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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	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
15/02/2016	2025 On 05-May-16			Bond Future	123.32	123.3389	123.3233	123.3389	4,571.00
15/02/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
15/02/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
15/02/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
15/02/2016	2025 On 05-May-16	126.00	Put	Bond Future	2677	3	2677	3	0.00
15/02/2016	2025 On 05-May-16	125.99	Put	Bond Future	2667	3	2667	3	0.00
15/02/2016	2025 On 05-May-16	126.01	Put	Bond Future	2687	3	2687	3	0.00
15/02/2016	2025 On 04-August-16			Bond Future	124.46	124.4787	124.4610	124.4787	0.00
15/02/2016	2025 On 04-August-16	123.85	Call	Bond Future	611	1	611	1	0.00
15/02/2016	2025 On 04-August-16	123.86	Call	Bond Future	601	1	601	1	0.00
15/02/2016	2025 On 04-August-16	123.87	Call	Bond Future	591	1	591	1	0.00
15/02/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
15/02/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
15/02/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
15/02/2016	2030 On 05-May-16			Bond Future	9.62	89.3254	9.6212	89.3254	17,216.00
15/02/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
15/02/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
15/02/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
15/02/2016	2030 On 05-May-16	9.00	Put	Bond Future	4420	5	4420	5	0.00
15/02/2016	2030 On 05-May-16	8.99	Put	Bond Future	4494	5	4494	5	0.00
15/02/2016	2030 On 05-May-16	9.01	Put	Bond Future	4346	5	4346	5	0.00
15/02/2016	2030 On 04-August-16			Bond Future	9.68	87.0417	9.6833	87.0417	0.00
15/02/2016	2030 On 04-August-16	10.17	Call	Bond Future	3209	3	3209	3	0.00
15/02/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
15/02/2016	2032 On 05-May-16			Bond Future	9.75	88.2848	9.7453	88.2848	9,165.00
15/02/2016	2032 On 05-May-16	8.99	Call	Bond Future	756	1	756	1	0.00
15/02/2016	2032 On 05-May-16	9.01	Call	Bond Future	788	1	788	1	0.00
15/02/2016	2032 On 05-May-16	9.00	Call	Bond Future	772	1	772	1	0.00
15/02/2016	2032 On 05-May-16	8.99	Put	Bond Future	6522	7	6522	7	0.00
15/02/2016	2032 On 05-May-16	9.01	Put	Bond Future	6394	7	6394	7	0.00
15/02/2016	2032 On 05-May-16	9.00	Put	Bond Future	6458	7	6458	7	0.00
15/02/2016	2032 On 04-August-16			Bond Future	9.81	89.9898	9.8058	89.9898	0.00
15/02/2016	2032 On 04-August-16	8.99	Call	Bond Future	1534	1	1534	1	0.00
15/02/2016	2032 On 04-August-16	9.01	Call	Bond Future	1574	1	1574	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
15/02/2016	2032 On 04-August-16	9.00	Call	Bond Future	1554	1	1554	1	0.00
15/02/2016	2032 On 04-August-16	9.00	Put	Bond Future	7641	8	7641	8	0.00
15/02/2016	2032 On 04-August-16	9.01	Put	Bond Future	7582	8	7582	8	0.00
15/02/2016	2032 On 04-August-16	8.99	Put	Bond Future	7701	8	7701	8	0.00
15/02/2016	2032 On 03-November-16			Bond Future	9.86	87.5972	9.8588	87.5972	0.00
15/02/2016	2032 On 03-November-16	10.28	Call	Bond Future	6248	6	6248	6	0.00
15/02/2016	2032 On 03-November-16	10.30	Call	Bond Future	6330	6	6330	6	0.00
15/02/2016	2032 On 03-November-16	10.29	Call	Bond Future	6289	6	6289	6	0.00
15/02/2016	2032 On 03-November-16	10.28	Put	Bond Future	3330	4	3330	4	0.00
15/02/2016	2032 On 03-November-16	10.29	Put	Bond Future	3303	4	3303	4	0.00
15/02/2016	2032 On 03-November-16	10.30	Put	Bond Future	3276	4	3276	4	0.00
15/02/2016	2033 On 05-May-16			Bond Future	102.63	103.0933	102.6317	103.0933	2,032.00
15/02/2016	2033 On 05-May-16	102.40	Call	Bond Future	232	1	232	1	0.00
15/02/2016	2033 On 05-May-16	102.41	Call	Bond Future	222	1	222	1	0.00
15/02/2016	2033 On 05-May-16	102.39	Call	Bond Future	242	1	242	1	0.00
15/02/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
15/02/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
15/02/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
15/02/2016	2037 On 05-May-16			Bond Future	9.91	89.3057	9.9105	89.3057	41,175.00
15/02/2016	2037 On 05-May-16	8.99	Call	Bond Future	587	1	587	1	0.00
15/02/2016	2037 On 05-May-16	9.01	Call	Bond Future	614	1	614	1	0.00
15/02/2016	2037 On 05-May-16	9.00	Call	Bond Future	600	1	600	1	0.00
15/02/2016	2037 On 05-May-16	9.00	Put	Bond Future	8259	9	8259	9	0.00
15/02/2016	2037 On 05-May-16	8.99	Put	Bond Future	8336	9	8336	9	0.00
15/02/2016	2037 On 05-May-16	9.01	Put	Bond Future	8182	9	8182	9	0.00
15/02/2016	2037 On 04-August-16			Bond Future	9.97	86.7711	9.9728	86.7711	0.00
15/02/2016	2037 On 04-August-16	9.26	Call	Bond Future	1963	2	1963	2	0.00
15/02/2016	2037 On 04-August-16	9.25	Call	Bond Future	1939	2	1939	2	0.00
15/02/2016	2037 On 04-August-16	9.24	Call	Bond Future	1915	2	1915	2	0.00
15/02/2016	2037 On 04-August-16	9.25	Put	Bond Future	7859	8	7859	8	0.00
15/02/2016	2037 On 04-August-16	9.24	Put	Bond Future	7921	8	7921	8	0.00
15/02/2016	2037 On 04-August-16	9.26	Put	Bond Future	7797	8	7797	8	0.00
15/02/2016	2037 On 03-November-16			Bond Future	10.02	88.4758	10.0232	88.4758	0.00
15/02/2016	2037 On 03-November-16	10.35	Call	Bond Future	6397	6	6397	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2016	2037 On 03-November-16	10.37	Call	Bond Future	6483	6	6483	6	0.00
