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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
25/02/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	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
25/02/2016	2025 On 05-May-16			Bond Future	123.35	123.3636	123.3492	123.3636	4,426.00
25/02/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
25/02/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
25/02/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
25/02/2016	2025 On 05-May-16	126.00	Put	Bond Future	2651	3	2651	3	0.00
25/02/2016	2025 On 05-May-16	125.99	Put	Bond Future	2641	3	2641	3	0.00
25/02/2016	2025 On 05-May-16	126.01	Put	Bond Future	2661	3	2661	3	0.00
25/02/2016	2025 On 04-August-16			Bond Future	124.45	124.4619	124.4472	124.4619	0.00
25/02/2016	2025 On 04-August-16	123.85	Call	Bond Future	597	1	597	1	0.00
25/02/2016	2025 On 04-August-16	123.86	Call	Bond Future	587	1	587	1	0.00
25/02/2016	2025 On 04-August-16	123.87	Call	Bond Future	577	1	577	1	0.00
25/02/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
25/02/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
25/02/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
25/02/2016	2030 On 05-May-16			Bond Future	9.67	89.0045	9.6687	89.0045	17,216.00
25/02/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
25/02/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
25/02/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
25/02/2016	2030 On 05-May-16	9.00	Put	Bond Future	4746	5	4746	5	0.00
25/02/2016	2030 On 05-May-16	8.99	Put	Bond Future	4819	5	4819	5	0.00
25/02/2016	2030 On 05-May-16	9.01	Put	Bond Future	4672	5	4672	5	0.00
25/02/2016	2030 On 04-August-16			Bond Future	9.74	86.6842	9.7369	86.6842	0.00
25/02/2016	2030 On 04-August-16	10.17	Call	Bond Future	2848	2	2848	2	0.00
25/02/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
25/02/2016	2032 On 05-May-16			Bond Future	9.81	87.7622	9.8132	87.7622	9,165.00
25/02/2016	2032 On 05-May-16	8.99	Call	Bond Future	538	0	538	0	0.00
25/02/2016	2032 On 05-May-16	9.01	Call	Bond Future	563	0	563	0	0.00
25/02/2016	2032 On 05-May-16	9.00	Call	Bond Future	551	0	551	0	0.00
25/02/2016	2032 On 05-May-16	8.99	Put	Bond Future	6797	7	6797	7	0.00
25/02/2016	2032 On 05-May-16	9.01	Put	Bond Future	6663	7	6663	7	0.00
25/02/2016	2032 On 05-May-16	9.00	Put	Bond Future	6730	7	6730	7	0.00
25/02/2016	2032 On 04-August-16			Bond Future	9.88	89.4266	9.8800	89.4266	0.00
25/02/2016	2032 On 04-August-16	8.99	Call	Bond Future	1285	1	1285	1	0.00
25/02/2016	2032 On 04-August-16	9.01	Call	Bond Future	1321	1	1321	1	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
25/02/2016	2032 On 04-August-16	9.00	Call	Bond Future	1302	1	1302	1	0.00
25/02/2016	2032 On 04-August-16	9.00	Put	Bond Future	7921	8	7921	8	0.00
25/02/2016	2032 On 04-August-16	9.01	Put	Bond Future	7860	8	7860	8	0.00
25/02/2016	2032 On 04-August-16	8.99	Put	Bond Future	7983	9	7983	9	0.00
25/02/2016	2032 On 03-November-16			Bond Future	9.94	86.9910	9.9400	86.9910	0.00
25/02/2016	2032 On 03-November-16	10.28	Call	Bond Future	5780	5	5780	5	0.00
25/02/2016	2032 On 03-November-16	10.30	Call	Bond Future	5859	5	5859	5	0.00
25/02/2016	2032 On 03-November-16	10.29	Call	Bond Future	5819	5	5819	5	0.00
25/02/2016	2032 On 03-November-16	10.28	Put	Bond Future	3435	4	3435	4	0.00
25/02/2016	2032 On 03-November-16	10.29	Put	Bond Future	3407	4	3407	4	0.00
25/02/2016	2032 On 03-November-16	10.30	Put	Bond Future	3380	4	3380	4	0.00
25/02/2016	2033 On 05-May-16			Bond Future	102.79	102.7978	102.7859	102.7978	2,032.00
