R207 On 05-May-16	7.56	Put	Bond Future	3972	5	4	5	0.00
29/01/2016	R207 On 05-May-16	7.84	Put	Bond Future	3183	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
29/01/2016	R207 On 04-August-16			Bond Future	8.93	94.7533	95.6445	94.7533	0.00
29/01/2016	R207 On 04-August-16	8.01	Call	Bond Future	446	0	0	0	0.00
29/01/2016	R207 On 04-August-16	7.99	Call	Bond Future	433	0	0	0	0.00
29/01/2016	R207 On 04-August-16	8.00	Call	Bond Future	439	0	0	0	0.00
29/01/2016	R207 On 04-August-16	7.99	Put	Bond Future	3110	4	3	4	0.00
29/01/2016	R207 On 04-August-16	8.00	Put	Bond Future	3087	4	3	4	0.00
29/01/2016	R207 On 04-August-16	8.01	Put	Bond Future	3065	4	3	4	0.00
29/01/2016	R208 On 04-February-16			Bond Future	8.88	92.7352	93.7930	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	4	6	0.00
29/01/2016	R208 On 04-February-16	7.76	Put	Bond Future	4414	5	4	5	0.00
29/01/2016	R208 On 04-February-16	7.75	Put	Bond Future	4455	6	4	6	0.00
29/01/2016	R208 On 05-May-16			Bond Future	8.98	90.9929	92.0690	90.9929	34,994.00
29/01/2016	R208 On 05-May-16	7.99	Call	Bond Future	236	0	0	0	0.00
29/01/2016	R208 On 05-May-16	8.01	Call	Bond Future	247	0	0	0	0.00
29/01/2016	R208 On 05-May-16	8.00	Call	Bond Future	241	0	0	0	0.00
29/01/2016	R208 On 05-May-16	8.00	Put	Bond Future	3920	5	4	5	0.00
29/01/2016	R208 On 05-May-16	8.01	Put	Bond Future	3887	5	4	5	0.00
29/01/2016	R208 On 05-May-16	7.99	Put	Bond Future	3954	5	4	5	0.00
29/01/2016	R208 On 04-August-16			Bond Future	9.06	92.7270	93.8221	92.7270	0.00
29/01/2016	R208 On 04-August-16	7.99	Call	Bond Future	473	0	0	0	0.00
29/01/2016	R208 On 04-August-16	8.00	Call	Bond Future	480	0	0	0	0.00
29/01/2016	R208 On 04-August-16	8.01	Call	Bond Future	487	0	0	0	0.00
29/01/2016	R208 On 04-August-16	7.99	Put	Bond Future	4343	5	4	5	0.00
29/01/2016	R208 On 04-August-16	8.00	Put	Bond Future	4313	5	4	5	0.00
29/01/2016	R208 On 04-August-16	8.01	Put	Bond Future	4282	5	4	5	0.00
29/01/2016	R208 On 03-November-16			Bond Future	9.11	91.2010	92.3170	91.2010	0.00
29/01/2016	R208 On 03-November-16	9.57	Call	Bond Future	2518	2	3	2	0.00
29/01/2016	R208 On 03-November-16	9.59	Call	Bond Future	2562	2	3	2	0.00
29/01/2016	R208 On 03-November-16	9.58	Call	Bond Future	2540	2	3	2	0.00
29/01/2016	R208 On 03-November-16	9.57	Put	Bond Future	987	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
29/01/2016	R208 On 03-November-16	9.58	Put	Bond Future	976	1	1	1	0.00
29/01/2016	R208 On 03-November-16	9.59	Put	Bond Future	965	1	1	1	0.00
29/01/2016	R209 On 04-February-16			Bond Future	9.70	70.6003	71.9555	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
29/01/2016	R209 On 04-February-16	9.52	Call	Bond Future	216	0	0	0	0.00
29/01/2016	R209 On 04-February-16	8.76	Put	Bond Future	6729	8	7	8	0.00
