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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For January 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2016	2025 On 04-February-16			Bond Future	121.68	121.6963	121.6753	121.6963	2,111.00
20/01/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2025 On 04-February-16	125.99	Put	Bond Future	4315	4	4315	4	0.00
20/01/2016	2025 On 04-February-16	126.00	Put	Bond Future	4325	4	4325	4	0.00
20/01/2016	2025 On 04-February-16	126.01	Put	Bond Future	4335	4	4335	4	0.00
20/01/2016	2025 On 05-May-16			Bond Future	123.84	123.8624	123.8406	123.8624	2,308.00
20/01/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2025 On 05-May-16	126.00	Put	Bond Future	2159	2	2159	2	0.00
20/01/2016	2025 On 05-May-16	126.01	Put	Bond Future	2169	2	2169	2	0.00
20/01/2016	2025 On 05-May-16	125.99	Put	Bond Future	2149	2	2149	2	0.00
20/01/2016	2025 On 04-August-16			Bond Future	124.96	123.8600	124.9629	123.8600	0.00
20/01/2016	2025 On 04-August-16	123.86	Call	Bond Future	1103	0	1103	0	0.00
20/01/2016	2025 On 04-August-16	123.87	Call	Bond Future	1093	0	1093	0	0.00
20/01/2016	2025 On 04-August-16	123.85	Call	Bond Future	1113	0	1113	0	0.00
20/01/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
20/01/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
20/01/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
20/01/2016	2030 On 04-February-16			Bond Future	10.00	84.7268	10.0046	84.7268	14,792.00
20/01/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2030 On 04-February-16	8.75	Put	Bond Future	8935	9	8935	9	0.00
20/01/2016	2030 On 04-February-16	8.74	Put	Bond Future	9012	10	9012	10	0.00
20/01/2016	2030 On 04-February-16	8.76	Put	Bond Future	8859	9	8859	9	0.00
20/01/2016	2030 On 05-May-16			Bond Future	10.09	86.2475	10.0926	86.2475	0.00
20/01/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2030 On 05-May-16	9.00	Put	Bond Future	7577	8	7577	8	0.00
20/01/2016	2030 On 05-May-16	8.99	Put	Bond Future	7651	8	7651	8	0.00

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20/01/2016	2030 On 05-May-16	9.01	Put	Bond Future	7503	8	7503	8	0.00
20/01/2016	2030 On 04-August-16			Bond Future	10.17	10.1700	10.1728	10.1700	0.00
20/01/2016	2030 On 04-August-16	10.17	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2030 On 04-August-16	10.17	Put	Bond Future	18	0	18	0	0.00
20/01/2016	2032 On 04-February-16			Bond Future	10.12	87.6525	10.1198	87.6525	8,437.00
20/01/2016	2032 On 04-February-16	9.20	Call	Bond Future	8	0	8	0	0.00
20/01/2016	2032 On 04-February-16	9.30	Call	Bond Future	17	0	17	0	0.00
20/01/2016	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2032 On 04-February-16	9.30	Put	Bond Future	6053	7	6053	7	22.00
20/01/2016	2032 On 04-February-16	9.20	Put	Bond Future	6823	7	6823	7	22.00
20/01/2016	2032 On 04-February-16	8.70	Put	Bond Future	10860	11	10860	11	0.00
20/01/2016	2032 On 04-February-16	8.71	Put	Bond Future	10777	11	10777	11	0.00
20/01/2016	2032 On 04-February-16	8.69	Put	Bond Future	10944	12	10944	12	0.00
20/01/2016	2032 On 05-May-16			Bond Future	10.21	85.0683	10.2061	85.0683	856.00
20/01/2016	2032 On 05-May-16	9.01	Call	Bond Future	474	0	474	0	0.00
20/01/2016	2032 On 05-May-16	8.99	Call	Bond Future	456	0	456	0	0.00
20/01/2016	2032 On 05-May-16	9.00	Call	Bond Future	465	0	465	0	0.00
20/01/2016	2032 On 05-May-16	8.99	Put	Bond Future	9487	10	9487	10	0.00
20/01/2016	2032 On 05-May-16	9.01	Put	Bond Future	9346	10	9346	10	0.00
20/01/2016	2032 On 05-May-16	9.00	Put	Bond Future	9416	10	9416	10	0.00
20/01/2016	2032 On 04-August-16			Bond Future	10.28	86.7030	10.2832	86.7030	0.00
20/01/2016	2032 On 04-August-16	8.99	Call	Bond Future	959	1	959	1	0.00
20/01/2016	2032 On 04-August-16	9.01	Call	Bond Future	985	1	985	1	0.00
20/01/2016	2032 On 04-August-16	9.00	Call	Bond Future	972	1	972	1	0.00
20/01/2016	2032 On 04-August-16	9.00	Put	Bond Future	10396	11	10396	11	0.00
20/01/2016	2032 On 04-August-16	9.01	Put	Bond Future	10329	11	10329	11	0.00
20/01/2016	2032 On 04-August-16	8.99	Put	Bond Future	10462	11	10462	11	0.00
20/01/2016	2032 On 03-November-16			Bond Future	10.35	10.2900	10.3453	10.2900	0.00
20/01/2016	2032 On 03-November-16	10.28	Call	Bond Future	3466	0	3466	0	0.00
20/01/2016	2032 On 03-November-16	10.30	Call	Bond Future	3530	0	3530	0	0.00
20/01/2016	2032 On 03-November-16	10.29	Call	Bond Future	3498	0	3498	0	0.00
20/01/2016	2032 On 03-November-16	10.28	Put	Bond Future	3905	0	3905	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
20/01/2016	2032 On 03-November-16	10.29	Put	Bond Future	3870	0	3870	0	0.00
20/01/2016	2032 On 03-November-16	10.30	Put	Bond Future	3835	0	3835	0	0.00
20/01/2016	2033 On 04-February-16			Bond Future	102.56	102.5737	102.5567	102.5737	185.00
20/01/2016	2033 On 04-February-16	102.41	Call	Bond Future	147	0	147	0	0.00
20/01/2016	2033 On 04-February-16	102.40	Call	Bond Future	157	0	157	0	0.00
20/01/2016	2033 On 04-February-16	102.39	Call	Bond Future	167	0	167	0	0.00
20/01/2016	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
20/01/2016	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
20/01/2016	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
20/01/2016	2033 On 05-May-16			Bond Future	103.41	103.4241	103.4065	103.4241	160.00
20/01/2016	2033 On 05-May-16	102.40	Call	Bond Future	1006	1	1006	1	0.00
20/01/2016	2033 On 05-May-16	102.39	Call	Bond Future	1016	1	1016	1	0.00
20/01/2016	2033 On 05-May-16	102.41	Call	Bond Future	996	1	996	1	0.00
20/01/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
20/01/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
20/01/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
20/01/2016	2037 On 04-February-16			Bond Future	10.21	84.9909	10.2138	84.9909	51,134.00
20/01/2016	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2037 On 04-February-16	9.43	Call	Bond Future	25	0	25	0	0.00
20/01/2016	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2037 On 04-February-16	9.30	Call	Bond Future	9	0	9	0	0.00
20/01/2016	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2037 On 04-February-16	8.75	Put	Bond Future	12320	13	12320	13	0.00
20/01/2016	2037 On 04-February-16	8.74	Put	Bond Future	12414	13	12414	13	0.00
20/01/2016	2037 On 04-February-16	9.43	Put	Bond Future	6293	7	6293	7	16.00
20/01/2016	2037 On 04-February-16	8.76	Put	Bond Future	12227	13	12227	13	0.00
20/01/2016	2037 On 04-February-16	9.30	Put	Bond Future	7388	8	7388	8	16.00
20/01/2016	2037 On 05-May-16			Bond Future	10.30	86.5164	10.2968	86.5164	14.00
20/01/2016	2037 On 05-May-16	8.99	Call	Bond Future	415	0	415	0	0.00
20/01/2016	2037 On 05-May-16	9.00	Call	Bond Future	423	0	423	0	0.00
20/01/2016	2037 On 05-May-16	9.01	Call	Bond Future	432	0	432	0	0.00
20/01/2016	2037 On 05-May-16	9.00	Put	Bond Future	11039	11	11039	11	0.00
20/01/2016	2037 On 05-May-16	9.01	Put	Bond Future	10958	11	10958	11	0.00
20/01/2016	2037 On 05-May-16	8.99	Put	Bond Future	11120	12	11120	12	0.00