25/02/2016	2033 On 05-May-16	102.40	Call	Bond Future	386	0	386	0	0.00
25/02/2016	2033 On 05-May-16	102.41	Call	Bond Future	376	0	376	0	0.00
25/02/2016	2033 On 05-May-16	102.39	Call	Bond Future	396	0	396	0	0.00
25/02/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
25/02/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
25/02/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
25/02/2016	2037 On 05-May-16			Bond Future	9.94	88.9393	9.9427	88.9393	41,155.00
25/02/2016	2037 On 05-May-16	8.99	Call	Bond Future	437	0	437	0	0.00
25/02/2016	2037 On 05-May-16	9.01	Call	Bond Future	459	0	459	0	0.00
25/02/2016	2037 On 05-May-16	9.00	Call	Bond Future	448	0	448	0	0.00
25/02/2016	2037 On 05-May-16	9.00	Put	Bond Future	8358	9	8358	9	0.00
25/02/2016	2037 On 05-May-16	8.99	Put	Bond Future	8438	9	8438	9	0.00
25/02/2016	2037 On 05-May-16	9.01	Put	Bond Future	8280	9	8280	9	0.00
25/02/2016	2037 On 04-August-16			Bond Future	10.01	86.3673	10.0097	86.3673	0.00
25/02/2016	2037 On 04-August-16	9.26	Call	Bond Future	1753	2	1753	2	0.00
25/02/2016	2037 On 04-August-16	9.25	Call	Bond Future	1730	2	1730	2	0.00
25/02/2016	2037 On 04-August-16	9.24	Call	Bond Future	1707	1	1707	1	0.00
25/02/2016	2037 On 04-August-16	9.25	Put	Bond Future	7936	9	7936	9	0.00
25/02/2016	2037 On 04-August-16	9.24	Put	Bond Future	8000	9	8000	9	0.00
25/02/2016	2037 On 04-August-16	9.26	Put	Bond Future	7873	8	7873	8	0.00
25/02/2016	2037 On 03-November-16			Bond Future	10.07	88.0325	10.0654	88.0325	0.00
25/02/2016	2037 On 03-November-16	10.35	Call	Bond Future	6084	6	6084	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2016	2037 On 03-November-16	10.37	Call	Bond Future	6168	6	6168	6	0.00
25/02/2016	2037 On 03-November-16	10.36	Call	Bond Future	6126	6	6126	6	0.00
25/02/2016	2037 On 03-November-16	10.36	Put	Bond Future	3918	4	3918	4	0.00
25/02/2016	2037 On 03-November-16	10.35	Put	Bond Future	3949	4	3949	4	0.00
25/02/2016	2037 On 03-November-16	10.37	Put	Bond Future	3886	4	3886	4	0.00
25/02/2016	2038 On 05-May-16			Bond Future	128.78	128.7972	128.7824	128.7972	19,557.00
25/02/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
25/02/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
25/02/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
25/02/2016	2038 On 05-May-16	130.99	Put	Bond Future	2208	2	2208	2	0.00
25/02/2016	2038 On 05-May-16	131.00	Put	Bond Future	2218	2	2218	2	0.00
25/02/2016	2038 On 05-May-16	131.01	Put	Bond Future	2228	2	2228	2	0.00
25/02/2016	2038 On 04-August-16			Bond Future	129.83	129.8426	129.8273	129.8426	0.00
25/02/2016	2038 On 04-August-16	129.31	Call	Bond Future	517	1	517	1	0.00
25/02/2016	2038 On 04-August-16	129.30	Call	Bond Future	527	1	527	1	0.00
25/02/2016	2038 On 04-August-16	129.32	Call	Bond Future	507	1	507	1	0.00
25/02/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
25/02/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
25/02/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
25/02/2016	2040 On 05-May-16			Bond Future	10.02	92.3888	10.0232	92.3888	1,812.00
25/02/2016	2040 On 05-May-16	9.51	Call	Bond Future	1255	1	1255	1	0.00
25/02/2016	2040 On 05-May-16	9.50	Call	Bond Future	1232	1	1232	1	0.00
25/02/2016	2040 On 05-May-16	9.49	Call	Bond Future	1208	1	1208	1	0.00
25/02/2016	2040 On 05-May-16	9.50	Put	Bond Future	5757	6	5757	6	0.00
25/02/2016	2040 On 05-May-16	9.49	Put	Bond Future	5824	6	5824	6	0.00
25/02/2016	2040 On 05-May-16	9.51	Put	Bond Future	5691	6	5691	6	0.00
25/02/2016	2040 On 04-August-16			Bond Future	10.09	89.6316	10.0911	89.6316	0.00
