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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2016	2025 On 05-May-16			Bond Future	123.31	123.3233	123.3090	123.3233	4,571.00
16/02/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
16/02/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
16/02/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
16/02/2016	2025 On 05-May-16	126.00	Put	Bond Future	2691	3	2691	3	0.00
16/02/2016	2025 On 05-May-16	125.99	Put	Bond Future	2681	3	2681	3	0.00
16/02/2016	2025 On 05-May-16	126.01	Put	Bond Future	2701	3	2701	3	0.00
16/02/2016	2025 On 04-August-16			Bond Future	124.45	124.4610	124.4452	124.4610	0.00
16/02/2016	2025 On 04-August-16	123.85	Call	Bond Future	595	1	595	1	0.00
16/02/2016	2025 On 04-August-16	123.86	Call	Bond Future	585	1	585	1	0.00
16/02/2016	2025 On 04-August-16	123.87	Call	Bond Future	575	1	575	1	0.00
16/02/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
16/02/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
16/02/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
16/02/2016	2030 On 05-May-16			Bond Future	9.62	89.9639	9.6204	89.9639	17,216.00
16/02/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
16/02/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
16/02/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
16/02/2016	2030 On 05-May-16	9.00	Put	Bond Future	4415	4	4415	4	0.00
16/02/2016	2030 On 05-May-16	8.99	Put	Bond Future	4488	4	4488	4	0.00
16/02/2016	2030 On 05-May-16	9.01	Put	Bond Future	4341	4	4341	4	0.00
16/02/2016	2030 On 04-August-16			Bond Future	9.68	87.6912	9.6827	87.6912	0.00
16/02/2016	2030 On 04-August-16	10.17	Call	Bond Future	3214	3	3214	3	0.00
16/02/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
16/02/2016	2032 On 05-May-16			Bond Future	9.75	88.9237	9.7497	88.9237	9,165.00
16/02/2016	2032 On 05-May-16	8.99	Call	Bond Future	738	1	738	1	0.00
16/02/2016	2032 On 05-May-16	9.01	Call	Bond Future	769	1	769	1	0.00
16/02/2016	2032 On 05-May-16	9.00	Call	Bond Future	753	1	753	1	0.00
16/02/2016	2032 On 05-May-16	8.99	Put	Bond Future	6536	7	6536	7	0.00
16/02/2016	2032 On 05-May-16	9.01	Put	Bond Future	6407	6	6407	6	0.00
16/02/2016	2032 On 05-May-16	9.00	Put	Bond Future	6471	6	6471	6	0.00
16/02/2016	2032 On 04-August-16			Bond Future	9.81	90.6397	9.8105	90.6397	0.00
16/02/2016	2032 On 04-August-16	8.99	Call	Bond Future	1516	2	1516	2	0.00
16/02/2016	2032 On 04-August-16	9.01	Call	Bond Future	1556	2	1556	2	0.00

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16/02/2016	2032 On 04-August-16	9.00	Call	Bond Future	1535	2	1535	2	0.00
16/02/2016	2032 On 04-August-16	9.00	Put	Bond Future	7656	8	7656	8	0.00
16/02/2016	2032 On 04-August-16	9.01	Put	Bond Future	7597	8	7597	8	0.00
16/02/2016	2032 On 04-August-16	8.99	Put	Bond Future	7716	8	7716	8	0.00
16/02/2016	2032 On 03-November-16			Bond Future	9.86	88.2586	9.8635	88.2586	0.00
16/02/2016	2032 On 03-November-16	10.28	Call	Bond Future	6219	6	6219	6	0.00
16/02/2016	2032 On 03-November-16	10.30	Call	Bond Future	6300	6	6300	6	0.00
16/02/2016	2032 On 03-November-16	10.29	Call	Bond Future	6259	6	6259	6	0.00
16/02/2016	2032 On 03-November-16	10.28	Put	Bond Future	3334	3	3334	3	0.00
16/02/2016	2032 On 03-November-16	10.29	Put	Bond Future	3307	3	3307	3	0.00
16/02/2016	2032 On 03-November-16	10.30	Put	Bond Future	3280	3	3280	3	0.00
16/02/2016	2033 On 05-May-16			Bond Future	102.62	102.6317	102.6200	102.6317	2,032.00
16/02/2016	2033 On 05-May-16	102.40	Call	Bond Future	220	0	220	0	0.00
16/02/2016	2033 On 05-May-16	102.41	Call	Bond Future	210	0	210	0	0.00
16/02/2016	2033 On 05-May-16	102.39	Call	Bond Future	230	0	230	0	0.00
16/02/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
16/02/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
16/02/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
16/02/2016	2037 On 05-May-16			Bond Future	9.91	89.9942	9.9098	89.9942	41,175.00
16/02/2016	2037 On 05-May-16	8.99	Call	Bond Future	577	1	577	1	0.00
16/02/2016	2037 On 05-May-16	9.01	Call	Bond Future	604	1	604	1	0.00
16/02/2016	2037 On 05-May-16	9.00	Call	Bond Future	590	1	590	1	0.00
16/02/2016	2037 On 05-May-16	9.00	Put	Bond Future	8243	8	8243	8	0.00
16/02/2016	2037 On 05-May-16	8.99	Put	Bond Future	8320	8	8320	8	0.00
16/02/2016	2037 On 05-May-16	9.01	Put	Bond Future	8166	8	8166	8	0.00
16/02/2016	2037 On 04-August-16			Bond Future	9.97	87.4716	9.9721	87.4716	0.00
16/02/2016	2037 On 04-August-16	9.26	Call	Bond Future	1954	2	1954	2	0.00
16/02/2016	2037 On 04-August-16	9.25	Call	Bond Future	1930	2	1930	2	0.00
16/02/2016	2037 On 04-August-16	9.24	Call	Bond Future	1906	2	1906	2	0.00
16/02/2016	2037 On 04-August-16	9.25	Put	Bond Future	7844	8	7844	8	0.00
16/02/2016	2037 On 04-August-16	9.24	Put	Bond Future	7907	8	7907	8	0.00
16/02/2016	2037 On 04-August-16	9.26	Put	Bond Future	7783	8	7783	8	0.00
16/02/2016	2037 On 03-November-16			Bond Future	10.02	89.1889	10.0225	89.1889	0.00
16/02/2016	2037 On 03-November-16	10.35	Call	Bond Future	6391	6	6391	6	0.00

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16/02/2016	2037 On 03-November-16	10.37	Call	Bond Future	6477	6	6477	6	0.00