29/01/2016	R209 On 04-February-16	8.74	Put	Bond Future	6883	8	7	8	0.00
29/01/2016	R209 On 04-February-16	9.52	Put	Bond Future	1430	3	1	3	2,200.00
29/01/2016	R209 On 04-February-16	8.75	Put	Bond Future	6806	8	7	8	0.00
29/01/2016	R209 On 05-May-16			Bond Future	9.76	68.7139	70.0929	68.7139	13,001.00
29/01/2016	R209 On 05-May-16	9.00	Call	Bond Future	813	1	1	1	6,700.00
29/01/2016	R209 On 05-May-16	9.01	Call	Bond Future	828	1	1	1	0.00
29/01/2016	R209 On 05-May-16	8.25	Call	Bond Future	159	0	0	0	6,700.00
29/01/2016	R209 On 05-May-16	8.99	Call	Bond Future	798	1	1	1	0.00
29/01/2016	R209 On 05-May-16	9.01	Put	Bond Future	6081	7	6	7	0.00
29/01/2016	R209 On 05-May-16	9.00	Put	Bond Future	6140	7	6	7	0.00
29/01/2016	R209 On 05-May-16	8.99	Put	Bond Future	6199	7	6	7	0.00
29/01/2016	R209 On 05-May-16	8.25	Put	Bond Future	11351	13	11	13	0.00
29/01/2016	R209 On 04-August-16			Bond Future	9.82	70.0236	71.4276	70.0236	0.00
29/01/2016	R209 On 04-August-16	10.60	Call	Bond Future	6456	5	6	5	6,000.00
29/01/2016	R209 On 04-August-16	9.24	Call	Bond Future	1965	2	2	2	0.00
29/01/2016	R209 On 04-August-16	9.26	Call	Bond Future	2011	2	2	2	0.00
29/01/2016	R209 On 04-August-16	9.25	Call	Bond Future	1988	2	2	2	0.00
29/01/2016	R209 On 04-August-16	9.60	Call	Bond Future	2895	2	3	2	6,000.00
29/01/2016	R209 On 04-August-16	9.26	Put	Bond Future	5812	7	6	7	0.00
29/01/2016	R209 On 04-August-16	10.60	Put	Bond Future	1627	2	2	2	0.00
29/01/2016	R209 On 04-August-16	9.24	Put	Bond Future	5908	7	6	7	0.00
29/01/2016	R209 On 04-August-16	9.25	Put	Bond Future	5860	7	6	7	0.00
29/01/2016	R209 On 04-August-16	9.60	Put	Bond Future	4345	5	4	5	0.00
29/01/2016	R209 On 03-November-16			Bond Future	9.86	68.2902	69.7217	68.2902	0.00
29/01/2016	R209 On 03-November-16	10.24	Call	Bond Future	4690	4	5	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	R209 On 03-November-16	10.26	Call	Bond Future	4765	4	5	4	0.00
29/01/2016	R209 On 03-November-16	10.25	Call	Bond Future	4728	4	5	4	0.00
29/01/2016	R209 On 03-November-16	10.26	Put	Bond Future	2231	3	2	3	0.00
29/01/2016	R209 On 03-November-16	10.25	Put	Bond Future	2254	3	2	3	0.00
29/01/2016	R209 On 03-November-16	10.24	Put	Bond Future	2278	3	2	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
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	6	6	0.00
29/01/2016	R210 On 04-February-16	185.01	Put	Bond Future	5623	6	6	6	0.00
29/01/2016	R210 On 04-February-16	184.99	Put	Bond Future	5603	6	6	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	5	5	0.00
29/01/2016	R210 On 05-May-16	185.00	Put	Bond Future	4595	5	5	5	0.00
29/01/2016	R210 On 05-May-16	185.01	Put	Bond Future	4605	5	5	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	2	2	0.00
29/01/2016	R210 On 04-August-16	181.50	Call	Bond Future	2332	2	2	2	0.00