15/02/2016	2037 On 03-November-16	10.36	Call	Bond Future	6440	6	6440	6	0.00
15/02/2016	2037 On 03-November-16	10.36	Put	Bond Future	3907	4	3907	4	0.00
15/02/2016	2037 On 03-November-16	10.35	Put	Bond Future	3938	4	3938	4	0.00
15/02/2016	2037 On 03-November-16	10.37	Put	Bond Future	3877	4	3877	4	0.00
15/02/2016	2038 On 05-May-16			Bond Future	128.85	128.8673	128.8509	128.8673	19,557.00
15/02/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
15/02/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
15/02/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
15/02/2016	2038 On 05-May-16	130.99	Put	Bond Future	2139	2	2139	2	0.00
15/02/2016	2038 On 05-May-16	131.00	Put	Bond Future	2149	2	2149	2	0.00
15/02/2016	2038 On 05-May-16	131.01	Put	Bond Future	2159	2	2159	2	0.00
15/02/2016	2038 On 04-August-16			Bond Future	129.94	129.9576	129.9392	129.9576	0.00
15/02/2016	2038 On 04-August-16	129.31	Call	Bond Future	629	1	629	1	0.00
15/02/2016	2038 On 04-August-16	129.30	Call	Bond Future	639	1	639	1	0.00
15/02/2016	2038 On 04-August-16	129.32	Call	Bond Future	619	1	619	1	0.00
15/02/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
15/02/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
15/02/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
15/02/2016	2040 On 05-May-16			Bond Future	9.99	92.7762	9.9912	92.7762	1,820.00
15/02/2016	2040 On 05-May-16	9.51	Call	Bond Future	1520	1	1520	1	0.00
15/02/2016	2040 On 05-May-16	9.50	Call	Bond Future	1494	1	1494	1	0.00
15/02/2016	2040 On 05-May-16	9.49	Call	Bond Future	1468	1	1468	1	0.00
15/02/2016	2040 On 05-May-16	9.50	Put	Bond Future	5753	6	5753	6	0.00
15/02/2016	2040 On 05-May-16	9.49	Put	Bond Future	5817	6	5817	6	0.00
15/02/2016	2040 On 05-May-16	9.51	Put	Bond Future	5689	6	5689	6	0.00
15/02/2016	2040 On 04-August-16			Bond Future	10.05	90.0581	10.0543	90.0581	0.00
15/02/2016	2040 On 04-August-16	9.50	Call	Bond Future	2532	2	2532	2	0.00
15/02/2016	2040 On 04-August-16	9.51	Call	Bond Future	2562	2	2562	2	0.00
15/02/2016	2040 On 04-August-16	9.49	Call	Bond Future	2503	2	2503	2	0.00
15/02/2016	2040 On 04-August-16	9.51	Put	Bond Future	7243	8	7243	8	0.00
15/02/2016	2040 On 04-August-16	9.50	Put	Bond Future	7303	8	7303	8	0.00
15/02/2016	2040 On 04-August-16	9.49	Put	Bond Future	7364	8	7364	8	0.00
15/02/2016	2044 On 05-May-16			Bond Future	10.01	89.9009	10.0147	89.9009	20,898.00

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15/02/2016	2044 On 05-May-16	9.00	Call	Bond Future	514	0	514	0	0.00
15/02/2016	2044 On 05-May-16	9.01	Call	Bond Future	526	0	526	0	0.00
15/02/2016	2044 On 05-May-16	8.99	Call	Bond Future	503	0	503	0	0.00
15/02/2016	2044 On 05-May-16	9.01	Put	Bond Future	9681	10	9681	10	0.00
15/02/2016	2044 On 05-May-16	8.99	Put	Bond Future	9856	10	9856	10	0.00
15/02/2016	2044 On 05-May-16	9.00	Put	Bond Future	9769	10	9769	10	0.00
15/02/2016	2044 On 04-August-16			Bond Future	10.08	87.2526	10.0763	87.2526	0.00
15/02/2016	2044 On 04-August-16	9.51	Call	Bond Future	2510	2	2510	2	0.00
15/02/2016	2044 On 04-August-16	9.50	Call	Bond Future	2480	2	2480	2	0.00
15/02/2016	2044 On 04-August-16	9.49	Call	Bond Future	2451	2	2451	2	0.00
15/02/2016	2044 On 04-August-16	9.50	Put	Bond Future	7481	8	7481	8	0.00
15/02/2016	2044 On 04-August-16	9.51	Put	Bond Future	7420	8	7420	8	0.00
15/02/2016	2044 On 04-August-16	9.49	Put	Bond Future	7544	8	7544	8	0.00
15/02/2016	2044 On 03-November-16			Bond Future	10.13	88.9668	10.1266	88.9668	0.00
15/02/2016	2044 On 03-November-16	10.42	Call	Bond Future	6718	6	6718	6	0.00
15/02/2016	2044 On 03-November-16	10.43	Call	Bond Future	6762	6	6762	6	0.00
15/02/2016	2044 On 03-November-16	10.41	Call	Bond Future	6673	6	6673	6	0.00
15/02/2016	2044 On 03-November-16	10.43	Put	Bond Future	4336	5	4336	5	0.00
15/02/2016	2044 On 03-November-16	10.42	Put	Bond Future	4370	5	4370	5	0.00
15/02/2016	2044 On 03-November-16	10.41	Put	Bond Future	4403	5	4403	5	0.00
15/02/2016	2046 On 05-May-16			Bond Future	127.38	127.4000	127.3839	127.4000	12,914.00
15/02/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
15/02/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
15/02/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
15/02/2016	2046 On 05-May-16	129.99	Put	Bond Future	2606	3	2606	3	0.00
15/02/2016	2046 On 05-May-16	130.00	Put	Bond Future	2616	3	2616	3	0.00
15/02/2016	2046 On 05-May-16	130.01	Put	Bond Future	2626	3	2626	3	0.00
15/02/2016	2046 On 04-August-16			Bond Future	129.85	129.8699	129.8518	129.8699	0.00
15/02/2016	2046 On 04-August-16	129.00	Call	Bond Future	852	1	852	1	0.00
15/02/2016	2046 On 04-August-16	129.01	Call	Bond Future	842	1	842	1	0.00
15/02/2016	2046 On 04-August-16	129.02	Call	Bond Future	832	1	832	1	0.00
15/02/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
15/02/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
15/02/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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15/02/2016	2050 On 05-May-16			Bond Future	138.54	138.5609	138.5435	138.5609	16,610.00
15/02/2016	2050 On 05-May-16	138.00	Call	Bond Future	544	1	544	1	0.00
15/02/2016	2050 On 05-May-16	137.99	Call	Bond Future	554	1	554	1	0.00
15/02/2016	2050 On 05-May-16	138.01	Call	Bond Future	534	1	534	1	0.00