16/02/2016	2037 On 03-November-16	10.36	Call	Bond Future	6434	6	6434	6	0.00
16/02/2016	2037 On 03-November-16	10.36	Put	Bond Future	3896	4	3896	4	0.00
16/02/2016	2037 On 03-November-16	10.35	Put	Bond Future	3926	4	3926	4	0.00
16/02/2016	2037 On 03-November-16	10.37	Put	Bond Future	3865	4	3865	4	0.00
16/02/2016	2038 On 05-May-16			Bond Future	128.84	128.8509	128.8361	128.8509	19,557.00
16/02/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
16/02/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
16/02/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
16/02/2016	2038 On 05-May-16	130.99	Put	Bond Future	2154	2	2154	2	0.00
16/02/2016	2038 On 05-May-16	131.00	Put	Bond Future	2164	2	2164	2	0.00
16/02/2016	2038 On 05-May-16	131.01	Put	Bond Future	2174	2	2174	2	0.00
16/02/2016	2038 On 04-August-16			Bond Future	129.92	129.9392	129.9230	129.9392	0.00
16/02/2016	2038 On 04-August-16	129.31	Call	Bond Future	613	1	613	1	0.00
16/02/2016	2038 On 04-August-16	129.30	Call	Bond Future	623	1	623	1	0.00
16/02/2016	2038 On 04-August-16	129.32	Call	Bond Future	603	1	603	1	0.00
16/02/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
16/02/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
16/02/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
16/02/2016	2040 On 05-May-16			Bond Future	9.99	93.5064	9.9904	93.5064	1,820.00
16/02/2016	2040 On 05-May-16	9.51	Call	Bond Future	1505	2	1505	2	0.00
16/02/2016	2040 On 05-May-16	9.50	Call	Bond Future	1478	1	1478	1	0.00
16/02/2016	2040 On 05-May-16	9.49	Call	Bond Future	1452	1	1452	1	0.00
16/02/2016	2040 On 05-May-16	9.50	Put	Bond Future	5731	6	5731	6	0.00
16/02/2016	2040 On 05-May-16	9.49	Put	Bond Future	5795	6	5795	6	0.00
16/02/2016	2040 On 05-May-16	9.51	Put	Bond Future	5667	6	5667	6	0.00
16/02/2016	2040 On 04-August-16			Bond Future	10.05	90.8010	10.0537	90.8010	0.00
16/02/2016	2040 On 04-August-16	9.50	Call	Bond Future	2522	3	2522	3	0.00
16/02/2016	2040 On 04-August-16	9.51	Call	Bond Future	2552	3	2552	3	0.00
16/02/2016	2040 On 04-August-16	9.49	Call	Bond Future	2493	3	2493	3	0.00
16/02/2016	2040 On 04-August-16	9.51	Put	Bond Future	7227	7	7227	7	0.00
16/02/2016	2040 On 04-August-16	9.50	Put	Bond Future	7288	7	7288	7	0.00
16/02/2016	2040 On 04-August-16	9.49	Put	Bond Future	7348	7	7348	7	0.00
16/02/2016	2044 On 05-May-16			Bond Future	10.01	90.5898	10.0088	90.5898	20,898.00

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16/02/2016	2044 On 05-May-16	9.00	Call	Bond Future	510	1	510	1	0.00
16/02/2016	2044 On 05-May-16	9.01	Call	Bond Future	522	1	522	1	0.00
16/02/2016	2044 On 05-May-16	8.99	Call	Bond Future	499	1	499	1	0.00
16/02/2016	2044 On 05-May-16	9.01	Put	Bond Future	9628	10	9628	10	0.00
16/02/2016	2044 On 05-May-16	8.99	Put	Bond Future	9803	10	9803	10	0.00
16/02/2016	2044 On 05-May-16	9.00	Put	Bond Future	9716	10	9716	10	0.00
16/02/2016	2044 On 04-August-16			Bond Future	10.07	87.9533	10.0704	87.9533	0.00
16/02/2016	2044 On 04-August-16	9.51	Call	Bond Future	2515	3	2515	3	0.00
16/02/2016	2044 On 04-August-16	9.50	Call	Bond Future	2486	2	2486	2	0.00
16/02/2016	2044 On 04-August-16	9.49	Call	Bond Future	2457	2	2457	2	0.00
16/02/2016	2044 On 04-August-16	9.50	Put	Bond Future	7438	7	7438	7	0.00
16/02/2016	2044 On 04-August-16	9.51	Put	Bond Future	7376	7	7376	7	0.00
16/02/2016	2044 On 04-August-16	9.49	Put	Bond Future	7500	8	7500	8	0.00
16/02/2016	2044 On 03-November-16			Bond Future	10.12	89.6801	10.1204	89.6801	0.00
16/02/2016	2044 On 03-November-16	10.42	Call	Bond Future	6738	7	6738	7	0.00
16/02/2016	2044 On 03-November-16	10.43	Call	Bond Future	6782	7	6782	7	0.00
16/02/2016	2044 On 03-November-16	10.41	Call	Bond Future	6693	7	6693	7	0.00
16/02/2016	2044 On 03-November-16	10.43	Put	Bond Future	4305	4	4305	4	0.00
16/02/2016	2044 On 03-November-16	10.42	Put	Bond Future	4339	4	4339	4	0.00
16/02/2016	2044 On 03-November-16	10.41	Put	Bond Future	4372	4	4372	4	0.00
16/02/2016	2046 On 05-May-16			Bond Future	127.37	127.3839	127.3694	127.3839	12,914.00
16/02/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
16/02/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
16/02/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
16/02/2016	2046 On 05-May-16	129.99	Put	Bond Future	2621	3	2621	3	0.00
16/02/2016	2046 On 05-May-16	130.00	Put	Bond Future	2631	3	2631	3	0.00
16/02/2016	2046 On 05-May-16	130.01	Put	Bond Future	2641	3	2641	3	0.00
16/02/2016	2046 On 04-August-16			Bond Future	129.84	129.8518	129.8358	129.8518	0.00
16/02/2016	2046 On 04-August-16	129.00	Call	Bond Future	836	1	836	1	0.00
16/02/2016	2046 On 04-August-16	129.01	Call	Bond Future	826	1	826	1	0.00
16/02/2016	2046 On 04-August-16	129.02	Call	Bond Future	816	1	816	1	0.00
16/02/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
16/02/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
16/02/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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16/02/2016	2050 On 05-May-16			Bond Future	137.54	138.5435	137.5382	138.5435	16,610.00
16/02/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	1	0	1	0.00
16/02/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	1	0	1	0.00