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20/01/2016	2037 On 04-August-16			Bond Future	10.37	83.9192	10.3729	83.9192	0.00
20/01/2016	2037 On 04-August-16	9.25	Call	Bond Future	1316	1	1316	1	0.00
20/01/2016	2037 On 04-August-16	9.26	Call	Bond Future	1332	1	1332	1	0.00
20/01/2016	2037 On 04-August-16	9.24	Call	Bond Future	1299	1	1299	1	0.00
20/01/2016	2037 On 04-August-16	9.25	Put	Bond Future	10260	11	10260	11	0.00
20/01/2016	2037 On 04-August-16	9.26	Put	Bond Future	10190	10	10190	10	0.00
20/01/2016	2037 On 04-August-16	9.24	Put	Bond Future	10329	11	10329	11	0.00
20/01/2016	2037 On 03-November-16			Bond Future	10.43	10.3600	10.4295	10.3600	0.00
20/01/2016	2037 On 03-November-16	10.35	Call	Bond Future	3747	0	3747	0	0.00
20/01/2016	2037 On 03-November-16	10.36	Call	Bond Future	3782	0	3782	0	0.00
20/01/2016	2037 On 03-November-16	10.37	Call	Bond Future	3816	0	3816	0	0.00
20/01/2016	2037 On 03-November-16	10.36	Put	Bond Future	4289	0	4289	0	0.00
20/01/2016	2037 On 03-November-16	10.37	Put	Bond Future	4251	0	4251	0	0.00
20/01/2016	2037 On 03-November-16	10.35	Put	Bond Future	4328	0	4328	0	0.00
20/01/2016	2038 On 04-February-16			Bond Future	127.03	127.0550	127.0337	127.0550	9,103.00
20/01/2016	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2038 On 04-February-16	131.01	Put	Bond Future	3976	4	3976	4	0.00
20/01/2016	2038 On 04-February-16	131.00	Put	Bond Future	3966	4	3966	4	0.00
20/01/2016	2038 On 04-February-16	130.99	Put	Bond Future	3956	4	3956	4	0.00
20/01/2016	2038 On 05-May-16			Bond Future	129.29	129.3165	129.2942	129.3165	8,995.00
20/01/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2038 On 05-May-16	130.99	Put	Bond Future	1696	2	1696	2	0.00
20/01/2016	2038 On 05-May-16	131.00	Put	Bond Future	1706	2	1706	2	0.00
20/01/2016	2038 On 05-May-16	131.01	Put	Bond Future	1716	2	1716	2	0.00
20/01/2016	2038 On 04-August-16			Bond Future	130.36	129.3100	130.3650	129.3100	0.00
20/01/2016	2038 On 04-August-16	129.31	Call	Bond Future	1055	0	1055	0	0.00
20/01/2016	2038 On 04-August-16	129.30	Call	Bond Future	1065	0	1065	0	0.00
20/01/2016	2038 On 04-August-16	129.32	Call	Bond Future	1045	0	1045	0	0.00
20/01/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
20/01/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00

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20/01/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
20/01/2016	2040 On 04-February-16			Bond Future	10.29	88.2795	10.2939	88.2795	1,820.00
20/01/2016	2040 On 04-February-16	9.50	Call	Bond Future	25	0	25	0	0.00
20/01/2016	2040 On 04-February-16	9.51	Call	Bond Future	27	0	27	0	0.00
20/01/2016	2040 On 04-February-16	9.49	Call	Bond Future	23	0	23	0	0.00
20/01/2016	2040 On 04-February-16	9.50	Put	Bond Future	6767	7	6767	7	0.00
20/01/2016	2040 On 04-February-16	9.51	Put	Bond Future	6679	7	6679	7	0.00
20/01/2016	2040 On 04-February-16	9.49	Put	Bond Future	6856	7	6856	7	0.00
20/01/2016	2040 On 05-May-16			Bond Future	10.38	89.8640	10.3776	89.8640	0.00
20/01/2016	2040 On 05-May-16	9.51	Call	Bond Future	1033	1	1033	1	0.00
20/01/2016	2040 On 05-May-16	9.50	Call	Bond Future	1015	1	1015	1	0.00
20/01/2016	2040 On 05-May-16	9.49	Call	Bond Future	997	1	997	1	0.00
20/01/2016	2040 On 05-May-16	9.50	Put	Bond Future	8407	9	8407	9	0.00
20/01/2016	2040 On 05-May-16	9.51	Put	Bond Future	8334	9	8334	9	0.00
20/01/2016	2040 On 05-May-16	9.49	Put	Bond Future	8479	9	8479	9	0.00
20/01/2016	2040 On 04-August-16			Bond Future	10.45	87.0806	10.4546	87.0806	0.00
20/01/2016	2040 On 04-August-16	9.50	Call	Bond Future	1730	1	1730	1	0.00
20/01/2016	2040 On 04-August-16	9.51	Call	Bond Future	1752	1	1752	1	0.00
20/01/2016	2040 On 04-August-16	9.49	Call	Bond Future	1710	1	1710	1	0.00
20/01/2016	2040 On 04-August-16	9.50	Put	Bond Future	9705	10	9705	10	0.00
20/01/2016	2040 On 04-August-16	9.51	Put	Bond Future	9637	10	9637	10	0.00
20/01/2016	2040 On 04-August-16	9.49	Put	Bond Future	9774	10	9774	10	0.00
20/01/2016	2044 On 04-February-16			Bond Future	10.27	85.7399	10.2733	85.7399	20,089.00
20/01/2016	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2044 On 04-February-16	9.58	Call	Bond Future	49	0	49	0	0.00
20/01/2016	2044 On 04-February-16	9.01	Put	Bond Future	11289	12	11289	12	0.00
20/01/2016	2044 On 04-February-16	9.58	Put	Bond Future	5946	6	5946	6	0.00
20/01/2016	2044 On 04-February-16	8.99	Put	Bond Future	11488	12	11488	12	0.00
20/01/2016	2044 On 04-February-16	9.00	Put	Bond Future	11388	12	11388	12	0.00
20/01/2016	2044 On 05-May-16			Bond Future	10.35	87.2788	10.3537	87.2788	400.00
20/01/2016	2044 On 05-May-16	8.99	Call	Bond Future	389	0	389	0	0.00
20/01/2016	2044 On 05-May-16	9.01	Call	Bond Future	406	0	406	0	0.00

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20/01/2016	2044 On 05-May-16	9.00	Call	Bond Future	397	0	397	0	0.00
20/01/2016	2044 On 05-May-16	9.01	Put	Bond Future	12320	13	12320	13	0.00
20/01/2016	2044 On 05-May-16	8.99	Put	Bond Future	12502	13	12502	13	0.00
20/01/2016	2044 On 05-May-16	9.00	Put	Bond Future	12411	13	12411	13	0.00
20/01/2016	2044 On 04-August-16			Bond Future	10.43	84.5710	10.4274	84.5710	0.00
20/01/2016	2044 On 04-August-16	9.51	Call	Bond Future	1807	1	1807	1	0.00
20/01/2016	2044 On 04-August-16	9.50	Call	Bond Future	1785	1	1785	1	0.00
20/01/2016	2044 On 04-August-16	9.49	Call	Bond Future	1764	1	1764	1	0.00
20/01/2016	2044 On 04-August-16	9.50	Put	Bond Future	9608	10	9608	10	0.00
20/01/2016	2044 On 04-August-16	9.49	Put	Bond Future	9678	10	9678	10	0.00
20/01/2016	2044 On 04-August-16	9.51	Put	Bond Future	9540	10	9540	10	0.00
20/01/2016	2044 On 03-November-16			Bond Future	10.48	10.4200	10.4824	10.4200	0.00
20/01/2016	2044 On 03-November-16	10.42	Call	Bond Future	4075	0	4075	0	0.00
20/01/2016	2044 On 03-November-16	10.43	Call	Bond Future	4112	0	4112	0	0.00
20/01/2016	2044 On 03-November-16	10.41	Call	Bond Future	4038	0	4038	0	0.00
20/01/2016	2044 On 03-November-16	10.42	Put	Bond Future	4560	0	4560	0	0.00
20/01/2016	2044 On 03-November-16	10.43	Put	Bond Future	4519	0	4519	0	0.00
20/01/2016	2044 On 03-November-16	10.41	Put	Bond Future	4602	0	4602	0	0.00
20/01/2016	2046 On 04-February-16			Bond Future	128.15	128.1667	128.1457	128.1667	7,862.00
20/01/2016	2046 On 04-February-16	127.99	Call	Bond Future	156	0	156	0	0.00
20/01/2016	2046 On 04-February-16	128.01	Call	Bond Future	136	0	136	0	0.00
20/01/2016	2046 On 04-February-16	128.00	Call	Bond Future	146	0	146	0	0.00
20/01/2016	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
20/01/2016	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
20/01/2016	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
20/01/2016	2046 On 05-May-16			Bond Future	129.00	129.0183	128.9964	129.0183	4,778.00
20/01/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2046 On 05-May-16	129.99	Put	Bond Future	994	1	994	1	0.00
20/01/2016	2046 On 05-May-16	130.01	Put	Bond Future	1014	1	1014	1	0.00
20/01/2016	2046 On 05-May-16	130.00	Put	Bond Future	1004	1	1004	1	0.00