25/02/2016	2040 On 04-August-16	9.50	Call	Bond Future	2289	2	2289	2	0.00
25/02/2016	2040 On 04-August-16	9.51	Call	Bond Future	2317	2	2317	2	0.00
25/02/2016	2040 On 04-August-16	9.49	Call	Bond Future	2261	2	2261	2	0.00
25/02/2016	2040 On 04-August-16	9.51	Put	Bond Future	7301	8	7301	8	0.00
25/02/2016	2040 On 04-August-16	9.50	Put	Bond Future	7362	8	7362	8	0.00
25/02/2016	2040 On 04-August-16	9.49	Put	Bond Future	7424	8	7424	8	0.00
25/02/2016	2044 On 05-May-16			Bond Future	10.02	89.6370	10.0214	89.6370	20,918.00

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25/02/2016	2044 On 05-May-16	9.00	Call	Bond Future	399	0	399	0	0.00
25/02/2016	2044 On 05-May-16	9.01	Call	Bond Future	410	0	410	0	0.00
25/02/2016	2044 On 05-May-16	8.99	Call	Bond Future	389	0	389	0	0.00
25/02/2016	2044 On 05-May-16	9.01	Put	Bond Future	9621	10	9621	10	0.00
25/02/2016	2044 On 05-May-16	8.99	Put	Bond Future	9799	11	9799	11	0.00
25/02/2016	2044 On 05-May-16	9.00	Put	Bond Future	9709	11	9709	11	0.00
25/02/2016	2044 On 04-August-16			Bond Future	10.09	86.9530	10.0868	86.9530	0.00
25/02/2016	2044 On 04-August-16	9.51	Call	Bond Future	2346	2	2346	2	0.00
25/02/2016	2044 On 04-August-16	9.50	Call	Bond Future	2318	2	2318	2	0.00
25/02/2016	2044 On 04-August-16	9.49	Call	Bond Future	2289	2	2289	2	0.00
25/02/2016	2044 On 04-August-16	9.50	Put	Bond Future	7405	8	7405	8	0.00
25/02/2016	2044 On 04-August-16	9.51	Put	Bond Future	7343	8	7343	8	0.00
25/02/2016	2044 On 04-August-16	9.49	Put	Bond Future	7468	8	7468	8	0.00
25/02/2016	2044 On 03-November-16			Bond Future	10.14	88.6295	10.1413	88.6295	0.00
25/02/2016	2044 On 03-November-16	10.42	Call	Bond Future	6528	6	6528	6	0.00
25/02/2016	2044 On 03-November-16	10.43	Call	Bond Future	6572	6	6572	6	0.00
25/02/2016	2044 On 03-November-16	10.41	Call	Bond Future	6484	6	6484	6	0.00
25/02/2016	2044 On 03-November-16	10.43	Put	Bond Future	4266	5	4266	5	0.00
25/02/2016	2044 On 03-November-16	10.42	Put	Bond Future	4300	5	4300	5	0.00
25/02/2016	2044 On 03-November-16	10.41	Put	Bond Future	4334	5	4334	5	0.00
25/02/2016	2046 On 05-May-16			Bond Future	127.48	127.4965	127.4817	127.4965	12,920.00
25/02/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
25/02/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
25/02/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
25/02/2016	2046 On 05-May-16	129.99	Put	Bond Future	2508	2	2508	2	0.00
25/02/2016	2046 On 05-May-16	130.00	Put	Bond Future	2518	3	2518	3	0.00
25/02/2016	2046 On 05-May-16	130.01	Put	Bond Future	2528	3	2528	3	0.00
25/02/2016	2046 On 04-August-16			Bond Future	129.91	129.9248	129.9097	129.9248	0.00
25/02/2016	2046 On 04-August-16	129.00	Call	Bond Future	910	1	910	1	0.00
25/02/2016	2046 On 04-August-16	129.01	Call	Bond Future	900	1	900	1	0.00
25/02/2016	2046 On 04-August-16	129.02	Call	Bond Future	890	1	890	1	0.00
25/02/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
25/02/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
25/02/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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25/02/2016	2050 On 05-May-16			Bond Future	136.71	136.7260	136.7108	136.7260	16,610.00
25/02/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
25/02/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
25/02/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
25/02/2016	2050 On 05-May-16	138.00	Put	Bond Future	1289	1	1289	1	0.00
25/02/2016	2050 On 05-May-16	138.01	Put	Bond Future	1299	1	1299	1	0.00
25/02/2016	2050 On 05-May-16	137.99	Put	Bond Future	1279	1	1279	1	0.00
