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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/02/2016 TO: 23/02/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	2025 On 05-May-16			Bond Future	123.61	123.2211	123.6084	123.2211	4,571.00
23/02/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
23/02/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
23/02/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
23/02/2016	2025 On 05-May-16	126.00	Put	Bond Future	2392	3	2	3	0.00
23/02/2016	2025 On 05-May-16	125.99	Put	Bond Future	2382	3	2	3	0.00
23/02/2016	2025 On 05-May-16	126.01	Put	Bond Future	2402	3	2	3	0.00
23/02/2016	2025 On 04-August-16			Bond Future	124.71	124.3505	124.7126	124.3505	0.00
23/02/2016	2025 On 04-August-16	123.85	Call	Bond Future	863	1	1	1	0.00
23/02/2016	2025 On 04-August-16	123.86	Call	Bond Future	853	0	1	0	0.00
23/02/2016	2025 On 04-August-16	123.87	Call	Bond Future	843	0	1	0	0.00
23/02/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
23/02/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
23/02/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
23/02/2016	2030 On 05-May-16			Bond Future	9.58	89.8581	90.2169	89.8581	17,216.00
23/02/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
23/02/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
23/02/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
23/02/2016	2030 On 05-May-16	9.00	Put	Bond Future	4167	5	4	5	0.00
23/02/2016	2030 On 05-May-16	8.99	Put	Bond Future	4241	5	4	5	0.00
23/02/2016	2030 On 05-May-16	9.01	Put	Bond Future	4093	4	4	4	0.00
23/02/2016	2030 On 04-August-16			Bond Future	9.65	87.5785	87.9206	87.5785	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
23/02/2016	2030 On 04-August-16	10.17	Call	Bond Future	3439	3	3	3	0.00
23/02/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
23/02/2016	2032 On 05-May-16			Bond Future	9.72	88.6629	89.0796	88.6629	9,165.00
23/02/2016	2032 On 05-May-16	8.99	Call	Bond Future	681	1	1	1	0.00
23/02/2016	2032 On 05-May-16	9.01	Call	Bond Future	712	1	1	1	0.00
23/02/2016	2032 On 05-May-16	9.00	Call	Bond Future	697	1	1	1	0.00
23/02/2016	2032 On 05-May-16	8.99	Put	Bond Future	6292	7	6	7	0.00
23/02/2016	2032 On 05-May-16	9.01	Put	Bond Future	6163	7	6	7	0.00
23/02/2016	2032 On 05-May-16	9.00	Put	Bond Future	6227	7	6	7	0.00
23/02/2016	2032 On 04-August-16			Bond Future	9.79	90.3689	90.7700	90.3689	0.00
23/02/2016	2032 On 04-August-16	8.99	Call	Bond Future	1478	1	1	1	0.00
23/02/2016	2032 On 04-August-16	9.01	Call	Bond Future	1518	1	2	1	0.00
23/02/2016	2032 On 04-August-16	9.00	Call	Bond Future	1497	1	1	1	0.00
23/02/2016	2032 On 04-August-16	9.00	Put	Bond Future	7454	8	7	8	0.00
23/02/2016	2032 On 04-August-16	9.01	Put	Bond Future	7395	8	7	8	0.00
23/02/2016	2032 On 04-August-16	8.99	Put	Bond Future	7514	8	8	8	0.00
23/02/2016	2032 On 03-November-16			Bond Future	9.84	87.9781	88.3593	87.9781	0.00
23/02/2016	2032 On 03-November-16	10.28	Call	Bond Future	6215	6	6	6	0.00
23/02/2016	2032 On 03-November-16	10.30	Call	Bond Future	6297	6	6	6	0.00
23/02/2016	2032 On 03-November-16	10.29	Call	Bond Future	6256	6	6	6	0.00
23/02/2016	2032 On 03-November-16	10.28	Put	Bond Future	3195	3	3	3	0.00
23/02/2016	2032 On 03-November-16	10.29	Put	Bond Future	3169	3	3	3	0.00
23/02/2016	2032 On 03-November-16	10.30	Put	Bond Future	3143	3	3	3	0.00
23/02/2016	2033 On 05-May-16			Bond Future	102.83	102.8455	102.8338	102.8455	2,032.00
23/02/2016	2033 On 05-May-16	102.40	Call	Bond Future	434	0	0	0	0.00
23/02/2016	2033 On 05-May-16	102.41	Call	Bond Future	424	0	0	0	0.00
23/02/2016	2033 On 05-May-16	102.39	Call	Bond Future	444	0	0	0	0.00
23/02/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
23/02/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
23/02/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
23/02/2016	2037 On 05-May-16			Bond Future	9.86	89.8329	90.4049	89.8329	41,175.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2016	2037 On 05-May-16	8.99	Call	Bond Future	556	0	1	0	0.00
23/02/2016	2037 On 05-May-16	9.01	Call	Bond Future	583	1	1	1	0.00
23/02/2016	2037 On 05-May-16	9.00	Call	Bond Future	569	0	1	0	0.00
23/02/2016	2037 On 05-May-16	9.00	Put	Bond Future	7817	8	8	8	0.00
23/02/2016	2037 On 05-May-16	8.99	Put	Bond Future	7894	8	8	8	0.00
23/02/2016	2037 On 05-May-16	9.01	Put	Bond Future	7741	8	8	8	0.00
23/02/2016	2037 On 04-August-16			Bond Future	9.92	87.3022	87.8617	87.3022	0.00
23/02/2016	2037 On 04-August-16	9.26	Call	Bond Future	1983	2	2	2	0.00
23/02/2016	2037 On 04-August-16	9.25	Call	Bond Future	1958	2	2	2	0.00
23/02/2016	2037 On 04-August-16	9.24	Call	Bond Future	1933	2	2	2	0.00
23/02/2016	2037 On 04-August-16	9.25	Put	Bond Future	7487	8	7	8	0.00
23/02/2016	2037 On 04-August-16	9.24	Put	Bond Future	7549	8	8	8	0.00
23/02/2016	2037 On 04-August-16	9.26	Put	Bond Future	7426	8	7	8	0.00
23/02/2016	2037 On 03-November-16			Bond Future	9.98	89.0118	89.5547	89.0118	0.00
23/02/2016	2037 On 03-November-16	10.35	Call	Bond Future	6521	6	7	6	0.00
23/02/2016	2037 On 03-November-16	10.37	Call	Bond Future	6609	6	7	6	0.00
