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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
18/02/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	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
18/02/2016	2025 On 05-May-16			Bond Future	123.25	123.2661	123.2509	123.2661	4,571.00
18/02/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
18/02/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
18/02/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
18/02/2016	2025 On 05-May-16	126.00	Put	Bond Future	2749	3	2749	3	0.00
18/02/2016	2025 On 05-May-16	125.99	Put	Bond Future	2739	3	2739	3	0.00
18/02/2016	2025 On 05-May-16	126.01	Put	Bond Future	2759	3	2759	3	0.00
18/02/2016	2025 On 04-August-16			Bond Future	124.38	124.4006	124.3837	124.4006	0.00
18/02/2016	2025 On 04-August-16	123.85	Call	Bond Future	534	1	534	1	0.00
18/02/2016	2025 On 04-August-16	123.86	Call	Bond Future	524	1	524	1	0.00
18/02/2016	2025 On 04-August-16	123.87	Call	Bond Future	514	1	514	1	0.00
18/02/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
18/02/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
18/02/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
18/02/2016	2030 On 05-May-16			Bond Future	9.52	90.1621	9.5249	90.1621	17,216.00
18/02/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
18/02/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
18/02/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
18/02/2016	2030 On 05-May-16	9.00	Put	Bond Future	3755	4	3755	4	0.00
18/02/2016	2030 On 05-May-16	8.99	Put	Bond Future	3828	4	3828	4	0.00
18/02/2016	2030 On 05-May-16	9.01	Put	Bond Future	3681	4	3681	4	0.00
18/02/2016	2030 On 04-August-16			Bond Future	9.58	87.8915	9.5841	87.8915	0.00
18/02/2016	2030 On 04-August-16	10.17	Call	Bond Future	3885	3	3885	3	0.00
18/02/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
18/02/2016	2032 On 05-May-16			Bond Future	9.66	89.0587	9.6593	89.0587	9,165.00
18/02/2016	2032 On 05-May-16	8.99	Call	Bond Future	847	1	847	1	0.00
18/02/2016	2032 On 05-May-16	9.01	Call	Bond Future	882	1	882	1	0.00
18/02/2016	2032 On 05-May-16	9.00	Call	Bond Future	864	1	864	1	0.00
18/02/2016	2032 On 05-May-16	8.99	Put	Bond Future	5983	6	5983	6	0.00
18/02/2016	2032 On 05-May-16	9.01	Put	Bond Future	5859	6	5859	6	0.00
18/02/2016	2032 On 05-May-16	9.00	Put	Bond Future	5921	6	5921	6	0.00
18/02/2016	2032 On 04-August-16			Bond Future	9.72	90.7755	9.7174	90.7755	0.00
18/02/2016	2032 On 04-August-16	8.99	Call	Bond Future	1672	2	1672	2	0.00
18/02/2016	2032 On 04-August-16	9.01	Call	Bond Future	1715	2	1715	2	0.00

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18/02/2016	2032 On 04-August-16	9.00	Call	Bond Future	1693	2	1693	2	0.00
18/02/2016	2032 On 04-August-16	9.00	Put	Bond Future	7141	8	7141	8	0.00
18/02/2016	2032 On 04-August-16	9.01	Put	Bond Future	7084	7	7084	7	0.00
18/02/2016	2032 On 04-August-16	8.99	Put	Bond Future	7199	8	7199	8	0.00
18/02/2016	2032 On 03-November-16			Bond Future	9.77	88.3953	9.7677	88.3953	0.00
18/02/2016	2032 On 03-November-16	10.28	Call	Bond Future	6608	6	6608	6	0.00
18/02/2016	2032 On 03-November-16	10.30	Call	Bond Future	6693	6	6693	6	0.00
18/02/2016	2032 On 03-November-16	10.29	Call	Bond Future	6651	6	6651	6	0.00
18/02/2016	2032 On 03-November-16	10.28	Put	Bond Future	3039	3	3039	3	0.00
18/02/2016	2032 On 03-November-16	10.29	Put	Bond Future	3013	3	3013	3	0.00
18/02/2016	2032 On 03-November-16	10.30	Put	Bond Future	2988	3	2988	3	0.00
18/02/2016	2033 On 05-May-16			Bond Future	102.57	102.5850	102.5725	102.5850	2,032.00
18/02/2016	2033 On 05-May-16	102.40	Call	Bond Future	173	0	173	0	0.00
18/02/2016	2033 On 05-May-16	102.41	Call	Bond Future	163	0	163	0	0.00
18/02/2016	2033 On 05-May-16	102.39	Call	Bond Future	183	0	183	0	0.00
18/02/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
18/02/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
18/02/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
18/02/2016	2037 On 05-May-16			Bond Future	9.80	90.3423	9.8042	90.3423	41,175.00
18/02/2016	2037 On 05-May-16	8.99	Call	Bond Future	690	1	690	1	0.00
18/02/2016	2037 On 05-May-16	9.01	Call	Bond Future	721	1	721	1	0.00
18/02/2016	2037 On 05-May-16	9.00	Call	Bond Future	705	1	705	1	0.00
18/02/2016	2037 On 05-May-16	9.00	Put	Bond Future	7520	8	7520	8	0.00
18/02/2016	2037 On 05-May-16	8.99	Put	Bond Future	7595	8	7595	8	0.00
18/02/2016	2037 On 05-May-16	9.01	Put	Bond Future	7446	8	7446	8	0.00
18/02/2016	2037 On 04-August-16			Bond Future	9.86	87.8247	9.8634	87.8247	0.00
18/02/2016	2037 On 04-August-16	9.26	Call	Bond Future	2193	2	2193	2	0.00
18/02/2016	2037 On 04-August-16	9.25	Call	Bond Future	2166	2	2166	2	0.00
18/02/2016	2037 On 04-August-16	9.24	Call	Bond Future	2140	2	2140	2	0.00
18/02/2016	2037 On 04-August-16	9.25	Put	Bond Future	7229	8	7229	8	0.00
18/02/2016	2037 On 04-August-16	9.24	Put	Bond Future	7289	8	7289	8	0.00
18/02/2016	2037 On 04-August-16	9.26	Put	Bond Future	7170	8	7170	8	0.00
18/02/2016	2037 On 03-November-16			Bond Future	9.91	89.5471	9.9107	89.5471	0.00
18/02/2016	2037 On 03-November-16	10.35	Call	Bond Future	6885	7	6885	7	0.00