25/02/2016	2050 On 04-August-16			Bond Future	137.75	137.7624	137.7466	137.7624	0.00
25/02/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
25/02/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
25/02/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
25/02/2016	2050 On 04-August-16	139.14	Put	Bond Future	1393	1	1393	1	0.00
25/02/2016	2050 On 04-August-16	139.13	Put	Bond Future	1383	1	1383	1	0.00
25/02/2016	2050 On 04-August-16	139.12	Put	Bond Future	1373	1	1373	1	0.00
25/02/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	AL37 On 05-May-16			Index Future	469.98	468.8470	469.9770	468.8470	2.00
25/02/2016	AL37 On 04-August-16			Index Future	478.79	477.6430	478.7940	477.6430	0.00
25/02/2016	AL7T On 05-May-16			Index Future	541.45	538.8290	541.4500	538.8290	0.00
25/02/2016	AL7T On 04-August-16			Index Future	551.61	548.9380	551.6080	548.9380	0.00
25/02/2016	ALBI On 05-May-16			Index Future	491.06	488.0940	491.0620	488.0940	510.00
25/02/2016	ALBI On 04-August-16			Index Future	500.28	497.2510	500.2750	497.2510	139.00
25/02/2016	ALBI On 03-November-16			Index Future	510.01	506.9330	510.0100	506.9330	0.00
25/02/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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25/02/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/02/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2016	EL28 On 05-May-16			Bond Future	126.05	126.0592	126.0460	126.0592	0.00
25/02/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
25/02/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
25/02/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
25/02/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2964	3	2964	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
25/02/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2954	3	2954	3	0.00
25/02/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2944	3	2944	3	0.00
25/02/2016	EL28 On 04-August-16			Bond Future	128.45	128.4602	128.4467	128.4602	0.00
25/02/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1587	2	1587	2	0.00
25/02/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1577	2	1577	2	0.00
25/02/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1567	2	1567	2	0.00
25/02/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
25/02/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
25/02/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
25/02/2016	ES33 On 05-May-16			Bond Future	10.76	75.1482	10.7622	75.1482	8,776.00
25/02/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
25/02/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
25/02/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
25/02/2016	ES33 On 05-May-16	9.99	Put	Bond Future	5063	6	5063	6	0.00
25/02/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4994	6	4994	6	0.00
25/02/2016	ES33 On 05-May-16	10.01	Put	Bond Future	4926	6	4926	6	0.00
25/02/2016	ES33 On 04-August-16			Bond Future	10.86	76.5733	10.8552	76.5733	0.00
25/02/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
25/02/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
25/02/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
25/02/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3932	5	3932	5	0.00
25/02/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3799	4	3799	4	0.00
25/02/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3865	4	3865	4	0.00
25/02/2016	ES33 On 03-November-16			Bond Future	10.94	74.2562	10.9435	74.2562	0.00
25/02/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2170	2	2170	2	0.00
