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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/02/2016 TO: 29/02/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	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
29/02/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	2025 On 05-May-16			Bond Future	123.33	123.3407	123.3315	123.3407	4,606.00
29/02/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2025 On 05-May-16	126.00	Put	Bond Future	2668	3	3	3	0.00
29/02/2016	2025 On 05-May-16	125.99	Put	Bond Future	2658	3	3	3	0.00
29/02/2016	2025 On 05-May-16	126.01	Put	Bond Future	2678	3	3	3	0.00
29/02/2016	2025 On 04-August-16			Bond Future	124.43	124.4389	124.4286	124.4389	0.00
29/02/2016	2025 On 04-August-16	123.85	Call	Bond Future	579	1	1	1	0.00
29/02/2016	2025 On 04-August-16	123.86	Call	Bond Future	569	1	1	1	0.00
29/02/2016	2025 On 04-August-16	123.87	Call	Bond Future	559	1	1	1	0.00
29/02/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
29/02/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
29/02/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
29/02/2016	2030 On 05-May-16			Bond Future	9.83	89.0848	88.5362	89.0848	17,366.00
29/02/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2030 On 05-May-16	9.00	Put	Bond Future	5848	5	6	5	0.00
29/02/2016	2030 On 05-May-16	8.99	Put	Bond Future	5921	5	6	5	0.00
29/02/2016	2030 On 05-May-16	9.01	Put	Bond Future	5774	5	6	5	0.00
29/02/2016	2030 On 04-August-16			Bond Future	9.91	86.7661	86.2065	86.7661	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2016	2030 On 04-August-16	10.17	Call	Bond Future	1725	2	2	2	0.00
29/02/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
29/02/2016	2032 On 05-May-16			Bond Future	9.98	87.9204	87.2687	87.9204	9,231.00
29/02/2016	2032 On 05-May-16	8.99	Call	Bond Future	331	0	0	0	0.00
29/02/2016	2032 On 05-May-16	9.01	Call	Bond Future	349	0	0	0	0.00
29/02/2016	2032 On 05-May-16	9.00	Call	Bond Future	340	0	0	0	0.00
29/02/2016	2032 On 05-May-16	8.99	Put	Bond Future	7753	7	8	7	0.00
29/02/2016	2032 On 05-May-16	9.01	Put	Bond Future	7611	7	8	7	0.00
29/02/2016	2032 On 05-May-16	9.00	Put	Bond Future	7681	7	8	7	0.00
29/02/2016	2032 On 04-August-16			Bond Future	10.05	89.5880	88.9233	89.5880	0.00
29/02/2016	2032 On 04-August-16	8.99	Call	Bond Future	994	1	1	1	0.00
29/02/2016	2032 On 04-August-16	9.01	Call	Bond Future	1024	1	1	1	0.00
29/02/2016	2032 On 04-August-16	9.00	Call	Bond Future	1009	1	1	1	0.00
29/02/2016	2032 On 04-August-16	9.00	Put	Bond Future	8812	8	9	8	0.00
29/02/2016	2032 On 04-August-16	9.01	Put	Bond Future	8749	8	9	8	0.00
29/02/2016	2032 On 04-August-16	8.99	Put	Bond Future	8877	8	9	8	0.00
29/02/2016	2032 On 03-November-16			Bond Future	10.11	87.1514	86.4730	87.1514	0.00
29/02/2016	2032 On 03-November-16	10.28	Call	Bond Future	5087	5	5	5	0.00
29/02/2016	2032 On 03-November-16	10.30	Call	Bond Future	5161	6	5	6	0.00
29/02/2016	2032 On 03-November-16	10.29	Call	Bond Future	5124	5	5	5	0.00
29/02/2016	2032 On 03-November-16	10.28	Put	Bond Future	3954	4	4	4	0.00
29/02/2016	2032 On 03-November-16	10.29	Put	Bond Future	3923	4	4	4	0.00
29/02/2016	2032 On 03-November-16	10.30	Put	Bond Future	3893	4	4	4	0.00
29/02/2016	2033 On 05-May-16			Bond Future	102.92	103.0768	102.9203	103.0768	1,032.00
29/02/2016	2033 On 05-May-16	102.40	Call	Bond Future	520	1	1	1	0.00
29/02/2016	2033 On 05-May-16	102.41	Call	Bond Future	510	1	1	1	0.00
29/02/2016	2033 On 05-May-16	102.39	Call	Bond Future	530	1	1	1	0.00
29/02/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
29/02/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
29/02/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
29/02/2016	2037 On 05-May-16			Bond Future	10.09	89.3083	88.6023	89.3083	40,778.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2016	2037 On 05-May-16	8.99	Call	Bond Future	276	0	0	0	0.00
29/02/2016	2037 On 05-May-16	9.01	Call	Bond Future	292	0	0	0	0.00
29/02/2016	2037 On 05-May-16	9.00	Call	Bond Future	284	0	0	0	0.00
29/02/2016	2037 On 05-May-16	9.00	Put	Bond Future	9334	9	9	9	0.00
29/02/2016	2037 On 05-May-16	8.99	Put	Bond Future	9416	9	9	9	0.00
29/02/2016	2037 On 05-May-16	9.01	Put	Bond Future	9253	9	9	9	0.00
29/02/2016	2037 On 04-August-16			Bond Future	10.16	86.7434	86.0234	86.7434	0.00
29/02/2016	2037 On 04-August-16	9.26	Call	Bond Future	1407	2	1	2	0.00
29/02/2016	2037 On 04-August-16	9.25	Call	Bond Future	1388	2	1	2	0.00
29/02/2016	2037 On 04-August-16	9.24	Call	Bond Future	1368	2	1	2	0.00
29/02/2016	2037 On 04-August-16	9.25	Put	Bond Future	8755	8	9	8	0.00
29/02/2016	2037 On 04-August-16	9.24	Put	Bond Future	8822	8	9	8	0.00
29/02/2016	2037 On 04-August-16	9.26	Put	Bond Future	8689	8	9	8	0.00
29/02/2016	2037 On 03-November-16			Bond Future	10.22	88.4117	87.6771	88.4117	0.00
29/02/2016	2037 On 03-November-16	10.35	Call	Bond Future	5408	6	5	6	0.00