15/02/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
15/02/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
15/02/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
15/02/2016	2050 On 04-August-16			Bond Future	139.66	139.6792	139.6597	139.6792	0.00
15/02/2016	2050 On 04-August-16	139.12	Call	Bond Future	540	1	540	1	0.00
15/02/2016	2050 On 04-August-16	139.14	Call	Bond Future	520	1	520	1	0.00
15/02/2016	2050 On 04-August-16	139.13	Call	Bond Future	530	1	530	1	0.00
15/02/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
15/02/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
15/02/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
15/02/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	AL37 On 05-May-16			Index Future	471.92	470.2580	471.9150	470.2580	2.00
15/02/2016	AL37 On 04-August-16			Index Future	480.92	479.2410	480.9210	479.2410	0.00
15/02/2016	AL7T On 05-May-16			Index Future	544.22	541.1250	544.2230	541.1250	0.00
15/02/2016	AL7T On 04-August-16			Index Future	554.61	551.4620	554.6090	551.4620	0.00
15/02/2016	ALBI On 05-May-16			Index Future	492.90	489.9650	492.8950	489.9650	515.00
15/02/2016	ALBI On 04-August-16			Index Future	502.30	499.3240	502.3010	499.3240	139.00
15/02/2016	ALBI On 03-November-16			Index Future	512.25	509.2280	512.2540	509.2280	0.00
15/02/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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15/02/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/02/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2016	EL28 On 05-May-16			Bond Future	126.47	126.0899	126.4736	126.0899	0.00
15/02/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
15/02/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
15/02/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
15/02/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2536	3	2536	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
15/02/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2526	3	2526	3	0.00
15/02/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2516	3	2516	3	0.00
15/02/2016	EL28 On 04-August-16			Bond Future	128.92	128.5346	128.9238	128.5346	0.00
15/02/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2064	2	2064	2	0.00
15/02/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2054	2	2054	2	0.00
15/02/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2044	2	2044	2	0.00
15/02/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
15/02/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
15/02/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
15/02/2016	ES33 On 05-May-16			Bond Future	10.71	75.4790	10.7136	75.4790	8,776.00
15/02/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
15/02/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
15/02/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
15/02/2016	ES33 On 05-May-16	9.99	Put	Bond Future	4759	5	4759	5	0.00
15/02/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4690	5	4690	5	0.00
15/02/2016	ES33 On 05-May-16	10.01	Put	Bond Future	4622	5	4622	5	0.00
15/02/2016	ES33 On 04-August-16			Bond Future	10.80	76.9366	10.8008	76.9366	0.00
15/02/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
15/02/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
15/02/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
15/02/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3597	4	3597	4	0.00
15/02/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3464	4	3464	4	0.00
15/02/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3530	4	3530	4	0.00
15/02/2016	ES33 On 03-November-16			Bond Future	10.88	74.6536	10.8829	74.6536	0.00
15/02/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2539	2	2539	2	0.00
15/02/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2423	2	2423	2	0.00
15/02/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2481	2	2481	2	0.00
15/02/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
15/02/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
15/02/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
15/02/2016	ES42 On 05-May-16			Bond Future	10.86	79.3878	10.8590	79.3878	7,250.00
15/02/2016	GOVI On 05-May-16			GOVI	491.98	489.1830	491.9840	489.1830	484.00
15/02/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
15/02/2016	GOVI On 05-May-16	518.01	Call	GOVI	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
15/02/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
15/02/2016	GOVI On 05-May-16	517.99	Put	GOVI	260060	29	260060	29	0.00
15/02/2016	GOVI On 05-May-16	518.00	Put	GOVI	260160	29	260160	29	0.00
15/02/2016	GOVI On 05-May-16	518.01	Put	GOVI	260260	29	260260	29	0.00
15/02/2016	GOVI On 04-August-16			GOVI	501.37	498.5280	501.3730	498.5280	26.00
15/02/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
15/02/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
15/02/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
15/02/2016	GOVI On 04-August-16	521.01	Put	GOVI	196370	22	196370	22	0.00
15/02/2016	GOVI On 04-August-16	520.99	Put	GOVI	196170	22	196170	22	0.00
15/02/2016	GOVI On 04-August-16	521.00	Put	GOVI	196270	22	196270	22	0.00
15/02/2016	GOVI On 03-November-16			GOVI	511.31	508.4150	511.3080	508.4150	0.00