23/02/2016	2037 On 03-November-16	10.36	Call	Bond Future	6565	6	7	6	0.00
23/02/2016	2037 On 03-November-16	10.36	Put	Bond Future	3667	4	4	4	0.00
23/02/2016	2037 On 03-November-16	10.35	Put	Bond Future	3697	4	4	4	0.00
23/02/2016	2037 On 03-November-16	10.37	Put	Bond Future	3637	4	4	4	0.00
23/02/2016	2038 On 05-May-16			Bond Future	128.73	128.7453	128.7305	128.7453	19,557.00
23/02/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
23/02/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
23/02/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
23/02/2016	2038 On 05-May-16	130.99	Put	Bond Future	2260	2	2	2	0.00
23/02/2016	2038 On 05-May-16	131.00	Put	Bond Future	2270	2	2	2	0.00
23/02/2016	2038 On 05-May-16	131.01	Put	Bond Future	2280	2	2	2	0.00
23/02/2016	2038 On 04-August-16			Bond Future	129.78	129.8249	129.7759	129.8249	0.00
23/02/2016	2038 On 04-August-16	129.31	Call	Bond Future	466	1	0	1	0.00
23/02/2016	2038 On 04-August-16	129.30	Call	Bond Future	476	1	0	1	0.00
23/02/2016	2038 On 04-August-16	129.32	Call	Bond Future	456	1	0	1	0.00
23/02/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
23/02/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00

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23/02/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
23/02/2016	2040 On 05-May-16			Bond Future	9.94	93.3358	93.9428	93.3358	1,820.00
23/02/2016	2040 On 05-May-16	9.51	Call	Bond Future	1507	1	2	1	0.00
23/02/2016	2040 On 05-May-16	9.50	Call	Bond Future	1480	1	1	1	0.00
23/02/2016	2040 On 05-May-16	9.49	Call	Bond Future	1453	1	1	1	0.00
23/02/2016	2040 On 05-May-16	9.50	Put	Bond Future	5303	6	5	6	0.00
23/02/2016	2040 On 05-May-16	9.49	Put	Bond Future	5366	6	5	6	0.00
23/02/2016	2040 On 05-May-16	9.51	Put	Bond Future	5240	6	5	6	0.00
23/02/2016	2040 On 04-August-16			Bond Future	10.00	90.6220	91.2161	90.6220	0.00
23/02/2016	2040 On 04-August-16	9.50	Call	Bond Future	2569	2	3	2	0.00
23/02/2016	2040 On 04-August-16	9.51	Call	Bond Future	2599	2	3	2	0.00
23/02/2016	2040 On 04-August-16	9.49	Call	Bond Future	2539	2	3	2	0.00
23/02/2016	2040 On 04-August-16	9.51	Put	Bond Future	6865	7	7	7	0.00
23/02/2016	2040 On 04-August-16	9.50	Put	Bond Future	6925	7	7	7	0.00
23/02/2016	2040 On 04-August-16	9.49	Put	Bond Future	6984	7	7	7	0.00
23/02/2016	2044 On 05-May-16			Bond Future	9.94	90.5033	91.2426	90.5033	20,918.00
23/02/2016	2044 On 05-May-16	9.00	Call	Bond Future	512	0	1	0	0.00
23/02/2016	2044 On 05-May-16	9.01	Call	Bond Future	525	0	1	0	0.00
23/02/2016	2044 On 05-May-16	8.99	Call	Bond Future	500	0	1	0	0.00
23/02/2016	2044 On 05-May-16	9.01	Put	Bond Future	9027	10	9	10	0.00
23/02/2016	2044 On 05-May-16	8.99	Put	Bond Future	9201	10	9	10	0.00
23/02/2016	2044 On 05-May-16	9.00	Put	Bond Future	9114	10	9	10	0.00
23/02/2016	2044 On 04-August-16			Bond Future	10.00	87.8603	88.5899	87.8603	0.00
23/02/2016	2044 On 04-August-16	9.51	Call	Bond Future	2632	2	3	2	0.00
23/02/2016	2044 On 04-August-16	9.50	Call	Bond Future	2601	2	3	2	0.00
23/02/2016	2044 On 04-August-16	9.49	Call	Bond Future	2570	2	3	2	0.00
23/02/2016	2044 On 04-August-16	9.50	Put	Bond Future	6966	7	7	7	0.00
23/02/2016	2044 On 04-August-16	9.51	Put	Bond Future	6905	7	7	7	0.00
23/02/2016	2044 On 04-August-16	9.49	Put	Bond Future	7026	8	7	8	0.00
23/02/2016	2044 On 03-November-16			Bond Future	10.05	89.5809	90.2970	89.5809	0.00
23/02/2016	2044 On 03-November-16	10.42	Call	Bond Future	6996	7	7	7	0.00
23/02/2016	2044 On 03-November-16	10.43	Call	Bond Future	7041	7	7	7	0.00

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23/02/2016	2044 On 03-November-16	10.41	Call	Bond Future	6949	7	7	7	0.00
23/02/2016	2044 On 03-November-16	10.43	Put	Bond Future	3998	4	4	4	0.00
23/02/2016	2044 On 03-November-16	10.42	Put	Bond Future	4030	4	4	4	0.00
23/02/2016	2044 On 03-November-16	10.41	Put	Bond Future	4062	4	4	4	0.00
23/02/2016	2046 On 05-May-16			Bond Future	127.54	127.5556	127.5411	127.5556	12,914.00
23/02/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
23/02/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
23/02/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
23/02/2016	2046 On 05-May-16	129.99	Put	Bond Future	2449	2	2	2	0.00
23/02/2016	2046 On 05-May-16	130.00	Put	Bond Future	2459	2	2	2	0.00
23/02/2016	2046 On 05-May-16	130.01	Put	Bond Future	2469	2	2	2	0.00
23/02/2016	2046 On 04-August-16			Bond Future	129.97	130.0201	129.9715	130.0201	0.00
23/02/2016	2046 On 04-August-16	129.00	Call	Bond Future	972	1	1	1	0.00
23/02/2016	2046 On 04-August-16	129.01	Call	Bond Future	962	1	1	1	0.00
23/02/2016	2046 On 04-August-16	129.02	Call	Bond Future	952	1	1	1	0.00
23/02/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
23/02/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
23/02/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
23/02/2016	2050 On 05-May-16			Bond Future	136.77	136.7886	136.7731	136.7886	16,610.00
23/02/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
23/02/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
23/02/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
23/02/2016	2050 On 05-May-16	138.00	Put	Bond Future	1227	1	1	1	0.00