29/02/2016	2037 On 03-November-16	10.37	Call	Bond Future	5486	6	5	6	0.00
29/02/2016	2037 On 03-November-16	10.36	Call	Bond Future	5447	6	5	6	0.00
29/02/2016	2037 On 03-November-16	10.36	Put	Bond Future	4426	4	4	4	0.00
29/02/2016	2037 On 03-November-16	10.35	Put	Bond Future	4461	4	4	4	0.00
29/02/2016	2037 On 03-November-16	10.37	Put	Bond Future	4392	4	4	4	0.00
29/02/2016	2038 On 05-May-16			Bond Future	128.88	128.7738	128.8761	128.7738	18,007.00
29/02/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2038 On 05-May-16	130.99	Put	Bond Future	2114	2	2	2	0.00
29/02/2016	2038 On 05-May-16	131.00	Put	Bond Future	2124	2	2	2	0.00
29/02/2016	2038 On 05-May-16	131.01	Put	Bond Future	2134	2	2	2	0.00
29/02/2016	2038 On 04-August-16			Bond Future	129.92	129.8189	129.9224	129.8189	0.00
29/02/2016	2038 On 04-August-16	129.31	Call	Bond Future	612	1	1	1	0.00
29/02/2016	2038 On 04-August-16	129.30	Call	Bond Future	622	1	1	1	0.00
29/02/2016	2038 On 04-August-16	129.32	Call	Bond Future	602	0	1	0	0.00
29/02/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
29/02/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
29/02/2016	2040 On 05-May-16			Bond Future	10.17	92.8221	92.0321	92.8221	1,812.00
29/02/2016	2040 On 05-May-16	9.51	Call	Bond Future	876	1	1	1	0.00
29/02/2016	2040 On 05-May-16	9.50	Call	Bond Future	857	1	1	1	0.00
29/02/2016	2040 On 05-May-16	9.49	Call	Bond Future	838	1	1	1	0.00
29/02/2016	2040 On 05-May-16	9.50	Put	Bond Future	6590	6	7	6	0.00
29/02/2016	2040 On 05-May-16	9.49	Put	Bond Future	6662	6	7	6	0.00
29/02/2016	2040 On 05-May-16	9.51	Put	Bond Future	6519	6	7	6	0.00
29/02/2016	2040 On 04-August-16			Bond Future	10.24	90.0733	89.2677	90.0733	0.00
29/02/2016	2040 On 04-August-16	9.50	Call	Bond Future	1863	2	2	2	0.00
29/02/2016	2040 On 04-August-16	9.51	Call	Bond Future	1888	2	2	2	0.00
29/02/2016	2040 On 04-August-16	9.49	Call	Bond Future	1839	2	2	2	0.00
29/02/2016	2040 On 04-August-16	9.51	Put	Bond Future	8102	8	8	8	0.00
29/02/2016	2040 On 04-August-16	9.50	Put	Bond Future	8167	8	8	8	0.00
29/02/2016	2040 On 04-August-16	9.49	Put	Bond Future	8233	8	8	8	0.00
29/02/2016	2044 On 05-May-16			Bond Future	10.15	90.1566	89.4456	90.1566	20,918.00
29/02/2016	2044 On 05-May-16	9.00	Call	Bond Future	252	0	0	0	0.00
29/02/2016	2044 On 05-May-16	9.01	Call	Bond Future	260	0	0	0	0.00
29/02/2016	2044 On 05-May-16	8.99	Call	Bond Future	245	0	0	0	0.00
29/02/2016	2044 On 05-May-16	9.01	Put	Bond Future	10559	10	11	10	0.00
29/02/2016	2044 On 05-May-16	8.99	Put	Bond Future	10743	10	11	10	0.00
29/02/2016	2044 On 05-May-16	9.00	Put	Bond Future	10651	10	11	10	0.00
29/02/2016	2044 On 04-August-16			Bond Future	10.22	87.4824	86.7574	87.4824	0.00
29/02/2016	2044 On 04-August-16	9.51	Call	Bond Future	1949	2	2	2	0.00
29/02/2016	2044 On 04-August-16	9.50	Call	Bond Future	1924	2	2	2	0.00
29/02/2016	2044 On 04-August-16	9.49	Call	Bond Future	1899	2	2	2	0.00
29/02/2016	2044 On 04-August-16	9.50	Put	Bond Future	8121	8	8	8	0.00
29/02/2016	2044 On 04-August-16	9.51	Put	Bond Future	8055	8	8	8	0.00
29/02/2016	2044 On 04-August-16	9.49	Put	Bond Future	8187	8	8	8	0.00
29/02/2016	2044 On 03-November-16			Bond Future	10.28	89.1650	88.4252	89.1650	0.00
29/02/2016	2044 On 03-November-16	10.42	Call	Bond Future	5882	6	6	6	0.00
29/02/2016	2044 On 03-November-16	10.43	Call	Bond Future	5924	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
29/02/2016	2044 On 03-November-16	10.41	Call	Bond Future	5841	6	6	6	0.00
29/02/2016	2044 On 03-November-16	10.43	Put	Bond Future	4753	4	5	4	0.00
29/02/2016	2044 On 03-November-16	10.42	Put	Bond Future	4789	4	5	4	0.00
29/02/2016	2044 On 03-November-16	10.41	Put	Bond Future	4826	4	5	4	0.00
29/02/2016	2046 On 05-May-16			Bond Future	127.74	127.7494	127.7404	127.7494	12,920.00
29/02/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2046 On 05-May-16	129.99	Put	Bond Future	2250	2	2	2	0.00
29/02/2016	2046 On 05-May-16	130.00	Put	Bond Future	2260	2	2	2	0.00
29/02/2016	2046 On 05-May-16	130.01	Put	Bond Future	2270	2	2	2	0.00
29/02/2016	2046 On 04-August-16			Bond Future	130.17	130.1830	130.1728	130.1830	0.00
29/02/2016	2046 On 04-August-16	129.00	Call	Bond Future	1173	1	1	1	0.00
29/02/2016	2046 On 04-August-16	129.01	Call	Bond Future	1163	1	1	1	0.00
29/02/2016	2046 On 04-August-16	129.02	Call	Bond Future	1153	1	1	1	0.00
29/02/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
29/02/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
29/02/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
29/02/2016	2050 On 05-May-16			Bond Future	136.69	136.7018	136.6921	136.7018	16,502.00
29/02/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2050 On 05-May-16	138.00	Put	Bond Future	1308	1	1	1	0.00
29/02/2016	2050 On 05-May-16	138.01	Put	Bond Future	1318	1	1	1	0.00
29/02/2016	2050 On 05-May-16	137.99	Put	Bond Future	1298	1	1	1	0.00