20/01/2016	2046 On 04-August-16			Bond Future	131.47	129.0100	131.4667	129.0100	0.00
20/01/2016	2046 On 04-August-16	129.00	Call	Bond Future	2467	0	2467	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
20/01/2016	2046 On 04-August-16	129.01	Call	Bond Future	2457	0	2457	0	0.00
20/01/2016	2046 On 04-August-16	129.02	Call	Bond Future	2447	0	2447	0	0.00
20/01/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
20/01/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
20/01/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
20/01/2016	2050 On 04-February-16			Bond Future	137.00	136.6987	137.0049	136.6987	8,590.00
20/01/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
20/01/2016	2050 On 04-February-16	138.00	Put	Bond Future	995	1	995	1	0.00
20/01/2016	2050 On 04-February-16	138.01	Put	Bond Future	1005	1	1005	1	0.00
20/01/2016	2050 On 04-February-16	137.99	Put	Bond Future	985	1	985	1	0.00
20/01/2016	2050 On 05-May-16			Bond Future	139.44	139.1317	139.4428	139.1317	6,714.00
20/01/2016	2050 On 05-May-16	137.99	Call	Bond Future	1453	1	1453	1	0.00
20/01/2016	2050 On 05-May-16	138.01	Call	Bond Future	1433	1	1433	1	0.00
20/01/2016	2050 On 05-May-16	138.00	Call	Bond Future	1443	1	1443	1	0.00
20/01/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
20/01/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
20/01/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
20/01/2016	2050 On 04-August-16			Bond Future	140.55	139.1300	140.5485	139.1300	0.00
20/01/2016	2050 On 04-August-16	139.12	Call	Bond Future	1428	0	1428	0	0.00
20/01/2016	2050 On 04-August-16	139.14	Call	Bond Future	1408	0	1408	0	0.00
20/01/2016	2050 On 04-August-16	139.13	Call	Bond Future	1418	0	1418	0	0.00
20/01/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
20/01/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
20/01/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
20/01/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	AL37 On 04-February-16			Index Future	452.76	452.0620	452.7600	452.0620	2.00
20/01/2016	AL37 On 05-May-16			Index Future	460.88	460.1740	460.8820	460.1740	0.00
20/01/2016	AL37 On 04-August-16			Index Future	469.63	460.1700	469.6290	460.1700	0.00
20/01/2016	AL7T On 04-February-16			Index Future	516.07	514.4250	516.0670	514.4250	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
20/01/2016	AL7T On 05-May-16			Index Future	525.33	523.6560	525.3250	523.6560	0.00
20/01/2016	AL7T On 04-August-16			Index Future	535.30	523.6500	535.2950	523.6500	0.00
20/01/2016	ALBI On 04-February-16			Index Future	469.75	467.8130	469.7520	467.8130	660.00
20/01/2016	ALBI On 05-May-16			Index Future	478.18	476.2070	478.1800	476.2070	0.00
20/01/2016	ALBI On 04-August-16			Index Future	487.26	485.2540	487.2550	485.2540	0.00
20/01/2016	ALBI On 03-November-16			Index Future	497.15	476.0000	497.1490	476.0000	0.00
20/01/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/01/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2016	EL28 On 04-February-16			Bond Future	125.93	126.2086	125.9281	126.2086	0.00
20/01/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
20/01/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
20/01/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
20/01/2016	EL28 On 04-February-16	129.00	Put	Bond Future	3072	3	3072	3	0.00
20/01/2016	EL28 On 04-February-16	129.01	Put	Bond Future	3082	3	3082	3	0.00
20/01/2016	EL28 On 04-February-16	128.99	Put	Bond Future	3062	3	3062	3	0.00
20/01/2016	EL28 On 05-May-16			Bond Future	126.59	126.8798	126.5938	126.8798	0.00
20/01/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
20/01/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
20/01/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
20/01/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2406	2	2406	2	0.00
20/01/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2416	2	2416	2	0.00
20/01/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2396	2	2396	2	0.00
20/01/2016	EL28 On 04-August-16			Bond Future	129.02	126.8700	129.0182	126.8700	0.00
20/01/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2158	0	2158	0	0.00
20/01/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2148	0	2148	0	0.00
20/01/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2138	0	2138	0	0.00
20/01/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
20/01/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
20/01/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
20/01/2016	ES33 On 04-February-16			Bond Future	11.03	75.4344	11.0295	75.4344	8,710.00
20/01/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
20/01/2016	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
20/01/2016	ES33 On 04-February-16	9.99	Put	Bond Future	6722	7	6722	7	0.00
20/01/2016	ES33 On 04-February-16	10.00	Put	Bond Future	6653	7	6653	7	0.00
20/01/2016	ES33 On 04-February-16	10.01	Put	Bond Future	6584	7	6584	7	0.00
20/01/2016	ES33 On 05-May-16			Bond Future	11.14	72.9969	11.1411	72.9969	66.00
20/01/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
20/01/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
20/01/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
20/01/2016	ES33 On 05-May-16	10.01	Put	Bond Future	7233	8	7233	8	0.00
20/01/2016	ES33 On 05-May-16	10.00	Put	Bond Future	7301	8	7301	8	0.00
20/01/2016	ES33 On 05-May-16	9.99	Put	Bond Future	7370	8	7370	8	0.00
20/01/2016	ES33 On 04-August-16			Bond Future	11.24	74.3995	11.2445	74.3995	0.00
20/01/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
20/01/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
20/01/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
20/01/2016	ES33 On 04-August-16	10.24	Put	Bond Future	6266	7	6266	7	0.00
20/01/2016	ES33 On 04-August-16	10.26	Put	Bond Future	6133	7	6133	7	0.00
20/01/2016	ES33 On 04-August-16	10.25	Put	Bond Future	6199	7	6199	7	0.00
20/01/2016	ES33 On 03-November-16			Bond Future	11.34	11.3000	11.3350	11.3000	0.00
20/01/2016	ES33 On 03-November-16	11.30	Call	Bond Future	0	0	0	0	0.00
20/01/2016	ES33 On 03-November-16	11.31	Call	Bond Future	0	0	0	0	0.00
20/01/2016	ES33 On 03-November-16	11.29	Call	Bond Future	0	0	0	0	0.00
20/01/2016	ES33 On 03-November-16	11.29	Put	Bond Future	261	0	261	0	0.00
20/01/2016	ES33 On 03-November-16	11.31	Put	Bond Future	145	0	145	0	0.00
20/01/2016	ES33 On 03-November-16	11.30	Put	Bond Future	203	0	203	0	0.00
20/01/2016	ES42 On 04-February-16			Bond Future	11.14	79.6506	11.1435	79.6506	2,750.00
20/01/2016	ES42 On 05-May-16			Bond Future	11.25	76.8176	11.2544	76.8176	4,500.00
20/01/2016	GOVI On 04-February-16			GOVI	469.45	467.7280	469.4530	467.7280	483.00
20/01/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
20/01/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
20/01/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
20/01/2016	GOVI On 04-February-16	511.99	Put	GOVI	425370	44	425370	44	0.00
20/01/2016	GOVI On 04-February-16	512.00	Put	GOVI	425470	44	425470	44	0.00