15/02/2016	GOVI On 03-November-16	476.11	Call	GOVI	351980	32	351980	32	0.00
15/02/2016	GOVI On 03-November-16	476.12	Call	GOVI	351880	32	351880	32	0.00
15/02/2016	GOVI On 03-November-16	476.13	Call	GOVI	351780	32	351780	32	0.00
15/02/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
15/02/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
15/02/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
15/02/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/02/2016	IGOV On 05-May-16			Index Future	237.08	237.1040	237.0760	237.1040	975.00
15/02/2016	IGOV On 04-August-16			Index Future	241.62	241.6520	241.6190	241.6520	81.00
15/02/2016	IGOV On 03-November-16			Index Future	246.43	246.4640	246.4260	246.4640	0.00
15/02/2016	ILBI On 05-May-16			Index Future	642.46	642.2470	642.4640	642.2470	0.00
15/02/2016	ILBI On 04-August-16			Index Future	654.41	654.1930	654.4110	654.1930	157.00
15/02/2016	IS01 On 19-December-16			Interest Rate Swap	100.13	100.1424	100.1302	100.1424	0.00
15/02/2016	IS01 On 16-March-17			Interest Rate Swap	100.16	100.1768	100.1576	100.1768	0.00
15/02/2016	IS02 On 18-December-17			Interest Rate Swap	100.50	100.5336	100.4988	100.5336	0.00
15/02/2016	IS02 On 16-March-18			Interest Rate Swap	99.95	99.9960	99.9487	99.9960	0.00
15/02/2016	IS05 On 17-December-20			Interest Rate Swap	100.63	100.8256	100.6294	100.8256	0.00
15/02/2016	IS05 On 16-March-21			Interest Rate Swap	100.15	100.3516	100.1481	100.3516	0.00
15/02/2016	IS10 On 17-December-25			Interest Rate Swap	102.73	103.0370	102.7283	103.0370	0.00
15/02/2016	IS10 On 16-March-26			Interest Rate Swap	99.97	100.2908	99.9662	100.2908	0.00
15/02/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/02/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	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
15/02/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/02/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/02/2016	JBAF On 17-February-16			Jibar Tradeable Future	6.99	92.9900	6.9900	92.9900	2,000.00
15/02/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.06	92.9200	7.0600	92.9200	0.00
15/02/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.20	92.7700	7.2000	92.7700	0.00
15/02/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.25	92.7100	7.2500	92.7100	0.00
15/02/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.35	92.6000	7.3500	92.6000	0.00
15/02/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.40	92.5300	7.4000	92.5300	0.00
15/02/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.55	92.3800	7.5500	92.3800	0.00
15/02/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.74	92.1800	7.7400	92.1800	0.00
15/02/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.89	92.0200	7.8900	92.0200	0.00
15/02/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.03	91.8800	8.0250	91.8800	0.00
15/02/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.13	91.7700	8.1300	91.7700	0.00
15/02/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.23	91.6700	8.2300	91.6700	0.00
15/02/2016	R023 On 05-May-16			Bond Future	9.08	94.3951	9.0791	94.3951	9,781.00
15/02/2016	R023 On 05-May-16	8.25	Call	Bond Future	336	0	336	0	0.00
15/02/2016	R023 On 05-May-16	8.26	Call	Bond Future	345	0	345	0	0.00
15/02/2016	R023 On 05-May-16	8.24	Call	Bond Future	329	0	329	0	0.00
15/02/2016	R023 On 05-May-16	8.25	Put	Bond Future	4413	5	4413	5	0.00
15/02/2016	R023 On 05-May-16	8.26	Put	Bond Future	4370	5	4370	5	0.00
15/02/2016	R023 On 05-May-16	8.24	Put	Bond Future	4456	5	4456	5	0.00
15/02/2016	R023 On 04-August-16			Bond Future	9.14	96.2176	9.1409	96.2176	0.00
15/02/2016	R023 On 04-August-16	8.24	Call	Bond Future	731	1	731	1	0.00
15/02/2016	R023 On 04-August-16	8.25	Call	Bond Future	742	1	742	1	0.00
15/02/2016	R023 On 04-August-16	8.26	Call	Bond Future	753	1	753	1	0.00
15/02/2016	R023 On 04-August-16	8.25	Put	Bond Future	4997	5	4997	5	0.00
15/02/2016	R023 On 04-August-16	8.26	Put	Bond Future	4959	5	4959	5	0.00
15/02/2016	R023 On 04-August-16	8.24	Put	Bond Future	5035	5	5035	5	0.00
15/02/2016	R023 On 03-November-16			Bond Future	9.20	94.1742	9.1975	94.1742	0.00
15/02/2016	R023 On 03-November-16	9.73	Call	Bond Future	4146	4	4146	4	0.00
15/02/2016	R023 On 03-November-16	9.74	Call	Bond Future	4174	4	4174	4	0.00
15/02/2016	R023 On 03-November-16	9.75	Call	Bond Future	4202	4	4202	4	0.00
15/02/2016	R023 On 03-November-16	9.74	Put	Bond Future	1768	2	1768	2	0.00
15/02/2016	R023 On 03-November-16	9.75	Put	Bond Future	1753	2	1753	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2016	R023 On 03-November-16	9.73	Put	Bond Future	1784	2	1784	2	0.00
15/02/2016	R035 On 05-May-16			Bond Future	9.83	92.9103	9.8268	92.9103	4,019.00
15/02/2016	R035 On 05-May-16	10.35	Call	Bond Future	4025	3	4025	3	0.00
15/02/2016	R035 On 05-May-16	10.37	Call	Bond Future	4173	3	4173	3	0.00
15/02/2016	R035 On 05-May-16	10.36	Call	Bond Future	4099	3	4099	3	0.00
15/02/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
15/02/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
15/02/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
15/02/2016	R035 On 04-August-16			Bond Future	9.88	94.7042	9.8842	94.7042	0.00