29/02/2016	2050 On 04-August-16			Bond Future	137.73	137.7381	137.7274	137.7381	0.00
29/02/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2050 On 04-August-16	139.14	Put	Bond Future	1413	1	1	1	0.00
29/02/2016	2050 On 04-August-16	139.13	Put	Bond Future	1403	1	1	1	0.00
29/02/2016	2050 On 04-August-16	139.12	Put	Bond Future	1393	1	1	1	0.00

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29/02/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	AL37 On 05-May-16			Index Future	467.02	468.4040	467.0240	468.4040	2.00
29/02/2016	AL37 On 04-August-16			Index Future	475.78	477.1920	475.7820	477.1920	0.00
29/02/2016	AL7T On 05-May-16			Index Future	535.80	538.8250	535.7960	538.8250	0.00
29/02/2016	AL7T On 04-August-16			Index Future	545.84	548.9350	545.8440	548.9350	0.00
29/02/2016	ALBI On 05-May-16			Index Future	486.08	488.8450	486.0830	488.8450	510.00
29/02/2016	ALBI On 04-August-16			Index Future	495.20	498.0170	495.1990	498.0170	139.00
29/02/2016	ALBI On 03-November-16			Index Future	504.81	507.6910	504.8120	507.6910	0.00
29/02/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	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
29/02/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/02/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	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
29/02/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	EL28 On 05-May-16			Bond Future	126.03	126.0387	126.0309	126.0387	0.00
29/02/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
29/02/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
29/02/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
29/02/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2979	3	3	3	0.00
29/02/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2969	3	3	3	0.00
29/02/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2959	3	3	3	0.00
29/02/2016	EL28 On 04-August-16			Bond Future	128.43	128.4398	128.4309	128.4398	0.00
29/02/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1571	2	2	2	0.00
29/02/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1561	2	2	2	0.00
29/02/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1551	2	2	2	0.00
29/02/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
29/02/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
29/02/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
29/02/2016	ES33 On 05-May-16			Bond Future	10.91	75.3522	74.7910	75.3522	8,776.00
29/02/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
29/02/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
29/02/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
29/02/2016	ES33 On 05-May-16	9.99	Put	Bond Future	6000	5	6	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
29/02/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5931	5	6	5	0.00
29/02/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5862	5	6	5	0.00
29/02/2016	ES33 On 04-August-16			Bond Future	11.01	76.7814	76.2090	76.7814	0.00
29/02/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
29/02/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
29/02/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
29/02/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4886	4	5	4	0.00
29/02/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4754	4	5	4	0.00
29/02/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4820	4	5	4	0.00
29/02/2016	ES33 On 03-November-16			Bond Future	11.11	74.4646	73.8806	74.4646	0.00
29/02/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1194	2	1	2	0.00
29/02/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1078	2	1	2	0.00
29/02/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1136	2	1	2	0.00
29/02/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
29/02/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
29/02/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
29/02/2016	ES42 On 05-May-16			Bond Future	11.05	79.3835	78.6431	79.3835	7,250.00
29/02/2016	GOVI On 05-May-16			GOVI	485.34	487.9380	485.3430	487.9380	489.00
29/02/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
29/02/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
29/02/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
29/02/2016	GOVI On 05-May-16	517.99	Put	GOVI	326470	30	33	30	0.00
29/02/2016	GOVI On 05-May-16	518.00	Put	GOVI	326570	30	33	30	0.00
29/02/2016	GOVI On 05-May-16	518.01	Put	GOVI	326670	30	33	30	0.00
29/02/2016	GOVI On 04-August-16			GOVI	494.45	497.0940	494.4450	497.0940	26.00
29/02/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
29/02/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
29/02/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
29/02/2016	GOVI On 04-August-16	521.01	Put	GOVI	265650	24	27	24	0.00
29/02/2016	GOVI On 04-August-16	520.99	Put	GOVI	265450	24	27	24	0.00