20/01/2016	GOVI On 04-February-16	512.01	Put	GOVI	425570	44	425570	44	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
20/01/2016	GOVI On 05-May-16			GOVI	477.88	476.1220	477.8760	476.1220	146.00
20/01/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
20/01/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
20/01/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
20/01/2016	GOVI On 05-May-16	517.99	Put	GOVI	401140	42	401140	42	0.00
20/01/2016	GOVI On 05-May-16	518.00	Put	GOVI	401240	42	401240	42	0.00
20/01/2016	GOVI On 05-May-16	518.01	Put	GOVI	401340	42	401340	42	0.00
20/01/2016	GOVI On 04-August-16			GOVI	486.95	485.1660	486.9450	485.1660	0.00
20/01/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
20/01/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
20/01/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
20/01/2016	GOVI On 04-August-16	521.01	Put	GOVI	340650	36	340650	36	0.00
20/01/2016	GOVI On 04-August-16	520.99	Put	GOVI	340450	36	340450	36	0.00
20/01/2016	GOVI On 04-August-16	521.00	Put	GOVI	340550	36	340550	36	0.00
20/01/2016	GOVI On 03-November-16			GOVI	496.83	476.1200	496.8330	476.1200	0.00
20/01/2016	GOVI On 03-November-16	476.11	Call	GOVI	207230	0	207230	0	0.00
20/01/2016	GOVI On 03-November-16	476.12	Call	GOVI	207130	0	207130	0	0.00
20/01/2016	GOVI On 03-November-16	476.13	Call	GOVI	207030	0	207030	0	0.00
20/01/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
20/01/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
20/01/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
20/01/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/01/2016	IGOV On 04-February-16			Index Future	234.12	234.1350	234.1150	234.1350	1,039.00
20/01/2016	IGOV On 05-May-16			Index Future	238.28	238.3020	238.2810	238.3020	21.00
20/01/2016	IGOV On 04-August-16			Index Future	242.80	242.8220	242.7950	242.8220	0.00
20/01/2016	IGOV On 03-November-16			Index Future	247.71	238.3000	247.7080	238.3000	0.00
20/01/2016	ILBI On 04-February-16			Index Future	634.14	634.2830	634.1410	634.2830	157.00
20/01/2016	ILBI On 05-May-16			Index Future	644.92	645.0690	644.9220	645.0690	0.00
20/01/2016	ILBI On 04-August-16			Index Future	656.67	645.0600	656.6740	645.0600	0.00
20/01/2016	IS01 On 19-December-16			Interest Rate Swap	100.37	100.3813	100.3746	100.3813	0.00
20/01/2016	IS01 On 16-March-17			Interest Rate Swap	100.50	100.5091	100.4975	100.5091	0.00
20/01/2016	IS02 On 18-December-17			Interest Rate Swap	101.32	101.3540	101.3234	101.3540	0.00
20/01/2016	IS02 On 16-March-18			Interest Rate Swap	100.94	100.9799	100.9378	100.9799	0.00
20/01/2016	IS05 On 17-December-20			Interest Rate Swap	103.24	103.3283	103.2410	103.3283	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
20/01/2016	IS05 On 16-March-21			Interest Rate Swap	102.88	102.9710	102.8800	102.9710	0.00
20/01/2016	IS10 On 17-December-25			Interest Rate Swap	106.85	106.9976	106.8485	106.9976	0.00
20/01/2016	IS10 On 16-March-26			Interest Rate Swap	104.25	104.4051	104.2482	104.4051	0.00
20/01/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/01/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/01/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/01/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/01/2016	JBAF On 20-January-16			Jibar Tradeable Future	6.68	93.3200	6.6800	93.3200	0.00
20/01/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	2,000.00
20/01/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
20/01/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
20/01/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
20/01/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
20/01/2016	JBAF On 21-September-16			Jibar Tradeable Future	8.04	91.9600	8.0400	91.9600	0.00
20/01/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.34	91.6600	8.3400	91.6600	0.00
20/01/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.56	91.4400	8.5600	91.4400	0.00
20/01/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.76	91.2400	8.7600	91.2400	500.00
20/01/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.91	91.0900	8.9100	91.0900	0.00
20/01/2016	JBAF On 20-December-17			Jibar Tradeable Future	9.06	90.9400	9.0600	90.9400	0.00
20/01/2016	R023 On 04-February-16			Bond Future	9.58	93.9495	9.5799	93.9495	11,776.00
20/01/2016	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R023 On 04-February-16	7.99	Put	Bond Future	7955	8	7955	8	0.00
20/01/2016	R023 On 04-February-16	8.00	Put	Bond Future	7902	8	7902	8	0.00
20/01/2016	R023 On 04-February-16	8.01	Put	Bond Future	7849	8	7849	8	0.00
20/01/2016	R023 On 05-May-16			Bond Future	9.69	91.7058	9.6876	91.7058	0.00
20/01/2016	R023 On 05-May-16	8.26	Call	Bond Future	163	0	163	0	0.00
20/01/2016	R023 On 05-May-16	8.25	Call	Bond Future	159	0	159	0	0.00
20/01/2016	R023 On 05-May-16	8.24	Call	Bond Future	156	0	156	0	0.00
20/01/2016	R023 On 05-May-16	8.25	Put	Bond Future	7092	7	7092	7	0.00
20/01/2016	R023 On 05-May-16	8.24	Put	Bond Future	7139	7	7139	7	0.00
20/01/2016	R023 On 05-May-16	8.26	Put	Bond Future	7045	7	7045	7	0.00
20/01/2016	R023 On 04-August-16			Bond Future	9.78	93.4675	9.7824	93.4675	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
20/01/2016	R023 On 04-August-16	8.24	Call	Bond Future	384	0	384	0	0.00
20/01/2016	R023 On 04-August-16	8.26	Call	Bond Future	396	0	396	0	0.00
20/01/2016	R023 On 04-August-16	8.25	Call	Bond Future	390	0	390	0	0.00
20/01/2016	R023 On 04-August-16	8.25	Put	Bond Future	7567	8	7567	8	0.00
20/01/2016	R023 On 04-August-16	8.24	Put	Bond Future	7610	8	7610	8	0.00
20/01/2016	R023 On 04-August-16	8.26	Put	Bond Future	7524	8	7524	8	0.00
20/01/2016	R023 On 03-November-16			Bond Future	9.86	9.7400	9.8611	9.7400	0.00
20/01/2016	R023 On 03-November-16	9.73	Call	Bond Future	2000	0	2000	0	0.00
20/01/2016	R023 On 03-November-16	9.74	Call	Bond Future	2020	0	2020	0	0.00
20/01/2016	R023 On 03-November-16	9.75	Call	Bond Future	2041	0	2041	0	0.00
20/01/2016	R023 On 03-November-16	9.74	Put	Bond Future	2547	0	2547	0	0.00
20/01/2016	R023 On 03-November-16	9.75	Put	Bond Future	2524	0	2524	0	0.00
20/01/2016	R023 On 03-November-16	9.73	Put	Bond Future	2570	0	2570	0	0.00
20/01/2016	R035 On 04-February-16			Bond Future	10.36	91.7565	10.3550	91.7565	3,249.00
20/01/2016	R035 On 04-February-16	103.99	Call	Bond Future	79342	79	79342	79	0.00
20/01/2016	R035 On 04-February-16	104.01	Call	Bond Future	79344	79	79344	79	0.00
20/01/2016	R035 On 04-February-16	104.00	Call	Bond Future	79343	79	79343	79	0.00
20/01/2016	R035 On 04-February-16	104.00	Put	Bond Future	0	0	0	0	0.00
20/01/2016	R035 On 04-February-16	104.01	Put	Bond Future	0	0	0	0	0.00
20/01/2016	R035 On 04-February-16	103.99	Put	Bond Future	0	0	0	0	0.00
20/01/2016	R035 On 05-May-16			Bond Future	10.36	89.5486	10.3550	89.5486	856.00
20/01/2016	R035 On 05-May-16	10.35	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R035 On 05-May-16	10.37	Call	Bond Future	111	0	111	0	0.00
20/01/2016	R035 On 05-May-16	10.36	Call	Bond Future	37	0	37	0	0.00
