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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
19/02/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	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
19/02/2016	2025 On 05-May-16			Bond Future	123.24	123.2509	123.2363	123.2509	4,571.00
19/02/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
19/02/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
19/02/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
19/02/2016	2025 On 05-May-16	126.00	Put	Bond Future	2764	3	2764	3	0.00
19/02/2016	2025 On 05-May-16	125.99	Put	Bond Future	2754	3	2754	3	0.00
19/02/2016	2025 On 05-May-16	126.01	Put	Bond Future	2774	3	2774	3	0.00
19/02/2016	2025 On 04-August-16			Bond Future	124.37	124.3837	124.3681	124.3837	0.00
19/02/2016	2025 On 04-August-16	123.85	Call	Bond Future	518	1	518	1	0.00
19/02/2016	2025 On 04-August-16	123.86	Call	Bond Future	508	1	508	1	0.00
19/02/2016	2025 On 04-August-16	123.87	Call	Bond Future	498	1	498	1	0.00
19/02/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
19/02/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
19/02/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
19/02/2016	2030 On 05-May-16			Bond Future	9.62	90.6293	9.6167	90.6293	17,216.00
19/02/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
19/02/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
19/02/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
19/02/2016	2030 On 05-May-16	9.00	Put	Bond Future	4389	4	4389	4	0.00
19/02/2016	2030 On 05-May-16	8.99	Put	Bond Future	4463	4	4463	4	0.00
19/02/2016	2030 On 05-May-16	9.01	Put	Bond Future	4316	4	4316	4	0.00
19/02/2016	2030 On 04-August-16			Bond Future	9.68	88.3668	9.6792	88.3668	0.00
19/02/2016	2030 On 04-August-16	10.17	Call	Bond Future	3237	4	3237	4	0.00
19/02/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
19/02/2016	2032 On 05-May-16			Bond Future	9.76	89.5533	9.7562	89.5533	9,165.00
19/02/2016	2032 On 05-May-16	8.99	Call	Bond Future	682	1	682	1	0.00
19/02/2016	2032 On 05-May-16	9.01	Call	Bond Future	712	1	712	1	0.00
19/02/2016	2032 On 05-May-16	9.00	Call	Bond Future	697	1	697	1	0.00
19/02/2016	2032 On 05-May-16	8.99	Put	Bond Future	6528	6	6528	6	0.00
19/02/2016	2032 On 05-May-16	9.01	Put	Bond Future	6398	6	6398	6	0.00
19/02/2016	2032 On 05-May-16	9.00	Put	Bond Future	6463	6	6463	6	0.00
19/02/2016	2032 On 04-August-16			Bond Future	9.82	91.2789	9.8175	91.2789	0.00
19/02/2016	2032 On 04-August-16	8.99	Call	Bond Future	1456	2	1456	2	0.00
19/02/2016	2032 On 04-August-16	9.01	Call	Bond Future	1495	2	1495	2	0.00

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19/02/2016	2032 On 04-August-16	9.00	Call	Bond Future	1475	2	1475	2	0.00
19/02/2016	2032 On 04-August-16	9.00	Put	Bond Future	7646	7	7646	7	0.00
19/02/2016	2032 On 04-August-16	9.01	Put	Bond Future	7587	7	7587	7	0.00
19/02/2016	2032 On 04-August-16	8.99	Put	Bond Future	7707	7	7707	7	0.00
19/02/2016	2032 On 03-November-16			Bond Future	9.87	88.9096	9.8713	88.9096	0.00
19/02/2016	2032 On 03-November-16	10.28	Call	Bond Future	6130	7	6130	7	0.00
19/02/2016	2032 On 03-November-16	10.30	Call	Bond Future	6212	7	6212	7	0.00
19/02/2016	2032 On 03-November-16	10.29	Call	Bond Future	6171	7	6171	7	0.00
19/02/2016	2032 On 03-November-16	10.28	Put	Bond Future	3301	3	3301	3	0.00
19/02/2016	2032 On 03-November-16	10.29	Put	Bond Future	3274	3	3274	3	0.00
19/02/2016	2032 On 03-November-16	10.30	Put	Bond Future	3247	3	3247	3	0.00
19/02/2016	2033 On 05-May-16			Bond Future	102.71	102.5725	102.7092	102.5725	2,032.00
19/02/2016	2033 On 05-May-16	102.40	Call	Bond Future	309	0	309	0	0.00
19/02/2016	2033 On 05-May-16	102.41	Call	Bond Future	299	0	299	0	0.00
19/02/2016	2033 On 05-May-16	102.39	Call	Bond Future	319	0	319	0	0.00
19/02/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
19/02/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
19/02/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
19/02/2016	2037 On 05-May-16			Bond Future	9.90	90.8374	9.9010	90.8374	41,175.00
19/02/2016	2037 On 05-May-16	8.99	Call	Bond Future	548	1	548	1	0.00
19/02/2016	2037 On 05-May-16	9.01	Call	Bond Future	574	1	574	1	0.00
19/02/2016	2037 On 05-May-16	9.00	Call	Bond Future	561	1	561	1	0.00
19/02/2016	2037 On 05-May-16	9.00	Put	Bond Future	8144	8	8144	8	0.00
19/02/2016	2037 On 05-May-16	8.99	Put	Bond Future	8221	8	8221	8	0.00
19/02/2016	2037 On 05-May-16	9.01	Put	Bond Future	8067	7	8067	7	0.00
19/02/2016	2037 On 04-August-16			Bond Future	9.96	88.3283	9.9633	88.3283	0.00
19/02/2016	2037 On 04-August-16	9.26	Call	Bond Future	1926	2	1926	2	0.00
19/02/2016	2037 On 04-August-16	9.25	Call	Bond Future	1902	2	1902	2	0.00
19/02/2016	2037 On 04-August-16	9.24	Call	Bond Future	1878	2	1878	2	0.00
19/02/2016	2037 On 04-August-16	9.25	Put	Bond Future	7748	7	7748	7	0.00
19/02/2016	2037 On 04-August-16	9.24	Put	Bond Future	7811	7	7811	7	0.00
19/02/2016	2037 On 04-August-16	9.26	Put	Bond Future	7687	7	7687	7	0.00
19/02/2016	2037 On 03-November-16			Bond Future	10.01	90.0618	10.0139	90.0618	0.00
19/02/2016	2037 On 03-November-16	10.35	Call	Bond Future	6379	7	6379	7	0.00