29/02/2016	GOVI On 04-August-16	521.00	Put	GOVI	265550	24	27	24	0.00
29/02/2016	GOVI On 03-November-16			GOVI	504.04	506.7500	504.0440	506.7500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2016	GOVI On 03-November-16	476.11	Call	GOVI	279340	31	28	31	0.00
29/02/2016	GOVI On 03-November-16	476.12	Call	GOVI	279240	31	28	31	0.00
29/02/2016	GOVI On 03-November-16	476.13	Call	GOVI	279140	31	28	31	0.00
29/02/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
29/02/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
29/02/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
29/02/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/02/2016	IGOV On 05-May-16			Index Future	237.02	237.1050	237.0170	237.1050	975.00
29/02/2016	IGOV On 04-August-16			Index Future	241.48	241.5730	241.4820	241.5730	81.00
29/02/2016	IGOV On 03-November-16			Index Future	246.19	246.2840	246.1890	246.2840	0.00
29/02/2016	ILBI On 05-May-16			Index Future	642.65	642.6930	642.6520	642.6930	0.00
29/02/2016	ILBI On 04-August-16			Index Future	654.59	654.6310	654.5860	654.6310	157.00
29/02/2016	IS01 On 19-December-16			Interest Rate Swap	100.30	100.2163	100.2966	100.2163	0.00
29/02/2016	IS01 On 16-March-17			Interest Rate Swap	100.39	100.2784	100.3933	100.2784	0.00
29/02/2016	IS02 On 18-December-17			Interest Rate Swap	100.99	100.7512	100.9872	100.7512	0.00
29/02/2016	IS02 On 16-March-18			Interest Rate Swap	100.52	100.2948	100.5162	100.2948	0.00
29/02/2016	IS05 On 17-December-20			Interest Rate Swap	101.73	101.2616	101.7299	101.2616	0.00
29/02/2016	IS05 On 16-March-21			Interest Rate Swap	101.30	100.8087	101.2971	100.8087	0.00
29/02/2016	IS10 On 17-December-25			Interest Rate Swap	104.30	103.6741	104.2965	103.6741	0.00
29/02/2016	IS10 On 16-March-26			Interest Rate Swap	101.59	100.9409	101.5861	100.9409	0.00
29/02/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/02/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/02/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/02/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/02/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.16	92.8400	92.8400	92.8400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.29	92.7900	92.7100	92.7900	0.00
29/02/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.42	92.6500	92.5800	92.6500	0.00
29/02/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.46	92.6200	92.5400	92.6200	0.00
29/02/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.62	92.4800	92.3800	92.4800	0.00
29/02/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.66	92.4300	92.3400	92.4300	0.00
29/02/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.79	92.3100	92.2100	92.3100	0.00
29/02/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.02	92.1000	91.9800	92.1000	0.00
29/02/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.17	91.9300	91.8300	91.9300	0.00
29/02/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.30	91.8000	91.7000	91.8000	0.00
29/02/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.41	91.6700	91.5900	91.6700	0.00
29/02/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.51	91.5900	91.4900	91.5900	0.00
29/02/2016	R023 On 05-May-16			Bond Future	9.33	94.0618	93.6738	94.0618	9,781.00
29/02/2016	R023 On 05-May-16	8.25	Call	Bond Future	127	0	0	0	0.00
29/02/2016	R023 On 05-May-16	8.26	Call	Bond Future	131	0	0	0	0.00
29/02/2016	R023 On 05-May-16	8.24	Call	Bond Future	123	0	0	0	0.00
29/02/2016	R023 On 05-May-16	8.25	Put	Bond Future	5378	5	5	5	0.00
29/02/2016	R023 On 05-May-16	8.26	Put	Bond Future	5331	5	5	5	0.00
29/02/2016	R023 On 05-May-16	8.24	Put	Bond Future	5424	5	5	5	0.00
29/02/2016	R023 On 04-August-16			Bond Future	9.41	95.8458	95.4497	95.8458	0.00
29/02/2016	R023 On 04-August-16	8.24	Call	Bond Future	428	0	0	0	0.00
29/02/2016	R023 On 04-August-16	8.25	Call	Bond Future	435	1	0	1	0.00
29/02/2016	R023 On 04-August-16	8.26	Call	Bond Future	443	1	0	1	0.00
29/02/2016	R023 On 04-August-16	8.25	Put	Bond Future	5919	6	6	6	0.00
29/02/2016	R023 On 04-August-16	8.26	Put	Bond Future	5878	6	6	6	0.00
29/02/2016	R023 On 04-August-16	8.24	Put	Bond Future	5961	6	6	6	0.00
29/02/2016	R023 On 03-November-16			Bond Future	9.49	93.7568	93.3522	93.7568	0.00
29/02/2016	R023 On 03-November-16	9.73	Call	Bond Future	3265	4	3	4	0.00
29/02/2016	R023 On 03-November-16	9.74	Call	Bond Future	3290	4	3	4	0.00
29/02/2016	R023 On 03-November-16	9.75	Call	Bond Future	3315	4	3	4	0.00
29/02/2016	R023 On 03-November-16	9.74	Put	Bond Future	2175	2	2	2	0.00
29/02/2016	R023 On 03-November-16	9.75	Put	Bond Future	2156	2	2	2	0.00
29/02/2016	R023 On 03-November-16	9.73	Put	Bond Future	2193	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
29/02/2016	R035 On 05-May-16			Bond Future	10.04	92.6750	91.9227	92.6750	4,019.00
29/02/2016	R035 On 05-May-16	10.35	Call	Bond Future	2337	3	2	3	0.00