20/01/2016	R035 On 05-May-16	10.35	Put	Bond Future	37	0	37	0	0.00
20/01/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
20/01/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
20/01/2016	R035 On 04-August-16			Bond Future	10.36	91.8250	10.3550	91.8250	0.00
20/01/2016	R035 On 04-August-16	10.36	Call	Bond Future	37	0	37	0	0.00
20/01/2016	R035 On 04-August-16	10.37	Call	Bond Future	111	0	111	0	0.00
20/01/2016	R035 On 04-August-16	10.35	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
20/01/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
20/01/2016	R035 On 04-August-16	10.35	Put	Bond Future	37	0	37	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
20/01/2016	R186 On 04-February-16			Bond Future	9.70	106.3730	9.6957	106.3730	60,694.00
20/01/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
20/01/2016	R186 On 04-February-16	8.45	Call	Bond Future	0	0	0	0	350.00
20/01/2016	R186 On 04-February-16	8.75	Call	Bond Future	5	0	5	0	0.00
20/01/2016	R186 On 04-February-16	9.20	Call	Bond Future	115	0	115	0	0.00
20/01/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R186 On 04-February-16	8.83	Call	Bond Future	9	0	9	0	0.00
20/01/2016	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
20/01/2016	R186 On 04-February-16	8.40	Call	Bond Future	0	0	0	0	680.00
20/01/2016	R186 On 04-February-16	8.70	Call	Bond Future	3	0	3	0	0.00
20/01/2016	R186 On 04-February-16	8.80	Call	Bond Future	7	0	7	0	0.00
20/01/2016	R186 On 04-February-16	8.65	Call	Bond Future	2	0	2	0	0.00
20/01/2016	R186 On 04-February-16	8.85	Call	Bond Future	10	0	10	0	0.00
20/01/2016	R186 On 04-February-16	7.90	Put	Bond Future	13402	14	13402	14	0.00
20/01/2016	R186 On 04-February-16	8.45	Put	Bond Future	9061	9	9061	9	0.00
20/01/2016	R186 On 04-February-16	9.20	Put	Bond Future	3598	4	3598	4	700.00
20/01/2016	R186 On 04-February-16	8.75	Put	Bond Future	6789	7	6789	7	11,695.00
20/01/2016	R186 On 04-February-16	7.51	Put	Bond Future	16616	17	16616	17	0.00
20/01/2016	R186 On 04-February-16	8.85	Put	Bond Future	6049	6	6049	6	0.00
20/01/2016	R186 On 04-February-16	7.49	Put	Bond Future	16784	17	16784	17	0.00
20/01/2016	R186 On 04-February-16	7.50	Put	Bond Future	16700	17	16700	17	0.00
20/01/2016	R186 On 04-February-16	8.65	Put	Bond Future	7538	8	7538	8	340.00
20/01/2016	R186 On 04-February-16	8.70	Put	Bond Future	7162	8	7162	8	5,000.00
20/01/2016	R186 On 04-February-16	8.80	Put	Bond Future	6418	7	6418	7	5,000.00
20/01/2016	R186 On 04-February-16	8.40	Put	Bond Future	9447	10	9447	10	0.00
20/01/2016	R186 On 04-February-16	8.83	Put	Bond Future	6196	7	6196	7	33.00
20/01/2016	R186 On 04-February-16	8.02	Put	Bond Future	12436	13	12436	13	0.00
20/01/2016	R186 On 05-May-16			Bond Future	9.79	108.2822	9.7887	108.2822	355.00
20/01/2016	R186 On 05-May-16	8.34	Call	Bond Future	232	0	232	0	0.00
20/01/2016	R186 On 05-May-16	8.33	Call	Bond Future	227	0	227	0	0.00
20/01/2016	R186 On 05-May-16	8.35	Call	Bond Future	237	0	237	0	0.00
20/01/2016	R186 On 05-May-16	8.75	Call	Bond Future	546	0	546	0	0.00

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20/01/2016	R186 On 05-May-16	8.85	Call	Bond Future	665	1	665	1	0.00
20/01/2016	R186 On 05-May-16	7.56	Call	Bond Future	30	0	30	0	0.00
20/01/2016	R186 On 05-May-16	8.33	Put	Bond Future	10694	11	10694	11	0.00
20/01/2016	R186 On 05-May-16	8.35	Put	Bond Future	10551	11	10551	11	0.00
20/01/2016	R186 On 05-May-16	7.56	Put	Bond Future	16602	17	16602	17	0.00
20/01/2016	R186 On 05-May-16	8.34	Put	Bond Future	10623	11	10623	11	0.00
20/01/2016	R186 On 05-May-16	8.75	Put	Bond Future	7859	8	7859	8	1,900.00
20/01/2016	R186 On 05-May-16	8.85	Put	Bond Future	7243	7	7243	7	5,350.00
20/01/2016	R186 On 04-August-16			Bond Future	9.87	105.0581	9.8709	105.0581	0.00
20/01/2016	R186 On 04-August-16	8.49	Call	Bond Future	732	1	732	1	0.00
20/01/2016	R186 On 04-August-16	8.51	Call	Bond Future	753	1	753	1	0.00
20/01/2016	R186 On 04-August-16	8.50	Call	Bond Future	742	1	742	1	0.00
20/01/2016	R186 On 04-August-16	8.49	Put	Bond Future	10383	11	10383	11	0.00
20/01/2016	R186 On 04-August-16	8.50	Put	Bond Future	10319	11	10319	11	0.00
20/01/2016	R186 On 04-August-16	8.51	Put	Bond Future	10256	10	10256	10	0.00
20/01/2016	R197 On 04-February-16			Bond Future	288.79	288.8376	288.7880	288.8376	713.00
20/01/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R197 On 04-February-16	297.00	Put	Bond Future	8212	8	8212	8	0.00
20/01/2016	R197 On 04-February-16	297.01	Put	Bond Future	8222	8	8222	8	0.00
20/01/2016	R197 On 04-February-16	296.99	Put	Bond Future	8202	8	8202	8	0.00
20/01/2016	R197 On 05-May-16			Bond Future	293.93	293.9788	293.9272	293.9788	384.00
20/01/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R197 On 05-May-16	300.01	Put	Bond Future	6083	6	6083	6	0.00
20/01/2016	R197 On 05-May-16	300.00	Put	Bond Future	6073	6	6073	6	0.00
20/01/2016	R197 On 05-May-16	299.99	Put	Bond Future	6063	6	6063	6	0.00
20/01/2016	R197 On 04-August-16			Bond Future	293.08	293.9700	293.0772	293.9700	0.00
20/01/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R197 On 04-August-16	293.96	Put	Bond Future	883	0	883	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
20/01/2016	R197 On 04-August-16	293.97	Put	Bond Future	893	0	893	0	0.00
20/01/2016	R197 On 04-August-16	293.98	Put	Bond Future	903	0	903	0	0.00
20/01/2016	R202 On 04-February-16			Bond Future	238.96	239.0007	238.9598	239.0007	27,360.00
20/01/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R202 On 04-February-16	239.99	Put	Bond Future	1030	1	1030	1	0.00
20/01/2016	R202 On 04-February-16	240.01	Put	Bond Future	1050	1	1050	1	0.00
20/01/2016	R202 On 04-February-16	240.00	Put	Bond Future	1040	1	1040	1	0.00
20/01/2016	R202 On 05-May-16			Bond Future	243.21	243.2547	243.2123	243.2547	15,920.00
20/01/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R202 On 05-May-16	247.00	Put	Bond Future	3788	4	3788	4	0.00
20/01/2016	R202 On 05-May-16	247.01	Put	Bond Future	3798	4	3798	4	0.00
20/01/2016	R202 On 05-May-16	246.99	Put	Bond Future	3778	4	3778	4	0.00
20/01/2016	R202 On 04-August-16			Bond Future	244.43	243.2500	244.4281	243.2500	0.00
20/01/2016	R202 On 04-August-16	243.26	Call	Bond Future	1168	0	1168	0	0.00
20/01/2016	R202 On 04-August-16	243.25	Call	Bond Future	1178	0	1178	0	0.00
20/01/2016	R202 On 04-August-16	243.24	Call	Bond Future	1188	0	1188	0	0.00
20/01/2016	R202 On 04-August-16	243.25	Put	Bond Future	0	0	0	0	0.00
20/01/2016	R202 On 04-August-16	243.26	Put	Bond Future	0	0	0	0	0.00
20/01/2016	R202 On 04-August-16	243.24	Put	Bond Future	0	0	0	0	0.00
20/01/2016	R203 On 04-February-16			Bond Future	8.56	102.8074	8.5603	102.8074	19,561.00
20/01/2016	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R203 On 04-February-16	7.24	Put	Bond Future	1953	2	1953	2	0.00
20/01/2016	R203 On 04-February-16	7.25	Put	Bond Future	1938	2	1938	2	0.00
20/01/2016	R203 On 04-February-16	7.26	Put	Bond Future	1923	2	1923	2	0.00
20/01/2016	R203 On 05-May-16			Bond Future	8.81	100.4821	8.8101	100.4821	0.00