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19/02/2016	2037 On 03-November-16	10.37	Call	Bond Future	6465	7	6465	7	0.00
19/02/2016	2037 On 03-November-16	10.36	Call	Bond Future	6422	7	6422	7	0.00
19/02/2016	2037 On 03-November-16	10.36	Put	Bond Future	3818	4	3818	4	0.00
19/02/2016	2037 On 03-November-16	10.35	Put	Bond Future	3849	4	3849	4	0.00
19/02/2016	2037 On 03-November-16	10.37	Put	Bond Future	3788	3	3788	3	0.00
19/02/2016	2038 On 05-May-16			Bond Future	128.76	128.7762	128.7610	128.7762	19,557.00
19/02/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
19/02/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
19/02/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
19/02/2016	2038 On 05-May-16	130.99	Put	Bond Future	2229	2	2229	2	0.00
19/02/2016	2038 On 05-May-16	131.00	Put	Bond Future	2239	2	2239	2	0.00
19/02/2016	2038 On 05-May-16	131.01	Put	Bond Future	2249	2	2249	2	0.00
19/02/2016	2038 On 04-August-16			Bond Future	129.84	129.8594	129.8433	129.8594	0.00
19/02/2016	2038 On 04-August-16	129.31	Call	Bond Future	533	1	533	1	0.00
19/02/2016	2038 On 04-August-16	129.30	Call	Bond Future	543	1	543	1	0.00
19/02/2016	2038 On 04-August-16	129.32	Call	Bond Future	523	1	523	1	0.00
19/02/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
19/02/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
19/02/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
19/02/2016	2040 On 05-May-16			Bond Future	9.98	94.4015	9.9816	94.4015	1,820.00
19/02/2016	2040 On 05-May-16	9.51	Call	Bond Future	1466	2	1466	2	0.00
19/02/2016	2040 On 05-May-16	9.50	Call	Bond Future	1440	2	1440	2	0.00
19/02/2016	2040 On 05-May-16	9.49	Call	Bond Future	1414	2	1414	2	0.00
19/02/2016	2040 On 05-May-16	9.50	Put	Bond Future	5619	5	5619	5	0.00
19/02/2016	2040 On 05-May-16	9.49	Put	Bond Future	5683	5	5683	5	0.00
19/02/2016	2040 On 05-May-16	9.51	Put	Bond Future	5555	5	5555	5	0.00
19/02/2016	2040 On 04-August-16			Bond Future	10.04	91.7108	10.0449	91.7108	0.00
19/02/2016	2040 On 04-August-16	9.50	Call	Bond Future	2496	3	2496	3	0.00
19/02/2016	2040 On 04-August-16	9.51	Call	Bond Future	2525	3	2525	3	0.00
19/02/2016	2040 On 04-August-16	9.49	Call	Bond Future	2467	3	2467	3	0.00
19/02/2016	2040 On 04-August-16	9.51	Put	Bond Future	7128	7	7128	7	0.00
19/02/2016	2040 On 04-August-16	9.50	Put	Bond Future	7188	7	7188	7	0.00
19/02/2016	2040 On 04-August-16	9.49	Put	Bond Future	7249	7	7249	7	0.00
19/02/2016	2044 On 05-May-16			Bond Future	10.00	91.5302	10.0001	91.5302	20,978.00

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19/02/2016	2044 On 05-May-16	9.00	Call	Bond Future	484	1	484	1	0.00
19/02/2016	2044 On 05-May-16	9.01	Call	Bond Future	495	1	495	1	0.00
19/02/2016	2044 On 05-May-16	8.99	Call	Bond Future	473	1	473	1	0.00
19/02/2016	2044 On 05-May-16	9.01	Put	Bond Future	9528	9	9528	9	0.00
19/02/2016	2044 On 05-May-16	8.99	Put	Bond Future	9704	9	9704	9	0.00
19/02/2016	2044 On 05-May-16	9.00	Put	Bond Future	9616	9	9616	9	0.00
19/02/2016	2044 On 04-August-16			Bond Future	10.06	88.9094	10.0616	88.9094	0.00
19/02/2016	2044 On 04-August-16	9.51	Call	Bond Future	2493	3	2493	3	0.00
19/02/2016	2044 On 04-August-16	9.50	Call	Bond Future	2464	3	2464	3	0.00
19/02/2016	2044 On 04-August-16	9.49	Call	Bond Future	2435	3	2435	3	0.00
19/02/2016	2044 On 04-August-16	9.50	Put	Bond Future	7343	7	7343	7	0.00
19/02/2016	2044 On 04-August-16	9.51	Put	Bond Future	7282	7	7282	7	0.00
19/02/2016	2044 On 04-August-16	9.49	Put	Bond Future	7405	7	7405	7	0.00
19/02/2016	2044 On 03-November-16			Bond Future	10.11	90.6542	10.1119	90.6542	0.00
19/02/2016	2044 On 03-November-16	10.42	Call	Bond Future	6735	7	6735	7	0.00
19/02/2016	2044 On 03-November-16	10.43	Call	Bond Future	6779	7	6779	7	0.00
19/02/2016	2044 On 03-November-16	10.41	Call	Bond Future	6690	7	6690	7	0.00
19/02/2016	2044 On 03-November-16	10.43	Put	Bond Future	4232	4	4232	4	0.00
19/02/2016	2044 On 03-November-16	10.42	Put	Bond Future	4265	4	4265	4	0.00
19/02/2016	2044 On 03-November-16	10.41	Put	Bond Future	4299	4	4299	4	0.00
19/02/2016	2046 On 05-May-16			Bond Future	127.57	127.5862	127.5712	127.5862	12,914.00
19/02/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
19/02/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
19/02/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
19/02/2016	2046 On 05-May-16	129.99	Put	Bond Future	2419	2	2419	2	0.00
19/02/2016	2046 On 05-May-16	130.00	Put	Bond Future	2429	2	2429	2	0.00
19/02/2016	2046 On 05-May-16	130.01	Put	Bond Future	2439	2	2439	2	0.00
19/02/2016	2046 On 04-August-16			Bond Future	130.04	130.0545	130.0383	130.0545	0.00
19/02/2016	2046 On 04-August-16	129.00	Call	Bond Future	1038	1	1038	1	0.00
19/02/2016	2046 On 04-August-16	129.01	Call	Bond Future	1028	1	1028	1	0.00
19/02/2016	2046 On 04-August-16	129.02	Call	Bond Future	1018	1	1018	1	0.00
19/02/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
19/02/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
19/02/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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19/02/2016	2050 On 05-May-16			Bond Future	136.81	137.4748	136.8050	137.4748	16,610.00
19/02/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