25/02/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2055	1	2055	1	0.00
25/02/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2113	2	2113	2	0.00
25/02/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
25/02/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
25/02/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
25/02/2016	ES42 On 05-May-16			Bond Future	10.88	79.1179	10.8826	79.1179	7,250.00
25/02/2016	GOVI On 05-May-16			GOVI	490.12	487.3430	490.1240	487.3430	487.00
25/02/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
25/02/2016	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
25/02/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
25/02/2016	GOVI On 05-May-16	517.99	Put	GOVI	278660	31	278660	31	0.00
25/02/2016	GOVI On 05-May-16	518.00	Put	GOVI	278760	31	278760	31	0.00
25/02/2016	GOVI On 05-May-16	518.01	Put	GOVI	278860	31	278860	31	0.00
25/02/2016	GOVI On 04-August-16			GOVI	499.32	496.4860	499.3200	496.4860	26.00
25/02/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
25/02/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
25/02/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
25/02/2016	GOVI On 04-August-16	521.01	Put	GOVI	216900	25	216900	25	0.00
25/02/2016	GOVI On 04-August-16	520.99	Put	GOVI	216700	25	216700	25	0.00
25/02/2016	GOVI On 04-August-16	521.00	Put	GOVI	216800	25	216800	25	0.00
25/02/2016	GOVI On 03-November-16			GOVI	509.04	506.1540	509.0360	506.1540	0.00
25/02/2016	GOVI On 03-November-16	476.11	Call	GOVI	329260	30	329260	30	0.00
25/02/2016	GOVI On 03-November-16	476.12	Call	GOVI	329160	30	329160	30	0.00
25/02/2016	GOVI On 03-November-16	476.13	Call	GOVI	329060	30	329060	30	0.00
25/02/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
25/02/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
25/02/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
25/02/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/02/2016	IGOV On 05-May-16			Index Future	237.10	237.0400	237.0950	237.0400	975.00
25/02/2016	IGOV On 04-August-16			Index Future	241.56	241.5070	241.5620	241.5070	81.00
25/02/2016	IGOV On 03-November-16			Index Future	246.28	246.2280	246.2810	246.2280	0.00
25/02/2016	ILBI On 05-May-16			Index Future	642.68	642.5240	642.6750	642.5240	0.00
25/02/2016	ILBI On 04-August-16			Index Future	654.62	654.4620	654.6150	654.4620	157.00
25/02/2016	IS01 On 19-December-16			Interest Rate Swap	100.22	100.2325	100.2180	100.2325	0.00
25/02/2016	IS01 On 16-March-17			Interest Rate Swap	100.28	100.2714	100.2804	100.2714	0.00
25/02/2016	IS02 On 18-December-17			Interest Rate Swap	100.75	100.7621	100.7538	100.7621	0.00
25/02/2016	IS02 On 16-March-18			Interest Rate Swap	100.30	100.2626	100.2977	100.2626	0.00
25/02/2016	IS05 On 17-December-20			Interest Rate Swap	101.27	101.3915	101.2656	101.3915	0.00
25/02/2016	IS05 On 16-March-21			Interest Rate Swap	100.81	100.9429	100.8128	100.9429	0.00
25/02/2016	IS10 On 17-December-25			Interest Rate Swap	103.68	103.9284	103.6787	103.9284	0.00
25/02/2016	IS10 On 16-March-26			Interest Rate Swap	100.95	101.2225	100.9458	101.2225	0.00
25/02/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/02/2016	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
25/02/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/02/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/02/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
25/02/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
25/02/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
25/02/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