20/01/2016	R203 On 05-May-16	7.24	Call	Bond Future	16	0	16	0	0.00
20/01/2016	R203 On 05-May-16	7.26	Call	Bond Future	17	0	17	0	0.00
20/01/2016	R203 On 05-May-16	7.25	Call	Bond Future	16	0	16	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
20/01/2016	R203 On 05-May-16	7.26	Put	Bond Future	1967	2	1967	2	0.00
20/01/2016	R203 On 05-May-16	7.24	Put	Bond Future	1992	2	1992	2	0.00
20/01/2016	R203 On 05-May-16	7.25	Put	Bond Future	1979	2	1979	2	0.00
20/01/2016	R203 On 04-August-16			Bond Future	9.07	102.4126	9.0664	102.4126	0.00
20/01/2016	R203 On 04-August-16	7.24	Call	Bond Future	35	0	35	0	0.00
20/01/2016	R203 On 04-August-16	7.26	Call	Bond Future	37	0	37	0	0.00
20/01/2016	R203 On 04-August-16	7.25	Call	Bond Future	36	0	36	0	0.00
20/01/2016	R203 On 04-August-16	7.25	Put	Bond Future	1912	2	1912	2	0.00
20/01/2016	R203 On 04-August-16	7.26	Put	Bond Future	1902	2	1902	2	0.00
20/01/2016	R203 On 04-August-16	7.24	Put	Bond Future	1921	2	1921	2	0.00
20/01/2016	R203 On 03-November-16			Bond Future	9.32	8.8500	9.3174	8.8500	0.00
20/01/2016	R203 On 03-November-16	8.84	Call	Bond Future	336	0	336	0	0.00
20/01/2016	R203 On 03-November-16	8.86	Call	Bond Future	342	0	342	0	0.00
20/01/2016	R203 On 03-November-16	8.85	Call	Bond Future	339	0	339	0	0.00
20/01/2016	R203 On 03-November-16	8.84	Put	Bond Future	717	0	717	0	0.00
20/01/2016	R203 On 03-November-16	8.86	Put	Bond Future	707	0	707	0	0.00
20/01/2016	R203 On 03-November-16	8.85	Put	Bond Future	712	0	712	0	0.00
20/01/2016	R204 On 04-February-16			Bond Future	9.01	98.5121	9.0097	98.5121	30,697.00
20/01/2016	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R204 On 04-February-16	7.50	Put	Bond Future	3769	4	3769	4	0.00
20/01/2016	R204 On 04-February-16	7.51	Put	Bond Future	3744	4	3744	4	0.00
20/01/2016	R204 On 04-February-16	7.49	Put	Bond Future	3795	4	3795	4	0.00
20/01/2016	R204 On 05-May-16			Bond Future	9.19	100.2803	9.1945	100.2803	0.00
20/01/2016	R204 On 05-May-16	7.76	Call	Bond Future	55	0	55	0	0.00
20/01/2016	R204 On 05-May-16	7.75	Call	Bond Future	54	0	54	0	0.00
20/01/2016	R204 On 05-May-16	7.74	Call	Bond Future	52	0	52	0	0.00
20/01/2016	R204 On 05-May-16	7.75	Put	Bond Future	3359	3	3359	3	0.00
20/01/2016	R204 On 05-May-16	7.74	Put	Bond Future	3381	3	3381	3	0.00
20/01/2016	R204 On 05-May-16	7.76	Put	Bond Future	3337	3	3337	3	0.00
20/01/2016	R204 On 04-August-16			Bond Future	9.37	98.1652	9.3706	98.1652	0.00
20/01/2016	R204 On 04-August-16	7.74	Call	Bond Future	117	0	117	0	0.00
20/01/2016	R204 On 04-August-16	7.75	Call	Bond Future	119	0	119	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
20/01/2016	R204 On 04-August-16	7.76	Call	Bond Future	121	0	121	0	0.00
20/01/2016	R204 On 04-August-16	7.75	Put	Bond Future	3499	4	3499	4	0.00
20/01/2016	R204 On 04-August-16	7.76	Put	Bond Future	3480	4	3480	4	0.00
20/01/2016	R204 On 04-August-16	7.74	Put	Bond Future	3519	4	3519	4	0.00
20/01/2016	R204 On 03-November-16			Bond Future	9.51	9.2200	9.5109	9.2200	0.00
20/01/2016	R204 On 03-November-16	9.23	Call	Bond Future	681	0	681	0	0.00
20/01/2016	R204 On 03-November-16	9.21	Call	Bond Future	666	0	666	0	0.00
20/01/2016	R204 On 03-November-16	9.22	Call	Bond Future	674	0	674	0	0.00
20/01/2016	R204 On 03-November-16	9.22	Put	Bond Future	1212	0	1212	0	0.00
20/01/2016	R204 On 03-November-16	9.21	Put	Bond Future	1223	0	1223	0	0.00
20/01/2016	R204 On 03-November-16	9.23	Put	Bond Future	1201	0	1201	0	0.00
20/01/2016	R207 On 04-February-16			Bond Future	9.24	93.9229	9.2356	93.9229	46,608.00
20/01/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
20/01/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
20/01/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R207 On 04-February-16	7.50	Put	Bond Future	5588	6	5588	6	0.00
20/01/2016	R207 On 04-February-16	7.51	Put	Bond Future	5554	6	5554	6	0.00
20/01/2016	R207 On 04-February-16	7.27	Put	Bond Future	6358	7	6358	7	0.00
20/01/2016	R207 On 04-February-16	7.49	Put	Bond Future	5621	6	5621	6	0.00
20/01/2016	R207 On 05-May-16			Bond Future	9.39	95.6086	9.3920	95.6086	0.00
20/01/2016	R207 On 05-May-16	7.86	Call	Bond Future	65	0	65	0	0.00
20/01/2016	R207 On 05-May-16	7.84	Call	Bond Future	62	0	62	0	0.00
20/01/2016	R207 On 05-May-16	7.85	Call	Bond Future	64	0	64	0	0.00
20/01/2016	R207 On 05-May-16	7.56	Call	Bond Future	30	0	30	0	43.00
20/01/2016	R207 On 05-May-16	7.85	Put	Bond Future	4719	5	4719	5	0.00
20/01/2016	R207 On 05-May-16	7.86	Put	Bond Future	4690	5	4690	5	0.00
20/01/2016	R207 On 05-May-16	7.56	Put	Bond Future	5592	6	5592	6	0.00
20/01/2016	R207 On 05-May-16	7.84	Put	Bond Future	4749	5	4749	5	0.00
20/01/2016	R207 On 04-August-16			Bond Future	9.54	93.8005	9.5368	93.8005	0.00
20/01/2016	R207 On 04-August-16	8.01	Call	Bond Future	206	0	206	0	0.00
20/01/2016	R207 On 04-August-16	7.99	Call	Bond Future	200	0	200	0	0.00
20/01/2016	R207 On 04-August-16	8.00	Call	Bond Future	203	0	203	0	0.00
20/01/2016	R207 On 04-August-16	7.99	Put	Bond Future	4577	5	4577	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
20/01/2016	R207 On 04-August-16	8.00	Put	Bond Future	4551	5	4551	5	0.00
20/01/2016	R207 On 04-August-16	8.01	Put	Bond Future	4525	5	4525	5	0.00
20/01/2016	R208 On 04-February-16			Bond Future	9.41	91.6171	9.4069	91.6171	42,118.00
20/01/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R208 On 04-February-16	7.74	Put	Bond Future	6504	7	6504	7	0.00
20/01/2016	R208 On 04-February-16	7.76	Put	Bond Future	6423	7	6423	7	0.00
20/01/2016	R208 On 04-February-16	7.75	Put	Bond Future	6463	7	6463	7	0.00
20/01/2016	R208 On 05-May-16			Bond Future	9.54	89.8598	9.5371	89.8598	0.00
20/01/2016	R208 On 05-May-16	7.99	Call	Bond Future	86	0	86	0	0.00
20/01/2016	R208 On 05-May-16	8.01	Call	Bond Future	91	0	91	0	0.00
20/01/2016	R208 On 05-May-16	8.00	Call	Bond Future	89	0	89	0	0.00
20/01/2016	R208 On 05-May-16	8.00	Put	Bond Future	5807	6	5807	6	0.00
20/01/2016	R208 On 05-May-16	8.01	Put	Bond Future	5771	6	5771	6	0.00
20/01/2016	R208 On 05-May-16	7.99	Put	Bond Future	5844	6	5844	6	0.00
20/01/2016	R208 On 04-August-16			Bond Future	9.66	91.5864	9.6552	91.5864	0.00
20/01/2016	R208 On 04-August-16	7.99	Call	Bond Future	222	0	222	0	0.00
20/01/2016	R208 On 04-August-16	8.00	Call	Bond Future	226	0	226	0	0.00
20/01/2016	R208 On 04-August-16	8.01	Call	Bond Future	229	0	229	0	0.00
20/01/2016	R208 On 04-August-16	7.99	Put	Bond Future	6157	6	6157	6	0.00
20/01/2016	R208 On 04-August-16	8.00	Put	Bond Future	6123	6	6123	6	0.00
20/01/2016	R208 On 04-August-16	8.01	Put	Bond Future	6090	6	6090	6	0.00
20/01/2016	R208 On 03-November-16			Bond Future	9.75	9.5800	9.7482	9.5800	0.00
20/01/2016	R208 On 03-November-16	9.57	Call	Bond Future	1412	0	1412	0	0.00
20/01/2016	R208 On 03-November-16	9.59	Call	Bond Future	1442	0	1442	0	0.00
20/01/2016	R208 On 03-November-16	9.58	Call	Bond Future	1427	0	1427	0	0.00
20/01/2016	R208 On 03-November-16	9.57	Put	Bond Future	1998	0	1998	0	0.00
20/01/2016	R208 On 03-November-16	9.58	Put	Bond Future	1981	0	1981	0	0.00