23/02/2016	2050 On 05-May-16	138.01	Put	Bond Future	1237	1	1	1	0.00
23/02/2016	2050 On 05-May-16	137.99	Put	Bond Future	1217	1	1	1	0.00
23/02/2016	2050 On 04-August-16			Bond Future	137.81	137.8637	137.8117	137.8637	0.00
23/02/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
23/02/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
23/02/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
23/02/2016	2050 On 04-August-16	139.14	Put	Bond Future	1328	1	1	1	0.00
23/02/2016	2050 On 04-August-16	139.13	Put	Bond Future	1318	1	1	1	0.00
23/02/2016	2050 On 04-August-16	139.12	Put	Bond Future	1308	1	1	1	0.00

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23/02/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	AL37 On 05-May-16			Index Future	471.39	470.8940	471.3860	470.8940	2.00
23/02/2016	AL37 On 04-August-16			Index Future	480.23	479.8540	480.2340	479.8540	0.00
23/02/2016	AL7T On 05-May-16			Index Future	544.31	542.9360	544.3050	542.9360	0.00
23/02/2016	AL7T On 04-August-16			Index Future	554.52	553.2680	554.5220	553.2680	0.00
23/02/2016	ALBI On 05-May-16			Index Future	493.85	491.9760	493.8450	491.9760	510.00
23/02/2016	ALBI On 04-August-16			Index Future	503.12	501.3370	503.1150	501.3370	139.00
23/02/2016	ALBI On 03-November-16			Index Future	512.91	511.2470	512.9050	511.2470	0.00
23/02/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C044 On 31-January-44			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
23/02/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/02/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C303 On 14-August-15			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
23/02/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2016	EL28 On 05-May-16			Bond Future	126.36	126.3779	126.3646	126.3779	0.00
23/02/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
23/02/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
23/02/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
23/02/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2645	3	3	3	0.00
23/02/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2635	3	3	3	0.00
23/02/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2625	3	3	3	0.00
23/02/2016	EL28 On 04-August-16			Bond Future	128.77	128.8199	128.7727	128.8199	0.00
23/02/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1913	2	2	2	0.00
23/02/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1903	2	2	2	0.00
23/02/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1893	2	2	2	0.00
23/02/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
23/02/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
23/02/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
23/02/2016	ES33 On 05-May-16			Bond Future	10.67	75.8856	76.3120	75.8856	8,776.00
23/02/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
23/02/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
23/02/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
23/02/2016	ES33 On 05-May-16	9.99	Put	Bond Future	4479	5	4	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
23/02/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4410	5	4	5	0.00
23/02/2016	ES33 On 05-May-16	10.01	Put	Bond Future	4341	5	4	5	0.00
23/02/2016	ES33 On 04-August-16			Bond Future	10.76	77.3456	77.7601	77.3456	0.00
23/02/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
23/02/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
23/02/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
23/02/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3335	4	3	4	0.00
23/02/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3203	4	3	4	0.00
23/02/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3269	4	3	4	0.00
23/02/2016	ES33 On 03-November-16			Bond Future	10.84	75.0659	75.4649	75.0659	0.00
23/02/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2778	2	3	2	0.00
23/02/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2662	2	3	2	0.00
23/02/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2720	2	3	2	0.00
23/02/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
23/02/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
23/02/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
23/02/2016	ES42 On 05-May-16			Bond Future	10.80	79.9168	80.4364	79.9168	7,250.00
23/02/2016	GOVI On 05-May-16			GOVI	492.79	491.1090	492.7850	491.1090	487.00
23/02/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
23/02/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
23/02/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
23/02/2016	GOVI On 05-May-16	517.99	Put	GOVI	252050	27	25	27	0.00
23/02/2016	GOVI On 05-May-16	518.00	Put	GOVI	252150	27	25	27	0.00
23/02/2016	GOVI On 05-May-16	518.01	Put	GOVI	252250	27	25	27	0.00
23/02/2016	GOVI On 04-August-16			GOVI	502.04	500.4540	502.0350	500.4540	26.00
23/02/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
23/02/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
23/02/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
23/02/2016	GOVI On 04-August-16	521.01	Put	GOVI	189750	21	19	21	0.00