25/02/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
25/02/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
25/02/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.69	92.3800	7.6900	92.3800	0.00
25/02/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.90	92.1800	7.9000	92.1800	0.00
25/02/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.07	92.0000	8.0700	92.0000	0.00
25/02/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.20	91.8700	8.2000	91.8700	0.00
25/02/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.33	91.7600	8.3300	91.7600	0.00
25/02/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.41	91.6800	8.4100	91.6800	0.00
25/02/2016	R023 On 05-May-16			Bond Future	9.17	94.1028	9.1674	94.1028	9,781.00
25/02/2016	R023 On 05-May-16	8.25	Call	Bond Future	212	0	212	0	0.00
25/02/2016	R023 On 05-May-16	8.26	Call	Bond Future	218	0	218	0	0.00
25/02/2016	R023 On 05-May-16	8.24	Call	Bond Future	207	0	207	0	0.00
25/02/2016	R023 On 05-May-16	8.25	Put	Bond Future	4710	5	4710	5	0.00
25/02/2016	R023 On 05-May-16	8.26	Put	Bond Future	4666	5	4666	5	0.00
25/02/2016	R023 On 05-May-16	8.24	Put	Bond Future	4755	5	4755	5	0.00
25/02/2016	R023 On 04-August-16			Bond Future	9.24	95.8874	9.2403	95.8874	0.00
25/02/2016	R023 On 04-August-16	8.24	Call	Bond Future	569	1	569	1	0.00
25/02/2016	R023 On 04-August-16	8.25	Call	Bond Future	578	1	578	1	0.00
25/02/2016	R023 On 04-August-16	8.26	Call	Bond Future	588	1	588	1	0.00
25/02/2016	R023 On 04-August-16	8.25	Put	Bond Future	5294	6	5294	6	0.00
25/02/2016	R023 On 04-August-16	8.26	Put	Bond Future	5255	6	5255	6	0.00
25/02/2016	R023 On 04-August-16	8.24	Put	Bond Future	5334	6	5334	6	0.00
25/02/2016	R023 On 03-November-16			Bond Future	9.31	93.8037	9.3095	93.8037	0.00
25/02/2016	R023 On 03-November-16	9.73	Call	Bond Future	3749	4	3749	4	0.00
25/02/2016	R023 On 03-November-16	9.74	Call	Bond Future	3776	4	3776	4	0.00
25/02/2016	R023 On 03-November-16	9.75	Call	Bond Future	3803	4	3803	4	0.00
25/02/2016	R023 On 03-November-16	9.74	Put	Bond Future	1873	2	1873	2	0.00
25/02/2016	R023 On 03-November-16	9.75	Put	Bond Future	1857	2	1857	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
25/02/2016	R023 On 03-November-16	9.73	Put	Bond Future	1890	2	1890	2	0.00
25/02/2016	R035 On 05-May-16			Bond Future	9.88	92.3833	9.8845	92.3833	4,019.00
25/02/2016	R035 On 05-May-16	10.35	Call	Bond Future	3567	3	3567	3	0.00
25/02/2016	R035 On 05-May-16	10.37	Call	Bond Future	3715	3	3715	3	0.00
25/02/2016	R035 On 05-May-16	10.36	Call	Bond Future	3641	3	3641	3	0.00
25/02/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
25/02/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
25/02/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
25/02/2016	R035 On 04-August-16			Bond Future	9.95	94.1352	9.9477	94.1352	0.00
25/02/2016	R035 On 04-August-16	10.37	Call	Bond Future	3205	2	3205	2	0.00
25/02/2016	R035 On 04-August-16	10.36	Call	Bond Future	3131	2	3131	2	0.00
25/02/2016	R035 On 04-August-16	10.35	Call	Bond Future	3057	2	3057	2	0.00
25/02/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
25/02/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
25/02/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
25/02/2016	R186 On 05-May-16			Bond Future	9.28	111.5500	9.2826	111.5500	55,587.00
25/02/2016	R186 On 05-May-16	8.34	Call	Bond Future	315	0	315	0	0.00
25/02/2016	R186 On 05-May-16	9.25	Call	Bond Future	2160	2	2160	2	180.00
25/02/2016	R186 On 05-May-16	9.89	Call	Bond Future	4951	5	4951	5	0.00
25/02/2016	R186 On 05-May-16	8.35	Call	Bond Future	324	0	324	0	0.00
