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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
22/02/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	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
22/02/2016	2025 On 05-May-16			Bond Future	123.22	123.2363	123.2211	123.2363	4,571.00
22/02/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
22/02/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
22/02/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
22/02/2016	2025 On 05-May-16	126.00	Put	Bond Future	2779	3	2779	3	0.00
22/02/2016	2025 On 05-May-16	125.99	Put	Bond Future	2769	3	2769	3	0.00
22/02/2016	2025 On 05-May-16	126.01	Put	Bond Future	2789	3	2789	3	0.00
22/02/2016	2025 On 04-August-16			Bond Future	124.35	124.3681	124.3505	124.3681	0.00
22/02/2016	2025 On 04-August-16	123.85	Call	Bond Future	500	1	500	1	0.00
22/02/2016	2025 On 04-August-16	123.86	Call	Bond Future	490	1	490	1	0.00
22/02/2016	2025 On 04-August-16	123.87	Call	Bond Future	480	0	480	0	0.00
22/02/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
22/02/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
22/02/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
22/02/2016	2030 On 05-May-16			Bond Future	9.64	89.9946	9.6366	89.9946	17,216.00
22/02/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
22/02/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
22/02/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
22/02/2016	2030 On 05-May-16	9.00	Put	Bond Future	4526	4	4526	4	0.00
22/02/2016	2030 On 05-May-16	8.99	Put	Bond Future	4599	4	4599	4	0.00
22/02/2016	2030 On 05-May-16	9.01	Put	Bond Future	4452	4	4452	4	0.00
22/02/2016	2030 On 04-August-16			Bond Future	9.70	87.7193	9.7000	87.7193	0.00
22/02/2016	2030 On 04-August-16	10.17	Call	Bond Future	3097	3	3097	3	0.00
22/02/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
22/02/2016	2032 On 05-May-16			Bond Future	9.78	88.8443	9.7812	88.8443	9,165.00
22/02/2016	2032 On 05-May-16	8.99	Call	Bond Future	613	1	613	1	0.00
22/02/2016	2032 On 05-May-16	9.01	Call	Bond Future	641	1	641	1	0.00
22/02/2016	2032 On 05-May-16	9.00	Call	Bond Future	627	1	627	1	0.00
22/02/2016	2032 On 05-May-16	8.99	Put	Bond Future	6640	7	6640	7	0.00
22/02/2016	2032 On 05-May-16	9.01	Put	Bond Future	6508	6	6508	6	0.00
22/02/2016	2032 On 05-May-16	9.00	Put	Bond Future	6574	6	6574	6	0.00
22/02/2016	2032 On 04-August-16			Bond Future	9.84	90.5555	9.8435	90.5555	0.00
22/02/2016	2032 On 04-August-16	8.99	Call	Bond Future	1379	1	1379	1	0.00
22/02/2016	2032 On 04-August-16	9.01	Call	Bond Future	1416	1	1416	1	0.00

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22/02/2016	2032 On 04-August-16	9.00	Call	Bond Future	1397	1	1397	1	0.00
22/02/2016	2032 On 04-August-16	9.00	Put	Bond Future	7755	8	7755	8	0.00
22/02/2016	2032 On 04-August-16	9.01	Put	Bond Future	7695	8	7695	8	0.00
22/02/2016	2032 On 04-August-16	8.99	Put	Bond Future	7816	8	7816	8	0.00
22/02/2016	2032 On 03-November-16			Bond Future	9.90	88.1695	9.8984	88.1695	0.00
22/02/2016	2032 On 03-November-16	10.28	Call	Bond Future	5986	6	5986	6	0.00
22/02/2016	2032 On 03-November-16	10.30	Call	Bond Future	6066	6	6066	6	0.00
22/02/2016	2032 On 03-November-16	10.29	Call	Bond Future	6026	6	6026	6	0.00
22/02/2016	2032 On 03-November-16	10.28	Put	Bond Future	3348	3	3348	3	0.00
22/02/2016	2032 On 03-November-16	10.29	Put	Bond Future	3320	3	3320	3	0.00
22/02/2016	2032 On 03-November-16	10.30	Put	Bond Future	3293	3	3293	3	0.00
22/02/2016	2033 On 05-May-16			Bond Future	102.85	102.7092	102.8455	102.7092	2,032.00
22/02/2016	2033 On 05-May-16	102.40	Call	Bond Future	446	0	446	0	0.00
22/02/2016	2033 On 05-May-16	102.41	Call	Bond Future	436	0	436	0	0.00
22/02/2016	2033 On 05-May-16	102.39	Call	Bond Future	456	0	456	0	0.00
22/02/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
22/02/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
22/02/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
22/02/2016	2037 On 05-May-16			Bond Future	9.93	90.0694	9.9311	90.0694	41,175.00
22/02/2016	2037 On 05-May-16	8.99	Call	Bond Future	481	1	481	1	0.00
22/02/2016	2037 On 05-May-16	9.01	Call	Bond Future	504	1	504	1	0.00
22/02/2016	2037 On 05-May-16	9.00	Call	Bond Future	492	1	492	1	0.00
22/02/2016	2037 On 05-May-16	9.00	Put	Bond Future	8312	8	8312	8	0.00
22/02/2016	2037 On 05-May-16	8.99	Put	Bond Future	8390	8	8390	8	0.00
22/02/2016	2037 On 05-May-16	9.01	Put	Bond Future	8234	8	8234	8	0.00
22/02/2016	2037 On 04-August-16			Bond Future	9.99	87.5450	9.9946	87.5450	0.00
22/02/2016	2037 On 04-August-16	9.26	Call	Bond Future	1820	2	1820	2	0.00
22/02/2016	2037 On 04-August-16	9.25	Call	Bond Future	1796	2	1796	2	0.00
22/02/2016	2037 On 04-August-16	9.24	Call	Bond Future	1773	2	1773	2	0.00
22/02/2016	2037 On 04-August-16	9.25	Put	Bond Future	7885	8	7885	8	0.00
22/02/2016	2037 On 04-August-16	9.24	Put	Bond Future	7948	8	7948	8	0.00
22/02/2016	2037 On 04-August-16	9.26	Put	Bond Future	7823	8	7823	8	0.00
22/02/2016	2037 On 03-November-16			Bond Future	10.05	89.2606	10.0462	89.2606	0.00
22/02/2016	2037 On 03-November-16	10.35	Call	Bond Future	6201	6	6201	6	0.00