29/02/2016	R035 On 05-May-16	10.37	Call	Bond Future	2485	3	2	3	0.00
29/02/2016	R035 On 05-May-16	10.36	Call	Bond Future	2411	3	2	3	0.00
29/02/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R035 On 04-August-16			Bond Future	10.11	94.4326	93.6655	94.4326	0.00
29/02/2016	R035 On 04-August-16	10.37	Call	Bond Future	1951	3	2	3	0.00
29/02/2016	R035 On 04-August-16	10.36	Call	Bond Future	1877	3	2	3	0.00
29/02/2016	R035 On 04-August-16	10.35	Call	Bond Future	1803	3	2	3	0.00
29/02/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R186 On 05-May-16			Bond Future	9.46	111.5611	110.9215	111.5611	54,639.00
29/02/2016	R186 On 05-May-16	8.34	Call	Bond Future	179	0	0	0	0.00
29/02/2016	R186 On 05-May-16	9.25	Call	Bond Future	1566	2	2	2	180.00
29/02/2016	R186 On 05-May-16	9.89	Call	Bond Future	4012	5	4	5	0.00
29/02/2016	R186 On 05-May-16	8.35	Call	Bond Future	184	0	0	0	0.00
29/02/2016	R186 On 05-May-16	8.33	Call	Bond Future	173	0	0	0	0.00
29/02/2016	R186 On 05-May-16	9.96	Call	Bond Future	4346	5	4	5	0.00
29/02/2016	R186 On 05-May-16	9.86	Call	Bond Future	3872	4	4	4	0.00
29/02/2016	R186 On 05-May-16	8.75	Call	Bond Future	550	1	1	1	180.00
29/02/2016	R186 On 05-May-16	7.56	Call	Bond Future	11	0	0	0	0.00
29/02/2016	R186 On 05-May-16	8.85	Call	Bond Future	696	1	1	1	0.00
29/02/2016	R186 On 05-May-16	8.33	Put	Bond Future	8374	8	8	8	0.00
29/02/2016	R186 On 05-May-16	9.89	Put	Bond Future	1067	1	1	1	180.00
29/02/2016	R186 On 05-May-16	9.96	Put	Bond Future	937	1	1	1	5,000.00
29/02/2016	R186 On 05-May-16	9.86	Put	Bond Future	1128	1	1	1	5,000.00
29/02/2016	R186 On 05-May-16	7.56	Put	Bond Future	14316	14	14	14	0.00
29/02/2016	R186 On 05-May-16	8.35	Put	Bond Future	8232	8	8	8	0.00
29/02/2016	R186 On 05-May-16	8.34	Put	Bond Future	8303	8	8	8	0.00
29/02/2016	R186 On 05-May-16	8.85	Put	Bond Future	5007	5	5	5	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
29/02/2016	R186 On 05-May-16	8.75	Put	Bond Future	5595	5	6	5	1,900.00
29/02/2016	R186 On 05-May-16	9.25	Put	Bond Future	3007	3	3	3	0.00
29/02/2016	R186 On 04-August-16			Bond Future	9.53	108.3730	107.7205	108.3730	0.00
29/02/2016	R186 On 04-August-16	8.51	Call	Bond Future	883	1	1	1	0.00
29/02/2016	R186 On 04-August-16	8.49	Call	Bond Future	855	1	1	1	0.00
29/02/2016	R186 On 04-August-16	8.50	Call	Bond Future	869	1	1	1	0.00
29/02/2016	R186 On 04-August-16	8.49	Put	Bond Future	8221	8	8	8	0.00
29/02/2016	R186 On 04-August-16	8.50	Put	Bond Future	8160	8	8	8	0.00
29/02/2016	R186 On 04-August-16	8.51	Put	Bond Future	8100	8	8	8	0.00
29/02/2016	R197 On 05-May-16			Bond Future	294.00	294.1164	293.9988	294.1164	1,428.00
29/02/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R197 On 05-May-16	300.00	Put	Bond Future	6001	6	6	6	0.00
29/02/2016	R197 On 05-May-16	300.01	Put	Bond Future	6011	6	6	6	0.00
29/02/2016	R197 On 05-May-16	299.99	Put	Bond Future	5991	6	6	6	0.00
29/02/2016	R197 On 04-August-16			Bond Future	293.11	293.2270	293.1051	293.2270	0.00
29/02/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R197 On 04-August-16	293.96	Put	Bond Future	855	1	1	1	0.00
29/02/2016	R197 On 04-August-16	293.97	Put	Bond Future	865	1	1	1	0.00
29/02/2016	R197 On 04-August-16	293.98	Put	Bond Future	875	1	1	1	0.00
29/02/2016	R202 On 05-May-16			Bond Future	241.41	241.4306	241.4126	241.4306	43,481.00
29/02/2016	R202 On 05-May-16	246.99	Call	Bond Future	1770	2	2	2	0.00
29/02/2016	R202 On 05-May-16	247.01	Call	Bond Future	1764	2	2	2	0.00
29/02/2016	R202 On 05-May-16	247.00	Call	Bond Future	1767	2	2	2	0.00
29/02/2016	R202 On 05-May-16	247.00	Put	Bond Future	7354	7	7	7	0.00
29/02/2016	R202 On 05-May-16	247.01	Put	Bond Future	7362	7	7	7	0.00
29/02/2016	R202 On 05-May-16	246.99	Put	Bond Future	7347	7	7	7	0.00
29/02/2016	R202 On 04-August-16			Bond Future	242.56	242.5813	242.5615	242.5813	0.00
29/02/2016	R202 On 04-August-16	243.26	Call	Bond Future	5320	5	5	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
29/02/2016	R202 On 04-August-16	243.25	Call	Bond Future	5324	5	5	5	0.00
29/02/2016	R202 On 04-August-16	243.24	Call	Bond Future	5329	5	5	5	0.00
29/02/2016	R202 On 04-August-16	243.25	Put	Bond Future	6013	6	6	6	0.00
29/02/2016	R202 On 04-August-16	243.24	Put	Bond Future	6008	6	6	6	0.00
29/02/2016	R202 On 04-August-16	243.26	Put	Bond Future	6018	6	6	6	0.00
29/02/2016	R203 On 05-May-16			Bond Future	8.44	101.0990	101.0003	101.0990	54,114.00
29/02/2016	R203 On 05-May-16	7.26	Call	Bond Future	12	0	0	0	0.00
29/02/2016	R203 On 05-May-16	7.24	Call	Bond Future	11	0	0	0	0.00
29/02/2016	R203 On 05-May-16	7.25	Call	Bond Future	12	0	0	0	0.00
29/02/2016	R203 On 05-May-16	7.24	Put	Bond Future	1526	1	2	1	0.00
29/02/2016	R203 On 05-May-16	7.26	Put	Bond Future	1502	1	2	1	0.00
29/02/2016	R203 On 05-May-16	7.25	Put	Bond Future	1514	1	2	1	0.00
29/02/2016	R203 On 04-August-16			Bond Future	8.63	103.0164	102.9152	103.0164	0.00