20/01/2016	R208 On 03-November-16	9.59	Put	Bond Future	1962	0	1962	0	0.00
20/01/2016	R209 On 04-February-16			Bond Future	10.11	68.8852	10.1079	68.8852	38,033.00
20/01/2016	R209 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R209 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R209 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2016	R209 On 04-February-16	9.52	Call	Bond Future	72	0	72	0	0.00
20/01/2016	R209 On 04-February-16	8.76	Put	Bond Future	9374	10	9374	10	0.00
20/01/2016	R209 On 04-February-16	8.74	Put	Bond Future	9528	10	9528	10	0.00
20/01/2016	R209 On 04-February-16	9.52	Put	Bond Future	3930	4	3930	4	2,200.00
20/01/2016	R209 On 04-February-16	8.75	Put	Bond Future	9451	10	9451	10	0.00
20/01/2016	R209 On 05-May-16			Bond Future	10.18	66.9719	10.1828	66.9719	1,082.00
20/01/2016	R209 On 05-May-16	9.00	Call	Bond Future	431	0	431	0	6,700.00
20/01/2016	R209 On 05-May-16	9.01	Call	Bond Future	440	0	440	0	0.00
20/01/2016	R209 On 05-May-16	8.25	Call	Bond Future	76	0	76	0	6,700.00
20/01/2016	R209 On 05-May-16	8.99	Call	Bond Future	423	0	423	0	0.00
20/01/2016	R209 On 05-May-16	9.01	Put	Bond Future	8382	9	8382	9	0.00
20/01/2016	R209 On 05-May-16	9.00	Put	Bond Future	8447	9	8447	9	0.00
20/01/2016	R209 On 05-May-16	8.99	Put	Bond Future	8513	9	8513	9	0.00
20/01/2016	R209 On 05-May-16	8.25	Put	Bond Future	13957	14	13957	14	0.00
20/01/2016	R209 On 04-August-16			Bond Future	10.25	68.2589	10.2494	68.2589	0.00
20/01/2016	R209 On 04-August-16	10.60	Call	Bond Future	4703	4	4703	4	6,000.00
20/01/2016	R209 On 04-August-16	9.24	Call	Bond Future	1235	1	1235	1	0.00
20/01/2016	R209 On 04-August-16	9.26	Call	Bond Future	1266	1	1266	1	0.00
20/01/2016	R209 On 04-August-16	9.25	Call	Bond Future	1250	1	1250	1	0.00
20/01/2016	R209 On 04-August-16	9.60	Call	Bond Future	1899	2	1899	2	6,000.00
20/01/2016	R209 On 04-August-16	9.26	Put	Bond Future	7797	8	7797	8	0.00
20/01/2016	R209 On 04-August-16	10.60	Put	Bond Future	2603	3	2603	3	0.00
20/01/2016	R209 On 04-August-16	9.24	Put	Bond Future	7908	8	7908	8	0.00
20/01/2016	R209 On 04-August-16	9.25	Put	Bond Future	7852	8	7852	8	0.00
20/01/2016	R209 On 04-August-16	9.60	Put	Bond Future	6078	6	6078	6	0.00
20/01/2016	R209 On 03-November-16			Bond Future	10.30	10.2500	10.3024	10.2500	0.00
20/01/2016	R209 On 03-November-16	10.24	Call	Bond Future	3154	0	3154	0	0.00
20/01/2016	R209 On 03-November-16	10.26	Call	Bond Future	3213	0	3213	0	0.00
20/01/2016	R209 On 03-November-16	10.25	Call	Bond Future	3183	0	3183	0	0.00
20/01/2016	R209 On 03-November-16	10.26	Put	Bond Future	3471	0	3471	0	0.00
20/01/2016	R209 On 03-November-16	10.25	Put	Bond Future	3503	0	3503	0	0.00
20/01/2016	R209 On 03-November-16	10.24	Put	Bond Future	3535	0	3535	0	0.00
20/01/2016	R210 On 04-February-16			Bond Future	180.06	180.4660	180.0590	180.4660	2,705.00
20/01/2016	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R210 On 04-February-16	185.00	Put	Bond Future	4941	5	4941	5	0.00
20/01/2016	R210 On 04-February-16	185.01	Put	Bond Future	4951	5	4951	5	0.00
20/01/2016	R210 On 04-February-16	184.99	Put	Bond Future	4931	5	4931	5	0.00
20/01/2016	R210 On 05-May-16			Bond Future	181.10	181.5110	181.0961	181.5110	1,279.00
20/01/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R210 On 05-May-16	184.99	Put	Bond Future	3894	3	3894	3	0.00
20/01/2016	R210 On 05-May-16	185.00	Put	Bond Future	3904	3	3904	3	0.00
20/01/2016	R210 On 05-May-16	185.01	Put	Bond Future	3914	3	3914	3	0.00
20/01/2016	R210 On 04-August-16			Bond Future	184.56	181.5100	184.5638	181.5100	0.00
20/01/2016	R210 On 04-August-16	181.51	Call	Bond Future	3054	0	3054	0	0.00
20/01/2016	R210 On 04-August-16	181.50	Call	Bond Future	3064	0	3064	0	0.00
20/01/2016	R210 On 04-August-16	181.52	Call	Bond Future	3044	0	3044	0	0.00
20/01/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
20/01/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
20/01/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
20/01/2016	R211 On 04-February-16			Bond Future	134.66	134.6840	134.6604	134.6840	720.00
20/01/2016	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R211 On 04-February-16	138.99	Put	Bond Future	4330	4	4330	4	0.00
20/01/2016	R211 On 04-February-16	139.00	Put	Bond Future	4340	4	4340	4	0.00
20/01/2016	R211 On 04-February-16	139.01	Put	Bond Future	4350	4	4350	4	0.00
20/01/2016	R211 On 05-May-16			Bond Future	137.06	137.0813	137.0567	137.0813	2.00
20/01/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R211 On 05-May-16	138.99	Put	Bond Future	1933	2	1933	2	0.00
20/01/2016	R211 On 05-May-16	139.00	Put	Bond Future	1943	2	1943	2	0.00
20/01/2016	R211 On 05-May-16	139.01	Put	Bond Future	1953	2	1953	2	0.00
20/01/2016	R211 On 04-August-16			Bond Future	137.95	137.0800	137.9474	137.0800	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
20/01/2016	R211 On 04-August-16	137.09	Call	Bond Future	857	0	857	0	0.00
20/01/2016	R211 On 04-August-16	137.07	Call	Bond Future	877	0	877	0	0.00
20/01/2016	R211 On 04-August-16	137.08	Call	Bond Future	867	0	867	0	0.00
20/01/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
20/01/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
20/01/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
20/01/2016	R212 On 04-February-16			Bond Future	139.92	139.9419	139.9180	139.9419	1,569.00
20/01/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R212 On 04-February-16	146.00	Put	Bond Future	6082	6	6082	6	0.00
20/01/2016	R212 On 04-February-16	146.01	Put	Bond Future	6092	6	6092	6	0.00
20/01/2016	R212 On 04-February-16	145.99	Put	Bond Future	6072	6	6072	6	0.00
20/01/2016	R212 On 05-May-16			Bond Future	142.41	142.4328	142.4080	142.4328	19.00
20/01/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R212 On 05-May-16	145.00	Put	Bond Future	2592	3	2592	3	0.00
20/01/2016	R212 On 05-May-16	144.99	Put	Bond Future	2582	3	2582	3	0.00
20/01/2016	R212 On 05-May-16	145.01	Put	Bond Future	2602	3	2602	3	0.00
20/01/2016	R212 On 04-August-16			Bond Future	143.23	142.4300	143.2318	142.4300	0.00
20/01/2016	R212 On 04-August-16	142.44	Call	Bond Future	792	0	792	0	0.00
20/01/2016	R212 On 04-August-16	142.43	Call	Bond Future	802	0	802	0	0.00
20/01/2016	R212 On 04-August-16	142.42	Call	Bond Future	812	0	812	0	0.00
20/01/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
20/01/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
20/01/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
20/01/2016	R213 On 04-February-16			Bond Future	10.02	79.3438	10.0248	79.3438	38,041.00
20/01/2016	R213 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R213 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R213 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R213 On 04-February-16	8.75	Put	Bond Future	8764	9	8764	9	0.00
20/01/2016	R213 On 04-February-16	8.74	Put	Bond Future	8838	9	8838	9	0.00
20/01/2016	R213 On 04-February-16	8.76	Put	Bond Future	8690	9	8690	9	0.00