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22/02/2016	2037 On 03-November-16	10.37	Call	Bond Future	6285	6	6285	6	0.00
22/02/2016	2037 On 03-November-16	10.36	Call	Bond Future	6243	6	6243	6	0.00
22/02/2016	2037 On 03-November-16	10.36	Put	Bond Future	3888	4	3888	4	0.00
22/02/2016	2037 On 03-November-16	10.35	Put	Bond Future	3919	4	3919	4	0.00
22/02/2016	2037 On 03-November-16	10.37	Put	Bond Future	3857	4	3857	4	0.00
22/02/2016	2038 On 05-May-16			Bond Future	128.75	128.7610	128.7453	128.7610	19,557.00
22/02/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
22/02/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
22/02/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
22/02/2016	2038 On 05-May-16	130.99	Put	Bond Future	2245	2	2245	2	0.00
22/02/2016	2038 On 05-May-16	131.00	Put	Bond Future	2255	2	2255	2	0.00
22/02/2016	2038 On 05-May-16	131.01	Put	Bond Future	2265	2	2265	2	0.00
22/02/2016	2038 On 04-August-16			Bond Future	129.82	129.8433	129.8249	129.8433	0.00
22/02/2016	2038 On 04-August-16	129.31	Call	Bond Future	515	1	515	1	0.00
22/02/2016	2038 On 04-August-16	129.30	Call	Bond Future	525	1	525	1	0.00
22/02/2016	2038 On 04-August-16	129.32	Call	Bond Future	505	1	505	1	0.00
22/02/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
22/02/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
22/02/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
22/02/2016	2040 On 05-May-16			Bond Future	10.01	93.5866	10.0117	93.5866	1,820.00
22/02/2016	2040 On 05-May-16	9.51	Call	Bond Future	1337	1	1337	1	0.00
22/02/2016	2040 On 05-May-16	9.50	Call	Bond Future	1312	1	1312	1	0.00
22/02/2016	2040 On 05-May-16	9.49	Call	Bond Future	1287	1	1287	1	0.00
22/02/2016	2040 On 05-May-16	9.50	Put	Bond Future	5742	6	5742	6	0.00
22/02/2016	2040 On 05-May-16	9.49	Put	Bond Future	5807	6	5807	6	0.00
22/02/2016	2040 On 05-May-16	9.51	Put	Bond Future	5676	6	5676	6	0.00
22/02/2016	2040 On 04-August-16			Bond Future	10.08	90.8794	10.0761	90.8794	0.00
22/02/2016	2040 On 04-August-16	9.50	Call	Bond Future	2368	2	2368	2	0.00
22/02/2016	2040 On 04-August-16	9.51	Call	Bond Future	2397	3	2397	3	0.00
22/02/2016	2040 On 04-August-16	9.49	Call	Bond Future	2340	2	2340	2	0.00
22/02/2016	2040 On 04-August-16	9.51	Put	Bond Future	7257	7	7257	7	0.00
22/02/2016	2040 On 04-August-16	9.50	Put	Bond Future	7318	7	7318	7	0.00
22/02/2016	2040 On 04-August-16	9.49	Put	Bond Future	7379	7	7379	7	0.00
22/02/2016	2044 On 05-May-16			Bond Future	10.03	90.7122	10.0250	90.7122	20,918.00

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22/02/2016	2044 On 05-May-16	9.00	Call	Bond Future	426	0	426	0	0.00
22/02/2016	2044 On 05-May-16	9.01	Call	Bond Future	437	0	437	0	0.00
22/02/2016	2044 On 05-May-16	8.99	Call	Bond Future	416	0	416	0	0.00
22/02/2016	2044 On 05-May-16	9.01	Put	Bond Future	9678	10	9678	10	0.00
22/02/2016	2044 On 05-May-16	8.99	Put	Bond Future	9856	10	9856	10	0.00
22/02/2016	2044 On 05-May-16	9.00	Put	Bond Future	9767	10	9767	10	0.00
22/02/2016	2044 On 04-August-16			Bond Future	10.09	88.0750	10.0876	88.0750	0.00
22/02/2016	2044 On 04-August-16	9.51	Call	Bond Future	2381	2	2381	2	0.00
22/02/2016	2044 On 04-August-16	9.50	Call	Bond Future	2352	2	2352	2	0.00
22/02/2016	2044 On 04-August-16	9.49	Call	Bond Future	2323	2	2323	2	0.00
22/02/2016	2044 On 04-August-16	9.50	Put	Bond Future	7446	7	7446	7	0.00
22/02/2016	2044 On 04-August-16	9.51	Put	Bond Future	7384	7	7384	7	0.00
22/02/2016	2044 On 04-August-16	9.49	Put	Bond Future	7509	7	7509	7	0.00
22/02/2016	2044 On 03-November-16			Bond Future	10.14	89.8009	10.1387	89.8009	0.00
22/02/2016	2044 On 03-November-16	10.42	Call	Bond Future	6572	7	6572	7	0.00
22/02/2016	2044 On 03-November-16	10.43	Call	Bond Future	6616	7	6616	7	0.00
22/02/2016	2044 On 03-November-16	10.41	Call	Bond Future	6527	7	6527	7	0.00
22/02/2016	2044 On 03-November-16	10.43	Put	Bond Future	4289	4	4289	4	0.00
22/02/2016	2044 On 03-November-16	10.42	Put	Bond Future	4323	4	4323	4	0.00
22/02/2016	2044 On 03-November-16	10.41	Put	Bond Future	4356	4	4356	4	0.00
22/02/2016	2046 On 05-May-16			Bond Future	127.56	127.5712	127.5556	127.5712	12,914.00
22/02/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
22/02/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
22/02/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
22/02/2016	2046 On 05-May-16	129.99	Put	Bond Future	2434	2	2434	2	0.00
22/02/2016	2046 On 05-May-16	130.00	Put	Bond Future	2444	2	2444	2	0.00
22/02/2016	2046 On 05-May-16	130.01	Put	Bond Future	2454	2	2454	2	0.00
22/02/2016	2046 On 04-August-16			Bond Future	130.02	130.0383	130.0201	130.0383	0.00
22/02/2016	2046 On 04-August-16	129.00	Call	Bond Future	1020	1	1020	1	0.00
22/02/2016	2046 On 04-August-16	129.01	Call	Bond Future	1010	1	1010	1	0.00
22/02/2016	2046 On 04-August-16	129.02	Call	Bond Future	1000	1	1000	1	0.00
22/02/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
22/02/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
22/02/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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22/02/2016	2050 On 05-May-16			Bond Future	136.79	136.8050	136.7886	136.8050	16,610.00
22/02/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