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18/02/2016	2037 On 03-November-16	10.37	Call	Bond Future	6975	7	6975	7	0.00
18/02/2016	2037 On 03-November-16	10.36	Call	Bond Future	6930	7	6930	7	0.00
18/02/2016	2037 On 03-November-16	10.36	Put	Bond Future	3525	4	3525	4	0.00
18/02/2016	2037 On 03-November-16	10.35	Put	Bond Future	3553	4	3553	4	0.00
18/02/2016	2037 On 03-November-16	10.37	Put	Bond Future	3496	4	3496	4	0.00
18/02/2016	2038 On 05-May-16			Bond Future	128.78	128.7919	128.7762	128.7919	19,557.00
18/02/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
18/02/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
18/02/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
18/02/2016	2038 On 05-May-16	130.99	Put	Bond Future	2214	2	2214	2	0.00
18/02/2016	2038 On 05-May-16	131.00	Put	Bond Future	2224	2	2224	2	0.00
18/02/2016	2038 On 05-May-16	131.01	Put	Bond Future	2234	2	2234	2	0.00
18/02/2016	2038 On 04-August-16			Bond Future	129.86	129.8769	129.8594	129.8769	0.00
18/02/2016	2038 On 04-August-16	129.31	Call	Bond Future	549	1	549	1	0.00
18/02/2016	2038 On 04-August-16	129.30	Call	Bond Future	559	1	559	1	0.00
18/02/2016	2038 On 04-August-16	129.32	Call	Bond Future	539	1	539	1	0.00
18/02/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
18/02/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
18/02/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
18/02/2016	2040 On 05-May-16			Bond Future	9.88	93.8759	9.8848	93.8759	1,820.00
18/02/2016	2040 On 05-May-16	9.51	Call	Bond Future	1755	2	1755	2	0.00
18/02/2016	2040 On 05-May-16	9.50	Call	Bond Future	1726	2	1726	2	0.00
18/02/2016	2040 On 05-May-16	9.49	Call	Bond Future	1696	2	1696	2	0.00
18/02/2016	2040 On 05-May-16	9.50	Put	Bond Future	5090	5	5090	5	0.00
18/02/2016	2040 On 05-May-16	9.49	Put	Bond Future	5151	6	5151	6	0.00
18/02/2016	2040 On 05-May-16	9.51	Put	Bond Future	5029	5	5029	5	0.00
18/02/2016	2040 On 04-August-16			Bond Future	9.94	91.1759	9.9450	91.1759	0.00
18/02/2016	2040 On 04-August-16	9.50	Call	Bond Future	2819	3	2819	3	0.00
18/02/2016	2040 On 04-August-16	9.51	Call	Bond Future	2851	3	2851	3	0.00
18/02/2016	2040 On 04-August-16	9.49	Call	Bond Future	2787	3	2787	3	0.00
18/02/2016	2040 On 04-August-16	9.51	Put	Bond Future	6623	7	6623	7	0.00
18/02/2016	2040 On 04-August-16	9.50	Put	Bond Future	6680	7	6680	7	0.00
18/02/2016	2040 On 04-August-16	9.49	Put	Bond Future	6738	7	6738	7	0.00
18/02/2016	2044 On 05-May-16			Bond Future	9.90	91.0028	9.9033	91.0028	20,978.00

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18/02/2016	2044 On 05-May-16	9.00	Call	Bond Future	614	1	614	1	0.00
18/02/2016	2044 On 05-May-16	9.01	Call	Bond Future	628	1	628	1	0.00
18/02/2016	2044 On 05-May-16	8.99	Call	Bond Future	600	1	600	1	0.00
18/02/2016	2044 On 05-May-16	9.01	Put	Bond Future	8843	9	8843	9	0.00
18/02/2016	2044 On 05-May-16	8.99	Put	Bond Future	9014	9	9014	9	0.00
18/02/2016	2044 On 05-May-16	9.00	Put	Bond Future	8928	9	8928	9	0.00
18/02/2016	2044 On 04-August-16			Bond Future	9.96	88.3726	9.9618	88.3726	0.00
18/02/2016	2044 On 04-August-16	9.51	Call	Bond Future	2817	3	2817	3	0.00
18/02/2016	2044 On 04-August-16	9.50	Call	Bond Future	2785	3	2785	3	0.00
18/02/2016	2044 On 04-August-16	9.49	Call	Bond Future	2753	3	2753	3	0.00
18/02/2016	2044 On 04-August-16	9.50	Put	Bond Future	6830	7	6830	7	0.00
18/02/2016	2044 On 04-August-16	9.51	Put	Bond Future	6771	7	6771	7	0.00
18/02/2016	2044 On 04-August-16	9.49	Put	Bond Future	6889	7	6889	7	0.00
18/02/2016	2044 On 03-November-16			Bond Future	10.01	90.1059	10.0089	90.1059	0.00
18/02/2016	2044 On 03-November-16	10.42	Call	Bond Future	7269	7	7269	7	0.00
18/02/2016	2044 On 03-November-16	10.43	Call	Bond Future	7315	7	7315	7	0.00
18/02/2016	2044 On 03-November-16	10.41	Call	Bond Future	7222	7	7222	7	0.00
18/02/2016	2044 On 03-November-16	10.43	Put	Bond Future	3915	4	3915	4	0.00
18/02/2016	2044 On 03-November-16	10.42	Put	Bond Future	3946	4	3946	4	0.00
18/02/2016	2044 On 03-November-16	10.41	Put	Bond Future	3978	4	3978	4	0.00
18/02/2016	2046 On 05-May-16			Bond Future	127.59	127.6018	127.5862	127.6018	12,914.00
18/02/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
18/02/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
18/02/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
18/02/2016	2046 On 05-May-16	129.99	Put	Bond Future	2404	2	2404	2	0.00
18/02/2016	2046 On 05-May-16	130.00	Put	Bond Future	2414	2	2414	2	0.00
18/02/2016	2046 On 05-May-16	130.01	Put	Bond Future	2424	2	2424	2	0.00
18/02/2016	2046 On 04-August-16			Bond Future	130.05	130.0718	130.0545	130.0718	0.00
18/02/2016	2046 On 04-August-16	129.00	Call	Bond Future	1055	1	1055	1	0.00
18/02/2016	2046 On 04-August-16	129.01	Call	Bond Future	1045	1	1045	1	0.00
18/02/2016	2046 On 04-August-16	129.02	Call	Bond Future	1035	1	1035	1	0.00
18/02/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
18/02/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
18/02/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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18/02/2016	2050 On 05-May-16			Bond Future	137.47	137.4914	137.4748	137.4914	16,610.00
18/02/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
18/02/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