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20/01/2016	R213 On 05-May-16			Bond Future	10.10	77.2184	10.1047	77.2184	0.00
20/01/2016	R213 On 05-May-16	8.74	Call	Bond Future	298	0	298	0	0.00
20/01/2016	R213 On 05-May-16	8.75	Call	Bond Future	304	0	304	0	0.00
20/01/2016	R213 On 05-May-16	8.76	Call	Bond Future	311	0	311	0	0.00
20/01/2016	R213 On 05-May-16	8.75	Put	Bond Future	9522	10	9522	10	0.00
20/01/2016	R213 On 05-May-16	8.74	Put	Bond Future	9589	10	9589	10	0.00
20/01/2016	R213 On 05-May-16	8.76	Put	Bond Future	9454	10	9454	10	0.00
20/01/2016	R213 On 04-August-16			Bond Future	10.18	78.7017	10.1752	78.7017	0.00
20/01/2016	R213 On 04-August-16	8.99	Call	Bond Future	987	1	987	1	0.00
20/01/2016	R213 On 04-August-16	9.01	Call	Bond Future	1013	1	1013	1	0.00
20/01/2016	R213 On 04-August-16	9.00	Call	Bond Future	1000	1	1000	1	0.00
20/01/2016	R213 On 04-August-16	8.99	Put	Bond Future	8853	9	8853	9	0.00
20/01/2016	R213 On 04-August-16	9.01	Put	Bond Future	8737	9	8737	9	0.00
20/01/2016	R213 On 04-August-16	9.00	Put	Bond Future	8795	9	8795	9	0.00
20/01/2016	R213 On 03-November-16			Bond Future	10.23	10.1900	10.2339	10.1900	0.00
20/01/2016	R213 On 03-November-16	10.20	Call	Bond Future	3229	0	3229	0	0.00
20/01/2016	R213 On 03-November-16	10.19	Call	Bond Future	3199	0	3199	0	0.00
20/01/2016	R213 On 03-November-16	10.18	Call	Bond Future	3170	0	3170	0	0.00
20/01/2016	R213 On 03-November-16	10.19	Put	Bond Future	3469	0	3469	0	0.00
20/01/2016	R213 On 03-November-16	10.20	Put	Bond Future	3437	0	3437	0	0.00
20/01/2016	R213 On 03-November-16	10.18	Put	Bond Future	3501	0	3501	0	0.00
20/01/2016	R214 On 04-February-16			Bond Future	10.20	69.2002	10.1985	69.2002	29,967.00
20/01/2016	R214 On 04-February-16	9.45	Call	Bond Future	26	0	26	0	0.00
20/01/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R214 On 04-February-16	9.35	Call	Bond Future	12	0	12	0	0.00
20/01/2016	R214 On 04-February-16	9.45	Put	Bond Future	5162	6	5162	6	25.00
20/01/2016	R214 On 04-February-16	8.01	Put	Bond Future	17050	17	17050	17	0.00
20/01/2016	R214 On 04-February-16	9.35	Put	Bond Future	5885	6	5885	6	25.00
20/01/2016	R214 On 04-February-16	8.00	Put	Bond Future	17143	18	17143	18	0.00
20/01/2016	R214 On 04-February-16	7.99	Put	Bond Future	17237	18	17237	18	0.00
20/01/2016	R214 On 05-May-16			Bond Future	10.27	67.1462	10.2712	67.1462	4,680.00
20/01/2016	R214 On 05-May-16	8.99	Call	Bond Future	367	0	367	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
20/01/2016	R214 On 05-May-16	9.01	Call	Bond Future	382	0	382	0	0.00
20/01/2016	R214 On 05-May-16	9.00	Call	Bond Future	374	0	374	0	0.00
20/01/2016	R214 On 05-May-16	9.30	Call	Bond Future	671	1	671	1	0.00
20/01/2016	R214 On 05-May-16	9.01	Put	Bond Future	9312	10	9312	10	0.00
20/01/2016	R214 On 05-May-16	9.00	Put	Bond Future	9383	10	9383	10	0.00
20/01/2016	R214 On 05-May-16	8.99	Put	Bond Future	9454	10	9454	10	0.00
20/01/2016	R214 On 05-May-16	9.30	Put	Bond Future	7379	8	7379	8	0.00
20/01/2016	R214 On 04-August-16			Bond Future	10.34	68.4361	10.3356	68.4361	0.00
20/01/2016	R214 On 04-August-16	9.30	Call	Bond Future	1243	1	1243	1	1,300.00
20/01/2016	R214 On 04-August-16	11.30	Call	Bond Future	7148	7	7148	7	6,300.00
20/01/2016	R214 On 04-August-16	9.24	Call	Bond Future	1148	1	1148	1	0.00
20/01/2016	R214 On 04-August-16	9.26	Call	Bond Future	1179	1	1179	1	0.00
20/01/2016	R214 On 04-August-16	9.25	Call	Bond Future	1163	1	1163	1	0.00
20/01/2016	R214 On 04-August-16	8.55	Call	Bond Future	420	0	420	0	1,300.00
20/01/2016	R214 On 04-August-16	10.30	Call	Bond Future	3591	3	3591	3	6,300.00
20/01/2016	R214 On 04-August-16	9.26	Put	Bond Future	8588	9	8588	9	0.00
20/01/2016	R214 On 04-August-16	9.24	Put	Bond Future	8708	9	8708	9	0.00
20/01/2016	R214 On 04-August-16	9.30	Put	Bond Future	8352	9	8352	9	0.00
20/01/2016	R214 On 04-August-16	11.30	Put	Bond Future	1512	1	1512	1	0.00
20/01/2016	R214 On 04-August-16	10.30	Put	Bond Future	3816	4	3816	4	0.00
20/01/2016	R214 On 04-August-16	9.25	Put	Bond Future	8647	9	8647	9	0.00
20/01/2016	R214 On 04-August-16	8.55	Put	Bond Future	13499	14	13499	14	0.00
20/01/2016	R214 On 03-November-16			Bond Future	10.39	10.3400	10.3894	10.3400	0.00
20/01/2016	R214 On 03-November-16	10.33	Call	Bond Future	3263	0	3263	0	0.00
20/01/2016	R214 On 03-November-16	10.35	Call	Bond Future	3322	0	3322	0	0.00
20/01/2016	R214 On 03-November-16	10.34	Call	Bond Future	3292	0	3292	0	0.00
20/01/2016	R214 On 03-November-16	10.33	Put	Bond Future	3636	0	3636	0	0.00
20/01/2016	R214 On 03-November-16	10.34	Put	Bond Future	3602	0	3602	0	0.00
20/01/2016	R214 On 03-November-16	10.35	Put	Bond Future	3569	0	3569	0	0.00
20/01/2016	R248 On 04-February-16			Bond Future	10.24	89.3604	10.2439	89.3604	60,433.00
20/01/2016	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R248 On 04-February-16	9.45	Call	Bond Future	24	0	24	0	0.00
20/01/2016	R248 On 04-February-16	9.55	Call	Bond Future	48	0	48	0	0.00
20/01/2016	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2016	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
20/01/2016	R248 On 04-February-16	9.45	Put	Bond Future	6991	8	6991	8	75.00
20/01/2016	R248 On 04-February-16	9.00	Put	Bond Future	11380	12	11380	12	0.00
20/01/2016	R248 On 04-February-16	9.01	Put	Bond Future	11278	12	11278	12	0.00
20/01/2016	R248 On 04-February-16	8.99	Put	Bond Future	11482	12	11482	12	0.00
20/01/2016	R248 On 04-February-16	9.55	Put	Bond Future	6083	7	6083	7	75.00
20/01/2016	R248 On 05-May-16			Bond Future	10.32	86.5273	10.3190	86.5273	1,304.00
20/01/2016	R248 On 05-May-16	8.99	Call	Bond Future	417	0	417	0	0.00
20/01/2016	R248 On 05-May-16	9.00	Call	Bond Future	426	0	426	0	0.00
20/01/2016	R248 On 05-May-16	9.01	Call	Bond Future	435	0	435	0	0.00
20/01/2016	R248 On 05-May-16	9.00	Put	Bond Future	12406	13	12406	13	0.00
20/01/2016	R248 On 05-May-16	8.99	Put	Bond Future	12499	13	12499	13	0.00
20/01/2016	R248 On 05-May-16	9.01	Put	Bond Future	12313	13	12313	13	0.00
20/01/2016	R248 On 04-August-16			Bond Future	10.39	88.1895	10.3858	88.1895	0.00
20/01/2016	R248 On 04-August-16	9.25	Call	Bond Future	1381	1	1381	1	0.00
20/01/2016	R248 On 04-August-16	9.24	Call	Bond Future	1363	1	1363	1	0.00
20/01/2016	R248 On 04-August-16	9.26	Call	Bond Future	1399	1	1399	1	0.00
20/01/2016	R248 On 04-August-16	9.26	Put	Bond Future	11314	12	11314	12	0.00
20/01/2016	R248 On 04-August-16	9.25	Put	Bond Future	11393	12	11393	12	0.00
20/01/2016	R248 On 04-August-16	9.24	Put	Bond Future	11473	12	11473	12	0.00
20/01/2016	R248 On 03-November-16			Bond Future	10.44	10.3800	10.4419	10.3800	0.00
20/01/2016	R248 On 03-November-16	10.39	Call	Bond Future	4178	0	4178	0	0.00
20/01/2016	R248 On 03-November-16	10.38	Call	Bond Future	4140	0	4140	0	0.00
20/01/2016	R248 On 03-November-16	10.37	Call	Bond Future	4103	0	4103	0	0.00
20/01/2016	R248 On 03-November-16	10.38	Put	Bond Future	4631	0	4631	0	0.00
20/01/2016	R248 On 03-November-16	10.39	Put	Bond Future	4589	0	4589	0	0.00
20/01/2016	R248 On 03-November-16	10.37	Put	Bond Future	4674	0	4674	0	0.00