22/02/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
22/02/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
22/02/2016	2050 On 05-May-16	138.00	Put	Bond Future	1211	1	1211	1	0.00
22/02/2016	2050 On 05-May-16	138.01	Put	Bond Future	1221	1	1221	1	0.00
22/02/2016	2050 On 05-May-16	137.99	Put	Bond Future	1201	1	1201	1	0.00
22/02/2016	2050 On 04-August-16			Bond Future	137.86	137.8828	137.8637	137.8828	0.00
22/02/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
22/02/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
22/02/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
22/02/2016	2050 On 04-August-16	139.14	Put	Bond Future	1276	1	1276	1	0.00
22/02/2016	2050 On 04-August-16	139.13	Put	Bond Future	1266	1	1266	1	0.00
22/02/2016	2050 On 04-August-16	139.12	Put	Bond Future	1256	1	1256	1	0.00
22/02/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	AL37 On 05-May-16			Index Future	470.89	471.2860	470.8940	471.2860	2.00
22/02/2016	AL37 On 04-August-16			Index Future	479.85	480.2650	479.8540	480.2650	0.00
22/02/2016	AL7T On 05-May-16			Index Future	542.94	543.5600	542.9360	543.5600	0.00
22/02/2016	AL7T On 04-August-16			Index Future	553.27	553.9170	553.2680	553.9170	0.00
22/02/2016	ALBI On 05-May-16			Index Future	491.98	492.7230	491.9760	492.7230	510.00
22/02/2016	ALBI On 04-August-16			Index Future	501.34	502.1100	501.3370	502.1100	139.00
22/02/2016	ALBI On 03-November-16			Index Future	511.25	512.0440	511.2470	512.0440	0.00
22/02/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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22/02/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/02/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2016	EL28 On 05-May-16			Bond Future	126.38	126.3922	126.3779	126.3922	0.00
22/02/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
22/02/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
22/02/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
22/02/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2632	3	2632	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
22/02/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2622	3	2622	3	0.00
22/02/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2612	3	2612	3	0.00
22/02/2016	EL28 On 04-August-16			Bond Future	128.82	128.8366	128.8199	128.8366	0.00
22/02/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1960	2	1960	2	0.00
22/02/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1950	2	1950	2	0.00
22/02/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1940	2	1940	2	0.00
22/02/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
22/02/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
22/02/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
22/02/2016	ES33 On 05-May-16			Bond Future	10.74	76.0723	10.7369	76.0723	8,776.00
22/02/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
22/02/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
22/02/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
22/02/2016	ES33 On 05-May-16	9.99	Put	Bond Future	4905	5	4905	5	0.00
22/02/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4837	5	4837	5	0.00
22/02/2016	ES33 On 05-May-16	10.01	Put	Bond Future	4768	5	4768	5	0.00
22/02/2016	ES33 On 04-August-16			Bond Future	10.83	77.5374	10.8256	77.5374	0.00
22/02/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
22/02/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
22/02/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
22/02/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3750	4	3750	4	0.00
22/02/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3617	3	3617	3	0.00
22/02/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3684	3	3684	3	0.00
22/02/2016	ES33 On 03-November-16			Bond Future	10.91	75.2625	10.9091	75.2625	0.00
22/02/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2379	3	2379	3	0.00
22/02/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2263	2	2263	2	0.00
22/02/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2321	3	2321	3	0.00
22/02/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
22/02/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
22/02/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
22/02/2016	ES42 On 05-May-16			Bond Future	10.87	80.1287	10.8724	80.1287	7,250.00
22/02/2016	GOVI On 05-May-16			GOVI	491.11	491.7940	491.1090	491.7940	487.00
22/02/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
22/02/2016	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
22/02/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
22/02/2016	GOVI On 05-May-16	517.99	Put	GOVI	268810	26	268810	26	0.00
22/02/2016	GOVI On 05-May-16	518.00	Put	GOVI	268910	26	268910	26	0.00
22/02/2016	GOVI On 05-May-16	518.01	Put	GOVI	269010	26	269010	26	0.00
22/02/2016	GOVI On 04-August-16			GOVI	500.45	501.1630	500.4540	501.1630	26.00
22/02/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
22/02/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
22/02/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
22/02/2016	GOVI On 04-August-16	521.01	Put	GOVI	205560	20	205560	20	0.00
22/02/2016	GOVI On 04-August-16	520.99	Put	GOVI	205360	20	205360	20	0.00