29/01/2016	R210 On 04-August-16	181.52	Call	Bond Future	2312	2	2	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	4	4	0.00
29/01/2016	R211 On 04-February-16	139.00	Put	Bond Future	4345	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
29/01/2016	R211 On 04-February-16	139.01	Put	Bond Future	4355	4	4	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	2	2	0.00
29/01/2016	R211 On 05-May-16	139.00	Put	Bond Future	1955	2	2	2	0.00
29/01/2016	R211 On 05-May-16	139.01	Put	Bond Future	1965	2	2	2	0.00
29/01/2016	R211 On 04-August-16			Bond Future	137.92	137.9340	137.9155	137.9340	0.00
29/01/2016	R211 On 04-August-16	137.09	Call	Bond Future	825	1	1	1	0.00
29/01/2016	R211 On 04-August-16	137.07	Call	Bond Future	845	1	1	1	0.00
29/01/2016	R211 On 04-August-16	137.08	Call	Bond Future	835	1	1	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	6	6	0.00
29/01/2016	R212 On 04-February-16	146.01	Put	Bond Future	6178	6	6	6	0.00
29/01/2016	R212 On 04-February-16	145.99	Put	Bond Future	6158	6	6	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	3	3	0.00
29/01/2016	R212 On 05-May-16	144.99	Put	Bond Future	2676	3	3	3	0.00
29/01/2016	R212 On 05-May-16	145.01	Put	Bond Future	2696	3	3	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	1	1	0.00
29/01/2016	R212 On 04-August-16	142.43	Call	Bond Future	685	1	1	1	0.00
29/01/2016	R212 On 04-August-16	142.42	Call	Bond Future	695	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
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	82.7782	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	6	7	0.00
29/01/2016	R213 On 04-February-16	8.74	Put	Bond Future	5932	7	6	7	0.00
29/01/2016	R213 On 04-February-16	8.76	Put	Bond Future	5784	7	6	7	0.00
29/01/2016	R213 On 05-May-16			Bond Future	9.65	79.1512	80.7093	79.1512	9,082.00
29/01/2016	R213 On 05-May-16	8.74	Call	Bond Future	611	0	1	0	0.00
29/01/2016	R213 On 05-May-16	8.75	Call	Bond Future	623	0	1	0	0.00
29/01/2016	R213 On 05-May-16	8.76	Call	Bond Future	636	0	1	0	0.00
29/01/2016	R213 On 05-May-16	8.75	Put	Bond Future	6886	8	7	8	0.00
29/01/2016	R213 On 05-May-16	8.74	Put	Bond Future	6948	8	7	8	0.00
29/01/2016	R213 On 05-May-16	8.76	Put	Bond Future	6825	8	7	8	0.00
29/01/2016	R213 On 04-August-16			Bond Future	9.70	80.6594	82.2458	80.6594	0.00
29/01/2016	R213 On 04-August-16	8.99	Call	Bond Future	1640	1	2	1	0.00
29/01/2016	R213 On 04-August-16	9.01	Call	Bond Future	1680	1	2	1	0.00
29/01/2016	R213 On 04-August-16	9.00	Call	Bond Future	1660	1	2	1	0.00
29/01/2016	R213 On 04-August-16	8.99	Put	Bond Future	6508	8	7	8	0.00
29/01/2016	R213 On 04-August-16	9.01	Put	Bond Future	6406	8	6	8	0.00
29/01/2016	R213 On 04-August-16	9.00	Put	Bond Future	6456	8	6	8	0.00
29/01/2016	R213 On 03-November-16			Bond Future	9.75	78.7402	80.3576	78.7402	0.00