16/02/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	1	0	1	0.00
16/02/2016	2050 On 05-May-16	138.00	Put	Bond Future	462	0	462	0	0.00
16/02/2016	2050 On 05-May-16	138.01	Put	Bond Future	472	0	472	0	0.00
16/02/2016	2050 On 05-May-16	137.99	Put	Bond Future	452	0	452	0	0.00
16/02/2016	2050 On 04-August-16			Bond Future	138.63	139.6597	138.6335	139.6597	0.00
16/02/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	1	0	1	0.00
16/02/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	1	0	1	0.00
16/02/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	1	0	1	0.00
16/02/2016	2050 On 04-August-16	139.14	Put	Bond Future	506	0	506	0	0.00
16/02/2016	2050 On 04-August-16	139.13	Put	Bond Future	496	0	496	0	0.00
16/02/2016	2050 On 04-August-16	139.12	Put	Bond Future	486	0	486	0	0.00
16/02/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	AL37 On 05-May-16			Index Future	472.11	471.9150	472.1110	471.9150	2.00
16/02/2016	AL37 On 04-August-16			Index Future	481.12	480.9210	481.1150	480.9210	0.00
16/02/2016	AL7T On 05-May-16			Index Future	544.31	544.2230	544.3080	544.2230	0.00
16/02/2016	AL7T On 04-August-16			Index Future	554.69	554.6090	554.6890	554.6090	0.00
16/02/2016	ALBI On 05-May-16			Index Future	493.01	492.8950	493.0130	492.8950	510.00
16/02/2016	ALBI On 04-August-16			Index Future	502.42	502.3010	502.4160	502.3010	139.00
16/02/2016	ALBI On 03-November-16			Index Future	512.38	512.2540	512.3750	512.2540	0.00
16/02/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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16/02/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/02/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2016	EL28 On 05-May-16			Bond Future	126.46	126.4736	126.4603	126.4736	0.00
16/02/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
16/02/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
16/02/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
16/02/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2550	3	2550	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2540	3	2540	3	0.00
16/02/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2530	3	2530	3	0.00
16/02/2016	EL28 On 04-August-16			Bond Future	128.91	128.9238	128.9091	128.9238	0.00
16/02/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2049	2	2049	2	0.00
16/02/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2039	2	2039	2	0.00
16/02/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2029	2	2029	2	0.00
16/02/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
16/02/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
16/02/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
16/02/2016	ES33 On 05-May-16			Bond Future	10.71	76.0317	10.7125	76.0317	8,776.00
16/02/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
16/02/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
16/02/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
16/02/2016	ES33 On 05-May-16	9.99	Put	Bond Future	4752	5	4752	5	0.00
16/02/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4683	5	4683	5	0.00
16/02/2016	ES33 On 05-May-16	10.01	Put	Bond Future	4615	5	4615	5	0.00
16/02/2016	ES33 On 04-August-16			Bond Future	10.80	77.4987	10.7998	77.4987	0.00
16/02/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
16/02/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
16/02/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
16/02/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3591	4	3591	4	0.00
16/02/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3458	3	3458	3	0.00
16/02/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3524	4	3524	4	0.00
16/02/2016	ES33 On 03-November-16			Bond Future	10.88	75.2258	10.8818	75.2258	0.00
16/02/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2546	3	2546	3	0.00
16/02/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2430	2	2430	2	0.00
16/02/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2488	2	2488	2	0.00
16/02/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
16/02/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
16/02/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
16/02/2016	ES42 On 05-May-16			Bond Future	10.85	80.0116	10.8477	80.0116	7,250.00
16/02/2016	GOVI On 05-May-16			GOVI	492.09	491.9840	492.0930	491.9840	484.00
16/02/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
16/02/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
16/02/2016	GOVI On 05-May-16	517.99	Put	GOVI	258970	26	258970	26	0.00
16/02/2016	GOVI On 05-May-16	518.00	Put	GOVI	259070	26	259070	26	0.00
16/02/2016	GOVI On 05-May-16	518.01	Put	GOVI	259170	26	259170	26	0.00
16/02/2016	GOVI On 04-August-16			GOVI	501.48	501.3730	501.4780	501.3730	26.00
16/02/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
16/02/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
16/02/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
16/02/2016	GOVI On 04-August-16	521.01	Put	GOVI	195320	20	195320	20	0.00
16/02/2016	GOVI On 04-August-16	520.99	Put	GOVI	195120	20	195120	20	0.00
16/02/2016	GOVI On 04-August-16	521.00	Put	GOVI	195220	20	195220	20	0.00
16/02/2016	GOVI On 03-November-16			GOVI	511.42	511.3080	511.4190	511.3080	0.00