19/02/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
19/02/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
19/02/2016	2050 On 05-May-16	138.00	Put	Bond Future	1195	1	1195	1	0.00
19/02/2016	2050 On 05-May-16	138.01	Put	Bond Future	1205	1	1205	1	0.00
19/02/2016	2050 On 05-May-16	137.99	Put	Bond Future	1185	1	1185	1	0.00
19/02/2016	2050 On 04-August-16			Bond Future	137.88	138.5665	137.8828	138.5665	0.00
19/02/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
19/02/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
19/02/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
19/02/2016	2050 On 04-August-16	139.14	Put	Bond Future	1257	1	1257	1	0.00
19/02/2016	2050 On 04-August-16	139.13	Put	Bond Future	1247	1	1247	1	0.00
19/02/2016	2050 On 04-August-16	139.12	Put	Bond Future	1237	1	1237	1	0.00
19/02/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	AL37 On 05-May-16			Index Future	471.29	472.9120	471.2860	472.9120	2.00
19/02/2016	AL37 On 04-August-16			Index Future	480.27	481.9250	480.2650	481.9250	0.00
19/02/2016	AL7T On 05-May-16			Index Future	543.56	546.5750	543.5600	546.5750	0.00
19/02/2016	AL7T On 04-August-16			Index Future	553.92	556.9920	553.9170	556.9920	0.00
19/02/2016	ALBI On 05-May-16			Index Future	492.72	495.8290	492.7230	495.8290	510.00
19/02/2016	ALBI On 04-August-16			Index Future	502.11	505.2790	502.1100	505.2790	139.00
19/02/2016	ALBI On 03-November-16			Index Future	512.04	515.2900	512.0440	515.2900	0.00
19/02/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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19/02/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/02/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2016	EL28 On 05-May-16			Bond Future	126.39	126.4059	126.3922	126.4059	0.00
19/02/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
19/02/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
19/02/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
19/02/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2618	3	2618	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
19/02/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2608	3	2608	3	0.00
19/02/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2598	3	2598	3	0.00
19/02/2016	EL28 On 04-August-16			Bond Future	128.84	128.8514	128.8366	128.8514	0.00
19/02/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1977	2	1977	2	0.00
19/02/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1967	2	1967	2	0.00
19/02/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1957	2	1957	2	0.00
19/02/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
19/02/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
19/02/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
19/02/2016	ES33 On 05-May-16			Bond Future	10.71	76.6829	10.7071	76.6829	8,776.00
19/02/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
19/02/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
19/02/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
19/02/2016	ES33 On 05-May-16	9.99	Put	Bond Future	4719	4	4719	4	0.00
19/02/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4650	4	4650	4	0.00
19/02/2016	ES33 On 05-May-16	10.01	Put	Bond Future	4581	4	4581	4	0.00
19/02/2016	ES33 On 04-August-16			Bond Future	10.79	78.1602	10.7946	78.1602	0.00
19/02/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
19/02/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
19/02/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
19/02/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3558	3	3558	3	0.00
19/02/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3425	3	3425	3	0.00
19/02/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3492	3	3492	3	0.00
19/02/2016	ES33 On 03-November-16			Bond Future	10.88	75.8997	10.8769	75.8997	0.00
19/02/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2576	3	2576	3	0.00
19/02/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2460	3	2460	3	0.00
19/02/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2518	3	2518	3	0.00
19/02/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
19/02/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
19/02/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
19/02/2016	ES42 On 05-May-16			Bond Future	10.84	80.8215	10.8425	80.8215	7,250.00
19/02/2016	GOVI On 05-May-16			GOVI	491.79	494.7440	491.7940	494.7440	487.00
19/02/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
19/02/2016	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
19/02/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
19/02/2016	GOVI On 05-May-16	517.99	Put	GOVI	261960	23	261960	23	0.00
19/02/2016	GOVI On 05-May-16	518.00	Put	GOVI	262060	23	262060	23	0.00
19/02/2016	GOVI On 05-May-16	518.01	Put	GOVI	262160	23	262160	23	0.00
19/02/2016	GOVI On 04-August-16			GOVI	501.16	504.1740	501.1630	504.1740	26.00
19/02/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
19/02/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
19/02/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
19/02/2016	GOVI On 04-August-16	521.01	Put	GOVI	198470	17	198470	17	0.00
19/02/2016	GOVI On 04-August-16	520.99	Put	GOVI	198270	17	198270	17	0.00