29/02/2016	R203 On 04-August-16	7.24	Call	Bond Future	40	0	0	0	0.00
29/02/2016	R203 On 04-August-16	7.26	Call	Bond Future	41	0	0	0	0.00
29/02/2016	R203 On 04-August-16	7.25	Call	Bond Future	40	0	0	0	0.00
29/02/2016	R203 On 04-August-16	7.25	Put	Bond Future	1469	1	1	1	0.00
29/02/2016	R203 On 04-August-16	7.26	Put	Bond Future	1459	1	1	1	0.00
29/02/2016	R203 On 04-August-16	7.24	Put	Bond Future	1478	1	1	1	0.00
29/02/2016	R203 On 03-November-16			Bond Future	8.86	100.8247	100.7206	100.8247	0.00
29/02/2016	R203 On 03-November-16	8.84	Call	Bond Future	447	0	0	0	0.00
29/02/2016	R203 On 03-November-16	8.86	Call	Bond Future	456	0	0	0	0.00
29/02/2016	R203 On 03-November-16	8.85	Call	Bond Future	452	0	0	0	0.00
29/02/2016	R203 On 03-November-16	8.84	Put	Bond Future	465	0	0	0	0.00
29/02/2016	R203 On 03-November-16	8.86	Put	Bond Future	458	0	0	0	0.00
29/02/2016	R203 On 03-November-16	8.85	Put	Bond Future	461	0	0	0	0.00
29/02/2016	R204 On 05-May-16			Bond Future	8.80	101.3997	101.2305	101.3997	33,079.00
29/02/2016	R204 On 05-May-16	7.76	Call	Bond Future	48	0	0	0	0.00
29/02/2016	R204 On 05-May-16	7.75	Call	Bond Future	46	0	0	0	0.00
29/02/2016	R204 On 05-May-16	7.74	Call	Bond Future	44	0	0	0	0.00
29/02/2016	R204 On 05-May-16	7.75	Put	Bond Future	2466	2	2	2	0.00
29/02/2016	R204 On 05-May-16	7.76	Put	Bond Future	2444	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
29/02/2016	R204 On 05-May-16	7.74	Put	Bond Future	2487	2	2	2	0.00
29/02/2016	R204 On 04-August-16			Bond Future	8.94	99.2817	99.1087	99.2817	0.00
29/02/2016	R204 On 04-August-16	7.74	Call	Bond Future	140	0	0	0	0.00
29/02/2016	R204 On 04-August-16	7.75	Call	Bond Future	143	0	0	0	0.00
29/02/2016	R204 On 04-August-16	7.76	Call	Bond Future	146	0	0	0	0.00
29/02/2016	R204 On 04-August-16	7.75	Put	Bond Future	2643	2	3	2	0.00
29/02/2016	R204 On 04-August-16	7.76	Put	Bond Future	2624	2	3	2	0.00
29/02/2016	R204 On 04-August-16	7.74	Put	Bond Future	2661	2	3	2	0.00
29/02/2016	R204 On 03-November-16			Bond Future	9.08	101.1908	101.0135	101.1908	0.00
29/02/2016	R204 On 03-November-16	9.21	Call	Bond Future	1212	1	1	1	0.00
29/02/2016	R204 On 03-November-16	9.23	Call	Bond Future	1233	1	1	1	0.00
29/02/2016	R204 On 03-November-16	9.22	Call	Bond Future	1222	1	1	1	0.00
29/02/2016	R204 On 03-November-16	9.22	Put	Bond Future	954	1	1	1	0.00
29/02/2016	R204 On 03-November-16	9.21	Put	Bond Future	962	1	1	1	0.00
29/02/2016	R204 On 03-November-16	9.23	Put	Bond Future	946	1	1	1	0.00
29/02/2016	R207 On 05-May-16			Bond Future	9.01	97.0988	96.8810	97.0988	41,997.00
29/02/2016	R207 On 05-May-16	7.56	Call	Bond Future	16	0	0	0	43.00
29/02/2016	R207 On 05-May-16	7.85	Call	Bond Future	47	0	0	0	0.00
29/02/2016	R207 On 05-May-16	7.86	Call	Bond Future	49	0	0	0	0.00
29/02/2016	R207 On 05-May-16	7.84	Call	Bond Future	46	0	0	0	0.00
29/02/2016	R207 On 05-May-16	7.85	Put	Bond Future	3574	3	4	3	0.00
29/02/2016	R207 On 05-May-16	7.86	Put	Bond Future	3545	3	4	3	0.00
29/02/2016	R207 On 05-May-16	7.84	Put	Bond Future	3604	3	4	3	0.00
29/02/2016	R207 On 05-May-16	7.56	Put	Bond Future	4450	4	4	4	0.00
29/02/2016	R207 On 04-August-16			Bond Future	9.13	95.2960	95.0734	95.2960	0.00
29/02/2016	R207 On 04-August-16	8.00	Call	Bond Future	236	0	0	0	0.00
29/02/2016	R207 On 04-August-16	7.99	Call	Bond Future	231	0	0	0	0.00
29/02/2016	R207 On 04-August-16	8.01	Call	Bond Future	240	0	0	0	0.00
29/02/2016	R207 On 04-August-16	7.99	Put	Bond Future	3479	3	3	3	0.00
29/02/2016	R207 On 04-August-16	8.01	Put	Bond Future	3430	3	3	3	0.00
29/02/2016	R207 On 04-August-16	8.00	Put	Bond Future	3455	3	3	3	0.00
29/02/2016	R208 On 05-May-16			Bond Future	9.14	91.7142	91.4495	91.7142	45,179.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2016	R208 On 05-May-16	7.99	Call	Bond Future	67	0	0	0	0.00
29/02/2016	R208 On 05-May-16	8.01	Call	Bond Future	72	0	0	0	0.00
29/02/2016	R208 On 05-May-16	8.00	Call	Bond Future	70	0	0	0	0.00
29/02/2016	R208 On 05-May-16	8.00	Put	Bond Future	4368	4	4	4	0.00
29/02/2016	R208 On 05-May-16	8.01	Put	Bond Future	4332	4	4	4	0.00
29/02/2016	R208 On 05-May-16	7.99	Put	Bond Future	4405	4	4	4	0.00
29/02/2016	R208 On 04-August-16			Bond Future	9.24	93.4536	93.1833	93.4536	0.00
29/02/2016	R208 On 04-August-16	7.99	Call	Bond Future	248	0	0	0	0.00
29/02/2016	R208 On 04-August-16	8.00	Call	Bond Future	253	0	0	0	0.00
29/02/2016	R208 On 04-August-16	8.01	Call	Bond Future	257	0	0	0	0.00
29/02/2016	R208 On 04-August-16	7.99	Put	Bond Future	4756	5	5	5	0.00
29/02/2016	R208 On 04-August-16	8.00	Put	Bond Future	4724	4	5	4	0.00
29/02/2016	R208 On 04-August-16	8.01	Put	Bond Future	4692	4	5	4	0.00
29/02/2016	R208 On 03-November-16			Bond Future	9.33	91.8474	91.5710	91.8474	0.00
29/02/2016	R208 On 03-November-16	9.57	Call	Bond Future	2399	3	2	3	0.00
29/02/2016	R208 On 03-November-16	9.59	Call	Bond Future	2437	3	2	3	0.00
29/02/2016	R208 On 03-November-16	9.58	Call	Bond Future	2418	3	2	3	0.00