23/02/2016	GOVI On 04-August-16	520.99	Put	GOVI	189550	21	19	21	0.00
23/02/2016	GOVI On 04-August-16	521.00	Put	GOVI	189650	21	19	21	0.00
23/02/2016	GOVI On 03-November-16			GOVI	511.80	510.3460	511.8040	510.3460	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
23/02/2016	GOVI On 03-November-16	476.11	Call	GOVI	356940	34	36	34	0.00
23/02/2016	GOVI On 03-November-16	476.12	Call	GOVI	356840	34	36	34	0.00
23/02/2016	GOVI On 03-November-16	476.13	Call	GOVI	356740	34	36	34	0.00
23/02/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
23/02/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
23/02/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
23/02/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/02/2016	IGOV On 05-May-16			Index Future	237.14	237.1020	237.1360	237.1020	975.00
23/02/2016	IGOV On 04-August-16			Index Future	241.61	241.6330	241.6070	241.6330	81.00
23/02/2016	IGOV On 03-November-16			Index Future	246.33	246.4280	246.3270	246.4280	0.00
23/02/2016	ILBI On 05-May-16			Index Future	642.92	642.8460	642.9210	642.8460	0.00
23/02/2016	ILBI On 04-August-16			Index Future	654.87	654.7920	654.8670	654.7920	157.00
23/02/2016	IS01 On 19-December-16			Interest Rate Swap	100.18	100.1893	100.1845	100.1893	0.00
23/02/2016	IS01 On 16-March-17			Interest Rate Swap	100.23	100.2143	100.2291	100.2143	0.00
23/02/2016	IS02 On 18-December-17			Interest Rate Swap	100.66	100.6403	100.6563	100.6403	0.00
23/02/2016	IS02 On 16-March-18			Interest Rate Swap	100.13	100.1226	100.1305	100.1226	0.00
23/02/2016	IS05 On 17-December-20			Interest Rate Swap	100.99	100.9373	100.9869	100.9373	0.00
23/02/2016	IS05 On 16-March-21			Interest Rate Swap	100.52	100.4673	100.5162	100.4673	0.00
23/02/2016	IS10 On 17-December-25			Interest Rate Swap	103.20	103.1315	103.2010	103.1315	0.00
23/02/2016	IS10 On 16-March-26			Interest Rate Swap	100.46	100.3873	100.4588	100.3873	0.00
23/02/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/02/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/02/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/02/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/02/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.16	92.8500	92.8400	92.8500	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
23/02/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.21	92.7700	92.7900	92.7700	0.00
23/02/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.35	92.6700	92.6500	92.6700	0.00
23/02/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
23/02/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.52	92.5000	92.4800	92.5000	0.00
23/02/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.57	92.4700	92.4300	92.4700	0.00
23/02/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.62	92.4200	92.3800	92.4200	0.00
23/02/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.82	92.2000	92.1800	92.2000	0.00
23/02/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.00	92.0100	92.0000	92.0100	0.00
23/02/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.13	91.9000	91.8700	91.9000	0.00
23/02/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.24	91.7900	91.7600	91.7900	0.00
23/02/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.32	91.7000	91.6800	91.7000	0.00
23/02/2016	R023 On 05-May-16			Bond Future	9.09	94.5793	94.7823	94.5793	9,781.00
23/02/2016	R023 On 05-May-16	8.25	Call	Bond Future	270	0	0	0	0.00
23/02/2016	R023 On 05-May-16	8.26	Call	Bond Future	277	0	0	0	0.00
23/02/2016	R023 On 05-May-16	8.24	Call	Bond Future	263	0	0	0	0.00
23/02/2016	R023 On 05-May-16	8.25	Put	Bond Future	4413	5	4	5	0.00
23/02/2016	R023 On 05-May-16	8.26	Put	Bond Future	4369	5	4	5	0.00
23/02/2016	R023 On 05-May-16	8.24	Put	Bond Future	4457	5	4	5	0.00
23/02/2016	R023 On 04-August-16			Bond Future	9.16	96.3988	96.5808	96.3988	0.00
23/02/2016	R023 On 04-August-16	8.24	Call	Bond Future	654	1	1	1	0.00
23/02/2016	R023 On 04-August-16	8.25	Call	Bond Future	664	1	1	1	0.00
23/02/2016	R023 On 04-August-16	8.26	Call	Bond Future	675	1	1	1	0.00
23/02/2016	R023 On 04-August-16	8.25	Put	Bond Future	5017	5	5	5	0.00
23/02/2016	R023 On 04-August-16	8.26	Put	Bond Future	4979	5	5	5	0.00
23/02/2016	R023 On 04-August-16	8.24	Put	Bond Future	5056	5	5	5	0.00
23/02/2016	R023 On 03-November-16			Bond Future	9.23	94.3529	94.5093	94.3529	0.00
23/02/2016	R023 On 03-November-16	9.73	Call	Bond Future	3993	4	4	4	0.00
23/02/2016	R023 On 03-November-16	9.74	Call	Bond Future	4021	4	4	4	0.00
23/02/2016	R023 On 03-November-16	9.75	Call	Bond Future	4049	4	4	4	0.00
23/02/2016	R023 On 03-November-16	9.74	Put	Bond Future	1748	2	2	2	0.00
23/02/2016	R023 On 03-November-16	9.75	Put	Bond Future	1733	2	2	2	0.00
23/02/2016	R023 On 03-November-16	9.73	Put	Bond Future	1764	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2016	R035 On 05-May-16			Bond Future	9.79	93.3668	93.9040	93.3668	4,019.00
23/02/2016	R035 On 05-May-16	10.35	Call	Bond Future	4318	4	4	4	0.00
23/02/2016	R035 On 05-May-16	10.37	Call	Bond Future	4467	4	4	4	0.00
23/02/2016	R035 On 05-May-16	10.36	Call	Bond Future	4392	4	4	4	0.00
23/02/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