19/02/2016	GOVI On 04-August-16	521.00	Put	GOVI	198370	17	198370	17	0.00
19/02/2016	GOVI On 03-November-16			GOVI	511.08	514.1620	511.0780	514.1620	0.00
19/02/2016	GOVI On 03-November-16	476.11	Call	GOVI	349680	38	349680	38	0.00
19/02/2016	GOVI On 03-November-16	476.12	Call	GOVI	349580	38	349580	38	0.00
19/02/2016	GOVI On 03-November-16	476.13	Call	GOVI	349480	38	349480	38	0.00
19/02/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
19/02/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
19/02/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
19/02/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/02/2016	IGOV On 05-May-16			Index Future	236.85	237.1170	236.8470	237.1170	975.00
19/02/2016	IGOV On 04-August-16			Index Future	241.38	241.6560	241.3780	241.6560	81.00
19/02/2016	IGOV On 03-November-16			Index Future	246.17	246.4620	246.1720	246.4620	0.00
19/02/2016	ILBI On 05-May-16			Index Future	642.00	642.6610	641.9980	642.6610	0.00
19/02/2016	ILBI On 04-August-16			Index Future	653.93	654.6080	653.9310	654.6080	157.00
19/02/2016	IS01 On 19-December-16			Interest Rate Swap	100.19	100.1608	100.1935	100.1608	0.00
19/02/2016	IS01 On 16-March-17			Interest Rate Swap	100.22	100.1657	100.2193	100.1657	0.00
19/02/2016	IS02 On 18-December-17			Interest Rate Swap	100.65	100.5195	100.6474	100.5195	0.00
19/02/2016	IS02 On 16-March-18			Interest Rate Swap	100.13	99.9834	100.1302	99.9834	0.00
19/02/2016	IS05 On 17-December-20			Interest Rate Swap	100.95	100.6172	100.9483	100.6172	0.00
19/02/2016	IS05 On 16-March-21			Interest Rate Swap	100.48	100.1316	100.4786	100.1316	0.00
19/02/2016	IS10 On 17-December-25			Interest Rate Swap	103.14	102.6741	103.1446	102.6741	0.00
19/02/2016	IS10 On 16-March-26			Interest Rate Swap	100.40	99.9187	100.4009	99.9187	0.00
19/02/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/02/2016	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
19/02/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/02/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/02/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
19/02/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.20	92.8000	7.2000	92.8000	0.00
19/02/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
19/02/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
19/02/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
19/02/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
19/02/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.54	92.4600	7.5400	92.4600	0.00
19/02/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.75	92.2500	7.7500	92.2500	0.00
19/02/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.89	92.1100	7.8900	92.1100	0.00
19/02/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.00	92.0000	8.0000	92.0000	0.00
19/02/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.14	91.8600	8.1400	91.8600	0.00
19/02/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.24	91.7600	8.2400	91.7600	0.00
19/02/2016	R023 On 05-May-16			Bond Future	9.11	95.1441	9.1103	95.1441	9,781.00
19/02/2016	R023 On 05-May-16	8.25	Call	Bond Future	281	0	281	0	0.00
19/02/2016	R023 On 05-May-16	8.26	Call	Bond Future	289	0	289	0	0.00
19/02/2016	R023 On 05-May-16	8.24	Call	Bond Future	275	0	275	0	0.00
19/02/2016	R023 On 05-May-16	8.25	Put	Bond Future	4507	4	4507	4	0.00
19/02/2016	R023 On 05-May-16	8.26	Put	Bond Future	4464	4	4464	4	0.00
19/02/2016	R023 On 05-May-16	8.24	Put	Bond Future	4551	4	4551	4	0.00
19/02/2016	R023 On 04-August-16			Bond Future	9.17	96.9769	9.1743	96.9769	0.00
19/02/2016	R023 On 04-August-16	8.24	Call	Bond Future	661	1	661	1	0.00
19/02/2016	R023 On 04-August-16	8.25	Call	Bond Future	671	1	671	1	0.00
19/02/2016	R023 On 04-August-16	8.26	Call	Bond Future	682	1	682	1	0.00
19/02/2016	R023 On 04-August-16	8.25	Put	Bond Future	5081	5	5081	5	0.00
19/02/2016	R023 On 04-August-16	8.26	Put	Bond Future	5043	5	5043	5	0.00
19/02/2016	R023 On 04-August-16	8.24	Put	Bond Future	5121	5	5121	5	0.00
19/02/2016	R023 On 03-November-16			Bond Future	9.23	94.9463	9.2334	94.9463	0.00
19/02/2016	R023 On 03-November-16	9.73	Call	Bond Future	3995	4	3995	4	0.00
19/02/2016	R023 On 03-November-16	9.74	Call	Bond Future	4023	4	4023	4	0.00
19/02/2016	R023 On 03-November-16	9.75	Call	Bond Future	4051	4	4051	4	0.00
19/02/2016	R023 On 03-November-16	9.74	Put	Bond Future	1779	2	1779	2	0.00
19/02/2016	R023 On 03-November-16	9.75	Put	Bond Future	1763	2	1763	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
19/02/2016	R023 On 03-November-16	9.73	Put	Bond Future	1794	2	1794	2	0.00
19/02/2016	R035 On 05-May-16			Bond Future	9.83	94.3814	9.8274	94.3814	4,019.00
19/02/2016	R035 On 05-May-16	10.35	Call	Bond Future	4020	5	4020	5	0.00
19/02/2016	R035 On 05-May-16	10.37	Call	Bond Future	4168	5	4168	5	0.00
19/02/2016	R035 On 05-May-16	10.36	Call	Bond Future	4094	5	4094	5	0.00
19/02/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
19/02/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
19/02/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
19/02/2016	R035 On 04-August-16			Bond Future	9.89	96.1995	9.8853	96.1995	0.00