18/02/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
18/02/2016	2050 On 05-May-16	138.00	Put	Bond Future	525	1	525	1	0.00
18/02/2016	2050 On 05-May-16	138.01	Put	Bond Future	535	1	535	1	0.00
18/02/2016	2050 On 05-May-16	137.99	Put	Bond Future	515	0	515	0	0.00
18/02/2016	2050 On 04-August-16			Bond Future	138.57	138.5848	138.5665	138.5848	0.00
18/02/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
18/02/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
18/02/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
18/02/2016	2050 On 04-August-16	139.14	Put	Bond Future	573	1	573	1	0.00
18/02/2016	2050 On 04-August-16	139.13	Put	Bond Future	563	1	563	1	0.00
18/02/2016	2050 On 04-August-16	139.12	Put	Bond Future	553	1	553	1	0.00
18/02/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	AL37 On 05-May-16			Index Future	472.91	471.9510	472.9120	471.9510	2.00
18/02/2016	AL37 On 04-August-16			Index Future	481.93	480.9510	481.9250	480.9510	0.00
18/02/2016	AL7T On 05-May-16			Index Future	546.58	544.5530	546.5750	544.5530	0.00
18/02/2016	AL7T On 04-August-16			Index Future	556.99	554.9380	556.9920	554.9380	0.00
18/02/2016	ALBI On 05-May-16			Index Future	495.83	493.7830	495.8290	493.7830	510.00
18/02/2016	ALBI On 04-August-16			Index Future	505.28	503.1990	505.2790	503.1990	139.00
18/02/2016	ALBI On 03-November-16			Index Future	515.29	513.1620	515.2900	513.1620	0.00
18/02/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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18/02/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/02/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2016	EL28 On 05-May-16			Bond Future	126.41	126.4202	126.4059	126.4202	0.00
18/02/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
18/02/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
18/02/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
18/02/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2604	3	2604	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
18/02/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2594	3	2594	3	0.00
18/02/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2584	3	2584	3	0.00
18/02/2016	EL28 On 04-August-16			Bond Future	128.85	128.8674	128.8514	128.8674	0.00
18/02/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1991	2	1991	2	0.00
18/02/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1981	2	1981	2	0.00
18/02/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1971	2	1971	2	0.00
18/02/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
18/02/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
18/02/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
18/02/2016	ES33 On 05-May-16			Bond Future	10.61	76.2858	10.6105	76.2858	8,776.00
18/02/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
18/02/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
18/02/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
18/02/2016	ES33 On 05-May-16	9.99	Put	Bond Future	4108	5	4108	5	0.00
18/02/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4039	4	4039	4	0.00
18/02/2016	ES33 On 05-May-16	10.01	Put	Bond Future	3970	4	3970	4	0.00
18/02/2016	ES33 On 04-August-16			Bond Future	10.69	77.7564	10.6946	77.7564	0.00
18/02/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
18/02/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
18/02/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
18/02/2016	ES33 On 04-August-16	10.24	Put	Bond Future	2935	3	2935	3	0.00
18/02/2016	ES33 On 04-August-16	10.26	Put	Bond Future	2803	3	2803	3	0.00
18/02/2016	ES33 On 04-August-16	10.25	Put	Bond Future	2869	3	2869	3	0.00
18/02/2016	ES33 On 03-November-16			Bond Future	10.77	75.4869	10.7733	75.4869	0.00
18/02/2016	ES33 On 03-November-16	11.31	Call	Bond Future	3213	3	3213	3	0.00
18/02/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3097	3	3097	3	0.00
18/02/2016	ES33 On 03-November-16	11.30	Call	Bond Future	3155	3	3155	3	0.00
18/02/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
18/02/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
18/02/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
18/02/2016	ES42 On 05-May-16			Bond Future	10.75	80.3713	10.7458	80.3713	7,250.00
18/02/2016	GOVI On 05-May-16			GOVI	494.74	492.7960	494.7440	492.7960	487.00
18/02/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
18/02/2016	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
18/02/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
18/02/2016	GOVI On 05-May-16	517.99	Put	GOVI	232460	25	232460	25	0.00
18/02/2016	GOVI On 05-May-16	518.00	Put	GOVI	232560	25	232560	25	0.00
18/02/2016	GOVI On 05-May-16	518.01	Put	GOVI	232660	25	232660	25	0.00
18/02/2016	GOVI On 04-August-16			GOVI	504.17	502.1930	504.1740	502.1930	26.00
18/02/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
18/02/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
18/02/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
18/02/2016	GOVI On 04-August-16	521.01	Put	GOVI	168360	19	168360	19	0.00
18/02/2016	GOVI On 04-August-16	520.99	Put	GOVI	168160	19	168160	19	0.00
18/02/2016	GOVI On 04-August-16	521.00	Put	GOVI	168260	19	168260	19	0.00