16/02/2016	GOVI On 03-November-16	476.11	Call	GOVI	353090	35	353090	35	0.00
16/02/2016	GOVI On 03-November-16	476.12	Call	GOVI	352990	35	352990	35	0.00
16/02/2016	GOVI On 03-November-16	476.13	Call	GOVI	352890	35	352890	35	0.00
16/02/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
16/02/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
16/02/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
16/02/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/02/2016	IGOV On 05-May-16			Index Future	236.90	237.0760	236.9040	237.0760	975.00
16/02/2016	IGOV On 04-August-16			Index Future	241.44	241.6190	241.4410	241.6190	81.00
16/02/2016	IGOV On 03-November-16			Index Future	246.25	246.4260	246.2460	246.4260	0.00
16/02/2016	ILBI On 05-May-16			Index Future	642.06	642.4640	642.0570	642.4640	0.00
16/02/2016	ILBI On 04-August-16			Index Future	654.00	654.4110	653.9950	654.4110	157.00
16/02/2016	IS01 On 19-December-16			Interest Rate Swap	100.11	100.1302	100.1144	100.1302	0.00
16/02/2016	IS01 On 16-March-17			Interest Rate Swap	100.15	100.1576	100.1499	100.1576	0.00
16/02/2016	IS02 On 18-December-17			Interest Rate Swap	100.49	100.4988	100.4895	100.4988	0.00
16/02/2016	IS02 On 16-March-18			Interest Rate Swap	99.94	99.9487	99.9442	99.9487	0.00
16/02/2016	IS05 On 17-December-20			Interest Rate Swap	100.62	100.6294	100.6237	100.6294	0.00
16/02/2016	IS05 On 16-March-21			Interest Rate Swap	100.14	100.1481	100.1397	100.1481	0.00
16/02/2016	IS10 On 17-December-25			Interest Rate Swap	102.72	102.7283	102.7203	102.7283	0.00
16/02/2016	IS10 On 16-March-26			Interest Rate Swap	99.96	99.9662	99.9596	99.9662	0.00
16/02/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/02/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/02/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/02/2016	JBAF On 17-February-16			Jibar Tradeable Future	6.98	93.0100	6.9800	93.0100	2,000.00
16/02/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.03	92.9400	7.0300	92.9400	0.00
16/02/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.19	92.8000	7.1900	92.8000	0.00
16/02/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.23	92.7500	7.2300	92.7500	0.00
16/02/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.33	92.6500	7.3300	92.6500	0.00
16/02/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.37	92.6000	7.3700	92.6000	0.00
16/02/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.52	92.4500	7.5200	92.4500	0.00
16/02/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.70	92.2600	7.7000	92.2600	0.00
16/02/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.85	92.1100	7.8500	92.1100	0.00
16/02/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.97	91.9750	7.9700	91.9750	0.00
16/02/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.09	91.8700	8.0900	91.8700	0.00
16/02/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.19	91.7700	8.1900	91.7700	0.00
16/02/2016	R023 On 05-May-16			Bond Future	9.07	94.8486	9.0678	94.8486	9,781.00
16/02/2016	R023 On 05-May-16	8.25	Call	Bond Future	339	0	339	0	0.00
16/02/2016	R023 On 05-May-16	8.26	Call	Bond Future	347	0	347	0	0.00
16/02/2016	R023 On 05-May-16	8.24	Call	Bond Future	331	0	331	0	0.00
16/02/2016	R023 On 05-May-16	8.25	Put	Bond Future	4361	4	4361	4	0.00
16/02/2016	R023 On 05-May-16	8.26	Put	Bond Future	4319	4	4319	4	0.00
16/02/2016	R023 On 05-May-16	8.24	Put	Bond Future	4404	4	4404	4	0.00
16/02/2016	R023 On 04-August-16			Bond Future	9.13	96.6785	9.1292	96.6785	0.00
16/02/2016	R023 On 04-August-16	8.24	Call	Bond Future	739	1	739	1	0.00
16/02/2016	R023 On 04-August-16	8.25	Call	Bond Future	750	1	750	1	0.00
16/02/2016	R023 On 04-August-16	8.26	Call	Bond Future	761	1	761	1	0.00
16/02/2016	R023 On 04-August-16	8.25	Put	Bond Future	4951	5	4951	5	0.00
16/02/2016	R023 On 04-August-16	8.26	Put	Bond Future	4913	5	4913	5	0.00
16/02/2016	R023 On 04-August-16	8.24	Put	Bond Future	4989	5	4989	5	0.00
16/02/2016	R023 On 03-November-16			Bond Future	9.19	94.6427	9.1850	94.6427	0.00
16/02/2016	R023 On 03-November-16	9.73	Call	Bond Future	4177	4	4177	4	0.00
16/02/2016	R023 On 03-November-16	9.74	Call	Bond Future	4205	4	4205	4	0.00
16/02/2016	R023 On 03-November-16	9.75	Call	Bond Future	4234	4	4234	4	0.00
16/02/2016	R023 On 03-November-16	9.74	Put	Bond Future	1744	2	1744	2	0.00
16/02/2016	R023 On 03-November-16	9.75	Put	Bond Future	1728	2	1728	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
16/02/2016	R023 On 03-November-16	9.73	Put	Bond Future	1759	2	1759	2	0.00
16/02/2016	R035 On 05-May-16			Bond Future	9.83	93.6108	9.8260	93.6108	4,019.00
16/02/2016	R035 On 05-May-16	10.35	Call	Bond Future	4031	4	4031	4	0.00
16/02/2016	R035 On 05-May-16	10.37	Call	Bond Future	4180	4	4180	4	0.00
16/02/2016	R035 On 05-May-16	10.36	Call	Bond Future	4105	4	4105	4	0.00
16/02/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
16/02/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
16/02/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
16/02/2016	R035 On 04-August-16			Bond Future	9.88	95.4168	9.8836	95.4168	0.00
16/02/2016	R035 On 04-August-16	10.37	Call	Bond Future	3708	4	3708	4	0.00