29/01/2016	R213 On 03-November-16	10.20	Call	Bond Future	4934	4	5	4	0.00
29/01/2016	R213 On 03-November-16	10.19	Call	Bond Future	4895	4	5	4	0.00
29/01/2016	R213 On 03-November-16	10.18	Call	Bond Future	4856	4	5	4	0.00
29/01/2016	R213 On 03-November-16	10.19	Put	Bond Future	2096	3	2	3	0.00
29/01/2016	R213 On 03-November-16	10.20	Put	Bond Future	2074	3	2	3	0.00
29/01/2016	R213 On 03-November-16	10.18	Put	Bond Future	2119	3	2	3	0.00
29/01/2016	R214 On 04-February-16			Bond Future	9.80	70.8987	72.2604	70.8987	24,455.00

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 04-February-16	9.45	Call	Bond Future	52	0	0	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	0	0	0.00
29/01/2016	R214 On 04-February-16	9.45	Put	Bond Future	2565	4	3	4	25.00
29/01/2016	R214 On 04-February-16	8.01	Put	Bond Future	14426	16	14	16	0.00
29/01/2016	R214 On 04-February-16	9.35	Put	Bond Future	3267	5	3	5	25.00
29/01/2016	R214 On 04-February-16	8.00	Put	Bond Future	14520	16	15	16	0.00
29/01/2016	R214 On 04-February-16	7.99	Put	Bond Future	14614	16	15	16	0.00
29/01/2016	R214 On 05-May-16			Bond Future	9.87	68.8712	70.2568	68.8712	11,491.00
29/01/2016	R214 On 05-May-16	8.99	Call	Bond Future	686	0	1	0	0.00
29/01/2016	R214 On 05-May-16	9.01	Call	Bond Future	713	0	1	0	0.00
29/01/2016	R214 On 05-May-16	9.00	Call	Bond Future	699	0	1	0	0.00
29/01/2016	R214 On 05-May-16	9.30	Call	Bond Future	1212	1	1	1	0.00
29/01/2016	R214 On 05-May-16	9.01	Put	Bond Future	6976	8	7	8	0.00
29/01/2016	R214 On 05-May-16	9.00	Put	Bond Future	7041	8	7	8	0.00
29/01/2016	R214 On 05-May-16	8.99	Put	Bond Future	7106	8	7	8	0.00
29/01/2016	R214 On 05-May-16	9.30	Put	Bond Future	5253	6	5	6	0.00
29/01/2016	R214 On 04-August-16			Bond Future	9.92	70.1836	71.5944	70.1836	0.00
29/01/2016	R214 On 04-August-16	9.30	Call	Bond Future	1960	2	2	2	1,300.00
29/01/2016	R214 On 04-August-16	11.30	Call	Bond Future	9223	8	9	8	6,300.00
29/01/2016	R214 On 04-August-16	9.24	Call	Bond Future	1824	1	2	1	0.00
29/01/2016	R214 On 04-August-16	9.26	Call	Bond Future	1869	1	2	1	0.00
29/01/2016	R214 On 04-August-16	9.25	Call	Bond Future	1847	1	2	1	0.00
29/01/2016	R214 On 04-August-16	8.55	Call	Bond Future	709	1	1	1	1,300.00
29/01/2016	R214 On 04-August-16	10.30	Call	Bond Future	5064	4	5	4	6,300.00
29/01/2016	R214 On 04-August-16	9.26	Put	Bond Future	6570	8	7	8	0.00
29/01/2016	R214 On 04-August-16	9.24	Put	Bond Future	6676	8	7	8	0.00
29/01/2016	R214 On 04-August-16	9.30	Put	Bond Future	6362	7	6	7	0.00
29/01/2016	R214 On 04-August-16	11.30	Put	Bond Future	879	1	1	1	0.00
29/01/2016	R214 On 04-August-16	10.30	Put	Bond Future	2581	3	3	3	0.00
29/01/2016	R214 On 04-August-16	9.25	Put	Bond Future	6623	8	7	8	0.00