18/02/2016	GOVI On 03-November-16			GOVI	514.16	512.1360	514.1620	512.1360	0.00
18/02/2016	GOVI On 03-November-16	476.11	Call	GOVI	380520	36	380520	36	0.00
18/02/2016	GOVI On 03-November-16	476.12	Call	GOVI	380420	36	380420	36	0.00
18/02/2016	GOVI On 03-November-16	476.13	Call	GOVI	380320	36	380320	36	0.00
18/02/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
18/02/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
18/02/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
18/02/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/02/2016	IGOV On 05-May-16			Index Future	237.12	237.1470	237.1170	237.1470	975.00
18/02/2016	IGOV On 04-August-16			Index Future	241.66	241.6880	241.6560	241.6880	81.00
18/02/2016	IGOV On 03-November-16			Index Future	246.46	246.4920	246.4620	246.4920	0.00
18/02/2016	ILBI On 05-May-16			Index Future	642.66	642.5530	642.6610	642.5530	0.00
18/02/2016	ILBI On 04-August-16			Index Future	654.61	654.4990	654.6080	654.4990	157.00
18/02/2016	IS01 On 19-December-16			Interest Rate Swap	100.16	100.1337	100.1608	100.1337	0.00
18/02/2016	IS01 On 16-March-17			Interest Rate Swap	100.17	100.1713	100.1657	100.1713	0.00
18/02/2016	IS02 On 18-December-17			Interest Rate Swap	100.52	100.5413	100.5195	100.5413	0.00
18/02/2016	IS02 On 16-March-18			Interest Rate Swap	99.98	100.0057	99.9834	100.0057	0.00
18/02/2016	IS05 On 17-December-20			Interest Rate Swap	100.62	100.7178	100.6172	100.7178	0.00
18/02/2016	IS05 On 16-March-21			Interest Rate Swap	100.13	100.2384	100.1316	100.2384	0.00
18/02/2016	IS10 On 17-December-25			Interest Rate Swap	102.67	102.8735	102.6741	102.8735	0.00
18/02/2016	IS10 On 16-March-26			Interest Rate Swap	99.92	100.1237	99.9187	100.1237	0.00
18/02/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/02/2016	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
18/02/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/02/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/02/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.15	92.9700	7.1500	92.9700	0.00
18/02/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.20	92.8100	7.2000	92.8100	0.00
18/02/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.22	92.7700	7.2200	92.7700	0.00
18/02/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.32	92.6200	7.3200	92.6200	0.00
18/02/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.40	92.5700	7.4000	92.5700	0.00
18/02/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.48	7.5150	7.4800	7.5150	0.00
18/02/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.54	92.4000	7.5400	92.4000	0.00
18/02/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.75	92.2000	7.7500	92.2000	0.00
18/02/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.89	92.0300	7.8900	92.0300	0.00
18/02/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.00	91.9200	8.0000	91.9200	0.00
18/02/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.14	91.7700	8.1400	91.7700	0.00
18/02/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.24	91.7100	8.2400	91.7100	0.00
18/02/2016	R023 On 05-May-16			Bond Future	9.02	94.8660	9.0175	94.8660	9,781.00
18/02/2016	R023 On 05-May-16	8.25	Call	Bond Future	359	0	359	0	0.00
18/02/2016	R023 On 05-May-16	8.26	Call	Bond Future	367	0	367	0	0.00
18/02/2016	R023 On 05-May-16	8.24	Call	Bond Future	350	0	350	0	0.00
18/02/2016	R023 On 05-May-16	8.25	Put	Bond Future	4139	4	4139	4	0.00
18/02/2016	R023 On 05-May-16	8.26	Put	Bond Future	4098	4	4098	4	0.00
18/02/2016	R023 On 05-May-16	8.24	Put	Bond Future	4182	4	4182	4	0.00
18/02/2016	R023 On 04-August-16			Bond Future	9.08	96.6943	9.0767	96.6943	0.00
18/02/2016	R023 On 04-August-16	8.24	Call	Bond Future	771	1	771	1	0.00
18/02/2016	R023 On 04-August-16	8.25	Call	Bond Future	782	1	782	1	0.00
18/02/2016	R023 On 04-August-16	8.26	Call	Bond Future	794	1	794	1	0.00
18/02/2016	R023 On 04-August-16	8.25	Put	Bond Future	4739	5	4739	5	0.00
18/02/2016	R023 On 04-August-16	8.26	Put	Bond Future	4702	5	4702	5	0.00
18/02/2016	R023 On 04-August-16	8.24	Put	Bond Future	4777	5	4777	5	0.00
18/02/2016	R023 On 03-November-16			Bond Future	9.13	94.6570	9.1302	94.6570	0.00
18/02/2016	R023 On 03-November-16	9.73	Call	Bond Future	4303	4	4303	4	0.00
18/02/2016	R023 On 03-November-16	9.74	Call	Bond Future	4332	4	4332	4	0.00
18/02/2016	R023 On 03-November-16	9.75	Call	Bond Future	4361	4	4361	4	0.00
18/02/2016	R023 On 03-November-16	9.74	Put	Bond Future	1622	2	1622	2	0.00
18/02/2016	R023 On 03-November-16	9.75	Put	Bond Future	1608	2	1608	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
18/02/2016	R023 On 03-November-16	9.73	Put	Bond Future	1637	2	1637	2	0.00
18/02/2016	R035 On 05-May-16			Bond Future	9.73	93.8812	9.7307	93.8812	4,019.00
18/02/2016	R035 On 05-May-16	10.35	Call	Bond Future	4796	4	4796	4	0.00
18/02/2016	R035 On 05-May-16	10.37	Call	Bond Future	4944	4	4944	4	0.00
18/02/2016	R035 On 05-May-16	10.36	Call	Bond Future	4870	4	4870	4	0.00
18/02/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
18/02/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
18/02/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
18/02/2016	R035 On 04-August-16			Bond Future	9.79	95.6906	9.7854	95.6906	0.00