23/02/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
23/02/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
23/02/2016	R035 On 04-August-16			Bond Future	9.85	95.1630	95.6859	95.1630	0.00
23/02/2016	R035 On 04-August-16	10.37	Call	Bond Future	3972	3	4	3	0.00
23/02/2016	R035 On 04-August-16	10.36	Call	Bond Future	3898	3	4	3	0.00
23/02/2016	R035 On 04-August-16	10.35	Call	Bond Future	3824	3	4	3	0.00
23/02/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
23/02/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
23/02/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
23/02/2016	R186 On 05-May-16			Bond Future	9.19	112.4703	112.7676	112.4703	60,559.00
23/02/2016	R186 On 05-May-16	8.34	Call	Bond Future	423	0	0	0	0.00
23/02/2016	R186 On 05-May-16	9.25	Call	Bond Future	2534	2	3	2	180.00
23/02/2016	R186 On 05-May-16	9.89	Call	Bond Future	5485	5	5	5	0.00
23/02/2016	R186 On 05-May-16	8.35	Call	Bond Future	434	0	0	0	0.00
23/02/2016	R186 On 05-May-16	9.96	Call	Bond Future	5860	6	6	6	0.00
23/02/2016	R186 On 05-May-16	9.86	Call	Bond Future	5326	5	5	5	0.00
23/02/2016	R186 On 05-May-16	8.33	Call	Bond Future	413	0	0	0	0.00
23/02/2016	R186 On 05-May-16	8.75	Call	Bond Future	1071	1	1	1	180.00
23/02/2016	R186 On 05-May-16	7.56	Call	Bond Future	41	0	0	0	0.00
23/02/2016	R186 On 05-May-16	8.85	Call	Bond Future	1301	1	1	1	0.00
23/02/2016	R186 On 05-May-16	8.33	Put	Bond Future	6767	7	7	7	0.00
23/02/2016	R186 On 05-May-16	9.89	Put	Bond Future	694	1	1	1	180.00
23/02/2016	R186 On 05-May-16	9.96	Put	Bond Future	604	1	1	1	5,000.00
23/02/2016	R186 On 05-May-16	9.86	Put	Bond Future	735	1	1	1	5,000.00
23/02/2016	R186 On 05-May-16	7.56	Put	Bond Future	12499	13	12	13	0.00
23/02/2016	R186 On 05-May-16	8.35	Put	Bond Future	6636	7	7	7	0.00
23/02/2016	R186 On 05-May-16	8.34	Put	Bond Future	6701	7	7	7	0.00
23/02/2016	R186 On 05-May-16	8.85	Put	Bond Future	3766	4	4	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
23/02/2016	R186 On 05-May-16	8.75	Put	Bond Future	4271	4	4	4	1,900.00
23/02/2016	R186 On 05-May-16	9.25	Put	Bond Future	2128	2	2	2	0.00
23/02/2016	R186 On 04-August-16			Bond Future	9.25	109.3296	109.6035	109.3296	0.00
23/02/2016	R186 On 04-August-16	8.51	Call	Bond Future	1363	1	1	1	0.00
23/02/2016	R186 On 04-August-16	8.49	Call	Bond Future	1325	1	1	1	0.00
23/02/2016	R186 On 04-August-16	8.50	Call	Bond Future	1343	1	1	1	0.00
23/02/2016	R186 On 04-August-16	8.49	Put	Bond Future	6808	7	7	7	0.00
23/02/2016	R186 On 04-August-16	8.50	Put	Bond Future	6752	7	7	7	0.00
23/02/2016	R186 On 04-August-16	8.51	Put	Bond Future	6697	7	7	7	0.00
23/02/2016	R197 On 05-May-16			Bond Future	293.90	293.9319	293.8972	293.9319	1,426.00
23/02/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
23/02/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
23/02/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
23/02/2016	R197 On 05-May-16	300.00	Put	Bond Future	6103	6	6	6	0.00
23/02/2016	R197 On 05-May-16	300.01	Put	Bond Future	6113	6	6	6	0.00
23/02/2016	R197 On 05-May-16	299.99	Put	Bond Future	6093	6	6	6	0.00
23/02/2016	R197 On 04-August-16			Bond Future	293.01	293.1181	293.0057	293.1181	0.00
23/02/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
23/02/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
23/02/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
23/02/2016	R197 On 04-August-16	293.96	Put	Bond Future	954	1	1	1	0.00
23/02/2016	R197 On 04-August-16	293.97	Put	Bond Future	964	1	1	1	0.00
23/02/2016	R197 On 04-August-16	293.98	Put	Bond Future	974	1	1	1	0.00
23/02/2016	R202 On 05-May-16			Bond Future	241.56	241.5891	241.5607	241.5891	43,502.00
23/02/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
23/02/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
23/02/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
23/02/2016	R202 On 05-May-16	247.00	Put	Bond Future	5439	5	5	5	0.00
23/02/2016	R202 On 05-May-16	247.01	Put	Bond Future	5449	5	5	5	0.00
23/02/2016	R202 On 05-May-16	246.99	Put	Bond Future	5429	5	5	5	0.00
23/02/2016	R202 On 04-August-16			Bond Future	242.72	242.8080	242.7158	242.8080	0.00
23/02/2016	R202 On 04-August-16	243.26	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2016	R202 On 04-August-16	243.25	Call	Bond Future	0	0	0	0	0.00
23/02/2016	R202 On 04-August-16	243.24	Call	Bond Future	0	0	0	0	0.00
23/02/2016	R202 On 04-August-16	243.25	Put	Bond Future	534	0	1	0	0.00
23/02/2016	R202 On 04-August-16	243.24	Put	Bond Future	524	0	1	0	0.00
23/02/2016	R202 On 04-August-16	243.26	Put	Bond Future	544	0	1	0	0.00
23/02/2016	R203 On 05-May-16			Bond Future	8.17	101.3102	101.3341	101.3102	54,204.00
23/02/2016	R203 On 05-May-16	7.26	Call	Bond Future	34	0	0	0	0.00
23/02/2016	R203 On 05-May-16	7.24	Call	Bond Future	32	0	0	0	0.00
23/02/2016	R203 On 05-May-16	7.25	Call	Bond Future	33	0	0	0	0.00
23/02/2016	R203 On 05-May-16	7.24	Put	Bond Future	1213	1	1	1	0.00
23/02/2016	R203 On 05-May-16	7.26	Put	Bond Future	1190	1	1	1	0.00
23/02/2016	R203 On 05-May-16	7.25	Put	Bond Future	1201	1	1	1	0.00
23/02/2016	R203 On 04-August-16			Bond Future	8.30	103.2594	103.2571	103.2594	0.00