29/02/2016	R208 On 03-November-16	9.57	Put	Bond Future	1614	1	2	1	0.00
29/02/2016	R208 On 03-November-16	9.58	Put	Bond Future	1600	1	2	1	0.00
29/02/2016	R208 On 03-November-16	9.59	Put	Bond Future	1586	1	2	1	0.00
29/02/2016	R209 On 05-May-16			Bond Future	9.97	69.3110	68.7225	69.3110	36,303.00
29/02/2016	R209 On 05-May-16	9.00	Call	Bond Future	308	0	0	0	6,700.00
29/02/2016	R209 On 05-May-16	8.25	Call	Bond Future	29	0	0	0	6,700.00
29/02/2016	R209 On 05-May-16	8.99	Call	Bond Future	300	0	0	0	0.00
29/02/2016	R209 On 05-May-16	9.01	Call	Bond Future	316	0	0	0	0.00
29/02/2016	R209 On 05-May-16	9.01	Put	Bond Future	6940	6	7	6	0.00
29/02/2016	R209 On 05-May-16	9.00	Put	Bond Future	7005	7	7	7	0.00
29/02/2016	R209 On 05-May-16	8.25	Put	Bond Future	12591	12	13	12	0.00
29/02/2016	R209 On 05-May-16	8.99	Put	Bond Future	7071	7	7	7	0.00
29/02/2016	R209 On 04-August-16			Bond Future	10.04	70.6256	70.0255	70.6256	0.00
29/02/2016	R209 On 04-August-16	10.60	Call	Bond Future	5294	6	5	6	5,760.00
29/02/2016	R209 On 04-August-16	9.24	Call	Bond Future	1315	2	1	2	0.00
29/02/2016	R209 On 04-August-16	9.26	Call	Bond Future	1351	2	1	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
29/02/2016	R209 On 04-August-16	9.25	Call	Bond Future	1333	2	1	2	0.00
29/02/2016	R209 On 04-August-16	9.60	Call	Bond Future	2071	2	2	2	5,760.00
29/02/2016	R209 On 04-August-16	9.26	Put	Bond Future	6554	6	7	6	0.00
29/02/2016	R209 On 04-August-16	10.60	Put	Bond Future	1866	2	2	2	0.00
29/02/2016	R209 On 04-August-16	9.24	Put	Bond Future	6660	6	7	6	0.00
29/02/2016	R209 On 04-August-16	9.25	Put	Bond Future	6607	6	7	6	0.00
29/02/2016	R209 On 04-August-16	9.60	Put	Bond Future	4922	5	5	5	0.00
29/02/2016	R209 On 03-November-16			Bond Future	10.09	68.8326	68.2203	68.8326	0.00
29/02/2016	R209 On 03-November-16	10.24	Call	Bond Future	4566	5	5	5	0.00
29/02/2016	R209 On 03-November-16	10.26	Call	Bond Future	4632	5	5	5	0.00
29/02/2016	R209 On 03-November-16	10.25	Call	Bond Future	4599	5	5	5	0.00
29/02/2016	R209 On 03-November-16	10.25	Put	Bond Future	3627	3	4	3	0.00
29/02/2016	R209 On 03-November-16	10.26	Put	Bond Future	3599	3	4	3	0.00
29/02/2016	R209 On 03-November-16	10.24	Put	Bond Future	3655	3	4	3	0.00
29/02/2016	R210 On 05-May-16			Bond Future	180.20	180.2143	180.2006	180.2143	1,554.00
29/02/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R210 On 05-May-16	185.00	Put	Bond Future	4799	5	5	5	0.00
29/02/2016	R210 On 05-May-16	185.01	Put	Bond Future	4809	5	5	5	0.00
29/02/2016	R210 On 05-May-16	184.99	Put	Bond Future	4789	5	5	5	0.00
29/02/2016	R210 On 04-August-16			Bond Future	183.63	183.6472	183.6319	183.6472	0.00
29/02/2016	R210 On 04-August-16	181.51	Call	Bond Future	2122	2	2	2	0.00
29/02/2016	R210 On 04-August-16	181.50	Call	Bond Future	2132	2	2	2	0.00
29/02/2016	R210 On 04-August-16	181.52	Call	Bond Future	2112	2	2	2	0.00
29/02/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R211 On 05-May-16			Bond Future	137.59	137.5998	137.5926	137.5998	62.00
29/02/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
29/02/2016	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
29/02/2016	R211 On 05-May-16	138.99	Put	Bond Future	1397	1	1	1	0.00
29/02/2016	R211 On 05-May-16	139.00	Put	Bond Future	1407	1	1	1	0.00
29/02/2016	R211 On 05-May-16	139.01	Put	Bond Future	1417	1	1	1	0.00
29/02/2016	R211 On 04-August-16			Bond Future	138.48	138.4839	138.4756	138.4839	0.00
29/02/2016	R211 On 04-August-16	137.09	Call	Bond Future	1386	1	1	1	0.00
29/02/2016	R211 On 04-August-16	137.07	Call	Bond Future	1406	1	1	1	0.00
29/02/2016	R211 On 04-August-16	137.08	Call	Bond Future	1396	1	1	1	0.00
29/02/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R212 On 05-May-16			Bond Future	142.56	142.5713	142.5605	142.5713	3,830.00
29/02/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R212 On 05-May-16	145.00	Put	Bond Future	2439	2	2	2	0.00
29/02/2016	R212 On 05-May-16	145.01	Put	Bond Future	2449	2	2	2	0.00
29/02/2016	R212 On 05-May-16	144.99	Put	Bond Future	2429	2	2	2	0.00
29/02/2016	R212 On 04-August-16			Bond Future	143.37	143.3805	143.3685	143.3805	0.00
29/02/2016	R212 On 04-August-16	142.44	Call	Bond Future	929	1	1	1	0.00
29/02/2016	R212 On 04-August-16	142.43	Call	Bond Future	939	1	1	1	0.00
29/02/2016	R212 On 04-August-16	142.42	Call	Bond Future	949	1	1	1	0.00
29/02/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R213 On 05-May-16			Bond Future	9.86	79.8415	79.2814	79.8415	48,117.00
29/02/2016	R213 On 05-May-16	8.74	Call	Bond Future	200	0	0	0	0.00
29/02/2016	R213 On 05-May-16	8.76	Call	Bond Future	211	0	0	0	0.00
29/02/2016	R213 On 05-May-16	8.75	Call	Bond Future	205	0	0	0	0.00
29/02/2016	R213 On 05-May-16	8.75	Put	Bond Future	7897	7	8	7	0.00
29/02/2016	R213 On 05-May-16	8.74	Put	Bond Future	7965	7	8	7	0.00
29/02/2016	R213 On 05-May-16	8.76	Put	Bond Future	7829	7	8	7	0.00