18/02/2016	R035 On 04-August-16	10.37	Call	Bond Future	4485	4	4485	4	0.00
18/02/2016	R035 On 04-August-16	10.36	Call	Bond Future	4411	4	4411	4	0.00
18/02/2016	R035 On 04-August-16	10.35	Call	Bond Future	4337	4	4337	4	0.00
18/02/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
18/02/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
18/02/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
18/02/2016	R186 On 05-May-16			Bond Future	9.12	112.8219	9.1224	112.8219	60,559.00
18/02/2016	R186 On 05-May-16	8.34	Call	Bond Future	552	0	552	0	0.00
18/02/2016	R186 On 05-May-16	9.25	Call	Bond Future	2889	3	2889	3	180.00
18/02/2016	R186 On 05-May-16	9.89	Call	Bond Future	5944	6	5944	6	0.00
18/02/2016	R186 On 05-May-16	8.35	Call	Bond Future	565	0	565	0	0.00
18/02/2016	R186 On 05-May-16	9.96	Call	Bond Future	6326	6	6326	6	0.00
18/02/2016	R186 On 05-May-16	9.86	Call	Bond Future	5783	5	5783	5	0.00
18/02/2016	R186 On 05-May-16	8.33	Call	Bond Future	539	0	539	0	0.00
18/02/2016	R186 On 05-May-16	8.75	Call	Bond Future	1301	1	1301	1	180.00
18/02/2016	R186 On 05-May-16	7.56	Call	Bond Future	64	0	64	0	0.00
18/02/2016	R186 On 05-May-16	8.85	Call	Bond Future	1557	1	1557	1	0.00
18/02/2016	R186 On 05-May-16	8.33	Put	Bond Future	6394	7	6394	7	0.00
18/02/2016	R186 On 05-May-16	9.89	Put	Bond Future	654	1	654	1	180.00
18/02/2016	R186 On 05-May-16	9.96	Put	Bond Future	571	1	571	1	5,000.00
18/02/2016	R186 On 05-May-16	9.86	Put	Bond Future	692	1	692	1	5,000.00
18/02/2016	R186 On 05-May-16	7.56	Put	Bond Future	12023	12	12023	12	0.00
18/02/2016	R186 On 05-May-16	8.35	Put	Bond Future	6267	7	6267	7	0.00
18/02/2016	R186 On 05-May-16	8.34	Put	Bond Future	6330	7	6330	7	0.00
18/02/2016	R186 On 05-May-16	8.85	Put	Bond Future	3523	4	3523	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
18/02/2016	R186 On 05-May-16	8.75	Put	Bond Future	4001	4	4001	4	1,900.00
18/02/2016	R186 On 05-May-16	9.25	Put	Bond Future	1985	2	1985	2	0.00
18/02/2016	R186 On 04-August-16			Bond Future	9.18	109.6919	9.1761	109.6919	0.00
18/02/2016	R186 On 04-August-16	8.51	Call	Bond Future	1563	1	1563	1	0.00
18/02/2016	R186 On 04-August-16	8.49	Call	Bond Future	1522	1	1522	1	0.00
18/02/2016	R186 On 04-August-16	8.50	Call	Bond Future	1542	1	1542	1	0.00
18/02/2016	R186 On 04-August-16	8.49	Put	Bond Future	6463	7	6463	7	0.00
18/02/2016	R186 On 04-August-16	8.50	Put	Bond Future	6409	7	6409	7	0.00
18/02/2016	R186 On 04-August-16	8.51	Put	Bond Future	6356	7	6356	7	0.00
18/02/2016	R197 On 05-May-16			Bond Future	294.00	294.0414	294.0045	294.0414	1,426.00
18/02/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
18/02/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
18/02/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
18/02/2016	R197 On 05-May-16	300.00	Put	Bond Future	5996	6	5996	6	0.00
18/02/2016	R197 On 05-May-16	300.01	Put	Bond Future	6006	6	6006	6	0.00
18/02/2016	R197 On 05-May-16	299.99	Put	Bond Future	5986	6	5986	6	0.00
18/02/2016	R197 On 04-August-16			Bond Future	293.20	293.2398	293.1990	293.2398	0.00
18/02/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
18/02/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
18/02/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
18/02/2016	R197 On 04-August-16	293.96	Put	Bond Future	761	1	761	1	0.00
18/02/2016	R197 On 04-August-16	293.97	Put	Bond Future	771	1	771	1	0.00
18/02/2016	R197 On 04-August-16	293.98	Put	Bond Future	781	1	781	1	0.00
18/02/2016	R202 On 05-May-16			Bond Future	240.65	240.6845	240.6549	240.6845	43,502.00
18/02/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
18/02/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
18/02/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
18/02/2016	R202 On 05-May-16	247.00	Put	Bond Future	6345	6	6345	6	0.00
18/02/2016	R202 On 05-May-16	247.01	Put	Bond Future	6355	6	6355	6	0.00
18/02/2016	R202 On 05-May-16	246.99	Put	Bond Future	6335	6	6335	6	0.00
18/02/2016	R202 On 04-August-16			Bond Future	241.86	241.8943	241.8616	241.8943	0.00
18/02/2016	R202 On 04-August-16	243.26	Call	Bond Future	0	0	0	0	0.00
18/02/2016	R202 On 04-August-16	243.25	Call	Bond Future	0	0	0	0	0.00
18/02/2016	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
18/02/2016	R202 On 04-August-16	243.25	Put	Bond Future	1388	1	1388	1	0.00
18/02/2016	R202 On 04-August-16	243.24	Put	Bond Future	1378	1	1378	1	0.00
18/02/2016	R202 On 04-August-16	243.26	Put	Bond Future	1398	1	1398	1	0.00
18/02/2016	R203 On 05-May-16			Bond Future	8.05	101.4302	8.0550	101.4302	54,204.00
18/02/2016	R203 On 05-May-16	7.26	Call	Bond Future	56	0	56	0	0.00
18/02/2016	R203 On 05-May-16	7.24	Call	Bond Future	52	0	52	0	0.00
18/02/2016	R203 On 05-May-16	7.25	Call	Bond Future	54	0	54	0	0.00
18/02/2016	R203 On 05-May-16	7.24	Put	Bond Future	1085	1	1085	1	0.00
18/02/2016	R203 On 05-May-16	7.26	Put	Bond Future	1062	1	1062	1	0.00
18/02/2016	R203 On 05-May-16	7.25	Put	Bond Future	1073	1	1073	1	0.00
18/02/2016	R203 On 04-August-16			Bond Future	8.12	103.3854	8.1210	103.3854	0.00
18/02/2016	R203 On 04-August-16	7.24	Call	Bond Future	115	0	115	0	0.00
18/02/2016	R203 On 04-August-16	7.26	Call	Bond Future	119	0	119	0	0.00