16/02/2016	R035 On 04-August-16	10.36	Call	Bond Future	3634	4	3634	4	0.00
16/02/2016	R035 On 04-August-16	10.35	Call	Bond Future	3560	4	3560	4	0.00
16/02/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
16/02/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
16/02/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
16/02/2016	R186 On 05-May-16			Bond Future	9.20	112.7278	9.1975	112.7278	58,128.00
16/02/2016	R186 On 05-May-16	8.34	Call	Bond Future	495	1	495	1	0.00
16/02/2016	R186 On 05-May-16	9.25	Call	Bond Future	2646	3	2646	3	180.00
16/02/2016	R186 On 05-May-16	9.89	Call	Bond Future	5555	6	5555	6	0.00
16/02/2016	R186 On 05-May-16	8.35	Call	Bond Future	506	1	506	1	0.00
16/02/2016	R186 On 05-May-16	8.33	Call	Bond Future	483	0	483	0	0.00
16/02/2016	R186 On 05-May-16	9.96	Call	Bond Future	5923	6	5923	6	0.00
16/02/2016	R186 On 05-May-16	9.86	Call	Bond Future	5399	5	5399	5	0.00
16/02/2016	R186 On 05-May-16	8.75	Call	Bond Future	1175	1	1175	1	180.00
16/02/2016	R186 On 05-May-16	7.56	Call	Bond Future	57	0	57	0	0.00
16/02/2016	R186 On 05-May-16	8.85	Call	Bond Future	1410	1	1410	1	0.00
16/02/2016	R186 On 05-May-16	8.33	Put	Bond Future	6872	7	6872	7	0.00
16/02/2016	R186 On 05-May-16	9.89	Put	Bond Future	798	1	798	1	180.00
16/02/2016	R186 On 05-May-16	9.96	Put	Bond Future	702	1	702	1	5,000.00
16/02/2016	R186 On 05-May-16	9.86	Put	Bond Future	843	1	843	1	5,000.00
16/02/2016	R186 On 05-May-16	7.56	Put	Bond Future	12551	13	12551	13	0.00
16/02/2016	R186 On 05-May-16	8.35	Put	Bond Future	6742	7	6742	7	0.00
16/02/2016	R186 On 05-May-16	8.34	Put	Bond Future	6807	7	6807	7	0.00
16/02/2016	R186 On 05-May-16	8.85	Put	Bond Future	3910	4	3910	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
16/02/2016	R186 On 05-May-16	8.75	Put	Bond Future	4409	4	4409	4	1,900.00
16/02/2016	R186 On 05-May-16	9.25	Put	Bond Future	2275	2	2275	2	0.00
16/02/2016	R186 On 04-August-16			Bond Future	9.25	109.5981	9.2541	109.5981	0.00
16/02/2016	R186 On 04-August-16	8.51	Call	Bond Future	1447	1	1447	1	0.00
16/02/2016	R186 On 04-August-16	8.49	Call	Bond Future	1408	1	1408	1	0.00
16/02/2016	R186 On 04-August-16	8.50	Call	Bond Future	1427	1	1427	1	0.00
16/02/2016	R186 On 04-August-16	8.49	Put	Bond Future	6892	7	6892	7	0.00
16/02/2016	R186 On 04-August-16	8.50	Put	Bond Future	6837	7	6837	7	0.00
16/02/2016	R186 On 04-August-16	8.51	Put	Bond Future	6783	7	6783	7	0.00
16/02/2016	R197 On 05-May-16			Bond Future	293.57	293.6066	293.5723	293.6066	1,426.00
16/02/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
16/02/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
16/02/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
16/02/2016	R197 On 05-May-16	300.00	Put	Bond Future	6428	6	6428	6	0.00
16/02/2016	R197 On 05-May-16	300.01	Put	Bond Future	6438	6	6438	6	0.00
16/02/2016	R197 On 05-May-16	299.99	Put	Bond Future	6418	6	6418	6	0.00
16/02/2016	R197 On 04-August-16			Bond Future	292.76	292.8016	292.7637	292.8016	0.00
16/02/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
16/02/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
16/02/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
16/02/2016	R197 On 04-August-16	293.96	Put	Bond Future	1196	1	1196	1	0.00
16/02/2016	R197 On 04-August-16	293.97	Put	Bond Future	1206	1	1206	1	0.00
16/02/2016	R197 On 04-August-16	293.98	Put	Bond Future	1216	1	1216	1	0.00
16/02/2016	R202 On 05-May-16			Bond Future	240.11	240.1355	240.1080	240.1355	43,502.00
16/02/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
16/02/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
16/02/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
16/02/2016	R202 On 05-May-16	247.00	Put	Bond Future	6892	7	6892	7	0.00
16/02/2016	R202 On 05-May-16	247.01	Put	Bond Future	6902	7	6902	7	0.00
16/02/2016	R202 On 05-May-16	246.99	Put	Bond Future	6882	7	6882	7	0.00
16/02/2016	R202 On 04-August-16			Bond Future	241.31	241.3387	241.3083	241.3387	0.00
16/02/2016	R202 On 04-August-16	243.26	Call	Bond Future	0	0	0	0	0.00
16/02/2016	R202 On 04-August-16	243.25	Call	Bond Future	0	0	0	0	0.00
16/02/2016	R202 On 04-August-16	243.24	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2016	R202 On 04-August-16	243.25	Put	Bond Future	1942	2	1942	2	0.00
16/02/2016	R202 On 04-August-16	243.24	Put	Bond Future	1932	2	1932	2	0.00
16/02/2016	R202 On 04-August-16	243.26	Put	Bond Future	1952	2	1952	2	0.00
16/02/2016	R203 On 05-May-16			Bond Future	8.09	101.4301	8.0894	101.4301	54,204.00
16/02/2016	R203 On 05-May-16	7.26	Call	Bond Future	54	0	54	0	0.00
16/02/2016	R203 On 05-May-16	7.24	Call	Bond Future	51	0	51	0	0.00
16/02/2016	R203 On 05-May-16	7.25	Call	Bond Future	53	0	53	0	0.00
16/02/2016	R203 On 05-May-16	7.24	Put	Bond Future	1127	1	1127	1	0.00
16/02/2016	R203 On 05-May-16	7.26	Put	Bond Future	1105	1	1105	1	0.00
16/02/2016	R203 On 05-May-16	7.25	Put	Bond Future	1116	1	1116	1	0.00
16/02/2016	R203 On 04-August-16			Bond Future	8.16	103.3873	8.1621	103.3873	0.00
16/02/2016	R203 On 04-August-16	7.24	Call	Bond Future	112	0	112	0	0.00
16/02/2016	R203 On 04-August-16	7.26	Call	Bond Future	116	0	116	0	0.00
16/02/2016	R203 On 04-August-16	7.25	Call	Bond Future	114	0	114	0	0.00