19/02/2016	R035 On 04-August-16	10.37	Call	Bond Future	3694	4	3694	4	0.00
19/02/2016	R035 On 04-August-16	10.36	Call	Bond Future	3620	4	3620	4	0.00
19/02/2016	R035 On 04-August-16	10.35	Call	Bond Future	3546	4	3546	4	0.00
19/02/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
19/02/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
19/02/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
19/02/2016	R186 On 05-May-16			Bond Future	9.21	113.2673	9.2147	113.2673	60,559.00
19/02/2016	R186 On 05-May-16	8.34	Call	Bond Future	436	1	436	1	0.00
19/02/2016	R186 On 05-May-16	9.25	Call	Bond Future	2514	3	2514	3	180.00
19/02/2016	R186 On 05-May-16	9.89	Call	Bond Future	5408	6	5408	6	0.00
19/02/2016	R186 On 05-May-16	8.35	Call	Bond Future	447	1	447	1	0.00
19/02/2016	R186 On 05-May-16	8.33	Call	Bond Future	426	1	426	1	0.00
19/02/2016	R186 On 05-May-16	9.96	Call	Bond Future	5777	6	5777	6	0.00
19/02/2016	R186 On 05-May-16	9.86	Call	Bond Future	5252	6	5252	6	0.00
19/02/2016	R186 On 05-May-16	8.75	Call	Bond Future	1080	1	1080	1	180.00
19/02/2016	R186 On 05-May-16	7.56	Call	Bond Future	45	0	45	0	0.00
19/02/2016	R186 On 05-May-16	8.85	Call	Bond Future	1306	2	1306	2	0.00
19/02/2016	R186 On 05-May-16	8.33	Put	Bond Future	6936	6	6936	6	0.00
19/02/2016	R186 On 05-May-16	9.89	Put	Bond Future	773	1	773	1	180.00
19/02/2016	R186 On 05-May-16	9.96	Put	Bond Future	677	1	677	1	5,000.00
19/02/2016	R186 On 05-May-16	9.86	Put	Bond Future	817	1	817	1	5,000.00
19/02/2016	R186 On 05-May-16	7.56	Put	Bond Future	12660	12	12660	12	0.00
19/02/2016	R186 On 05-May-16	8.35	Put	Bond Future	6805	6	6805	6	0.00
19/02/2016	R186 On 05-May-16	8.34	Put	Bond Future	6870	6	6870	6	0.00
19/02/2016	R186 On 05-May-16	8.85	Put	Bond Future	3927	4	3927	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
19/02/2016	R186 On 05-May-16	8.75	Put	Bond Future	4435	4	4435	4	1,900.00
19/02/2016	R186 On 05-May-16	9.25	Put	Bond Future	2265	2	2265	2	0.00
19/02/2016	R186 On 04-August-16			Bond Future	9.27	110.1448	9.2723	110.1448	0.00
19/02/2016	R186 On 04-August-16	8.51	Call	Bond Future	1361	2	1361	2	0.00
19/02/2016	R186 On 04-August-16	8.49	Call	Bond Future	1324	2	1324	2	0.00
19/02/2016	R186 On 04-August-16	8.50	Call	Bond Future	1342	2	1342	2	0.00
19/02/2016	R186 On 04-August-16	8.49	Put	Bond Future	6934	6	6934	6	0.00
19/02/2016	R186 On 04-August-16	8.50	Put	Bond Future	6879	6	6879	6	0.00
19/02/2016	R186 On 04-August-16	8.51	Put	Bond Future	6824	6	6824	6	0.00
19/02/2016	R197 On 05-May-16			Bond Future	293.97	294.0045	293.9688	294.0045	1,426.00
19/02/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
19/02/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
19/02/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
19/02/2016	R197 On 05-May-16	300.00	Put	Bond Future	6031	6	6031	6	0.00
19/02/2016	R197 On 05-May-16	300.01	Put	Bond Future	6041	6	6041	6	0.00
19/02/2016	R197 On 05-May-16	299.99	Put	Bond Future	6021	6	6021	6	0.00
19/02/2016	R197 On 04-August-16			Bond Future	293.16	293.1990	293.1609	293.1990	0.00
19/02/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
19/02/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
19/02/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
19/02/2016	R197 On 04-August-16	293.96	Put	Bond Future	799	1	799	1	0.00
19/02/2016	R197 On 04-August-16	293.97	Put	Bond Future	809	1	809	1	0.00
19/02/2016	R197 On 04-August-16	293.98	Put	Bond Future	819	1	819	1	0.00
19/02/2016	R202 On 05-May-16			Bond Future	239.97	240.6549	239.9678	240.6549	43,502.00
19/02/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
19/02/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
19/02/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
19/02/2016	R202 On 05-May-16	247.00	Put	Bond Future	7032	6	7032	6	0.00
19/02/2016	R202 On 05-May-16	247.01	Put	Bond Future	7042	6	7042	6	0.00
19/02/2016	R202 On 05-May-16	246.99	Put	Bond Future	7022	6	7022	6	0.00
19/02/2016	R202 On 04-August-16			Bond Future	241.16	241.8616	241.1596	241.8616	0.00
19/02/2016	R202 On 04-August-16	243.26	Call	Bond Future	0	0	0	0	0.00
19/02/2016	R202 On 04-August-16	243.25	Call	Bond Future	0	0	0	0	0.00
19/02/2016	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
19/02/2016	R202 On 04-August-16	243.25	Put	Bond Future	2090	1	2090	1	0.00
19/02/2016	R202 On 04-August-16	243.24	Put	Bond Future	2080	1	2080	1	0.00
19/02/2016	R202 On 04-August-16	243.26	Put	Bond Future	2100	1	2100	1	0.00
19/02/2016	R203 On 05-May-16			Bond Future	8.16	101.4827	8.1586	101.4827	54,204.00
19/02/2016	R203 On 05-May-16	7.26	Call	Bond Future	40	0	40	0	0.00
19/02/2016	R203 On 05-May-16	7.24	Call	Bond Future	37	0	37	0	0.00
19/02/2016	R203 On 05-May-16	7.25	Call	Bond Future	39	0	39	0	0.00
19/02/2016	R203 On 05-May-16	7.24	Put	Bond Future	1200	1	1200	1	0.00
19/02/2016	R203 On 05-May-16	7.26	Put	Bond Future	1177	1	1177	1	0.00
19/02/2016	R203 On 05-May-16	7.25	Put	Bond Future	1188	1	1188	1	0.00
19/02/2016	R203 On 04-August-16			Bond Future	8.25	103.4379	8.2503	103.4379	0.00
19/02/2016	R203 On 04-August-16	7.24	Call	Bond Future	90	0	90	0	0.00
19/02/2016	R203 On 04-August-16	7.26	Call	Bond Future	94	0	94	0	0.00
19/02/2016	R203 On 04-August-16	7.25	Call	Bond Future	92	0	92	0	0.00