18/02/2016	R203 On 04-August-16	7.25	Call	Bond Future	117	0	117	0	0.00
18/02/2016	R203 On 04-August-16	7.25	Put	Bond Future	1023	1	1023	1	0.00
18/02/2016	R203 On 04-August-16	7.26	Put	Bond Future	1014	1	1014	1	0.00
18/02/2016	R203 On 04-August-16	7.24	Put	Bond Future	1031	1	1031	1	0.00
18/02/2016	R203 On 03-November-16			Bond Future	8.15	101.2389	8.1506	101.2389	0.00
18/02/2016	R203 On 03-November-16	8.84	Call	Bond Future	781	1	781	1	0.00
18/02/2016	R203 On 03-November-16	8.86	Call	Bond Future	793	1	793	1	0.00
18/02/2016	R203 On 03-November-16	8.85	Call	Bond Future	787	1	787	1	0.00
18/02/2016	R203 On 03-November-16	8.84	Put	Bond Future	226	0	226	0	0.00
18/02/2016	R203 On 03-November-16	8.86	Put	Bond Future	222	0	222	0	0.00
18/02/2016	R203 On 03-November-16	8.85	Put	Bond Future	224	0	224	0	0.00
18/02/2016	R204 On 05-May-16			Bond Future	8.44	101.9321	8.4432	101.9321	33,079.00
18/02/2016	R204 On 05-May-16	7.76	Call	Bond Future	168	0	168	0	0.00
18/02/2016	R204 On 05-May-16	7.75	Call	Bond Future	164	0	164	0	0.00
18/02/2016	R204 On 05-May-16	7.74	Call	Bond Future	160	0	160	0	0.00
18/02/2016	R204 On 05-May-16	7.75	Put	Bond Future	1767	2	1767	2	0.00
18/02/2016	R204 On 05-May-16	7.76	Put	Bond Future	1748	2	1748	2	0.00
18/02/2016	R204 On 05-May-16	7.74	Put	Bond Future	1786	2	1786	2	0.00
18/02/2016	R204 On 04-August-16			Bond Future	8.53	99.8552	8.5263	99.8552	0.00
18/02/2016	R204 On 04-August-16	7.74	Call	Bond Future	304	0	304	0	0.00
18/02/2016	R204 On 04-August-16	7.75	Call	Bond Future	309	0	309	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
18/02/2016	R204 On 04-August-16	7.76	Call	Bond Future	314	0	314	0	0.00
18/02/2016	R204 On 04-August-16	7.75	Put	Bond Future	1946	2	1946	2	0.00
18/02/2016	R204 On 04-August-16	7.76	Put	Bond Future	1930	2	1930	2	0.00
18/02/2016	R204 On 04-August-16	7.74	Put	Bond Future	1963	2	1963	2	0.00
18/02/2016	R204 On 03-November-16			Bond Future	8.59	101.8130	8.5860	101.8130	0.00
18/02/2016	R204 On 03-November-16	9.21	Call	Bond Future	1780	2	1780	2	0.00
18/02/2016	R204 On 03-November-16	9.23	Call	Bond Future	1805	2	1805	2	0.00
18/02/2016	R204 On 03-November-16	9.22	Call	Bond Future	1793	2	1793	2	0.00
18/02/2016	R204 On 03-November-16	9.22	Put	Bond Future	605	1	605	1	0.00
18/02/2016	R204 On 03-November-16	9.21	Put	Bond Future	611	1	611	1	0.00
18/02/2016	R204 On 03-November-16	9.23	Put	Bond Future	600	1	600	1	0.00
18/02/2016	R207 On 05-May-16			Bond Future	8.65	97.7858	8.6529	97.7858	42,204.00
18/02/2016	R207 On 05-May-16	7.56	Call	Bond Future	79	0	79	0	43.00
18/02/2016	R207 On 05-May-16	7.85	Call	Bond Future	176	0	176	0	0.00
18/02/2016	R207 On 05-May-16	7.86	Call	Bond Future	181	0	181	0	0.00
18/02/2016	R207 On 05-May-16	7.84	Call	Bond Future	171	0	171	0	0.00
18/02/2016	R207 On 05-May-16	7.85	Put	Bond Future	2635	3	2635	3	0.00
18/02/2016	R207 On 05-May-16	7.86	Put	Bond Future	2608	3	2608	3	0.00
18/02/2016	R207 On 05-May-16	7.84	Put	Bond Future	2661	3	2661	3	0.00
18/02/2016	R207 On 05-May-16	7.56	Put	Bond Future	3444	4	3444	4	0.00
18/02/2016	R207 On 04-August-16			Bond Future	8.73	96.0259	8.7319	96.0259	0.00
18/02/2016	R207 On 04-August-16	8.00	Call	Bond Future	479	0	479	0	0.00
18/02/2016	R207 On 04-August-16	7.99	Call	Bond Future	472	0	472	0	0.00
18/02/2016	R207 On 04-August-16	8.01	Call	Bond Future	487	0	487	0	0.00
18/02/2016	R207 On 04-August-16	7.99	Put	Bond Future	2602	3	2602	3	0.00
18/02/2016	R207 On 04-August-16	8.01	Put	Bond Future	2559	3	2559	3	0.00
18/02/2016	R207 On 04-August-16	8.00	Put	Bond Future	2580	3	2580	3	0.00
18/02/2016	R208 On 05-May-16			Bond Future	8.81	92.4748	8.8069	92.4748	45,535.00
18/02/2016	R208 On 05-May-16	7.99	Call	Bond Future	223	0	223	0	0.00
18/02/2016	R208 On 05-May-16	8.01	Call	Bond Future	235	0	235	0	0.00
18/02/2016	R208 On 05-May-16	8.00	Call	Bond Future	229	0	229	0	0.00
18/02/2016	R208 On 05-May-16	8.00	Put	Bond Future	3284	3	3284	3	0.00
18/02/2016	R208 On 05-May-16	8.01	Put	Bond Future	3252	3	3252	3	0.00
18/02/2016	R208 On 05-May-16	7.99	Put	Bond Future	3318	4	3318	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
18/02/2016	R208 On 04-August-16			Bond Future	8.88	94.2574	8.8755	94.2574	0.00
18/02/2016	R208 On 04-August-16	7.99	Call	Bond Future	503	0	503	0	0.00
18/02/2016	R208 On 04-August-16	8.00	Call	Bond Future	511	0	511	0	0.00
18/02/2016	R208 On 04-August-16	8.01	Call	Bond Future	519	0	519	0	0.00
18/02/2016	R208 On 04-August-16	7.99	Put	Bond Future	3717	4	3717	4	0.00
18/02/2016	R208 On 04-August-16	8.00	Put	Bond Future	3687	4	3687	4	0.00
18/02/2016	R208 On 04-August-16	8.01	Put	Bond Future	3659	4	3659	4	0.00
18/02/2016	R208 On 03-November-16			Bond Future	8.93	92.7016	8.9308	92.7016	0.00
18/02/2016	R208 On 03-November-16	9.57	Call	Bond Future	3255	3	3255	3	0.00
18/02/2016	R208 On 03-November-16	9.59	Call	Bond Future	3300	3	3300	3	0.00
18/02/2016	R208 On 03-November-16	9.58	Call	Bond Future	3278	3	3278	3	0.00
18/02/2016	R208 On 03-November-16	9.57	Put	Bond Future	1114	1	1114	1	0.00
18/02/2016	R208 On 03-November-16	9.58	Put	Bond Future	1103	1	1103	1	0.00
18/02/2016	R208 On 03-November-16	9.59	Put	Bond Future	1093	1	1093	1	0.00
18/02/2016	R209 On 05-May-16			Bond Future	9.67	70.3122	9.6675	70.3122	31,955.00