15/02/2016	R035 On 04-August-16	10.37	Call	Bond Future	3703	3	3703	3	0.00
15/02/2016	R035 On 04-August-16	10.36	Call	Bond Future	3629	3	3629	3	0.00
15/02/2016	R035 On 04-August-16	10.35	Call	Bond Future	3555	3	3555	3	0.00
15/02/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
15/02/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
15/02/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
15/02/2016	R186 On 05-May-16			Bond Future	9.20	112.0662	9.1983	112.0662	58,128.00
15/02/2016	R186 On 05-May-16	8.34	Call	Bond Future	503	0	503	0	0.00
15/02/2016	R186 On 05-May-16	9.25	Call	Bond Future	2659	2	2659	2	180.00
15/02/2016	R186 On 05-May-16	9.89	Call	Bond Future	5562	5	5562	5	0.00
15/02/2016	R186 On 05-May-16	8.35	Call	Bond Future	515	0	515	0	0.00
15/02/2016	R186 On 05-May-16	8.33	Call	Bond Future	491	0	491	0	0.00
15/02/2016	R186 On 05-May-16	9.96	Call	Bond Future	5930	5	5930	5	0.00
15/02/2016	R186 On 05-May-16	9.86	Call	Bond Future	5407	5	5407	5	0.00
15/02/2016	R186 On 05-May-16	8.75	Call	Bond Future	1187	1	1187	1	180.00
15/02/2016	R186 On 05-May-16	7.56	Call	Bond Future	60	0	60	0	0.00
15/02/2016	R186 On 05-May-16	8.85	Call	Bond Future	1422	1	1422	1	0.00
15/02/2016	R186 On 05-May-16	8.33	Put	Bond Future	6886	7	6886	7	0.00
15/02/2016	R186 On 05-May-16	9.89	Put	Bond Future	811	1	811	1	180.00
15/02/2016	R186 On 05-May-16	9.96	Put	Bond Future	714	1	714	1	5,000.00
15/02/2016	R186 On 05-May-16	9.86	Put	Bond Future	856	1	856	1	5,000.00
15/02/2016	R186 On 05-May-16	7.56	Put	Bond Future	12558	13	12558	13	0.00
15/02/2016	R186 On 05-May-16	8.35	Put	Bond Future	6756	7	6756	7	0.00
15/02/2016	R186 On 05-May-16	8.34	Put	Bond Future	6821	7	6821	7	0.00
15/02/2016	R186 On 05-May-16	8.85	Put	Bond Future	3928	4	3928	4	5,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2016	R186 On 05-May-16	8.75	Put	Bond Future	4426	5	4426	5	1,900.00
15/02/2016	R186 On 05-May-16	9.25	Put	Bond Future	2293	3	2293	3	0.00
15/02/2016	R186 On 04-August-16			Bond Future	9.25	108.9254	9.2547	108.9254	0.00
15/02/2016	R186 On 04-August-16	8.51	Call	Bond Future	1454	1	1454	1	0.00
15/02/2016	R186 On 04-August-16	8.49	Call	Bond Future	1416	1	1416	1	0.00
15/02/2016	R186 On 04-August-16	8.50	Call	Bond Future	1434	1	1434	1	0.00
15/02/2016	R186 On 04-August-16	8.49	Put	Bond Future	6904	7	6904	7	0.00
15/02/2016	R186 On 04-August-16	8.50	Put	Bond Future	6848	7	6848	7	0.00
15/02/2016	R186 On 04-August-16	8.51	Put	Bond Future	6794	7	6794	7	0.00
15/02/2016	R197 On 05-May-16			Bond Future	293.61	293.6444	293.6066	293.6444	1,426.00
15/02/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
15/02/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
15/02/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
15/02/2016	R197 On 05-May-16	300.00	Put	Bond Future	6393	6	6393	6	0.00
15/02/2016	R197 On 05-May-16	300.01	Put	Bond Future	6403	6	6403	6	0.00
15/02/2016	R197 On 05-May-16	299.99	Put	Bond Future	6383	6	6383	6	0.00
15/02/2016	R197 On 04-August-16			Bond Future	292.80	292.8441	292.8016	292.8441	0.00
15/02/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
15/02/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
15/02/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
15/02/2016	R197 On 04-August-16	293.96	Put	Bond Future	1158	1	1158	1	0.00
15/02/2016	R197 On 04-August-16	293.97	Put	Bond Future	1168	1	1168	1	0.00
15/02/2016	R197 On 04-August-16	293.98	Put	Bond Future	1178	1	1178	1	0.00
15/02/2016	R202 On 05-May-16			Bond Future	240.14	240.1660	240.1355	240.1660	43,502.00
15/02/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
15/02/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
15/02/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
15/02/2016	R202 On 05-May-16	247.00	Put	Bond Future	6864	7	6864	7	0.00
15/02/2016	R202 On 05-May-16	247.01	Put	Bond Future	6874	7	6874	7	0.00
15/02/2016	R202 On 05-May-16	246.99	Put	Bond Future	6854	7	6854	7	0.00
15/02/2016	R202 On 04-August-16			Bond Future	241.34	241.3730	241.3387	241.3730	0.00
15/02/2016	R202 On 04-August-16	243.26	Call	Bond Future	0	0	0	0	0.00
15/02/2016	R202 On 04-August-16	243.25	Call	Bond Future	0	0	0	0	0.00
15/02/2016	R202 On 04-August-16	243.24	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
15/02/2016	R202 On 04-August-16	243.25	Put	Bond Future	1911	2	1911	2	0.00
15/02/2016	R202 On 04-August-16	243.24	Put	Bond Future	1901	2	1901	2	0.00
15/02/2016	R202 On 04-August-16	243.26	Put	Bond Future	1921	2	1921	2	0.00
15/02/2016	R203 On 05-May-16			Bond Future	8.10	101.2963	8.0968	101.2963	54,204.00
15/02/2016	R203 On 05-May-16	7.26	Call	Bond Future	54	0	54	0	0.00
15/02/2016	R203 On 05-May-16	7.24	Call	Bond Future	51	0	51	0	0.00
15/02/2016	R203 On 05-May-16	7.25	Call	Bond Future	53	0	53	0	0.00
15/02/2016	R203 On 05-May-16	7.24	Put	Bond Future	1136	1	1136	1	0.00
15/02/2016	R203 On 05-May-16	7.26	Put	Bond Future	1114	1	1114	1	0.00
15/02/2016	R203 On 05-May-16	7.25	Put	Bond Future	1125	1	1125	1	0.00
15/02/2016	R203 On 04-August-16			Bond Future	8.17	103.2523	8.1700	103.2523	0.00
15/02/2016	R203 On 04-August-16	7.24	Call	Bond Future	111	0	111	0	0.00
15/02/2016	R203 On 04-August-16	7.26	Call	Bond Future	116	0	116	0	0.00
15/02/2016	R203 On 04-August-16	7.25	Call	Bond Future	113	0	113	0	0.00