19/02/2016	R203 On 04-August-16	7.25	Put	Bond Future	1131	1	1131	1	0.00
19/02/2016	R203 On 04-August-16	7.26	Put	Bond Future	1122	1	1122	1	0.00
19/02/2016	R203 On 04-August-16	7.24	Put	Bond Future	1140	1	1140	1	0.00
19/02/2016	R203 On 03-November-16			Bond Future	8.32	101.2936	8.3225	101.2936	0.00
19/02/2016	R203 On 03-November-16	8.84	Call	Bond Future	688	1	688	1	0.00
19/02/2016	R203 On 03-November-16	8.86	Call	Bond Future	699	1	699	1	0.00
19/02/2016	R203 On 03-November-16	8.85	Call	Bond Future	693	1	693	1	0.00
19/02/2016	R203 On 03-November-16	8.84	Put	Bond Future	272	0	272	0	0.00
19/02/2016	R203 On 03-November-16	8.86	Put	Bond Future	266	0	266	0	0.00
19/02/2016	R203 On 03-November-16	8.85	Put	Bond Future	269	0	269	0	0.00
19/02/2016	R204 On 05-May-16			Bond Future	8.54	102.0465	8.5403	102.0465	33,079.00
19/02/2016	R204 On 05-May-16	7.76	Call	Bond Future	129	0	129	0	0.00
19/02/2016	R204 On 05-May-16	7.75	Call	Bond Future	125	0	125	0	0.00
19/02/2016	R204 On 05-May-16	7.74	Call	Bond Future	122	0	122	0	0.00
19/02/2016	R204 On 05-May-16	7.75	Put	Bond Future	1951	2	1951	2	0.00
19/02/2016	R204 On 05-May-16	7.76	Put	Bond Future	1931	2	1931	2	0.00
19/02/2016	R204 On 05-May-16	7.74	Put	Bond Future	1971	2	1971	2	0.00
19/02/2016	R204 On 04-August-16			Bond Future	8.64	99.9709	8.6352	99.9709	0.00
19/02/2016	R204 On 04-August-16	7.74	Call	Bond Future	252	0	252	0	0.00
19/02/2016	R204 On 04-August-16	7.75	Call	Bond Future	256	0	256	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
19/02/2016	R204 On 04-August-16	7.76	Call	Bond Future	261	0	261	0	0.00
19/02/2016	R204 On 04-August-16	7.75	Put	Bond Future	2121	2	2121	2	0.00
19/02/2016	R204 On 04-August-16	7.76	Put	Bond Future	2104	2	2104	2	0.00
19/02/2016	R204 On 04-August-16	7.74	Put	Bond Future	2138	2	2138	2	0.00
19/02/2016	R204 On 03-November-16			Bond Future	8.71	101.9321	8.7102	101.9321	0.00
19/02/2016	R204 On 03-November-16	9.21	Call	Bond Future	1625	2	1625	2	0.00
19/02/2016	R204 On 03-November-16	9.23	Call	Bond Future	1649	2	1649	2	0.00
19/02/2016	R204 On 03-November-16	9.22	Call	Bond Future	1637	2	1637	2	0.00
19/02/2016	R204 On 03-November-16	9.22	Put	Bond Future	684	1	684	1	0.00
19/02/2016	R204 On 03-November-16	9.21	Put	Bond Future	690	1	690	1	0.00
19/02/2016	R204 On 03-November-16	9.23	Put	Bond Future	677	1	677	1	0.00
19/02/2016	R207 On 05-May-16			Bond Future	8.75	97.9491	8.7532	97.9491	42,204.00
19/02/2016	R207 On 05-May-16	7.56	Call	Bond Future	56	0	56	0	43.00
19/02/2016	R207 On 05-May-16	7.85	Call	Bond Future	132	0	132	0	0.00
19/02/2016	R207 On 05-May-16	7.86	Call	Bond Future	136	0	136	0	0.00
19/02/2016	R207 On 05-May-16	7.84	Call	Bond Future	129	0	129	0	0.00
19/02/2016	R207 On 05-May-16	7.85	Put	Bond Future	2893	3	2893	3	0.00
19/02/2016	R207 On 05-May-16	7.86	Put	Bond Future	2866	3	2866	3	0.00
19/02/2016	R207 On 05-May-16	7.84	Put	Bond Future	2920	3	2920	3	0.00
19/02/2016	R207 On 05-May-16	7.56	Put	Bond Future	3724	3	3724	3	0.00
19/02/2016	R207 On 04-August-16			Bond Future	8.84	96.1914	8.8410	96.1914	0.00
19/02/2016	R207 On 04-August-16	8.00	Call	Bond Future	401	0	401	0	0.00
19/02/2016	R207 On 04-August-16	7.99	Call	Bond Future	395	0	395	0	0.00
19/02/2016	R207 On 04-August-16	8.01	Call	Bond Future	408	0	408	0	0.00
19/02/2016	R207 On 04-August-16	7.99	Put	Bond Future	2833	3	2833	3	0.00
19/02/2016	R207 On 04-August-16	8.01	Put	Bond Future	2788	3	2788	3	0.00
19/02/2016	R207 On 04-August-16	8.00	Put	Bond Future	2811	3	2811	3	0.00
19/02/2016	R208 On 05-May-16			Bond Future	8.90	92.6922	8.9007	92.6922	45,535.00
19/02/2016	R208 On 05-May-16	7.99	Call	Bond Future	172	0	172	0	0.00
19/02/2016	R208 On 05-May-16	8.01	Call	Bond Future	181	0	181	0	0.00
19/02/2016	R208 On 05-May-16	8.00	Call	Bond Future	176	0	176	0	0.00
19/02/2016	R208 On 05-May-16	8.00	Put	Bond Future	3579	3	3579	3	0.00
19/02/2016	R208 On 05-May-16	8.01	Put	Bond Future	3546	3	3546	3	0.00
19/02/2016	R208 On 05-May-16	7.99	Put	Bond Future	3613	3	3613	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
19/02/2016	R208 On 04-August-16			Bond Future	8.98	94.4781	8.9756	94.4781	0.00
19/02/2016	R208 On 04-August-16	7.99	Call	Bond Future	426	1	426	1	0.00
19/02/2016	R208 On 04-August-16	8.00	Call	Bond Future	432	1	432	1	0.00
19/02/2016	R208 On 04-August-16	8.01	Call	Bond Future	440	1	440	1	0.00
19/02/2016	R208 On 04-August-16	7.99	Put	Bond Future	3994	4	3994	4	0.00
19/02/2016	R208 On 04-August-16	8.00	Put	Bond Future	3964	4	3964	4	0.00
19/02/2016	R208 On 04-August-16	8.01	Put	Bond Future	3934	4	3934	4	0.00
19/02/2016	R208 On 03-November-16			Bond Future	9.04	92.9277	9.0382	92.9277	0.00
19/02/2016	R208 On 03-November-16	9.57	Call	Bond Future	3011	3	3011	3	0.00
19/02/2016	R208 On 03-November-16	9.59	Call	Bond Future	3054	3	3054	3	0.00
19/02/2016	R208 On 03-November-16	9.58	Call	Bond Future	3032	3	3032	3	0.00
19/02/2016	R208 On 03-November-16	9.57	Put	Bond Future	1233	1	1233	1	0.00
19/02/2016	R208 On 03-November-16	9.58	Put	Bond Future	1222	1	1222	1	0.00
19/02/2016	R208 On 03-November-16	9.59	Put	Bond Future	1210	1	1210	1	0.00
19/02/2016	R209 On 05-May-16			Bond Future	9.76	70.7256	9.7642	70.7256	31,955.00
19/02/2016	R209 On 05-May-16	9.00	Call	Bond Future	611	1	611	1	6,700.00