18/02/2016	R209 On 05-May-16	9.00	Call	Bond Future	760	1	760	1	6,700.00
18/02/2016	R209 On 05-May-16	8.25	Call	Bond Future	121	0	121	0	6,700.00
18/02/2016	R209 On 05-May-16	8.99	Call	Bond Future	745	1	745	1	0.00
18/02/2016	R209 On 05-May-16	9.01	Call	Bond Future	776	1	776	1	0.00
18/02/2016	R209 On 05-May-16	9.01	Put	Bond Future	5396	6	5396	6	0.00
18/02/2016	R209 On 05-May-16	9.00	Put	Bond Future	5454	6	5454	6	0.00
18/02/2016	R209 On 05-May-16	8.25	Put	Bond Future	10681	11	10681	11	0.00
18/02/2016	R209 On 05-May-16	8.99	Put	Bond Future	5513	6	5513	6	0.00
18/02/2016	R209 On 04-August-16			Bond Future	9.72	71.6676	9.7180	71.6676	0.00
18/02/2016	R209 On 04-August-16	10.60	Call	Bond Future	6850	7	6850	7	6,000.00
18/02/2016	R209 On 04-August-16	9.24	Call	Bond Future	2076	2	2076	2	0.00
18/02/2016	R209 On 04-August-16	9.26	Call	Bond Future	2125	2	2125	2	0.00
18/02/2016	R209 On 04-August-16	9.25	Call	Bond Future	2100	2	2100	2	0.00
18/02/2016	R209 On 04-August-16	9.60	Call	Bond Future	3068	3	3068	3	6,000.00
18/02/2016	R209 On 04-August-16	9.26	Put	Bond Future	5265	6	5265	6	0.00
18/02/2016	R209 On 04-August-16	10.60	Put	Bond Future	1359	1	1359	1	0.00
18/02/2016	R209 On 04-August-16	9.24	Put	Bond Future	5358	6	5358	6	0.00
18/02/2016	R209 On 04-August-16	9.25	Put	Bond Future	5311	6	5311	6	0.00
18/02/2016	R209 On 04-August-16	9.60	Put	Bond Future	3857	4	3857	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
18/02/2016	R209 On 03-November-16			Bond Future	9.76	69.9212	9.7614	69.9212	0.00
18/02/2016	R209 On 03-November-16	10.24	Call	Bond Future	5895	6	5895	6	0.00
18/02/2016	R209 On 03-November-16	10.26	Call	Bond Future	5971	6	5971	6	0.00
18/02/2016	R209 On 03-November-16	10.25	Call	Bond Future	5933	6	5933	6	0.00
18/02/2016	R209 On 03-November-16	10.25	Put	Bond Future	2831	3	2831	3	0.00
18/02/2016	R209 On 03-November-16	10.26	Put	Bond Future	2807	3	2807	3	0.00
18/02/2016	R209 On 03-November-16	10.24	Put	Bond Future	2854	3	2854	3	0.00
18/02/2016	R210 On 05-May-16			Bond Future	180.76	180.7797	180.7569	180.7797	1,554.00
18/02/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
18/02/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
18/02/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
18/02/2016	R210 On 05-May-16	185.00	Put	Bond Future	4243	4	4243	4	0.00
18/02/2016	R210 On 05-May-16	185.01	Put	Bond Future	4253	4	4253	4	0.00
18/02/2016	R210 On 05-May-16	184.99	Put	Bond Future	4233	4	4233	4	0.00
18/02/2016	R210 On 04-August-16			Bond Future	184.25	184.2790	184.2538	184.2790	0.00
18/02/2016	R210 On 04-August-16	181.51	Call	Bond Future	2744	3	2744	3	0.00
18/02/2016	R210 On 04-August-16	181.50	Call	Bond Future	2754	3	2754	3	0.00
18/02/2016	R210 On 04-August-16	181.52	Call	Bond Future	2734	3	2734	3	0.00
18/02/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
18/02/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
18/02/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
18/02/2016	R211 On 05-May-16			Bond Future	137.75	137.1955	137.7491	137.1955	57.00
18/02/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
18/02/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
18/02/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
18/02/2016	R211 On 05-May-16	138.99	Put	Bond Future	1241	2	1241	2	0.00
18/02/2016	R211 On 05-May-16	139.00	Put	Bond Future	1251	2	1251	2	0.00
18/02/2016	R211 On 05-May-16	139.01	Put	Bond Future	1261	2	1261	2	0.00
18/02/2016	R211 On 04-August-16			Bond Future	138.68	138.1139	138.6767	138.1139	0.00
18/02/2016	R211 On 04-August-16	137.09	Call	Bond Future	1587	1	1587	1	0.00
18/02/2016	R211 On 04-August-16	137.07	Call	Bond Future	1607	1	1607	1	0.00
18/02/2016	R211 On 04-August-16	137.08	Call	Bond Future	1597	1	1597	1	0.00
18/02/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
18/02/2016	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
18/02/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
18/02/2016	R212 On 05-May-16			Bond Future	142.58	142.6028	142.5849	142.6028	3,830.00
18/02/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
18/02/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
18/02/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
18/02/2016	R212 On 05-May-16	145.00	Put	Bond Future	2415	2	2415	2	0.00
18/02/2016	R212 On 05-May-16	145.01	Put	Bond Future	2425	2	2425	2	0.00
18/02/2016	R212 On 05-May-16	144.99	Put	Bond Future	2405	2	2405	2	0.00
18/02/2016	R212 On 04-August-16			Bond Future	143.44	143.4563	143.4365	143.4563	0.00
18/02/2016	R212 On 04-August-16	142.44	Call	Bond Future	996	1	996	1	0.00
18/02/2016	R212 On 04-August-16	142.43	Call	Bond Future	1006	1	1006	1	0.00
18/02/2016	R212 On 04-August-16	142.42	Call	Bond Future	1016	1	1016	1	0.00
18/02/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
18/02/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
18/02/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
18/02/2016	R213 On 05-May-16			Bond Future	9.55	80.8787	9.5534	80.8787	47,717.00
18/02/2016	R213 On 05-May-16	8.74	Call	Bond Future	547	0	547	0	0.00
18/02/2016	R213 On 05-May-16	8.76	Call	Bond Future	571	1	571	1	0.00
18/02/2016	R213 On 05-May-16	8.75	Call	Bond Future	559	0	559	0	0.00