22/02/2016	GOVI On 04-August-16	521.00	Put	GOVI	205460	20	205460	20	0.00
22/02/2016	GOVI On 03-November-16			GOVI	510.35	511.0780	510.3460	511.0780	0.00
22/02/2016	GOVI On 03-November-16	476.11	Call	GOVI	342360	35	342360	35	0.00
22/02/2016	GOVI On 03-November-16	476.12	Call	GOVI	342260	35	342260	35	0.00
22/02/2016	GOVI On 03-November-16	476.13	Call	GOVI	342160	35	342160	35	0.00
22/02/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
22/02/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
22/02/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
22/02/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/02/2016	IGOV On 05-May-16			Index Future	237.10	236.8470	237.1020	236.8470	975.00
22/02/2016	IGOV On 04-August-16			Index Future	241.63	241.3780	241.6330	241.3780	81.00
22/02/2016	IGOV On 03-November-16			Index Future	246.43	246.1720	246.4280	246.1720	0.00
22/02/2016	ILBI On 05-May-16			Index Future	642.85	641.9980	642.8460	641.9980	0.00
22/02/2016	ILBI On 04-August-16			Index Future	654.79	653.9310	654.7920	653.9310	157.00
22/02/2016	IS01 On 19-December-16			Interest Rate Swap	100.19	100.1935	100.1893	100.1935	0.00
22/02/2016	IS01 On 16-March-17			Interest Rate Swap	100.21	100.2193	100.2143	100.2193	0.00
22/02/2016	IS02 On 18-December-17			Interest Rate Swap	100.64	100.6474	100.6403	100.6474	0.00
22/02/2016	IS02 On 16-March-18			Interest Rate Swap	100.12	100.1302	100.1226	100.1302	0.00
22/02/2016	IS05 On 17-December-20			Interest Rate Swap	100.94	100.9483	100.9373	100.9483	0.00
22/02/2016	IS05 On 16-March-21			Interest Rate Swap	100.47	100.4786	100.4673	100.4786	0.00
22/02/2016	IS10 On 17-December-25			Interest Rate Swap	103.13	103.1446	103.1315	103.1446	0.00
22/02/2016	IS10 On 16-March-26			Interest Rate Swap	100.39	100.4009	100.3873	100.4009	0.00
22/02/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/02/2016	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
22/02/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/02/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/02/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
22/02/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.23	92.8000	7.2300	92.8000	0.00
22/02/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.33	92.7800	7.3300	92.7800	0.00
22/02/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.6800	7.3800	92.6800	0.00
22/02/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.50	92.6000	7.5000	92.6000	0.00
22/02/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.53	92.5200	7.5300	92.5200	0.00
22/02/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.58	92.4600	7.5800	92.4600	0.00
22/02/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.80	92.2500	7.8000	92.2500	0.00
22/02/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.99	92.1100	7.9900	92.1100	0.00
22/02/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.10	92.0000	8.1000	92.0000	0.00
22/02/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.21	91.8600	8.2100	91.8600	0.00
22/02/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.30	91.7600	8.3000	91.7600	0.00
22/02/2016	R023 On 05-May-16			Bond Future	9.14	94.6995	9.1354	94.6995	9,781.00
22/02/2016	R023 On 05-May-16	8.25	Call	Bond Future	248	0	248	0	0.00
22/02/2016	R023 On 05-May-16	8.26	Call	Bond Future	254	0	254	0	0.00
22/02/2016	R023 On 05-May-16	8.24	Call	Bond Future	241	0	241	0	0.00
22/02/2016	R023 On 05-May-16	8.25	Put	Bond Future	4593	5	4593	5	0.00
22/02/2016	R023 On 05-May-16	8.26	Put	Bond Future	4550	4	4550	4	0.00
22/02/2016	R023 On 05-May-16	8.24	Put	Bond Future	4638	5	4638	5	0.00
22/02/2016	R023 On 04-August-16			Bond Future	9.20	96.5231	9.2012	96.5231	0.00
22/02/2016	R023 On 04-August-16	8.24	Call	Bond Future	620	1	620	1	0.00
22/02/2016	R023 On 04-August-16	8.25	Call	Bond Future	630	1	630	1	0.00
22/02/2016	R023 On 04-August-16	8.26	Call	Bond Future	640	1	640	1	0.00
22/02/2016	R023 On 04-August-16	8.25	Put	Bond Future	5164	5	5164	5	0.00
22/02/2016	R023 On 04-August-16	8.26	Put	Bond Future	5126	5	5126	5	0.00
22/02/2016	R023 On 04-August-16	8.24	Put	Bond Future	5204	5	5204	5	0.00
22/02/2016	R023 On 03-November-16			Bond Future	9.26	94.4809	9.2619	94.4809	0.00
22/02/2016	R023 On 03-November-16	9.73	Call	Bond Future	3898	4	3898	4	0.00
22/02/2016	R023 On 03-November-16	9.74	Call	Bond Future	3926	4	3926	4	0.00
22/02/2016	R023 On 03-November-16	9.75	Call	Bond Future	3954	4	3954	4	0.00
22/02/2016	R023 On 03-November-16	9.74	Put	Bond Future	1810	2	1810	2	0.00
22/02/2016	R023 On 03-November-16	9.75	Put	Bond Future	1794	2	1794	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
22/02/2016	R023 On 03-November-16	9.73	Put	Bond Future	1826	2	1826	2	0.00
22/02/2016	R035 On 05-May-16			Bond Future	9.86	93.6058	9.8575	93.6058	4,019.00
22/02/2016	R035 On 05-May-16	10.35	Call	Bond Future	3781	4	3781	4	0.00
22/02/2016	R035 On 05-May-16	10.37	Call	Bond Future	3929	4	3929	4	0.00
22/02/2016	R035 On 05-May-16	10.36	Call	Bond Future	3855	4	3855	4	0.00
22/02/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
22/02/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
22/02/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