16/02/2016	R203 On 04-August-16	7.25	Put	Bond Future	1062	1	1062	1	0.00
16/02/2016	R203 On 04-August-16	7.26	Put	Bond Future	1054	1	1054	1	0.00
16/02/2016	R203 On 04-August-16	7.24	Put	Bond Future	1071	1	1071	1	0.00
16/02/2016	R203 On 03-November-16			Bond Future	8.20	101.2428	8.2021	101.2428	0.00
16/02/2016	R203 On 03-November-16	8.84	Call	Bond Future	761	1	761	1	0.00
16/02/2016	R203 On 03-November-16	8.86	Call	Bond Future	772	1	772	1	0.00
16/02/2016	R203 On 03-November-16	8.85	Call	Bond Future	766	1	766	1	0.00
16/02/2016	R203 On 03-November-16	8.84	Put	Bond Future	247	0	247	0	0.00
16/02/2016	R203 On 03-November-16	8.86	Put	Bond Future	243	0	243	0	0.00
16/02/2016	R203 On 03-November-16	8.85	Put	Bond Future	245	0	245	0	0.00
16/02/2016	R204 On 05-May-16			Bond Future	8.48	101.9336	8.4804	101.9336	33,079.00
16/02/2016	R204 On 05-May-16	7.76	Call	Bond Future	164	0	164	0	0.00
16/02/2016	R204 On 05-May-16	7.75	Call	Bond Future	160	0	160	0	0.00
16/02/2016	R204 On 05-May-16	7.74	Call	Bond Future	155	0	155	0	0.00
16/02/2016	R204 On 05-May-16	7.75	Put	Bond Future	1848	2	1848	2	0.00
16/02/2016	R204 On 05-May-16	7.76	Put	Bond Future	1829	2	1829	2	0.00
16/02/2016	R204 On 05-May-16	7.74	Put	Bond Future	1867	2	1867	2	0.00
16/02/2016	R204 On 04-August-16			Bond Future	8.57	99.8587	8.5671	99.8587	0.00
16/02/2016	R204 On 04-August-16	7.74	Call	Bond Future	296	0	296	0	0.00
16/02/2016	R204 On 04-August-16	7.75	Call	Bond Future	301	0	301	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
16/02/2016	R204 On 04-August-16	7.76	Call	Bond Future	306	0	306	0	0.00
16/02/2016	R204 On 04-August-16	7.75	Put	Bond Future	2024	2	2024	2	0.00
16/02/2016	R204 On 04-August-16	7.76	Put	Bond Future	2007	2	2007	2	0.00
16/02/2016	R204 On 04-August-16	7.74	Put	Bond Future	2040	2	2040	2	0.00
16/02/2016	R204 On 03-November-16			Bond Future	8.63	101.8185	8.6311	101.8185	0.00
16/02/2016	R204 On 03-November-16	9.21	Call	Bond Future	1743	2	1743	2	0.00
16/02/2016	R204 On 03-November-16	9.23	Call	Bond Future	1768	2	1768	2	0.00
16/02/2016	R204 On 03-November-16	9.22	Call	Bond Future	1755	2	1755	2	0.00
16/02/2016	R204 On 03-November-16	9.22	Put	Bond Future	653	1	653	1	0.00
16/02/2016	R204 On 03-November-16	9.21	Put	Bond Future	659	1	659	1	0.00
16/02/2016	R204 On 03-November-16	9.23	Put	Bond Future	647	1	647	1	0.00
16/02/2016	R207 On 05-May-16			Bond Future	8.70	97.7725	8.6997	97.7725	42,144.00
16/02/2016	R207 On 05-May-16	7.56	Call	Bond Future	75	0	75	0	43.00
16/02/2016	R207 On 05-May-16	7.85	Call	Bond Future	168	0	168	0	0.00
16/02/2016	R207 On 05-May-16	7.86	Call	Bond Future	172	0	172	0	0.00
16/02/2016	R207 On 05-May-16	7.84	Call	Bond Future	163	0	163	0	0.00
16/02/2016	R207 On 05-May-16	7.85	Put	Bond Future	2767	3	2767	3	0.00
16/02/2016	R207 On 05-May-16	7.86	Put	Bond Future	2741	3	2741	3	0.00
16/02/2016	R207 On 05-May-16	7.84	Put	Bond Future	2794	3	2794	3	0.00
16/02/2016	R207 On 05-May-16	7.56	Put	Bond Future	3582	4	3582	4	0.00
16/02/2016	R207 On 04-August-16			Bond Future	8.78	96.0142	8.7821	96.0142	0.00
16/02/2016	R207 On 04-August-16	8.00	Call	Bond Future	459	0	459	0	0.00
16/02/2016	R207 On 04-August-16	7.99	Call	Bond Future	453	0	453	0	0.00
16/02/2016	R207 On 04-August-16	8.01	Call	Bond Future	467	0	467	0	0.00
16/02/2016	R207 On 04-August-16	7.99	Put	Bond Future	2725	3	2725	3	0.00
16/02/2016	R207 On 04-August-16	8.01	Put	Bond Future	2681	3	2681	3	0.00
16/02/2016	R207 On 04-August-16	8.00	Put	Bond Future	2703	3	2703	3	0.00
16/02/2016	R208 On 05-May-16			Bond Future	8.86	92.4605	8.8579	92.4605	45,535.00
16/02/2016	R208 On 05-May-16	7.99	Call	Bond Future	211	0	211	0	0.00
16/02/2016	R208 On 05-May-16	8.01	Call	Bond Future	222	0	222	0	0.00
16/02/2016	R208 On 05-May-16	8.00	Call	Bond Future	216	0	216	0	0.00
16/02/2016	R208 On 05-May-16	8.00	Put	Bond Future	3461	4	3461	4	0.00
16/02/2016	R208 On 05-May-16	8.01	Put	Bond Future	3428	3	3428	3	0.00
16/02/2016	R208 On 05-May-16	7.99	Put	Bond Future	3494	4	3494	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2016	R208 On 04-August-16			Bond Future	8.93	94.2446	8.9294	94.2446	0.00
16/02/2016	R208 On 04-August-16	7.99	Call	Bond Future	480	0	480	0	0.00
16/02/2016	R208 On 04-August-16	8.00	Call	Bond Future	487	0	487	0	0.00
16/02/2016	R208 On 04-August-16	8.01	Call	Bond Future	495	0	495	0	0.00
16/02/2016	R208 On 04-August-16	7.99	Put	Bond Future	3885	4	3885	4	0.00
16/02/2016	R208 On 04-August-16	8.00	Put	Bond Future	3855	4	3855	4	0.00
16/02/2016	R208 On 04-August-16	8.01	Put	Bond Future	3826	4	3826	4	0.00
16/02/2016	R208 On 03-November-16			Bond Future	8.99	92.6905	8.9877	92.6905	0.00
16/02/2016	R208 On 03-November-16	9.57	Call	Bond Future	3154	3	3154	3	0.00
16/02/2016	R208 On 03-November-16	9.59	Call	Bond Future	3198	3	3198	3	0.00
16/02/2016	R208 On 03-November-16	9.58	Call	Bond Future	3176	3	3176	3	0.00
16/02/2016	R208 On 03-November-16	9.57	Put	Bond Future	1206	1	1206	1	0.00
16/02/2016	R208 On 03-November-16	9.58	Put	Bond Future	1195	1	1195	1	0.00
16/02/2016	R208 On 03-November-16	9.59	Put	Bond Future	1184	1	1184	1	0.00
16/02/2016	R209 On 05-May-16			Bond Future	9.77	70.0570	9.7675	70.0570	31,955.00