23/02/2016	R203 On 04-August-16	7.24	Call	Bond Future	80	0	0	0	0.00
23/02/2016	R203 On 04-August-16	7.26	Call	Bond Future	83	0	0	0	0.00
23/02/2016	R203 On 04-August-16	7.25	Call	Bond Future	81	0	0	0	0.00
23/02/2016	R203 On 04-August-16	7.25	Put	Bond Future	1168	1	1	1	0.00
23/02/2016	R203 On 04-August-16	7.26	Put	Bond Future	1159	1	1	1	0.00
23/02/2016	R203 On 04-August-16	7.24	Put	Bond Future	1177	1	1	1	0.00
23/02/2016	R203 On 03-November-16			Bond Future	8.42	101.1074	101.0737	101.1074	0.00
23/02/2016	R203 On 03-November-16	8.84	Call	Bond Future	633	1	1	1	0.00
23/02/2016	R203 On 03-November-16	8.86	Call	Bond Future	644	1	1	1	0.00
23/02/2016	R203 On 03-November-16	8.85	Call	Bond Future	638	1	1	1	0.00
23/02/2016	R203 On 03-November-16	8.84	Put	Bond Future	298	0	0	0	0.00
23/02/2016	R203 On 03-November-16	8.86	Put	Bond Future	292	0	0	0	0.00
23/02/2016	R203 On 03-November-16	8.85	Put	Bond Future	295	0	0	0	0.00
23/02/2016	R204 On 05-May-16			Bond Future	8.54	101.7523	101.8173	101.7523	33,079.00
23/02/2016	R204 On 05-May-16	7.76	Call	Bond Future	117	0	0	0	0.00
23/02/2016	R204 On 05-May-16	7.75	Call	Bond Future	114	0	0	0	0.00
23/02/2016	R204 On 05-May-16	7.74	Call	Bond Future	111	0	0	0	0.00
23/02/2016	R204 On 05-May-16	7.75	Put	Bond Future	1947	2	2	2	0.00
23/02/2016	R204 On 05-May-16	7.76	Put	Bond Future	1927	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2016	R204 On 05-May-16	7.74	Put	Bond Future	1967	2	2	2	0.00
23/02/2016	R204 On 04-August-16			Bond Future	8.65	99.6683	99.7082	99.6683	0.00
23/02/2016	R204 On 04-August-16	7.74	Call	Bond Future	237	0	0	0	0.00
23/02/2016	R204 On 04-August-16	7.75	Call	Bond Future	241	0	0	0	0.00
23/02/2016	R204 On 04-August-16	7.76	Call	Bond Future	246	0	0	0	0.00
23/02/2016	R204 On 04-August-16	7.75	Put	Bond Future	2142	2	2	2	0.00
23/02/2016	R204 On 04-August-16	7.76	Put	Bond Future	2125	2	2	2	0.00
23/02/2016	R204 On 04-August-16	7.74	Put	Bond Future	2159	2	2	2	0.00
23/02/2016	R204 On 03-November-16			Bond Future	8.75	101.6195	101.6290	101.6195	0.00
23/02/2016	R204 On 03-November-16	9.21	Call	Bond Future	1573	2	2	2	0.00
23/02/2016	R204 On 03-November-16	9.23	Call	Bond Future	1597	2	2	2	0.00
23/02/2016	R204 On 03-November-16	9.22	Call	Bond Future	1585	2	2	2	0.00
23/02/2016	R204 On 03-November-16	9.22	Put	Bond Future	701	1	1	1	0.00
23/02/2016	R204 On 03-November-16	9.21	Put	Bond Future	707	1	1	1	0.00
23/02/2016	R204 On 03-November-16	9.23	Put	Bond Future	694	1	1	1	0.00
23/02/2016	R207 On 05-May-16			Bond Future	8.75	97.5702	97.6536	97.5702	42,164.00
23/02/2016	R207 On 05-May-16	7.56	Call	Bond Future	50	0	0	0	43.00
23/02/2016	R207 On 05-May-16	7.85	Call	Bond Future	121	0	0	0	0.00
23/02/2016	R207 On 05-May-16	7.86	Call	Bond Future	125	0	0	0	0.00
23/02/2016	R207 On 05-May-16	7.84	Call	Bond Future	118	0	0	0	0.00
23/02/2016	R207 On 05-May-16	7.85	Put	Bond Future	2875	3	3	3	0.00
23/02/2016	R207 On 05-May-16	7.86	Put	Bond Future	2848	3	3	3	0.00
23/02/2016	R207 On 05-May-16	7.84	Put	Bond Future	2903	3	3	3	0.00
23/02/2016	R207 On 05-May-16	7.56	Put	Bond Future	3711	4	4	4	0.00
23/02/2016	R207 On 04-August-16			Bond Future	8.85	95.8027	95.8622	95.8027	0.00
23/02/2016	R207 On 04-August-16	8.00	Call	Bond Future	385	0	0	0	0.00
23/02/2016	R207 On 04-August-16	7.99	Call	Bond Future	379	0	0	0	0.00
23/02/2016	R207 On 04-August-16	8.01	Call	Bond Future	392	0	0	0	0.00
23/02/2016	R207 On 04-August-16	7.99	Put	Bond Future	2839	3	3	3	0.00
23/02/2016	R207 On 04-August-16	8.01	Put	Bond Future	2793	3	3	3	0.00
23/02/2016	R207 On 04-August-16	8.00	Put	Bond Future	2816	3	3	3	0.00
23/02/2016	R208 On 05-May-16			Bond Future	8.90	92.2509	92.3516	92.2509	45,535.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2016	R208 On 05-May-16	7.99	Call	Bond Future	157	0	0	0	0.00
23/02/2016	R208 On 05-May-16	8.01	Call	Bond Future	166	0	0	0	0.00
23/02/2016	R208 On 05-May-16	8.00	Call	Bond Future	161	0	0	0	0.00
23/02/2016	R208 On 05-May-16	8.00	Put	Bond Future	3558	4	4	4	0.00
23/02/2016	R208 On 05-May-16	8.01	Put	Bond Future	3524	4	4	4	0.00
23/02/2016	R208 On 05-May-16	7.99	Put	Bond Future	3592	4	4	4	0.00
23/02/2016	R208 On 04-August-16			Bond Future	8.98	94.0259	94.1041	94.0259	0.00
23/02/2016	R208 On 04-August-16	7.99	Call	Bond Future	409	0	0	0	0.00
23/02/2016	R208 On 04-August-16	8.00	Call	Bond Future	415	0	0	0	0.00
23/02/2016	R208 On 04-August-16	8.01	Call	Bond Future	423	0	0	0	0.00
23/02/2016	R208 On 04-August-16	7.99	Put	Bond Future	3996	4	4	4	0.00
23/02/2016	R208 On 04-August-16	8.00	Put	Bond Future	3966	4	4	4	0.00
23/02/2016	R208 On 04-August-16	8.01	Put	Bond Future	3936	4	4	4	0.00
23/02/2016	R208 On 03-November-16			Bond Future	9.05	92.4628	92.5137	92.4628	0.00
23/02/2016	R208 On 03-November-16	9.57	Call	Bond Future	2964	3	3	3	0.00
23/02/2016	R208 On 03-November-16	9.59	Call	Bond Future	3007	3	3	3	0.00
23/02/2016	R208 On 03-November-16	9.58	Call	Bond Future	2985	3	3	3	0.00
23/02/2016	R208 On 03-November-16	9.57	Put	Bond Future	1236	1	1	1	0.00
23/02/2016	R208 On 03-November-16	9.58	Put	Bond Future	1224	1	1	1	0.00
23/02/2016	R208 On 03-November-16	9.59	Put	Bond Future	1213	1	1	1	0.00