19/02/2016	R209 On 05-May-16	8.25	Call	Bond Future	89	0	89	0	6,700.00
19/02/2016	R209 On 05-May-16	8.99	Call	Bond Future	598	1	598	1	0.00
19/02/2016	R209 On 05-May-16	9.01	Call	Bond Future	625	1	625	1	0.00
19/02/2016	R209 On 05-May-16	9.01	Put	Bond Future	5888	5	5888	5	0.00
19/02/2016	R209 On 05-May-16	9.00	Put	Bond Future	5948	5	5948	5	0.00
19/02/2016	R209 On 05-May-16	8.25	Put	Bond Future	11291	11	11291	11	0.00
19/02/2016	R209 On 05-May-16	8.99	Put	Bond Future	6009	6	6009	6	0.00
19/02/2016	R209 On 04-August-16			Bond Future	9.82	72.0882	9.8175	72.0882	0.00
19/02/2016	R209 On 04-August-16	10.60	Call	Bond Future	6352	7	6352	7	5,760.00
19/02/2016	R209 On 04-August-16	9.24	Call	Bond Future	1830	2	1830	2	0.00
19/02/2016	R209 On 04-August-16	9.26	Call	Bond Future	1875	2	1875	2	0.00
19/02/2016	R209 On 04-August-16	9.25	Call	Bond Future	1852	2	1852	2	0.00
19/02/2016	R209 On 04-August-16	9.60	Call	Bond Future	2749	3	2749	3	5,760.00
19/02/2016	R209 On 04-August-16	9.26	Put	Bond Future	5670	5	5670	5	0.00
19/02/2016	R209 On 04-August-16	10.60	Put	Bond Future	1517	1	1517	1	0.00
19/02/2016	R209 On 04-August-16	9.24	Put	Bond Future	5767	5	5767	5	0.00
19/02/2016	R209 On 04-August-16	9.25	Put	Bond Future	5719	5	5719	5	0.00
19/02/2016	R209 On 04-August-16	9.60	Put	Bond Future	4193	4	4193	4	0.00

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19/02/2016	R209 On 03-November-16			Bond Future	9.86	70.3509	9.8641	70.3509	0.00
19/02/2016	R209 On 03-November-16	10.24	Call	Bond Future	5465	6	5465	6	0.00
19/02/2016	R209 On 03-November-16	10.26	Call	Bond Future	5538	6	5538	6	0.00
19/02/2016	R209 On 03-November-16	10.25	Call	Bond Future	5501	6	5501	6	0.00
19/02/2016	R209 On 03-November-16	10.25	Put	Bond Future	3069	3	3069	3	0.00
19/02/2016	R209 On 03-November-16	10.26	Put	Bond Future	3044	3	3044	3	0.00
19/02/2016	R209 On 03-November-16	10.24	Put	Bond Future	3094	3	3094	3	0.00
19/02/2016	R210 On 05-May-16			Bond Future	180.73	180.7569	180.7349	180.7569	1,554.00
19/02/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
19/02/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
19/02/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
19/02/2016	R210 On 05-May-16	185.00	Put	Bond Future	4265	4	4265	4	0.00
19/02/2016	R210 On 05-May-16	185.01	Put	Bond Future	4275	4	4275	4	0.00
19/02/2016	R210 On 05-May-16	184.99	Put	Bond Future	4255	4	4255	4	0.00
19/02/2016	R210 On 04-August-16			Bond Future	184.23	184.2538	184.2302	184.2538	0.00
19/02/2016	R210 On 04-August-16	181.51	Call	Bond Future	2720	3	2720	3	0.00
19/02/2016	R210 On 04-August-16	181.50	Call	Bond Future	2730	3	2730	3	0.00
19/02/2016	R210 On 04-August-16	181.52	Call	Bond Future	2710	3	2710	3	0.00
19/02/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
19/02/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
19/02/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
19/02/2016	R211 On 05-May-16			Bond Future	137.73	137.7491	137.7295	137.7491	57.00
19/02/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
19/02/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
19/02/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
19/02/2016	R211 On 05-May-16	138.99	Put	Bond Future	1261	1	1261	1	0.00
19/02/2016	R211 On 05-May-16	139.00	Put	Bond Future	1271	1	1271	1	0.00
19/02/2016	R211 On 05-May-16	139.01	Put	Bond Future	1281	1	1281	1	0.00
19/02/2016	R211 On 04-August-16			Bond Future	138.66	138.6767	138.6558	138.6767	0.00
19/02/2016	R211 On 04-August-16	137.09	Call	Bond Future	1566	2	1566	2	0.00
19/02/2016	R211 On 04-August-16	137.07	Call	Bond Future	1586	2	1586	2	0.00
19/02/2016	R211 On 04-August-16	137.08	Call	Bond Future	1576	2	1576	2	0.00
19/02/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
19/02/2016	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
19/02/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
19/02/2016	R212 On 05-May-16			Bond Future	142.57	142.5849	142.5676	142.5849	3,830.00
19/02/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
19/02/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
19/02/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
19/02/2016	R212 On 05-May-16	145.00	Put	Bond Future	2432	2	2432	2	0.00
19/02/2016	R212 On 05-May-16	145.01	Put	Bond Future	2442	2	2442	2	0.00
19/02/2016	R212 On 05-May-16	144.99	Put	Bond Future	2422	2	2422	2	0.00
19/02/2016	R212 On 04-August-16			Bond Future	143.42	143.4365	143.4180	143.4365	0.00
19/02/2016	R212 On 04-August-16	142.44	Call	Bond Future	978	1	978	1	0.00
19/02/2016	R212 On 04-August-16	142.43	Call	Bond Future	988	1	988	1	0.00
19/02/2016	R212 On 04-August-16	142.42	Call	Bond Future	998	1	998	1	0.00
19/02/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
19/02/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
19/02/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
19/02/2016	R213 On 05-May-16			Bond Future	9.65	81.3278	9.6502	81.3278	47,717.00
19/02/2016	R213 On 05-May-16	8.74	Call	Bond Future	431	1	431	1	0.00
19/02/2016	R213 On 05-May-16	8.76	Call	Bond Future	452	1	452	1	0.00
19/02/2016	R213 On 05-May-16	8.75	Call	Bond Future	441	1	441	1	0.00