22/02/2016	R035 On 04-August-16			Bond Future	9.92	95.4083	9.9165	95.4083	0.00
22/02/2016	R035 On 04-August-16	10.37	Call	Bond Future	3449	4	3449	4	0.00
22/02/2016	R035 On 04-August-16	10.36	Call	Bond Future	3375	4	3375	4	0.00
22/02/2016	R035 On 04-August-16	10.35	Call	Bond Future	3301	4	3301	4	0.00
22/02/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
22/02/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
22/02/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
22/02/2016	R186 On 05-May-16			Bond Future	9.23	112.6117	9.2347	112.6117	60,559.00
22/02/2016	R186 On 05-May-16	8.34	Call	Bond Future	390	0	390	0	0.00
22/02/2016	R186 On 05-May-16	9.25	Call	Bond Future	2393	3	2393	3	180.00
22/02/2016	R186 On 05-May-16	9.89	Call	Bond Future	5261	5	5261	5	0.00
22/02/2016	R186 On 05-May-16	8.35	Call	Bond Future	400	0	400	0	0.00
22/02/2016	R186 On 05-May-16	8.33	Call	Bond Future	380	0	380	0	0.00
22/02/2016	R186 On 05-May-16	9.96	Call	Bond Future	5629	6	5629	6	0.00
22/02/2016	R186 On 05-May-16	9.86	Call	Bond Future	5106	5	5106	5	0.00
22/02/2016	R186 On 05-May-16	8.75	Call	Bond Future	998	1	998	1	180.00
22/02/2016	R186 On 05-May-16	7.56	Call	Bond Future	37	0	37	0	0.00
22/02/2016	R186 On 05-May-16	8.85	Call	Bond Future	1215	1	1215	1	0.00
22/02/2016	R186 On 05-May-16	8.33	Put	Bond Future	7032	7	7032	7	0.00
22/02/2016	R186 On 05-May-16	9.89	Put	Bond Future	768	1	768	1	180.00
22/02/2016	R186 On 05-May-16	9.96	Put	Bond Future	671	1	671	1	5,000.00
22/02/2016	R186 On 05-May-16	9.86	Put	Bond Future	812	1	812	1	5,000.00
22/02/2016	R186 On 05-May-16	7.56	Put	Bond Future	12793	13	12793	13	0.00
22/02/2016	R186 On 05-May-16	8.35	Put	Bond Future	6899	7	6899	7	0.00
22/02/2016	R186 On 05-May-16	8.34	Put	Bond Future	6965	7	6965	7	0.00
22/02/2016	R186 On 05-May-16	8.85	Put	Bond Future	3978	4	3978	4	5,350.00

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22/02/2016	R186 On 05-May-16	8.75	Put	Bond Future	4495	4	4495	4	1,900.00
22/02/2016	R186 On 05-May-16	9.25	Put	Bond Future	2285	2	2285	2	0.00
22/02/2016	R186 On 04-August-16			Bond Future	9.29	109.4757	9.2934	109.4757	0.00
22/02/2016	R186 On 04-August-16	8.51	Call	Bond Future	1297	1	1297	1	0.00
22/02/2016	R186 On 04-August-16	8.49	Call	Bond Future	1260	1	1260	1	0.00
22/02/2016	R186 On 04-August-16	8.50	Call	Bond Future	1278	1	1278	1	0.00
22/02/2016	R186 On 04-August-16	8.49	Put	Bond Future	7017	7	7017	7	0.00
22/02/2016	R186 On 04-August-16	8.50	Put	Bond Future	6961	7	6961	7	0.00
22/02/2016	R186 On 04-August-16	8.51	Put	Bond Future	6905	7	6905	7	0.00
22/02/2016	R197 On 05-May-16			Bond Future	293.93	293.9688	293.9319	293.9688	1,426.00
22/02/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
22/02/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
22/02/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
22/02/2016	R197 On 05-May-16	300.00	Put	Bond Future	6068	6	6068	6	0.00
22/02/2016	R197 On 05-May-16	300.01	Put	Bond Future	6078	6	6078	6	0.00
22/02/2016	R197 On 05-May-16	299.99	Put	Bond Future	6058	6	6058	6	0.00
22/02/2016	R197 On 04-August-16			Bond Future	293.12	293.1609	293.1181	293.1609	0.00
22/02/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
22/02/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
22/02/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
22/02/2016	R197 On 04-August-16	293.96	Put	Bond Future	842	1	842	1	0.00
22/02/2016	R197 On 04-August-16	293.97	Put	Bond Future	852	1	852	1	0.00
22/02/2016	R197 On 04-August-16	293.98	Put	Bond Future	862	1	862	1	0.00
22/02/2016	R202 On 05-May-16			Bond Future	241.59	239.9678	241.5891	239.9678	43,502.00
22/02/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
22/02/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
22/02/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
22/02/2016	R202 On 05-May-16	247.00	Put	Bond Future	5411	7	5411	7	0.00
22/02/2016	R202 On 05-May-16	247.01	Put	Bond Future	5421	7	5421	7	0.00
22/02/2016	R202 On 05-May-16	246.99	Put	Bond Future	5401	7	5401	7	0.00
22/02/2016	R202 On 04-August-16			Bond Future	242.81	241.1596	242.8080	241.1596	0.00
22/02/2016	R202 On 04-August-16	243.26	Call	Bond Future	0	0	0	0	0.00
22/02/2016	R202 On 04-August-16	243.25	Call	Bond Future	0	0	0	0	0.00
22/02/2016	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
22/02/2016	R202 On 04-August-16	243.25	Put	Bond Future	442	2	442	2	0.00
22/02/2016	R202 On 04-August-16	243.24	Put	Bond Future	432	2	432	2	0.00
22/02/2016	R202 On 04-August-16	243.26	Put	Bond Future	452	2	452	2	0.00
22/02/2016	R203 On 05-May-16			Bond Future	8.19	101.3525	8.1923	101.3525	54,204.00
22/02/2016	R203 On 05-May-16	7.26	Call	Bond Future	33	0	33	0	0.00
22/02/2016	R203 On 05-May-16	7.24	Call	Bond Future	31	0	31	0	0.00
22/02/2016	R203 On 05-May-16	7.25	Call	Bond Future	32	0	32	0	0.00
22/02/2016	R203 On 05-May-16	7.24	Put	Bond Future	1236	1	1236	1	0.00
22/02/2016	R203 On 05-May-16	7.26	Put	Bond Future	1213	1	1213	1	0.00
22/02/2016	R203 On 05-May-16	7.25	Put	Bond Future	1224	1	1224	1	0.00
22/02/2016	R203 On 04-August-16			Bond Future	8.29	103.3044	8.2940	103.3044	0.00
22/02/2016	R203 On 04-August-16	7.24	Call	Bond Future	81	0	81	0	0.00
22/02/2016	R203 On 04-August-16	7.26	Call	Bond Future	84	0	84	0	0.00