23/02/2016	R209 On 05-May-16			Bond Future	9.73	69.8850	70.3287	69.8850	31,955.00
23/02/2016	R209 On 05-May-16	9.00	Call	Bond Future	617	1	1	1	6,700.00
23/02/2016	R209 On 05-May-16	8.25	Call	Bond Future	85	0	0	0	6,700.00
23/02/2016	R209 On 05-May-16	8.99	Call	Bond Future	604	1	1	1	0.00
23/02/2016	R209 On 05-May-16	9.01	Call	Bond Future	631	1	1	1	0.00
23/02/2016	R209 On 05-May-16	9.01	Put	Bond Future	5648	6	6	6	0.00
23/02/2016	R209 On 05-May-16	9.00	Put	Bond Future	5708	6	6	6	0.00
23/02/2016	R209 On 05-May-16	8.25	Put	Bond Future	11042	11	11	11	0.00
23/02/2016	R209 On 05-May-16	8.99	Put	Bond Future	5769	6	6	6	0.00
23/02/2016	R209 On 04-August-16			Bond Future	9.78	71.2297	71.6633	71.2297	0.00
23/02/2016	R209 On 04-August-16	10.60	Call	Bond Future	6488	6	6	6	5,760.00
23/02/2016	R209 On 04-August-16	9.24	Call	Bond Future	1873	2	2	2	0.00
23/02/2016	R209 On 04-August-16	9.26	Call	Bond Future	1919	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2016	R209 On 04-August-16	9.25	Call	Bond Future	1896	2	2	2	0.00
23/02/2016	R209 On 04-August-16	9.60	Call	Bond Future	2814	3	3	3	5,760.00
23/02/2016	R209 On 04-August-16	9.26	Put	Bond Future	5484	6	5	6	0.00
23/02/2016	R209 On 04-August-16	10.60	Put	Bond Future	1422	2	1	2	0.00
23/02/2016	R209 On 04-August-16	9.24	Put	Bond Future	5580	6	6	6	0.00
23/02/2016	R209 On 04-August-16	9.25	Put	Bond Future	5532	6	6	6	0.00
23/02/2016	R209 On 04-August-16	9.60	Put	Bond Future	4028	4	4	4	0.00
23/02/2016	R209 On 03-November-16			Bond Future	9.83	69.4726	69.8928	69.4726	0.00
23/02/2016	R209 On 03-November-16	10.24	Call	Bond Future	5565	5	6	5	0.00
23/02/2016	R209 On 03-November-16	10.26	Call	Bond Future	5639	5	6	5	0.00
23/02/2016	R209 On 03-November-16	10.25	Call	Bond Future	5602	5	6	5	0.00
23/02/2016	R209 On 03-November-16	10.25	Put	Bond Future	2958	3	3	3	0.00
23/02/2016	R209 On 03-November-16	10.26	Put	Bond Future	2934	3	3	3	0.00
23/02/2016	R209 On 03-November-16	10.24	Put	Bond Future	2982	3	3	3	0.00
23/02/2016	R210 On 05-May-16			Bond Future	180.69	180.7121	180.6906	180.7121	1,554.00
23/02/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
23/02/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
23/02/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
23/02/2016	R210 On 05-May-16	185.00	Put	Bond Future	4309	4	4	4	0.00
23/02/2016	R210 On 05-May-16	185.01	Put	Bond Future	4319	4	4	4	0.00
23/02/2016	R210 On 05-May-16	184.99	Put	Bond Future	4299	4	4	4	0.00
23/02/2016	R210 On 04-August-16			Bond Future	184.13	184.2037	184.1340	184.2037	0.00
23/02/2016	R210 On 04-August-16	181.51	Call	Bond Future	2624	3	3	3	0.00
23/02/2016	R210 On 04-August-16	181.50	Call	Bond Future	2634	3	3	3	0.00
23/02/2016	R210 On 04-August-16	181.52	Call	Bond Future	2614	3	3	3	0.00
23/02/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
23/02/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
23/02/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
23/02/2016	R211 On 05-May-16			Bond Future	137.69	137.7093	137.6901	137.7093	57.00
23/02/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
23/02/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
23/02/2016	R211 On 05-May-16	139.00	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
23/02/2016	R211 On 05-May-16	138.99	Put	Bond Future	1300	1	1	1	0.00
23/02/2016	R211 On 05-May-16	139.00	Put	Bond Future	1310	1	1	1	0.00
23/02/2016	R211 On 05-May-16	139.01	Put	Bond Future	1320	1	1	1	0.00
23/02/2016	R211 On 04-August-16			Bond Future	138.58	138.6328	138.5769	138.6328	0.00
23/02/2016	R211 On 04-August-16	137.09	Call	Bond Future	1487	2	1	2	0.00
23/02/2016	R211 On 04-August-16	137.07	Call	Bond Future	1507	2	2	2	0.00
23/02/2016	R211 On 04-August-16	137.08	Call	Bond Future	1497	2	1	2	0.00
23/02/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
23/02/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
23/02/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
23/02/2016	R212 On 05-May-16			Bond Future	142.53	142.5498	142.5330	142.5498	3,830.00
23/02/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
23/02/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
23/02/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
23/02/2016	R212 On 05-May-16	145.00	Put	Bond Future	2467	2	2	2	0.00
23/02/2016	R212 On 05-May-16	145.01	Put	Bond Future	2477	2	2	2	0.00
23/02/2016	R212 On 05-May-16	144.99	Put	Bond Future	2457	2	2	2	0.00
23/02/2016	R212 On 04-August-16			Bond Future	143.34	143.3973	143.3425	143.3973	0.00
23/02/2016	R212 On 04-August-16	142.44	Call	Bond Future	903	1	1	1	0.00
23/02/2016	R212 On 04-August-16	142.43	Call	Bond Future	913	1	1	1	0.00
23/02/2016	R212 On 04-August-16	142.42	Call	Bond Future	923	1	1	1	0.00
23/02/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
23/02/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
23/02/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
23/02/2016	R213 On 05-May-16			Bond Future	9.62	80.5525	80.8969	80.5525	47,717.00
23/02/2016	R213 On 05-May-16	8.74	Call	Bond Future	428	0	0	0	0.00
23/02/2016	R213 On 05-May-16	8.76	Call	Bond Future	449	0	0	0	0.00