16/02/2016	R209 On 05-May-16	9.00	Call	Bond Future	646	1	646	1	6,700.00
16/02/2016	R209 On 05-May-16	8.25	Call	Bond Future	100	0	100	0	6,700.00
16/02/2016	R209 On 05-May-16	8.99	Call	Bond Future	632	1	632	1	0.00
16/02/2016	R209 On 05-May-16	9.01	Call	Bond Future	659	1	659	1	0.00
16/02/2016	R209 On 05-May-16	9.01	Put	Bond Future	5944	6	5944	6	0.00
16/02/2016	R209 On 05-May-16	9.00	Put	Bond Future	6004	6	6004	6	0.00
16/02/2016	R209 On 05-May-16	8.25	Put	Bond Future	11324	11	11324	11	0.00
16/02/2016	R209 On 05-May-16	8.99	Put	Bond Future	6065	6	6065	6	0.00
16/02/2016	R209 On 04-August-16			Bond Future	9.82	71.4089	9.8206	71.4089	0.00
16/02/2016	R209 On 04-August-16	10.60	Call	Bond Future	6376	6	6376	6	6,000.00
16/02/2016	R209 On 04-August-16	9.24	Call	Bond Future	1865	2	1865	2	0.00
16/02/2016	R209 On 04-August-16	9.26	Call	Bond Future	1910	2	1910	2	0.00
16/02/2016	R209 On 04-August-16	9.25	Call	Bond Future	1888	2	1888	2	0.00
16/02/2016	R209 On 04-August-16	9.60	Call	Bond Future	2785	3	2785	3	6,000.00
16/02/2016	R209 On 04-August-16	9.26	Put	Bond Future	5726	6	5726	6	0.00
16/02/2016	R209 On 04-August-16	10.60	Put	Bond Future	1561	2	1561	2	0.00
16/02/2016	R209 On 04-August-16	9.24	Put	Bond Future	5823	6	5823	6	0.00
16/02/2016	R209 On 04-August-16	9.25	Put	Bond Future	5774	6	5774	6	0.00
16/02/2016	R209 On 04-August-16	9.60	Put	Bond Future	4250	4	4250	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2016	R209 On 03-November-16			Bond Future	9.87	69.6588	9.8668	69.6588	0.00
16/02/2016	R209 On 03-November-16	10.24	Call	Bond Future	5500	6	5500	6	0.00
16/02/2016	R209 On 03-November-16	10.26	Call	Bond Future	5572	6	5572	6	0.00
16/02/2016	R209 On 03-November-16	10.25	Call	Bond Future	5536	6	5536	6	0.00
16/02/2016	R209 On 03-November-16	10.25	Put	Bond Future	3121	3	3121	3	0.00
16/02/2016	R209 On 03-November-16	10.26	Put	Bond Future	3097	3	3097	3	0.00
16/02/2016	R209 On 03-November-16	10.24	Put	Bond Future	3146	3	3146	3	0.00
16/02/2016	R210 On 05-May-16			Bond Future	180.84	180.8658	180.8442	180.8658	1,554.00
16/02/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
16/02/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
16/02/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
16/02/2016	R210 On 05-May-16	185.00	Put	Bond Future	4156	4	4156	4	0.00
16/02/2016	R210 On 05-May-16	185.01	Put	Bond Future	4166	4	4166	4	0.00
16/02/2016	R210 On 05-May-16	184.99	Put	Bond Future	4146	4	4146	4	0.00
16/02/2016	R210 On 04-August-16			Bond Future	184.35	184.3697	184.3460	184.3697	0.00
16/02/2016	R210 On 04-August-16	181.51	Call	Bond Future	2836	3	2836	3	0.00
16/02/2016	R210 On 04-August-16	181.50	Call	Bond Future	2846	3	2846	3	0.00
16/02/2016	R210 On 04-August-16	181.52	Call	Bond Future	2826	3	2826	3	0.00
16/02/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
16/02/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
16/02/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
16/02/2016	R211 On 05-May-16			Bond Future	137.25	137.2653	137.2478	137.2653	57.00
16/02/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
16/02/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
16/02/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
16/02/2016	R211 On 05-May-16	138.99	Put	Bond Future	1742	2	1742	2	0.00
16/02/2016	R211 On 05-May-16	139.00	Put	Bond Future	1752	2	1752	2	0.00
16/02/2016	R211 On 05-May-16	139.01	Put	Bond Future	1762	2	1762	2	0.00
16/02/2016	R211 On 04-August-16			Bond Future	138.17	138.1872	138.1682	138.1872	0.00
16/02/2016	R211 On 04-August-16	137.09	Call	Bond Future	1078	1	1078	1	0.00
16/02/2016	R211 On 04-August-16	137.07	Call	Bond Future	1098	1	1098	1	0.00
16/02/2016	R211 On 04-August-16	137.08	Call	Bond Future	1088	1	1088	1	0.00
16/02/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
16/02/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
16/02/2016	R212 On 05-May-16			Bond Future	142.65	142.6701	142.6533	142.6701	3,830.00
16/02/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
16/02/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
16/02/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
16/02/2016	R212 On 05-May-16	145.00	Put	Bond Future	2347	2	2347	2	0.00
16/02/2016	R212 On 05-May-16	145.01	Put	Bond Future	2357	2	2357	2	0.00
16/02/2016	R212 On 05-May-16	144.99	Put	Bond Future	2337	2	2337	2	0.00
16/02/2016	R212 On 04-August-16			Bond Future	143.51	143.5273	143.5087	143.5273	0.00
16/02/2016	R212 On 04-August-16	142.44	Call	Bond Future	1069	1	1069	1	0.00
16/02/2016	R212 On 04-August-16	142.43	Call	Bond Future	1079	1	1079	1	0.00
16/02/2016	R212 On 04-August-16	142.42	Call	Bond Future	1089	1	1089	1	0.00
16/02/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
16/02/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
16/02/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
16/02/2016	R213 On 05-May-16			Bond Future	9.64	80.6889	9.6435	80.6889	47,717.00
16/02/2016	R213 On 05-May-16	8.74	Call	Bond Future	473	0	473	0	0.00
16/02/2016	R213 On 05-May-16	8.76	Call	Bond Future	495	0	495	0	0.00
16/02/2016	R213 On 05-May-16	8.75	Call	Bond Future	484	0	484	0	0.00
16/02/2016	R213 On 05-May-16	8.75	Put	Bond Future	6729	7	6729	7	0.00