15/02/2016	R203 On 04-August-16	7.25	Put	Bond Future	1070	1	1070	1	0.00
15/02/2016	R203 On 04-August-16	7.26	Put	Bond Future	1062	1	1062	1	0.00
15/02/2016	R203 On 04-August-16	7.24	Put	Bond Future	1078	1	1078	1	0.00
15/02/2016	R203 On 03-November-16			Bond Future	8.21	101.1066	8.2134	101.1066	0.00
15/02/2016	R203 On 03-November-16	8.84	Call	Bond Future	755	1	755	1	0.00
15/02/2016	R203 On 03-November-16	8.86	Call	Bond Future	767	1	767	1	0.00
15/02/2016	R203 On 03-November-16	8.85	Call	Bond Future	761	1	761	1	0.00
15/02/2016	R203 On 03-November-16	8.84	Put	Bond Future	251	0	251	0	0.00
15/02/2016	R203 On 03-November-16	8.86	Put	Bond Future	246	0	246	0	0.00
15/02/2016	R203 On 03-November-16	8.85	Put	Bond Future	249	0	249	0	0.00
15/02/2016	R204 On 05-May-16			Bond Future	8.49	101.6940	8.4925	101.6940	33,079.00
15/02/2016	R204 On 05-May-16	7.76	Call	Bond Future	162	0	162	0	0.00
15/02/2016	R204 On 05-May-16	7.75	Call	Bond Future	158	0	158	0	0.00
15/02/2016	R204 On 05-May-16	7.74	Call	Bond Future	154	0	154	0	0.00
15/02/2016	R204 On 05-May-16	7.75	Put	Bond Future	1874	2	1874	2	0.00
15/02/2016	R204 On 05-May-16	7.76	Put	Bond Future	1855	2	1855	2	0.00
15/02/2016	R204 On 05-May-16	7.74	Put	Bond Future	1893	2	1893	2	0.00
15/02/2016	R204 On 04-August-16			Bond Future	8.58	99.6158	8.5801	99.6158	0.00
15/02/2016	R204 On 04-August-16	7.74	Call	Bond Future	292	0	292	0	0.00
15/02/2016	R204 On 04-August-16	7.75	Call	Bond Future	297	0	297	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
15/02/2016	R204 On 04-August-16	7.76	Call	Bond Future	302	0	302	0	0.00
15/02/2016	R204 On 04-August-16	7.75	Put	Bond Future	2047	2	2047	2	0.00
15/02/2016	R204 On 04-August-16	7.76	Put	Bond Future	2030	2	2030	2	0.00
15/02/2016	R204 On 04-August-16	7.74	Put	Bond Future	2063	2	2063	2	0.00
15/02/2016	R204 On 03-November-16			Bond Future	8.65	101.5723	8.6462	101.5723	0.00
15/02/2016	R204 On 03-November-16	9.21	Call	Bond Future	1726	2	1726	2	0.00
15/02/2016	R204 On 03-November-16	9.23	Call	Bond Future	1751	2	1751	2	0.00
15/02/2016	R204 On 03-November-16	9.22	Call	Bond Future	1739	2	1739	2	0.00
15/02/2016	R204 On 03-November-16	9.22	Put	Bond Future	665	1	665	1	0.00
15/02/2016	R204 On 03-November-16	9.21	Put	Bond Future	671	1	671	1	0.00
15/02/2016	R204 On 03-November-16	9.23	Put	Bond Future	659	1	659	1	0.00
15/02/2016	R207 On 05-May-16			Bond Future	8.71	97.4806	8.7116	97.4806	42,144.00
15/02/2016	R207 On 05-May-16	7.56	Call	Bond Future	75	0	75	0	43.00
15/02/2016	R207 On 05-May-16	7.85	Call	Bond Future	166	0	166	0	0.00
15/02/2016	R207 On 05-May-16	7.86	Call	Bond Future	170	0	170	0	0.00
15/02/2016	R207 On 05-May-16	7.84	Call	Bond Future	162	0	162	0	0.00
15/02/2016	R207 On 05-May-16	7.85	Put	Bond Future	2801	3	2801	3	0.00
15/02/2016	R207 On 05-May-16	7.86	Put	Bond Future	2775	3	2775	3	0.00
15/02/2016	R207 On 05-May-16	7.84	Put	Bond Future	2828	3	2828	3	0.00
15/02/2016	R207 On 05-May-16	7.56	Put	Bond Future	3617	4	3617	4	0.00
15/02/2016	R207 On 04-August-16			Bond Future	8.79	95.7181	8.7945	95.7181	0.00
15/02/2016	R207 On 04-August-16	8.00	Call	Bond Future	454	0	454	0	0.00
15/02/2016	R207 On 04-August-16	7.99	Call	Bond Future	447	0	447	0	0.00
15/02/2016	R207 On 04-August-16	8.01	Call	Bond Future	461	0	461	0	0.00
15/02/2016	R207 On 04-August-16	7.99	Put	Bond Future	2754	3	2754	3	0.00
15/02/2016	R207 On 04-August-16	8.01	Put	Bond Future	2710	3	2710	3	0.00
15/02/2016	R207 On 04-August-16	8.00	Put	Bond Future	2732	3	2732	3	0.00
15/02/2016	R208 On 05-May-16			Bond Future	8.87	92.1071	8.8695	92.1071	45,535.00
15/02/2016	R208 On 05-May-16	7.99	Call	Bond Future	209	0	209	0	0.00
15/02/2016	R208 On 05-May-16	8.01	Call	Bond Future	220	0	220	0	0.00
15/02/2016	R208 On 05-May-16	8.00	Call	Bond Future	214	0	214	0	0.00
15/02/2016	R208 On 05-May-16	8.00	Put	Bond Future	3502	4	3502	4	0.00
15/02/2016	R208 On 05-May-16	8.01	Put	Bond Future	3469	4	3469	4	0.00
15/02/2016	R208 On 05-May-16	7.99	Put	Bond Future	3535	4	3535	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
15/02/2016	R208 On 04-August-16			Bond Future	8.94	93.8857	8.9413	93.8857	0.00
15/02/2016	R208 On 04-August-16	7.99	Call	Bond Future	475	0	475	0	0.00
15/02/2016	R208 On 04-August-16	8.00	Call	Bond Future	482	0	482	0	0.00
15/02/2016	R208 On 04-August-16	8.01	Call	Bond Future	490	0	490	0	0.00
15/02/2016	R208 On 04-August-16	7.99	Put	Bond Future	3922	4	3922	4	0.00
15/02/2016	R208 On 04-August-16	8.00	Put	Bond Future	3892	4	3892	4	0.00
15/02/2016	R208 On 04-August-16	8.01	Put	Bond Future	3863	4	3863	4	0.00
15/02/2016	R208 On 03-November-16			Bond Future	9.00	92.3257	9.0007	92.3257	0.00
15/02/2016	R208 On 03-November-16	9.57	Call	Bond Future	3129	3	3129	3	0.00
15/02/2016	R208 On 03-November-16	9.59	Call	Bond Future	3173	3	3173	3	0.00
15/02/2016	R208 On 03-November-16	9.58	Call	Bond Future	3151	3	3151	3	0.00
15/02/2016	R208 On 03-November-16	9.57	Put	Bond Future	1225	1	1225	1	0.00
15/02/2016	R208 On 03-November-16	9.58	Put	Bond Future	1213	1	1213	1	0.00
15/02/2016	R208 On 03-November-16	9.59	Put	Bond Future	1202	1	1202	1	0.00
15/02/2016	R209 On 05-May-16			Bond Future	9.77	69.4817	9.7682	69.4817	31,955.00
15/02/2016	R209 On 05-May-16	9.00	Call	Bond Future	655	1	655	1	6,700.00