22/02/2016	R203 On 04-August-16	7.25	Call	Bond Future	82	0	82	0	0.00
22/02/2016	R203 On 04-August-16	7.25	Put	Bond Future	1167	1	1167	1	0.00
22/02/2016	R203 On 04-August-16	7.26	Put	Bond Future	1158	1	1158	1	0.00
22/02/2016	R203 On 04-August-16	7.24	Put	Bond Future	1175	1	1175	1	0.00
22/02/2016	R203 On 03-November-16			Bond Future	8.38	101.1547	8.3811	101.1547	0.00
22/02/2016	R203 On 03-November-16	8.84	Call	Bond Future	655	1	655	1	0.00
22/02/2016	R203 On 03-November-16	8.86	Call	Bond Future	666	1	666	1	0.00
22/02/2016	R203 On 03-November-16	8.85	Call	Bond Future	660	1	660	1	0.00
22/02/2016	R203 On 03-November-16	8.84	Put	Bond Future	286	0	286	0	0.00
22/02/2016	R203 On 03-November-16	8.86	Put	Bond Future	281	0	281	0	0.00
22/02/2016	R203 On 03-November-16	8.85	Put	Bond Future	283	0	283	0	0.00
22/02/2016	R204 On 05-May-16			Bond Future	8.57	101.8245	8.5720	101.8245	33,079.00
22/02/2016	R204 On 05-May-16	7.76	Call	Bond Future	111	0	111	0	0.00
22/02/2016	R204 On 05-May-16	7.75	Call	Bond Future	108	0	108	0	0.00
22/02/2016	R204 On 05-May-16	7.74	Call	Bond Future	105	0	105	0	0.00
22/02/2016	R204 On 05-May-16	7.75	Put	Bond Future	2006	2	2006	2	0.00
22/02/2016	R204 On 05-May-16	7.76	Put	Bond Future	1985	2	1985	2	0.00
22/02/2016	R204 On 05-May-16	7.74	Put	Bond Future	2026	2	2026	2	0.00
22/02/2016	R204 On 04-August-16			Bond Future	8.67	99.7439	8.6716	99.7439	0.00
22/02/2016	R204 On 04-August-16	7.74	Call	Bond Future	231	0	231	0	0.00
22/02/2016	R204 On 04-August-16	7.75	Call	Bond Future	235	0	235	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
22/02/2016	R204 On 04-August-16	7.76	Call	Bond Future	240	0	240	0	0.00
22/02/2016	R204 On 04-August-16	7.75	Put	Bond Future	2176	2	2176	2	0.00
22/02/2016	R204 On 04-August-16	7.76	Put	Bond Future	2158	2	2158	2	0.00
22/02/2016	R204 On 04-August-16	7.74	Put	Bond Future	2193	2	2193	2	0.00
22/02/2016	R204 On 03-November-16			Bond Future	8.75	101.6978	8.7519	101.6978	0.00
22/02/2016	R204 On 03-November-16	9.21	Call	Bond Future	1569	2	1569	2	0.00
22/02/2016	R204 On 03-November-16	9.23	Call	Bond Future	1593	2	1593	2	0.00
22/02/2016	R204 On 03-November-16	9.22	Call	Bond Future	1581	2	1581	2	0.00
22/02/2016	R204 On 03-November-16	9.22	Put	Bond Future	706	1	706	1	0.00
22/02/2016	R204 On 03-November-16	9.21	Put	Bond Future	713	1	713	1	0.00
22/02/2016	R204 On 03-November-16	9.23	Put	Bond Future	700	1	700	1	0.00
22/02/2016	R207 On 05-May-16			Bond Future	8.78	97.6473	8.7789	97.6473	42,164.00
22/02/2016	R207 On 05-May-16	7.56	Call	Bond Future	47	0	47	0	43.00
22/02/2016	R207 On 05-May-16	7.85	Call	Bond Future	115	0	115	0	0.00
22/02/2016	R207 On 05-May-16	7.86	Call	Bond Future	118	0	118	0	0.00
22/02/2016	R207 On 05-May-16	7.84	Call	Bond Future	112	0	112	0	0.00
22/02/2016	R207 On 05-May-16	7.85	Put	Bond Future	2953	3	2953	3	0.00
22/02/2016	R207 On 05-May-16	7.86	Put	Bond Future	2925	3	2925	3	0.00
22/02/2016	R207 On 05-May-16	7.84	Put	Bond Future	2980	3	2980	3	0.00
22/02/2016	R207 On 05-May-16	7.56	Put	Bond Future	3792	4	3792	4	0.00
22/02/2016	R207 On 04-August-16			Bond Future	8.87	95.8831	8.8695	95.8831	0.00
22/02/2016	R207 On 04-August-16	8.00	Call	Bond Future	375	0	375	0	0.00
22/02/2016	R207 On 04-August-16	7.99	Call	Bond Future	369	0	369	0	0.00
22/02/2016	R207 On 04-August-16	8.01	Call	Bond Future	382	0	382	0	0.00
22/02/2016	R207 On 04-August-16	7.99	Put	Bond Future	2888	3	2888	3	0.00
22/02/2016	R207 On 04-August-16	8.01	Put	Bond Future	2842	3	2842	3	0.00
22/02/2016	R207 On 04-August-16	8.00	Put	Bond Future	2865	3	2865	3	0.00
22/02/2016	R208 On 05-May-16			Bond Future	8.93	92.3449	8.9262	92.3449	45,535.00
22/02/2016	R208 On 05-May-16	7.99	Call	Bond Future	149	0	149	0	0.00
22/02/2016	R208 On 05-May-16	8.01	Call	Bond Future	158	0	158	0	0.00
22/02/2016	R208 On 05-May-16	8.00	Call	Bond Future	154	0	154	0	0.00
22/02/2016	R208 On 05-May-16	8.00	Put	Bond Future	3651	4	3651	4	0.00
22/02/2016	R208 On 05-May-16	8.01	Put	Bond Future	3616	4	3616	4	0.00
22/02/2016	R208 On 05-May-16	7.99	Put	Bond Future	3685	4	3685	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
22/02/2016	R208 On 04-August-16			Bond Future	9.00	94.1234	9.0031	94.1234	0.00
22/02/2016	R208 On 04-August-16	7.99	Call	Bond Future	397	0	397	0	0.00
22/02/2016	R208 On 04-August-16	8.00	Call	Bond Future	404	0	404	0	0.00
22/02/2016	R208 On 04-August-16	8.01	Call	Bond Future	411	0	411	0	0.00
22/02/2016	R208 On 04-August-16	7.99	Put	Bond Future	4063	4	4063	4	0.00
22/02/2016	R208 On 04-August-16	8.00	Put	Bond Future	4032	4	4032	4	0.00
22/02/2016	R208 On 04-August-16	8.01	Put	Bond Future	4002	4	4002	4	0.00
22/02/2016	R208 On 03-November-16			Bond Future	9.07	92.5634	9.0680	92.5634	0.00
22/02/2016	R208 On 03-November-16	9.57	Call	Bond Future	2935	3	2935	3	0.00
22/02/2016	R208 On 03-November-16	9.59	Call	Bond Future	2977	3	2977	3	0.00
22/02/2016	R208 On 03-November-16	9.58	Call	Bond Future	2956	3	2956	3	0.00
22/02/2016	R208 On 03-November-16	9.57	Put	Bond Future	1258	1	1258	1	0.00
22/02/2016	R208 On 03-November-16	9.58	Put	Bond Future	1246	1	1246	1	0.00
22/02/2016	R208 On 03-November-16	9.59	Put	Bond Future	1235	1	1235	1	0.00