16/02/2016	R213 On 05-May-16	8.74	Put	Bond Future	6792	7	6792	7	0.00
16/02/2016	R213 On 05-May-16	8.76	Put	Bond Future	6666	7	6666	7	0.00
16/02/2016	R213 On 04-August-16			Bond Future	9.70	82.2456	9.6978	82.2456	0.00
16/02/2016	R213 On 04-August-16	9.01	Call	Bond Future	1617	2	1617	2	0.00
16/02/2016	R213 On 04-August-16	8.99	Call	Bond Future	1577	2	1577	2	0.00
16/02/2016	R213 On 04-August-16	9.00	Call	Bond Future	1597	2	1597	2	0.00
16/02/2016	R213 On 04-August-16	8.99	Put	Bond Future	6405	6	6405	6	0.00
16/02/2016	R213 On 04-August-16	9.01	Put	Bond Future	6304	6	6304	6	0.00
16/02/2016	R213 On 04-August-16	9.00	Put	Bond Future	6355	6	6355	6	0.00
16/02/2016	R213 On 03-November-16			Bond Future	9.75	80.3072	9.7477	80.3072	0.00
16/02/2016	R213 On 03-November-16	10.20	Call	Bond Future	5743	6	5743	6	0.00
16/02/2016	R213 On 03-November-16	10.19	Call	Bond Future	5705	6	5705	6	0.00
16/02/2016	R213 On 03-November-16	10.18	Call	Bond Future	5668	6	5668	6	0.00
16/02/2016	R213 On 03-November-16	10.19	Put	Bond Future	2917	3	2917	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2016	R213 On 03-November-16	10.20	Put	Bond Future	2893	3	2893	3	0.00
16/02/2016	R213 On 03-November-16	10.18	Put	Bond Future	2941	3	2941	3	0.00
16/02/2016	R214 On 05-May-16			Bond Future	9.88	70.1206	9.8805	70.1206	31,399.00
16/02/2016	R214 On 05-May-16	8.99	Call	Bond Future	522	1	522	1	0.00
16/02/2016	R214 On 05-May-16	9.01	Call	Bond Future	545	1	545	1	0.00
16/02/2016	R214 On 05-May-16	9.00	Call	Bond Future	533	1	533	1	0.00
16/02/2016	R214 On 05-May-16	9.30	Call	Bond Future	992	1	992	1	0.00
16/02/2016	R214 On 05-May-16	9.01	Put	Bond Future	6905	7	6905	7	0.00
16/02/2016	R214 On 05-May-16	9.00	Put	Bond Future	6972	7	6972	7	0.00
16/02/2016	R214 On 05-May-16	8.99	Put	Bond Future	7039	7	7039	7	0.00
16/02/2016	R214 On 05-May-16	9.30	Put	Bond Future	5130	5	5130	5	0.00
16/02/2016	R214 On 04-August-16			Bond Future	9.93	71.4734	9.9323	71.4734	0.00
16/02/2016	R214 On 04-August-16	9.30	Call	Bond Future	1840	2	1840	2	1,300.00
16/02/2016	R214 On 04-August-16	11.30	Call	Bond Future	9114	9	9114	9	6,300.00
16/02/2016	R214 On 04-August-16	9.24	Call	Bond Future	1708	2	1708	2	0.00
16/02/2016	R214 On 04-August-16	9.26	Call	Bond Future	1751	2	1751	2	0.00
16/02/2016	R214 On 04-August-16	9.25	Call	Bond Future	1729	2	1729	2	0.00
16/02/2016	R214 On 04-August-16	8.55	Call	Bond Future	638	1	638	1	1,300.00
16/02/2016	R214 On 04-August-16	10.30	Call	Bond Future	4924	5	4924	5	6,300.00
16/02/2016	R214 On 04-August-16	9.26	Put	Bond Future	6534	7	6534	7	0.00
16/02/2016	R214 On 04-August-16	9.24	Put	Bond Future	6641	7	6641	7	0.00
16/02/2016	R214 On 04-August-16	9.30	Put	Bond Future	6323	6	6323	6	0.00
16/02/2016	R214 On 04-August-16	11.30	Put	Bond Future	852	1	852	1	0.00
16/02/2016	R214 On 04-August-16	10.30	Put	Bond Future	2523	3	2523	3	0.00
16/02/2016	R214 On 04-August-16	9.25	Put	Bond Future	6587	7	6587	7	0.00
16/02/2016	R214 On 04-August-16	8.55	Put	Bond Future	11091	11	11091	11	0.00
16/02/2016	R214 On 03-November-16			Bond Future	9.98	69.5775	9.9800	69.5775	0.00
16/02/2016	R214 On 03-November-16	10.33	Call	Bond Future	5634	6	5634	6	0.00
16/02/2016	R214 On 03-November-16	10.35	Call	Bond Future	5708	6	5708	6	0.00
16/02/2016	R214 On 03-November-16	10.34	Call	Bond Future	5671	6	5671	6	0.00
16/02/2016	R214 On 03-November-16	10.33	Put	Bond Future	3364	3	3364	3	0.00
16/02/2016	R214 On 03-November-16	10.34	Put	Bond Future	3337	3	3337	3	0.00
16/02/2016	R214 On 03-November-16	10.35	Put	Bond Future	3311	3	3311	3	0.00
16/02/2016	R248 On 05-May-16			Bond Future	9.99	89.7412	9.9938	89.7412	63,832.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2016	R248 On 05-May-16	9.01	Call	Bond Future	542	1	542	1	0.00
16/02/2016	R248 On 05-May-16	9.00	Call	Bond Future	530	1	530	1	0.00
16/02/2016	R248 On 05-May-16	8.99	Call	Bond Future	517	1	517	1	0.00
16/02/2016	R248 On 05-May-16	9.00	Put	Bond Future	9809	10	9809	10	0.00
16/02/2016	R248 On 05-May-16	8.99	Put	Bond Future	9899	10	9899	10	0.00
16/02/2016	R248 On 05-May-16	9.01	Put	Bond Future	9720	10	9720	10	0.00
16/02/2016	R248 On 04-August-16			Bond Future	10.05	91.4725	10.0495	91.4725	0.00
16/02/2016	R248 On 04-August-16	9.25	Call	Bond Future	1885	2	1885	2	0.00
16/02/2016	R248 On 04-August-16	9.26	Call	Bond Future	1911	2	1911	2	0.00
16/02/2016	R248 On 04-August-16	9.24	Call	Bond Future	1862	2	1862	2	0.00
16/02/2016	R248 On 04-August-16	9.26	Put	Bond Future	9065	9	9065	9	0.00
16/02/2016	R248 On 04-August-16	9.25	Put	Bond Future	9137	9	9137	9	0.00
16/02/2016	R248 On 04-August-16	9.24	Put	Bond Future	9211	9	9211	9	0.00
16/02/2016	R248 On 03-November-16			Bond Future	10.10	88.8272	10.1010	88.8272	0.00
16/02/2016	R248 On 03-November-16	10.39	Call	Bond Future	6802	7	6802	7	0.00
16/02/2016	R248 On 03-November-16	10.38	Call	Bond Future	6756	7	6756	7	0.00
16/02/2016	R248 On 03-November-16	10.37	Call	Bond Future	6711	7	6711	7	0.00
16/02/2016	R248 On 03-November-16	10.38	Put	Bond Future	4476	5	4476	5	0.00
16/02/2016	R248 On 03-November-16	10.39	Put	Bond Future	4442	4	4442	4	0.00
16/02/2016	R248 On 03-November-16	10.37	Put	Bond Future	4511	5	4511	5	0.00