23/02/2016	R213 On 05-May-16	8.75	Call	Bond Future	438	0	0	0	0.00
23/02/2016	R213 On 05-May-16	8.75	Put	Bond Future	6514	7	7	7	0.00
23/02/2016	R213 On 05-May-16	8.74	Put	Bond Future	6577	7	7	7	0.00
23/02/2016	R213 On 05-May-16	8.76	Put	Bond Future	6451	7	6	7	0.00
23/02/2016	R213 On 04-August-16			Bond Future	9.68	82.1021	82.4319	82.1021	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
23/02/2016	R213 On 04-August-16	9.01	Call	Bond Future	1581	1	2	1	0.00
23/02/2016	R213 On 04-August-16	8.99	Call	Bond Future	1541	1	2	1	0.00
23/02/2016	R213 On 04-August-16	9.00	Call	Bond Future	1561	1	2	1	0.00
23/02/2016	R213 On 04-August-16	8.99	Put	Bond Future	6222	6	6	6	0.00
23/02/2016	R213 On 04-August-16	9.01	Put	Bond Future	6121	6	6	6	0.00
23/02/2016	R213 On 04-August-16	9.00	Put	Bond Future	6171	6	6	6	0.00
23/02/2016	R213 On 03-November-16			Bond Future	9.73	80.1571	80.4684	80.1571	0.00
23/02/2016	R213 On 03-November-16	10.20	Call	Bond Future	5736	6	6	6	0.00
23/02/2016	R213 On 03-November-16	10.19	Call	Bond Future	5698	6	6	6	0.00
23/02/2016	R213 On 03-November-16	10.18	Call	Bond Future	5661	5	6	5	0.00
23/02/2016	R213 On 03-November-16	10.19	Put	Bond Future	2789	3	3	3	0.00
23/02/2016	R213 On 03-November-16	10.20	Put	Bond Future	2765	3	3	3	0.00
23/02/2016	R213 On 03-November-16	10.18	Put	Bond Future	2813	3	3	3	0.00
23/02/2016	R214 On 05-May-16			Bond Future	9.83	69.9792	70.4709	69.9792	31,399.00
23/02/2016	R214 On 05-May-16	8.99	Call	Bond Future	500	0	0	0	0.00
23/02/2016	R214 On 05-May-16	9.01	Call	Bond Future	524	0	1	0	0.00
23/02/2016	R214 On 05-May-16	9.00	Call	Bond Future	511	0	1	0	0.00
23/02/2016	R214 On 05-May-16	9.30	Call	Bond Future	979	1	1	1	0.00
23/02/2016	R214 On 05-May-16	9.01	Put	Bond Future	6573	7	7	7	0.00
23/02/2016	R214 On 05-May-16	9.00	Put	Bond Future	6639	7	7	7	0.00
23/02/2016	R214 On 05-May-16	8.99	Put	Bond Future	6706	7	7	7	0.00
23/02/2016	R214 On 05-May-16	9.30	Put	Bond Future	4806	5	5	5	0.00
23/02/2016	R214 On 04-August-16			Bond Future	9.89	71.3255	71.8081	71.3255	0.00
23/02/2016	R214 On 04-August-16	9.30	Call	Bond Future	1863	2	2	2	1,300.00
23/02/2016	R214 On 04-August-16	11.30	Call	Bond Future	9311	9	9	9	5,800.00
23/02/2016	R214 On 04-August-16	9.24	Call	Bond Future	1727	2	2	2	0.00
23/02/2016	R214 On 04-August-16	9.26	Call	Bond Future	1772	2	2	2	0.00
23/02/2016	R214 On 04-August-16	9.25	Call	Bond Future	1750	2	2	2	0.00
23/02/2016	R214 On 04-August-16	8.55	Call	Bond Future	634	1	1	1	1,300.00
23/02/2016	R214 On 04-August-16	10.30	Call	Bond Future	5031	5	5	5	5,800.00
23/02/2016	R214 On 04-August-16	9.26	Put	Bond Future	6260	7	6	7	0.00
23/02/2016	R214 On 04-August-16	9.24	Put	Bond Future	6366	7	6	7	0.00
23/02/2016	R214 On 04-August-16	9.30	Put	Bond Future	6051	6	6	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
23/02/2016	R214 On 04-August-16	11.30	Put	Bond Future	754	1	1	1	0.00
23/02/2016	R214 On 04-August-16	10.30	Put	Bond Future	2335	3	2	3	0.00
23/02/2016	R214 On 04-August-16	9.25	Put	Bond Future	6313	7	6	7	0.00
23/02/2016	R214 On 04-August-16	8.55	Put	Bond Future	10792	11	11	11	0.00
23/02/2016	R214 On 03-November-16			Bond Future	9.94	69.4231	69.8936	69.4231	0.00
23/02/2016	R214 On 03-November-16	10.33	Call	Bond Future	5730	5	6	5	0.00
23/02/2016	R214 On 03-November-16	10.35	Call	Bond Future	5805	6	6	6	0.00
23/02/2016	R214 On 03-November-16	10.34	Call	Bond Future	5767	5	6	5	0.00
23/02/2016	R214 On 03-November-16	10.33	Put	Bond Future	3184	3	3	3	0.00
23/02/2016	R214 On 03-November-16	10.34	Put	Bond Future	3158	3	3	3	0.00
23/02/2016	R214 On 03-November-16	10.35	Put	Bond Future	3133	3	3	3	0.00
23/02/2016	R248 On 05-May-16			Bond Future	9.93	89.6527	90.3175	89.6527	63,832.00
23/02/2016	R248 On 05-May-16	9.01	Call	Bond Future	535	0	1	0	0.00
23/02/2016	R248 On 05-May-16	9.00	Call	Bond Future	522	0	1	0	0.00
23/02/2016	R248 On 05-May-16	8.99	Call	Bond Future	509	0	1	0	0.00
23/02/2016	R248 On 05-May-16	9.00	Put	Bond Future	9275	10	9	10	0.00
23/02/2016	R248 On 05-May-16	8.99	Put	Bond Future	9365	10	9	10	0.00
23/02/2016	R248 On 05-May-16	9.01	Put	Bond Future	9186	10	9	10	0.00
23/02/2016	R248 On 04-August-16			Bond Future	9.99	91.3775	92.0312	91.3775	0.00
23/02/2016	R248 On 04-August-16	9.25	Call	Bond Future	1948	2	2	2	0.00
23/02/2016	R248 On 04-August-16	9.26	Call	Bond Future	1974	2	2	2	0.00
23/02/2016	R248 On 04-August-16	9.24	Call	Bond Future	1923	2	2	2	0.00
23/02/2016	R248 On 04-August-16	9.26	Put	Bond Future	8620	9	9	9	0.00
23/02/2016	R248 On 04-August-16	9.25	Put	Bond Future	8691	9	9	9	0.00
23/02/2016	R248 On 04-August-16	9.24	Put	Bond Future	8763	9	9	9	0.00
23/02/2016	R248 On 03-November-16			Bond Future	10.04	88.7260	89.3649	88.7260	0.00
23/02/2016	R248 On 03-November-16	10.39	Call	Bond Future	7011	7	7	7	0.00
23/02/2016	R248 On 03-November-16	10.38	Call	Bond Future	6964	7	7	7	0.00
23/02/2016	R248 On 03-November-16	10.37	Call	Bond Future	6918	7	7	7	0.00
23/02/2016	R248 On 03-November-16	10.38	Put	Bond Future	4199	4	4	4	0.00
23/02/2016	R248 On 03-November-16	10.39	Put	Bond Future	4165	4	4	4	0.00
23/02/2016	R248 On 03-November-16	10.37	Put	Bond Future	4232	4	4	4	0.00