29/02/2016	R213 On 04-August-16			Bond Future	9.93	81.3556	80.7844	81.3556	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2016	R213 On 04-August-16	9.01	Call	Bond Future	1071	1	1	1	0.00
29/02/2016	R213 On 04-August-16	8.99	Call	Bond Future	1040	1	1	1	0.00
29/02/2016	R213 On 04-August-16	9.00	Call	Bond Future	1056	1	1	1	0.00
29/02/2016	R213 On 04-August-16	8.99	Put	Bond Future	7369	7	7	7	0.00
29/02/2016	R213 On 04-August-16	9.01	Put	Bond Future	7258	7	7	7	0.00
29/02/2016	R213 On 04-August-16	9.00	Put	Bond Future	7314	7	7	7	0.00
29/02/2016	R213 On 03-November-16			Bond Future	9.99	79.3686	78.7856	79.3686	0.00
29/02/2016	R213 On 03-November-16	10.20	Call	Bond Future	4714	5	5	5	0.00
29/02/2016	R213 On 03-November-16	10.19	Call	Bond Future	4680	5	5	5	0.00
29/02/2016	R213 On 03-November-16	10.18	Call	Bond Future	4646	5	5	5	0.00
29/02/2016	R213 On 03-November-16	10.19	Put	Bond Future	3453	3	3	3	0.00
29/02/2016	R213 On 03-November-16	10.20	Put	Bond Future	3426	3	3	3	0.00
29/02/2016	R213 On 03-November-16	10.18	Put	Bond Future	3481	3	3	3	0.00
29/02/2016	R214 On 05-May-16			Bond Future	10.07	69.5249	68.9186	69.5249	32,449.00
29/02/2016	R214 On 05-May-16	8.99	Call	Bond Future	249	0	0	0	0.00
29/02/2016	R214 On 05-May-16	9.01	Call	Bond Future	264	0	0	0	0.00
29/02/2016	R214 On 05-May-16	9.00	Call	Bond Future	257	0	0	0	0.00
29/02/2016	R214 On 05-May-16	9.30	Call	Bond Future	552	1	1	1	0.00
29/02/2016	R214 On 05-May-16	9.01	Put	Bond Future	7865	7	8	7	0.00
29/02/2016	R214 On 05-May-16	9.00	Put	Bond Future	7936	7	8	7	0.00
29/02/2016	R214 On 05-May-16	8.99	Put	Bond Future	8008	7	8	7	0.00
29/02/2016	R214 On 05-May-16	9.30	Put	Bond Future	5931	5	6	5	0.00
29/02/2016	R214 On 04-August-16			Bond Future	10.13	70.8435	70.2253	70.8435	0.00
29/02/2016	R214 On 04-August-16	9.30	Call	Bond Future	1334	2	1	2	1,300.00
29/02/2016	R214 On 04-August-16	11.30	Call	Bond Future	7949	8	8	8	5,800.00
29/02/2016	R214 On 04-August-16	9.24	Call	Bond Future	1227	1	1	1	0.00
29/02/2016	R214 On 04-August-16	9.26	Call	Bond Future	1262	1	1	1	0.00
29/02/2016	R214 On 04-August-16	9.25	Call	Bond Future	1245	1	1	1	0.00
29/02/2016	R214 On 04-August-16	8.55	Call	Bond Future	397	0	0	0	1,300.00
29/02/2016	R214 On 04-August-16	10.30	Call	Bond Future	4038	4	4	4	5,800.00
29/02/2016	R214 On 04-August-16	9.26	Put	Bond Future	7333	7	7	7	0.00
29/02/2016	R214 On 04-August-16	9.24	Put	Bond Future	7448	7	7	7	0.00
29/02/2016	R214 On 04-August-16	9.30	Put	Bond Future	7105	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2016	R214 On 04-August-16	11.30	Put	Bond Future	974	1	1	1	0.00
29/02/2016	R214 On 04-August-16	10.30	Put	Bond Future	2925	3	3	3	0.00
29/02/2016	R214 On 04-August-16	9.25	Put	Bond Future	7391	7	7	7	0.00
29/02/2016	R214 On 04-August-16	8.55	Put	Bond Future	12137	12	12	12	0.00
29/02/2016	R214 On 03-November-16			Bond Future	10.18	68.9080	68.2772	68.9080	0.00
29/02/2016	R214 On 03-November-16	10.33	Call	Bond Future	4714	5	5	5	0.00
29/02/2016	R214 On 03-November-16	10.35	Call	Bond Future	4781	5	5	5	0.00
29/02/2016	R214 On 03-November-16	10.34	Call	Bond Future	4747	5	5	5	0.00
29/02/2016	R214 On 03-November-16	10.33	Put	Bond Future	3784	4	4	4	0.00
29/02/2016	R214 On 03-November-16	10.34	Put	Bond Future	3755	4	4	4	0.00
29/02/2016	R214 On 03-November-16	10.35	Put	Bond Future	3726	3	4	3	0.00
29/02/2016	R248 On 05-May-16			Bond Future	10.15	89.2115	88.4462	89.2115	63,832.00
29/02/2016	R248 On 05-May-16	9.01	Call	Bond Future	262	0	0	0	0.00
29/02/2016	R248 On 05-May-16	9.00	Call	Bond Future	254	0	0	0	0.00
29/02/2016	R248 On 05-May-16	8.99	Call	Bond Future	247	0	0	0	0.00
29/02/2016	R248 On 05-May-16	9.00	Put	Bond Future	10879	10	11	10	0.00
29/02/2016	R248 On 05-May-16	8.99	Put	Bond Future	10974	10	11	10	0.00
29/02/2016	R248 On 05-May-16	9.01	Put	Bond Future	10785	10	11	10	0.00
29/02/2016	R248 On 04-August-16			Bond Future	10.22	90.9034	90.1231	90.9034	0.00
29/02/2016	R248 On 04-August-16	9.25	Call	Bond Future	1388	2	1	2	0.00
29/02/2016	R248 On 04-August-16	9.26	Call	Bond Future	1409	2	1	2	0.00
29/02/2016	R248 On 04-August-16	9.24	Call	Bond Future	1368	2	1	2	0.00
29/02/2016	R248 On 04-August-16	9.26	Put	Bond Future	9963	9	10	9	0.00
29/02/2016	R248 On 04-August-16	9.25	Put	Bond Future	10040	9	10	9	0.00
29/02/2016	R248 On 04-August-16	9.24	Put	Bond Future	10117	10	10	10	0.00
29/02/2016	R248 On 03-November-16			Bond Future	10.28	88.2121	87.4159	88.2121	0.00
29/02/2016	R248 On 03-November-16	10.39	Call	Bond Future	5863	6	6	6	0.00
29/02/2016	R248 On 03-November-16	10.38	Call	Bond Future	5821	6	6	6	0.00
29/02/2016	R248 On 03-November-16	10.37	Call	Bond Future	5780	6	6	6	0.00
29/02/2016	R248 On 03-November-16	10.38	Put	Bond Future	5005	5	5	5	0.00
29/02/2016	R248 On 03-November-16	10.39	Put	Bond Future	4967	5	5	5	0.00
29/02/2016	R248 On 03-November-16	10.37	Put	Bond Future	5043	5	5	5	0.00