15/02/2016	R209 On 05-May-16	8.25	Call	Bond Future	103	0	103	0	6,700.00
15/02/2016	R209 On 05-May-16	8.99	Call	Bond Future	642	1	642	1	0.00
15/02/2016	R209 On 05-May-16	9.01	Call	Bond Future	669	1	669	1	0.00
15/02/2016	R209 On 05-May-16	9.01	Put	Bond Future	5958	6	5958	6	0.00
15/02/2016	R209 On 05-May-16	9.00	Put	Bond Future	6018	7	6018	7	0.00
15/02/2016	R209 On 05-May-16	8.25	Put	Bond Future	11331	12	11331	12	0.00
15/02/2016	R209 On 05-May-16	8.99	Put	Bond Future	6079	7	6079	7	0.00
15/02/2016	R209 On 04-August-16			Bond Future	9.82	70.8235	9.8212	70.8235	0.00
15/02/2016	R209 On 04-August-16	10.60	Call	Bond Future	6382	6	6382	6	6,000.00
15/02/2016	R209 On 04-August-16	9.24	Call	Bond Future	1873	2	1873	2	0.00
15/02/2016	R209 On 04-August-16	9.26	Call	Bond Future	1918	2	1918	2	0.00
15/02/2016	R209 On 04-August-16	9.25	Call	Bond Future	1896	2	1896	2	0.00
15/02/2016	R209 On 04-August-16	9.60	Call	Bond Future	2793	3	2793	3	6,000.00
15/02/2016	R209 On 04-August-16	9.26	Put	Bond Future	5738	6	5738	6	0.00
15/02/2016	R209 On 04-August-16	10.60	Put	Bond Future	1571	2	1571	2	0.00
15/02/2016	R209 On 04-August-16	9.24	Put	Bond Future	5835	6	5835	6	0.00
15/02/2016	R209 On 04-August-16	9.25	Put	Bond Future	5786	6	5786	6	0.00
15/02/2016	R209 On 04-August-16	9.60	Put	Bond Future	4262	5	4262	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
15/02/2016	R209 On 03-November-16			Bond Future	9.87	69.0629	9.8675	69.0629	0.00
15/02/2016	R209 On 03-November-16	10.24	Call	Bond Future	5505	5	5505	5	0.00
15/02/2016	R209 On 03-November-16	10.26	Call	Bond Future	5578	5	5578	5	0.00
15/02/2016	R209 On 03-November-16	10.25	Call	Bond Future	5541	5	5541	5	0.00
15/02/2016	R209 On 03-November-16	10.25	Put	Bond Future	3131	3	3131	3	0.00
15/02/2016	R209 On 03-November-16	10.26	Put	Bond Future	3106	3	3106	3	0.00
15/02/2016	R209 On 03-November-16	10.24	Put	Bond Future	3156	3	3156	3	0.00
15/02/2016	R210 On 05-May-16			Bond Future	180.87	180.3216	180.8658	180.3216	1,554.00
15/02/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
15/02/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
15/02/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
15/02/2016	R210 On 05-May-16	185.00	Put	Bond Future	4134	5	4134	5	0.00
15/02/2016	R210 On 05-May-16	185.01	Put	Bond Future	4144	5	4144	5	0.00
15/02/2016	R210 On 05-May-16	184.99	Put	Bond Future	4124	5	4124	5	0.00
15/02/2016	R210 On 04-August-16			Bond Future	184.37	183.8175	184.3697	183.8175	0.00
15/02/2016	R210 On 04-August-16	181.51	Call	Bond Future	2860	2	2860	2	0.00
15/02/2016	R210 On 04-August-16	181.50	Call	Bond Future	2870	2	2870	2	0.00
15/02/2016	R210 On 04-August-16	181.52	Call	Bond Future	2850	2	2850	2	0.00
15/02/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
15/02/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
15/02/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
15/02/2016	R211 On 05-May-16			Bond Future	137.27	137.1553	137.2653	137.1553	57.00
15/02/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
15/02/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
15/02/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
15/02/2016	R211 On 05-May-16	138.99	Put	Bond Future	1725	2	1725	2	0.00
15/02/2016	R211 On 05-May-16	139.00	Put	Bond Future	1735	2	1735	2	0.00
15/02/2016	R211 On 05-May-16	139.01	Put	Bond Future	1745	2	1745	2	0.00
15/02/2016	R211 On 04-August-16			Bond Future	138.19	138.0771	138.1872	138.0771	0.00
15/02/2016	R211 On 04-August-16	137.09	Call	Bond Future	1097	1	1097	1	0.00
15/02/2016	R211 On 04-August-16	137.07	Call	Bond Future	1117	1	1117	1	0.00
15/02/2016	R211 On 04-August-16	137.08	Call	Bond Future	1107	1	1107	1	0.00
15/02/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
15/02/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00

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15/02/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
15/02/2016	R212 On 05-May-16			Bond Future	142.67	142.6885	142.6701	142.6885	3,830.00
15/02/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
15/02/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
15/02/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
15/02/2016	R212 On 05-May-16	145.00	Put	Bond Future	2330	2	2330	2	0.00
15/02/2016	R212 On 05-May-16	145.01	Put	Bond Future	2340	2	2340	2	0.00
15/02/2016	R212 On 05-May-16	144.99	Put	Bond Future	2320	2	2320	2	0.00
15/02/2016	R212 On 04-August-16			Bond Future	143.53	143.5481	143.5273	143.5481	0.00
15/02/2016	R212 On 04-August-16	142.44	Call	Bond Future	1087	1	1087	1	0.00
15/02/2016	R212 On 04-August-16	142.43	Call	Bond Future	1097	1	1097	1	0.00
15/02/2016	R212 On 04-August-16	142.42	Call	Bond Future	1107	1	1107	1	0.00
15/02/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
15/02/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
15/02/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
15/02/2016	R213 On 05-May-16			Bond Future	9.65	80.1070	9.6494	80.1070	47,717.00
15/02/2016	R213 On 05-May-16	8.74	Call	Bond Future	476	0	476	0	0.00
15/02/2016	R213 On 05-May-16	8.76	Call	Bond Future	498	0	498	0	0.00
15/02/2016	R213 On 05-May-16	8.75	Call	Bond Future	487	0	487	0	0.00