22/02/2016	R209 On 05-May-16			Bond Future	9.79	70.0832	9.7943	70.0832	31,955.00
22/02/2016	R209 On 05-May-16	9.00	Call	Bond Future	542	1	542	1	6,700.00
22/02/2016	R209 On 05-May-16	8.25	Call	Bond Future	72	0	72	0	6,700.00
22/02/2016	R209 On 05-May-16	8.99	Call	Bond Future	530	1	530	1	0.00
22/02/2016	R209 On 05-May-16	9.01	Call	Bond Future	555	1	555	1	0.00
22/02/2016	R209 On 05-May-16	9.01	Put	Bond Future	6016	6	6016	6	0.00
22/02/2016	R209 On 05-May-16	9.00	Put	Bond Future	6077	6	6077	6	0.00
22/02/2016	R209 On 05-May-16	8.25	Put	Bond Future	11472	11	11472	11	0.00
22/02/2016	R209 On 05-May-16	8.99	Put	Bond Future	6139	6	6139	6	0.00
22/02/2016	R209 On 04-August-16			Bond Future	9.85	71.4330	9.8487	71.4330	0.00
22/02/2016	R209 On 04-August-16	10.60	Call	Bond Future	6177	6	6177	6	5,760.00
22/02/2016	R209 On 04-August-16	9.24	Call	Bond Future	1733	2	1733	2	0.00
22/02/2016	R209 On 04-August-16	9.26	Call	Bond Future	1777	2	1777	2	0.00
22/02/2016	R209 On 04-August-16	9.25	Call	Bond Future	1755	2	1755	2	0.00
22/02/2016	R209 On 04-August-16	9.60	Call	Bond Future	2627	3	2627	3	5,760.00
22/02/2016	R209 On 04-August-16	9.26	Put	Bond Future	5775	6	5775	6	0.00
22/02/2016	R209 On 04-August-16	10.60	Put	Bond Future	1545	2	1545	2	0.00
22/02/2016	R209 On 04-August-16	9.24	Put	Bond Future	5874	6	5874	6	0.00
22/02/2016	R209 On 04-August-16	9.25	Put	Bond Future	5824	6	5824	6	0.00
22/02/2016	R209 On 04-August-16	9.60	Put	Bond Future	4274	4	4274	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
22/02/2016	R209 On 03-November-16			Bond Future	9.90	69.6808	9.8963	69.6808	0.00
22/02/2016	R209 On 03-November-16	10.24	Call	Bond Future	5313	5	5313	5	0.00
22/02/2016	R209 On 03-November-16	10.26	Call	Bond Future	5385	6	5385	6	0.00
22/02/2016	R209 On 03-November-16	10.25	Call	Bond Future	5349	6	5349	6	0.00
22/02/2016	R209 On 03-November-16	10.25	Put	Bond Future	3125	3	3125	3	0.00
22/02/2016	R209 On 03-November-16	10.26	Put	Bond Future	3099	3	3099	3	0.00
22/02/2016	R209 On 03-November-16	10.24	Put	Bond Future	3150	3	3150	3	0.00
22/02/2016	R210 On 05-May-16			Bond Future	180.71	180.7349	180.7121	180.7349	1,554.00
22/02/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
22/02/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
22/02/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
22/02/2016	R210 On 05-May-16	185.00	Put	Bond Future	4288	4	4288	4	0.00
22/02/2016	R210 On 05-May-16	185.01	Put	Bond Future	4298	4	4298	4	0.00
22/02/2016	R210 On 05-May-16	184.99	Put	Bond Future	4278	4	4278	4	0.00
22/02/2016	R210 On 04-August-16			Bond Future	184.20	184.2302	184.2037	184.2302	0.00
22/02/2016	R210 On 04-August-16	181.51	Call	Bond Future	2694	3	2694	3	0.00
22/02/2016	R210 On 04-August-16	181.50	Call	Bond Future	2704	3	2704	3	0.00
22/02/2016	R210 On 04-August-16	181.52	Call	Bond Future	2684	3	2684	3	0.00
22/02/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
22/02/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
22/02/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
22/02/2016	R211 On 05-May-16			Bond Future	137.71	137.7295	137.7093	137.7295	57.00
22/02/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
22/02/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
22/02/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
22/02/2016	R211 On 05-May-16	138.99	Put	Bond Future	1281	1	1281	1	0.00
22/02/2016	R211 On 05-May-16	139.00	Put	Bond Future	1291	1	1291	1	0.00
22/02/2016	R211 On 05-May-16	139.01	Put	Bond Future	1301	1	1301	1	0.00
22/02/2016	R211 On 04-August-16			Bond Future	138.63	138.6558	138.6328	138.6558	0.00
22/02/2016	R211 On 04-August-16	137.09	Call	Bond Future	1543	2	1543	2	0.00
22/02/2016	R211 On 04-August-16	137.07	Call	Bond Future	1563	2	1563	2	0.00
22/02/2016	R211 On 04-August-16	137.08	Call	Bond Future	1553	2	1553	2	0.00
22/02/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
22/02/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
22/02/2016	R212 On 05-May-16			Bond Future	142.55	142.5676	142.5498	142.5676	3,830.00
22/02/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
22/02/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
22/02/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
22/02/2016	R212 On 05-May-16	145.00	Put	Bond Future	2450	2	2450	2	0.00
22/02/2016	R212 On 05-May-16	145.01	Put	Bond Future	2460	2	2460	2	0.00
22/02/2016	R212 On 05-May-16	144.99	Put	Bond Future	2440	2	2440	2	0.00
22/02/2016	R212 On 04-August-16			Bond Future	143.40	143.4180	143.3973	143.4180	0.00
22/02/2016	R212 On 04-August-16	142.44	Call	Bond Future	957	1	957	1	0.00
22/02/2016	R212 On 04-August-16	142.43	Call	Bond Future	967	1	967	1	0.00
22/02/2016	R212 On 04-August-16	142.42	Call	Bond Future	977	1	977	1	0.00
22/02/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
22/02/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
22/02/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
22/02/2016	R213 On 05-May-16			Bond Future	9.67	80.6836	9.6700	80.6836	47,717.00
22/02/2016	R213 On 05-May-16	8.74	Call	Bond Future	386	0	386	0	0.00
22/02/2016	R213 On 05-May-16	8.76	Call	Bond Future	405	0	405	0	0.00
22/02/2016	R213 On 05-May-16	8.75	Call	Bond Future	396	0	396	0	0.00