18/02/2016	R213 On 05-May-16	8.75	Put	Bond Future	6203	7	6203	7	0.00
18/02/2016	R213 On 05-May-16	8.74	Put	Bond Future	6265	7	6265	7	0.00
18/02/2016	R213 On 05-May-16	8.76	Put	Bond Future	6142	7	6142	7	0.00
18/02/2016	R213 On 04-August-16			Bond Future	9.61	82.4376	9.6051	82.4376	0.00
18/02/2016	R213 On 04-August-16	9.01	Call	Bond Future	1777	2	1777	2	0.00
18/02/2016	R213 On 04-August-16	8.99	Call	Bond Future	1733	2	1733	2	0.00
18/02/2016	R213 On 04-August-16	9.00	Call	Bond Future	1755	2	1755	2	0.00
18/02/2016	R213 On 04-August-16	8.99	Put	Bond Future	5952	6	5952	6	0.00
18/02/2016	R213 On 04-August-16	9.01	Put	Bond Future	5854	6	5854	6	0.00
18/02/2016	R213 On 04-August-16	9.00	Put	Bond Future	5903	6	5903	6	0.00
18/02/2016	R213 On 03-November-16			Bond Future	9.65	80.5013	9.6523	80.5013	0.00
18/02/2016	R213 On 03-November-16	10.20	Call	Bond Future	6098	6	6098	6	0.00
18/02/2016	R213 On 03-November-16	10.19	Call	Bond Future	6059	6	6059	6	0.00
18/02/2016	R213 On 03-November-16	10.18	Call	Bond Future	6020	6	6020	6	0.00
18/02/2016	R213 On 03-November-16	10.19	Put	Bond Future	2650	3	2650	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
18/02/2016	R213 On 03-November-16	10.20	Put	Bond Future	2627	3	2627	3	0.00
18/02/2016	R213 On 03-November-16	10.18	Put	Bond Future	2672	3	2672	3	0.00
18/02/2016	R214 On 05-May-16			Bond Future	9.78	70.4185	9.7806	70.4185	31,399.00
18/02/2016	R214 On 05-May-16	8.99	Call	Bond Future	619	1	619	1	0.00
18/02/2016	R214 On 05-May-16	9.01	Call	Bond Future	647	1	647	1	0.00
18/02/2016	R214 On 05-May-16	9.00	Call	Bond Future	632	1	632	1	0.00
18/02/2016	R214 On 05-May-16	9.30	Call	Bond Future	1158	1	1158	1	0.00
18/02/2016	R214 On 05-May-16	9.01	Put	Bond Future	6322	7	6322	7	0.00
18/02/2016	R214 On 05-May-16	9.00	Put	Bond Future	6387	7	6387	7	0.00
18/02/2016	R214 On 05-May-16	8.99	Put	Bond Future	6452	7	6452	7	0.00
18/02/2016	R214 On 05-May-16	9.30	Put	Bond Future	4611	5	4611	5	0.00
18/02/2016	R214 On 04-August-16			Bond Future	9.83	71.7756	9.8297	71.7756	0.00
18/02/2016	R214 On 04-August-16	9.30	Call	Bond Future	2054	2	2054	2	1,300.00
18/02/2016	R214 On 04-August-16	11.30	Call	Bond Future	9686	9	9686	9	6,300.00
18/02/2016	R214 On 04-August-16	9.24	Call	Bond Future	1910	2	1910	2	0.00
18/02/2016	R214 On 04-August-16	9.26	Call	Bond Future	1957	2	1957	2	0.00
18/02/2016	R214 On 04-August-16	9.25	Call	Bond Future	1933	2	1933	2	0.00
18/02/2016	R214 On 04-August-16	8.55	Call	Bond Future	728	1	728	1	1,300.00
18/02/2016	R214 On 04-August-16	10.30	Call	Bond Future	5343	5	5343	5	6,300.00
18/02/2016	R214 On 04-August-16	9.26	Put	Bond Future	6044	6	6044	6	0.00
18/02/2016	R214 On 04-August-16	9.24	Put	Bond Future	6147	6	6147	6	0.00
18/02/2016	R214 On 04-August-16	9.30	Put	Bond Future	5841	6	5841	6	0.00
18/02/2016	R214 On 04-August-16	11.30	Put	Bond Future	728	1	728	1	0.00
18/02/2016	R214 On 04-August-16	10.30	Put	Bond Future	2246	2	2246	2	0.00
18/02/2016	R214 On 04-August-16	9.25	Put	Bond Future	6095	6	6095	6	0.00
18/02/2016	R214 On 04-August-16	8.55	Put	Bond Future	10485	11	10485	11	0.00
18/02/2016	R214 On 03-November-16			Bond Future	9.87	69.8842	9.8747	69.8842	0.00
18/02/2016	R214 On 03-November-16	10.33	Call	Bond Future	6044	6	6044	6	0.00
18/02/2016	R214 On 03-November-16	10.35	Call	Bond Future	6121	6	6121	6	0.00
18/02/2016	R214 On 03-November-16	10.34	Call	Bond Future	6082	6	6082	6	0.00
18/02/2016	R214 On 03-November-16	10.33	Put	Bond Future	3065	3	3065	3	0.00
18/02/2016	R214 On 03-November-16	10.34	Put	Bond Future	3040	3	3040	3	0.00
18/02/2016	R214 On 03-November-16	10.35	Put	Bond Future	3015	3	3015	3	0.00
18/02/2016	R248 On 05-May-16			Bond Future	9.88	90.1617	9.8833	90.1617	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
18/02/2016	R248 On 05-May-16	9.01	Call	Bond Future	662	1	662	1	0.00
18/02/2016	R248 On 05-May-16	9.00	Call	Bond Future	647	1	647	1	0.00
18/02/2016	R248 On 05-May-16	8.99	Call	Bond Future	632	1	632	1	0.00
18/02/2016	R248 On 05-May-16	9.00	Put	Bond Future	8974	9	8974	9	0.00
18/02/2016	R248 On 05-May-16	8.99	Put	Bond Future	9062	10	9062	10	0.00
18/02/2016	R248 On 05-May-16	9.01	Put	Bond Future	8887	9	8887	9	0.00
18/02/2016	R248 On 04-August-16			Bond Future	9.94	91.8994	9.9359	91.8994	0.00
18/02/2016	R248 On 04-August-16	9.25	Call	Bond Future	2148	2	2148	2	0.00
18/02/2016	R248 On 04-August-16	9.26	Call	Bond Future	2175	2	2175	2	0.00
18/02/2016	R248 On 04-August-16	9.24	Call	Bond Future	2121	2	2121	2	0.00
18/02/2016	R248 On 04-August-16	9.26	Put	Bond Future	8361	9	8361	9	0.00
18/02/2016	R248 On 04-August-16	9.25	Put	Bond Future	8430	9	8430	9	0.00
18/02/2016	R248 On 04-August-16	9.24	Put	Bond Future	8501	9	8501	9	0.00
18/02/2016	R248 On 03-November-16			Bond Future	9.98	89.2608	9.9843	89.2608	0.00
18/02/2016	R248 On 03-November-16	10.39	Call	Bond Future	7373	7	7373	7	0.00
18/02/2016	R248 On 03-November-16	10.38	Call	Bond Future	7326	7	7326	7	0.00
18/02/2016	R248 On 03-November-16	10.37	Call	Bond Future	7278	7	7278	7	0.00
18/02/2016	R248 On 03-November-16	10.38	Put	Bond Future	4059	4	4059	4	0.00
18/02/2016	R248 On 03-November-16	10.39	Put	Bond Future	4027	4	4027	4	0.00
18/02/2016	R248 On 03-November-16	10.37	Put	Bond Future	4092	4	4092	4	0.00