15/02/2016	R213 On 05-May-16	8.75	Put	Bond Future	6771	7	6771	7	0.00
15/02/2016	R213 On 05-May-16	8.74	Put	Bond Future	6834	7	6834	7	0.00
15/02/2016	R213 On 05-May-16	8.76	Put	Bond Future	6708	7	6708	7	0.00
15/02/2016	R213 On 04-August-16			Bond Future	9.70	81.6537	9.7038	81.6537	0.00
15/02/2016	R213 On 04-August-16	9.01	Call	Bond Future	1614	1	1614	1	0.00
15/02/2016	R213 On 04-August-16	8.99	Call	Bond Future	1573	1	1573	1	0.00
15/02/2016	R213 On 04-August-16	9.00	Call	Bond Future	1594	1	1594	1	0.00
15/02/2016	R213 On 04-August-16	8.99	Put	Bond Future	6441	7	6441	7	0.00
15/02/2016	R213 On 04-August-16	9.01	Put	Bond Future	6339	7	6339	7	0.00
15/02/2016	R213 On 04-August-16	9.00	Put	Bond Future	6390	7	6390	7	0.00
15/02/2016	R213 On 03-November-16			Bond Future	9.75	79.7049	9.7539	79.7049	0.00
15/02/2016	R213 On 03-November-16	10.20	Call	Bond Future	5725	5	5725	5	0.00
15/02/2016	R213 On 03-November-16	10.19	Call	Bond Future	5688	5	5688	5	0.00
15/02/2016	R213 On 03-November-16	10.18	Call	Bond Future	5650	5	5650	5	0.00
15/02/2016	R213 On 03-November-16	10.19	Put	Bond Future	2939	3	2939	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
15/02/2016	R213 On 03-November-16	10.20	Put	Bond Future	2916	3	2916	3	0.00
15/02/2016	R213 On 03-November-16	10.18	Put	Bond Future	2964	3	2964	3	0.00
15/02/2016	R214 On 05-May-16			Bond Future	9.89	69.5269	9.8863	69.5269	31,399.00
15/02/2016	R214 On 05-May-16	8.99	Call	Bond Future	525	0	525	0	0.00
15/02/2016	R214 On 05-May-16	9.01	Call	Bond Future	549	0	549	0	0.00
15/02/2016	R214 On 05-May-16	9.00	Call	Bond Future	536	0	536	0	0.00
15/02/2016	R214 On 05-May-16	9.30	Call	Bond Future	995	1	995	1	0.00
15/02/2016	R214 On 05-May-16	9.01	Put	Bond Future	6948	7	6948	7	0.00
15/02/2016	R214 On 05-May-16	9.00	Put	Bond Future	7014	8	7014	8	0.00
15/02/2016	R214 On 05-May-16	8.99	Put	Bond Future	7081	8	7081	8	0.00
15/02/2016	R214 On 05-May-16	9.30	Put	Bond Future	5172	6	5172	6	0.00
15/02/2016	R214 On 04-August-16			Bond Future	9.94	70.8694	9.9382	70.8694	0.00
15/02/2016	R214 On 04-August-16	9.30	Call	Bond Future	1836	2	1836	2	1,300.00
15/02/2016	R214 On 04-August-16	11.30	Call	Bond Future	9087	9	9087	9	6,300.00
15/02/2016	R214 On 04-August-16	9.24	Call	Bond Future	1704	2	1704	2	0.00
15/02/2016	R214 On 04-August-16	9.26	Call	Bond Future	1748	2	1748	2	0.00
15/02/2016	R214 On 04-August-16	9.25	Call	Bond Future	1726	2	1726	2	0.00
15/02/2016	R214 On 04-August-16	8.55	Call	Bond Future	638	1	638	1	1,300.00
15/02/2016	R214 On 04-August-16	10.30	Call	Bond Future	4910	5	4910	5	6,300.00
15/02/2016	R214 On 04-August-16	9.26	Put	Bond Future	6570	7	6570	7	0.00
15/02/2016	R214 On 04-August-16	9.24	Put	Bond Future	6677	7	6677	7	0.00
15/02/2016	R214 On 04-August-16	9.30	Put	Bond Future	6359	7	6359	7	0.00
15/02/2016	R214 On 04-August-16	11.30	Put	Bond Future	865	1	865	1	0.00
15/02/2016	R214 On 04-August-16	10.30	Put	Bond Future	2548	3	2548	3	0.00
15/02/2016	R214 On 04-August-16	9.25	Put	Bond Future	6624	7	6624	7	0.00
15/02/2016	R214 On 04-August-16	8.55	Put	Bond Future	11131	12	11131	12	0.00
15/02/2016	R214 On 03-November-16			Bond Future	9.99	68.9626	9.9861	68.9626	0.00
15/02/2016	R214 On 03-November-16	10.33	Call	Bond Future	5617	5	5617	5	0.00
15/02/2016	R214 On 03-November-16	10.35	Call	Bond Future	5691	5	5691	5	0.00
15/02/2016	R214 On 03-November-16	10.34	Call	Bond Future	5654	5	5654	5	0.00
15/02/2016	R214 On 03-November-16	10.33	Put	Bond Future	3388	4	3388	4	0.00
15/02/2016	R214 On 03-November-16	10.34	Put	Bond Future	3361	4	3361	4	0.00
15/02/2016	R214 On 03-November-16	10.35	Put	Bond Future	3335	4	3335	4	0.00
15/02/2016	R248 On 05-May-16			Bond Future	10.00	89.0365	9.9997	89.0365	63,832.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2016	R248 On 05-May-16	9.01	Call	Bond Future	546	0	546	0	0.00
15/02/2016	R248 On 05-May-16	9.00	Call	Bond Future	534	0	534	0	0.00
15/02/2016	R248 On 05-May-16	8.99	Call	Bond Future	521	0	521	0	0.00
15/02/2016	R248 On 05-May-16	9.00	Put	Bond Future	9863	11	9863	11	0.00
15/02/2016	R248 On 05-May-16	8.99	Put	Bond Future	9953	11	9953	11	0.00
15/02/2016	R248 On 05-May-16	9.01	Put	Bond Future	9774	10	9774	10	0.00
15/02/2016	R248 On 04-August-16			Bond Future	10.06	90.7557	10.0554	90.7557	0.00
15/02/2016	R248 On 04-August-16	9.25	Call	Bond Future	1882	2	1882	2	0.00
15/02/2016	R248 On 04-August-16	9.26	Call	Bond Future	1907	2	1907	2	0.00
15/02/2016	R248 On 04-August-16	9.24	Call	Bond Future	1858	2	1858	2	0.00
15/02/2016	R248 On 04-August-16	9.26	Put	Bond Future	9112	10	9112	10	0.00
15/02/2016	R248 On 04-August-16	9.25	Put	Bond Future	9184	10	9184	10	0.00
15/02/2016	R248 On 04-August-16	9.24	Put	Bond Future	9258	10	9258	10	0.00
15/02/2016	R248 On 03-November-16			Bond Future	10.11	88.0977	10.1072	88.0977	0.00
15/02/2016	R248 On 03-November-16	10.39	Call	Bond Future	6781	6	6781	6	0.00
15/02/2016	R248 On 03-November-16	10.38	Call	Bond Future	6736	6	6736	6	0.00
15/02/2016	R248 On 03-November-16	10.37	Call	Bond Future	6691	6	6691	6	0.00
15/02/2016	R248 On 03-November-16	10.38	Put	Bond Future	4508	5	4508	5	0.00
15/02/2016	R248 On 03-November-16	10.39	Put	Bond Future	4473	5	4473	5	0.00
15/02/2016	R248 On 03-November-16	10.37	Put	Bond Future	4543	5	4543	5	0.00