22/02/2016	R213 On 05-May-16	8.75	Put	Bond Future	6816	7	6816	7	0.00
22/02/2016	R213 On 05-May-16	8.74	Put	Bond Future	6880	7	6880	7	0.00
22/02/2016	R213 On 05-May-16	8.76	Put	Bond Future	6752	7	6752	7	0.00
22/02/2016	R213 On 04-August-16			Bond Future	9.73	82.2373	9.7257	82.2373	0.00
22/02/2016	R213 On 04-August-16	9.01	Call	Bond Future	1489	2	1489	2	0.00
22/02/2016	R213 On 04-August-16	8.99	Call	Bond Future	1450	2	1450	2	0.00
22/02/2016	R213 On 04-August-16	9.00	Call	Bond Future	1470	2	1470	2	0.00
22/02/2016	R213 On 04-August-16	8.99	Put	Bond Future	6461	6	6461	6	0.00
22/02/2016	R213 On 04-August-16	9.01	Put	Bond Future	6358	6	6358	6	0.00
22/02/2016	R213 On 04-August-16	9.00	Put	Bond Future	6410	6	6410	6	0.00
22/02/2016	R213 On 03-November-16			Bond Future	9.78	80.2959	9.7772	80.2959	0.00
22/02/2016	R213 On 03-November-16	10.20	Call	Bond Future	5547	6	5547	6	0.00
22/02/2016	R213 On 03-November-16	10.19	Call	Bond Future	5510	6	5510	6	0.00
22/02/2016	R213 On 03-November-16	10.18	Call	Bond Future	5473	6	5473	6	0.00
22/02/2016	R213 On 03-November-16	10.19	Put	Bond Future	2912	3	2912	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
22/02/2016	R213 On 03-November-16	10.20	Put	Bond Future	2887	3	2887	3	0.00
22/02/2016	R213 On 03-November-16	10.18	Put	Bond Future	2936	3	2936	3	0.00
22/02/2016	R214 On 05-May-16			Bond Future	9.91	70.1830	9.9072	70.1830	31,399.00
22/02/2016	R214 On 05-May-16	8.99	Call	Bond Future	432	0	432	0	0.00
22/02/2016	R214 On 05-May-16	9.01	Call	Bond Future	454	1	454	1	0.00
22/02/2016	R214 On 05-May-16	9.00	Call	Bond Future	443	1	443	1	0.00
22/02/2016	R214 On 05-May-16	9.30	Call	Bond Future	862	1	862	1	0.00
22/02/2016	R214 On 05-May-16	9.01	Put	Bond Future	6994	7	6994	7	0.00
22/02/2016	R214 On 05-May-16	9.00	Put	Bond Future	7062	7	7062	7	0.00
22/02/2016	R214 On 05-May-16	8.99	Put	Bond Future	7131	7	7131	7	0.00
22/02/2016	R214 On 05-May-16	9.30	Put	Bond Future	5180	5	5180	5	0.00
22/02/2016	R214 On 04-August-16			Bond Future	9.96	71.5344	9.9602	71.5344	0.00
22/02/2016	R214 On 04-August-16	9.30	Call	Bond Future	1712	2	1712	2	1,300.00
22/02/2016	R214 On 04-August-16	11.30	Call	Bond Future	8910	9	8910	9	5,800.00
22/02/2016	R214 On 04-August-16	9.24	Call	Bond Future	1585	2	1585	2	0.00
22/02/2016	R214 On 04-August-16	9.26	Call	Bond Future	1627	2	1627	2	0.00
22/02/2016	R214 On 04-August-16	9.25	Call	Bond Future	1606	2	1606	2	0.00
22/02/2016	R214 On 04-August-16	8.55	Call	Bond Future	570	1	570	1	1,300.00
22/02/2016	R214 On 04-August-16	10.30	Call	Bond Future	4736	5	4736	5	5,800.00
22/02/2016	R214 On 04-August-16	9.26	Put	Bond Future	6597	6	6597	6	0.00
22/02/2016	R214 On 04-August-16	9.24	Put	Bond Future	6706	7	6706	7	0.00
22/02/2016	R214 On 04-August-16	9.30	Put	Bond Future	6383	6	6383	6	0.00
22/02/2016	R214 On 04-August-16	11.30	Put	Bond Future	835	1	835	1	0.00
22/02/2016	R214 On 04-August-16	10.30	Put	Bond Future	2522	2	2522	2	0.00
22/02/2016	R214 On 04-August-16	9.25	Put	Bond Future	6651	7	6651	7	0.00
22/02/2016	R214 On 04-August-16	8.55	Put	Bond Future	11211	11	11211	11	0.00
22/02/2016	R214 On 03-November-16			Bond Future	10.01	69.6372	10.0093	69.6372	0.00
22/02/2016	R214 On 03-November-16	10.33	Call	Bond Future	5449	6	5449	6	0.00
22/02/2016	R214 On 03-November-16	10.35	Call	Bond Future	5522	6	5522	6	0.00
22/02/2016	R214 On 03-November-16	10.34	Call	Bond Future	5485	6	5485	6	0.00
22/02/2016	R214 On 03-November-16	10.33	Put	Bond Future	3373	3	3373	3	0.00
22/02/2016	R214 On 03-November-16	10.34	Put	Bond Future	3347	3	3347	3	0.00
22/02/2016	R214 On 03-November-16	10.35	Put	Bond Future	3320	3	3320	3	0.00
22/02/2016	R248 On 05-May-16			Bond Future	10.01	89.8656	10.0101	89.8656	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
22/02/2016	R248 On 05-May-16	9.01	Call	Bond Future	456	1	456	1	0.00
22/02/2016	R248 On 05-May-16	9.00	Call	Bond Future	444	1	444	1	0.00
22/02/2016	R248 On 05-May-16	8.99	Call	Bond Future	434	0	434	0	0.00
22/02/2016	R248 On 05-May-16	9.00	Put	Bond Future	9863	10	9863	10	0.00
22/02/2016	R248 On 05-May-16	8.99	Put	Bond Future	9954	10	9954	10	0.00
22/02/2016	R248 On 05-May-16	9.01	Put	Bond Future	9772	10	9772	10	0.00
22/02/2016	R248 On 04-August-16			Bond Future	10.07	91.5961	10.0667	91.5961	0.00
22/02/2016	R248 On 04-August-16	9.25	Call	Bond Future	1771	2	1771	2	0.00
22/02/2016	R248 On 04-August-16	9.26	Call	Bond Future	1795	2	1795	2	0.00
22/02/2016	R248 On 04-August-16	9.24	Call	Bond Future	1748	2	1748	2	0.00
22/02/2016	R248 On 04-August-16	9.26	Put	Bond Future	9095	9	9095	9	0.00
22/02/2016	R248 On 04-August-16	9.25	Put	Bond Future	9168	9	9168	9	0.00
22/02/2016	R248 On 04-August-16	9.24	Put	Bond Future	9242	9	9242	9	0.00
22/02/2016	R248 On 03-November-16			Bond Future	10.12	88.9500	10.1193	88.9500	0.00
22/02/2016	R248 On 03-November-16	10.39	Call	Bond Future	6636	7	6636	7	0.00
22/02/2016	R248 On 03-November-16	10.38	Call	Bond Future	6591	7	6591	7	0.00
22/02/2016	R248 On 03-November-16	10.37	Call	Bond Future	6546	7	6546	7	0.00
22/02/2016	R248 On 03-November-16	10.38	Put	Bond Future	4464	4	4464	4	0.00
22/02/2016	R248 On 03-November-16	10.39	Put	Bond Future	4429	4	4429	4	0.00
22/02/2016	R248 On 03-November-16	10.37	Put	Bond Future	4499	4	4499	4	0.00