19/02/2016	R213 On 05-May-16	8.75	Put	Bond Future	6730	6	6730	6	0.00
19/02/2016	R213 On 05-May-16	8.74	Put	Bond Future	6794	6	6794	6	0.00
19/02/2016	R213 On 05-May-16	8.76	Put	Bond Future	6667	6	6667	6	0.00
19/02/2016	R213 On 04-August-16			Bond Future	9.71	82.8944	9.7050	82.8944	0.00
19/02/2016	R213 On 04-August-16	9.01	Call	Bond Future	1557	2	1557	2	0.00
19/02/2016	R213 On 04-August-16	8.99	Call	Bond Future	1517	2	1517	2	0.00
19/02/2016	R213 On 04-August-16	9.00	Call	Bond Future	1536	2	1536	2	0.00
19/02/2016	R213 On 04-August-16	8.99	Put	Bond Future	6392	6	6392	6	0.00
19/02/2016	R213 On 04-August-16	9.01	Put	Bond Future	6290	6	6290	6	0.00
19/02/2016	R213 On 04-August-16	9.00	Put	Bond Future	6341	6	6341	6	0.00
19/02/2016	R213 On 03-November-16			Bond Future	9.76	80.9681	9.7557	80.9681	0.00
19/02/2016	R213 On 03-November-16	10.20	Call	Bond Future	5657	6	5657	6	0.00
19/02/2016	R213 On 03-November-16	10.19	Call	Bond Future	5620	6	5620	6	0.00
19/02/2016	R213 On 03-November-16	10.18	Call	Bond Future	5583	6	5583	6	0.00
19/02/2016	R213 On 03-November-16	10.19	Put	Bond Future	2883	3	2883	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
19/02/2016	R213 On 03-November-16	10.20	Put	Bond Future	2859	3	2859	3	0.00
19/02/2016	R213 On 03-November-16	10.18	Put	Bond Future	2907	3	2907	3	0.00
19/02/2016	R214 On 05-May-16			Bond Future	9.88	70.8445	9.8772	70.8445	31,399.00
19/02/2016	R214 On 05-May-16	8.99	Call	Bond Future	492	1	492	1	0.00
19/02/2016	R214 On 05-May-16	9.01	Call	Bond Future	515	1	515	1	0.00
19/02/2016	R214 On 05-May-16	9.00	Call	Bond Future	504	1	504	1	0.00
19/02/2016	R214 On 05-May-16	9.30	Call	Bond Future	954	1	954	1	0.00
19/02/2016	R214 On 05-May-16	9.01	Put	Bond Future	6852	6	6852	6	0.00
19/02/2016	R214 On 05-May-16	9.00	Put	Bond Future	6919	6	6919	6	0.00
19/02/2016	R214 On 05-May-16	8.99	Put	Bond Future	6987	6	6987	6	0.00
19/02/2016	R214 On 05-May-16	9.30	Put	Bond Future	5069	5	5069	5	0.00
19/02/2016	R214 On 04-August-16			Bond Future	9.93	72.2092	9.9291	72.2092	0.00
19/02/2016	R214 On 04-August-16	9.30	Call	Bond Future	1810	2	1810	2	1,300.00
19/02/2016	R214 On 04-August-16	11.30	Call	Bond Future	9106	10	9106	10	5,800.00
19/02/2016	R214 On 04-August-16	9.24	Call	Bond Future	1678	2	1678	2	0.00
19/02/2016	R214 On 04-August-16	9.26	Call	Bond Future	1721	2	1721	2	0.00
19/02/2016	R214 On 04-August-16	9.25	Call	Bond Future	1699	2	1699	2	0.00
19/02/2016	R214 On 04-August-16	8.55	Call	Bond Future	618	1	618	1	1,300.00
19/02/2016	R214 On 04-August-16	10.30	Call	Bond Future	4898	5	4898	5	5,800.00
19/02/2016	R214 On 04-August-16	9.26	Put	Bond Future	6482	6	6482	6	0.00
19/02/2016	R214 On 04-August-16	9.24	Put	Bond Future	6590	6	6590	6	0.00
19/02/2016	R214 On 04-August-16	9.30	Put	Bond Future	6271	6	6271	6	0.00
19/02/2016	R214 On 04-August-16	11.30	Put	Bond Future	822	1	822	1	0.00
19/02/2016	R214 On 04-August-16	10.30	Put	Bond Future	2475	2	2475	2	0.00
19/02/2016	R214 On 04-August-16	9.25	Put	Bond Future	6536	6	6536	6	0.00
19/02/2016	R214 On 04-August-16	8.55	Put	Bond Future	11049	10	11049	10	0.00
19/02/2016	R214 On 03-November-16			Bond Future	9.98	70.3271	9.9772	70.3271	0.00
19/02/2016	R214 On 03-November-16	10.33	Call	Bond Future	5604	6	5604	6	0.00
19/02/2016	R214 On 03-November-16	10.35	Call	Bond Future	5678	6	5678	6	0.00
19/02/2016	R214 On 03-November-16	10.34	Call	Bond Future	5641	6	5641	6	0.00
19/02/2016	R214 On 03-November-16	10.33	Put	Bond Future	3315	3	3315	3	0.00
19/02/2016	R214 On 03-November-16	10.34	Put	Bond Future	3289	3	3289	3	0.00
19/02/2016	R214 On 03-November-16	10.35	Put	Bond Future	3263	3	3263	3	0.00
19/02/2016	R248 On 05-May-16			Bond Future	9.99	90.7438	9.9851	90.7438	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
19/02/2016	R248 On 05-May-16	9.01	Call	Bond Future	517	1	517	1	0.00
19/02/2016	R248 On 05-May-16	9.00	Call	Bond Future	504	1	504	1	0.00
19/02/2016	R248 On 05-May-16	8.99	Call	Bond Future	492	1	492	1	0.00
19/02/2016	R248 On 05-May-16	9.00	Put	Bond Future	9710	9	9710	9	0.00
19/02/2016	R248 On 05-May-16	8.99	Put	Bond Future	9800	9	9800	9	0.00
19/02/2016	R248 On 05-May-16	9.01	Put	Bond Future	9620	9	9620	9	0.00
19/02/2016	R248 On 04-August-16			Bond Future	10.04	92.4918	10.0408	92.4918	0.00
19/02/2016	R248 On 04-August-16	9.25	Call	Bond Future	1866	2	1866	2	0.00
19/02/2016	R248 On 04-August-16	9.26	Call	Bond Future	1892	2	1892	2	0.00
19/02/2016	R248 On 04-August-16	9.24	Call	Bond Future	1843	2	1843	2	0.00
19/02/2016	R248 On 04-August-16	9.26	Put	Bond Future	8973	8	8973	8	0.00
19/02/2016	R248 On 04-August-16	9.25	Put	Bond Future	9045	8	9045	8	0.00
19/02/2016	R248 On 04-August-16	9.24	Put	Bond Future	9118	9	9118	9	0.00
19/02/2016	R248 On 03-November-16			Bond Future	10.09	89.8658	10.0925	89.8658	0.00
19/02/2016	R248 On 03-November-16	10.39	Call	Bond Future	6801	7	6801	7	0.00
19/02/2016	R248 On 03-November-16	10.38	Call	Bond Future	6756	7	6756	7	0.00
19/02/2016	R248 On 03-November-16	10.37	Call	Bond Future	6711	7	6711	7	0.00
19/02/2016	R248 On 03-November-16	10.38	Put	Bond Future	4405	4	4405	4	0.00
19/02/2016	R248 On 03-November-16	10.39	Put	Bond Future	4371	4	4371	4	0.00
19/02/2016	R248 On 03-November-16	10.37	Put	Bond Future	4440	4	4440	4	0.00