29/01/2016	R214 On 04-August-16	8.55	Put	Bond Future	11081	12	11	12	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 03-November-16			Bond Future	9.96	68.3061	69.7445	68.3061	0.00
29/01/2016	R214 On 03-November-16	10.33	Call	Bond Future	4786	4	5	4	0.00
29/01/2016	R214 On 03-November-16	10.35	Call	Bond Future	4863	4	5	4	0.00
29/01/2016	R214 On 03-November-16	10.34	Call	Bond Future	4825	4	5	4	0.00
29/01/2016	R214 On 03-November-16	10.33	Put	Bond Future	2389	3	2	3	0.00
29/01/2016	R214 On 03-November-16	10.34	Put	Bond Future	2365	3	2	3	0.00
29/01/2016	R214 On 03-November-16	10.35	Put	Bond Future	2340	3	2	3	0.00
29/01/2016	R248 On 04-February-16			Bond Future	9.88	91.2658	92.9898	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	0	0	0.00
29/01/2016	R248 On 04-February-16	9.55	Call	Bond Future	85	0	0	0	0.00
29/01/2016	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
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	4	6	75.00
29/01/2016	R248 On 04-February-16	9.00	Put	Bond Future	8304	10	8	10	0.00
29/01/2016	R248 On 04-February-16	9.01	Put	Bond Future	8202	10	8	10	0.00
29/01/2016	R248 On 04-February-16	8.99	Put	Bond Future	8407	10	8	10	0.00
29/01/2016	R248 On 04-February-16	9.55	Put	Bond Future	3045	5	3	5	75.00
29/01/2016	R248 On 05-May-16			Bond Future	9.94	88.4618	90.2161	88.4618	26,357.00
29/01/2016	R248 On 05-May-16	8.99	Call	Bond Future	749	1	1	1	0.00
29/01/2016	R248 On 05-May-16	9.00	Call	Bond Future	764	1	1	1	0.00
29/01/2016	R248 On 05-May-16	9.01	Call	Bond Future	780	1	1	1	0.00
29/01/2016	R248 On 05-May-16	9.00	Put	Bond Future	9619	11	10	11	0.00
29/01/2016	R248 On 05-May-16	8.99	Put	Bond Future	9706	11	10	11	0.00
29/01/2016	R248 On 05-May-16	9.01	Put	Bond Future	9533	11	10	11	0.00
29/01/2016	R248 On 04-August-16			Bond Future	10.00	90.1475	91.9337	90.1475	0.00
29/01/2016	R248 On 04-August-16	9.25	Call	Bond Future	2110	2	2	2	0.00
29/01/2016	R248 On 04-August-16	9.24	Call	Bond Future	2084	2	2	2	0.00
29/01/2016	R248 On 04-August-16	9.26	Call	Bond Future	2136	2	2	2	0.00
29/01/2016	R248 On 04-August-16	9.26	Put	Bond Future	8880	10	9	10	0.00
29/01/2016	R248 On 04-August-16	9.25	Put	Bond Future	8950	10	9	10	0.00
29/01/2016	R248 On 04-August-16	9.24	Put	Bond Future	9022	10	9	10	0.00
29/01/2016	R248 On 03-November-16			Bond Future	10.04	87.5325	89.3536	87.5325	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 03-November-16	10.39	Call	Bond Future	5968	5	6	5	0.00
29/01/2016	R248 On 03-November-16	10.38	Call	Bond Future	5921	5	6	5	0.00
29/01/2016	R248 On 03-November-16	10.37	Call	Bond Future	5873	5	6	5	0.00
29/01/2016	R248 On 03-November-16	10.38	Put	Bond Future	3166	4	3	4	0.00
29/01/2016	R248 On 03-November-16	10.39	Put	Bond Future	3134	4	3	4	0.00
29/01/2016	R248 On 03-November-16	10.37	Put	Bond Future	3199	4	3	4	0.00