25/02/2016	R186 On 05-May-16	8.33	Call	Bond Future	306	0	306	0	0.00
25/02/2016	R186 On 05-May-16	9.96	Call	Bond Future	5314	5	5314	5	0.00
25/02/2016	R186 On 05-May-16	9.86	Call	Bond Future	4798	4	4798	4	0.00
25/02/2016	R186 On 05-May-16	8.75	Call	Bond Future	855	1	855	1	180.00
25/02/2016	R186 On 05-May-16	7.56	Call	Bond Future	26	0	26	0	0.00
25/02/2016	R186 On 05-May-16	8.85	Call	Bond Future	1054	1	1054	1	0.00
25/02/2016	R186 On 05-May-16	8.33	Put	Bond Future	7295	8	7295	8	0.00
25/02/2016	R186 On 05-May-16	9.89	Put	Bond Future	795	1	795	1	180.00
25/02/2016	R186 On 05-May-16	9.96	Put	Bond Future	693	1	693	1	5,000.00
25/02/2016	R186 On 05-May-16	9.86	Put	Bond Future	842	1	842	1	5,000.00
25/02/2016	R186 On 05-May-16	7.56	Put	Bond Future	13119	14	13119	14	0.00
25/02/2016	R186 On 05-May-16	8.35	Put	Bond Future	7160	8	7160	8	0.00
25/02/2016	R186 On 05-May-16	8.34	Put	Bond Future	7227	8	7227	8	0.00
25/02/2016	R186 On 05-May-16	8.85	Put	Bond Future	4154	5	4154	5	5,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2016	R186 On 05-May-16	8.75	Put	Bond Future	4689	5	4689	5	1,900.00
25/02/2016	R186 On 05-May-16	9.25	Put	Bond Future	2389	3	2389	3	0.00
25/02/2016	R186 On 04-August-16			Bond Future	9.35	108.3616	9.3476	108.3616	0.00
25/02/2016	R186 On 04-August-16	8.51	Call	Bond Future	1173	1	1173	1	0.00
25/02/2016	R186 On 04-August-16	8.49	Call	Bond Future	1139	1	1139	1	0.00
25/02/2016	R186 On 04-August-16	8.50	Call	Bond Future	1156	1	1156	1	0.00
25/02/2016	R186 On 04-August-16	8.49	Put	Bond Future	7269	8	7269	8	0.00
25/02/2016	R186 On 04-August-16	8.50	Put	Bond Future	7212	8	7212	8	0.00
25/02/2016	R186 On 04-August-16	8.51	Put	Bond Future	7156	8	7156	8	0.00
25/02/2016	R197 On 05-May-16			Bond Future	294.14	293.7914	294.1373	293.7914	1,368.00
25/02/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
25/02/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
25/02/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
25/02/2016	R197 On 05-May-16	300.00	Put	Bond Future	5863	6	5863	6	0.00
25/02/2016	R197 On 05-May-16	300.01	Put	Bond Future	5873	6	5873	6	0.00
25/02/2016	R197 On 05-May-16	299.99	Put	Bond Future	5853	6	5853	6	0.00
25/02/2016	R197 On 04-August-16			Bond Future	293.25	292.8950	293.2474	292.8950	0.00
25/02/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
25/02/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
25/02/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
25/02/2016	R197 On 04-August-16	293.96	Put	Bond Future	713	1	713	1	0.00
25/02/2016	R197 On 04-August-16	293.97	Put	Bond Future	723	1	723	1	0.00
25/02/2016	R197 On 04-August-16	293.98	Put	Bond Future	733	1	733	1	0.00
25/02/2016	R202 On 05-May-16			Bond Future	241.45	241.4752	241.4472	241.4752	43,481.00
25/02/2016	R202 On 05-May-16	246.99	Call	Bond Future	1881	2	1881	2	0.00
25/02/2016	R202 On 05-May-16	247.01	Call	Bond Future	1876	2	1876	2	0.00
25/02/2016	R202 On 05-May-16	247.00	Call	Bond Future	1878	2	1878	2	0.00
25/02/2016	R202 On 05-May-16	247.00	Put	Bond Future	7431	7	7431	7	0.00
25/02/2016	R202 On 05-May-16	247.01	Put	Bond Future	7438	7	7438	7	0.00
25/02/2016	R202 On 05-May-16	246.99	Put	Bond Future	7424	7	7424	7	0.00
25/02/2016	R202 On 04-August-16			Bond Future	242.60	242.6263	242.5973	242.6263	0.00
25/02/2016	R202 On 04-August-16	243.26	Call	Bond Future	5409	5	5409	5	0.00
25/02/2016	R202 On 04-August-16	243.25	Call	Bond Future	5414	5	5414	5	0.00
25/02/2016	R202 On 04-August-16	243.24	Call	Bond Future	5418	5	5418	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2016	R202 On 04-August-16	243.25	Put	Bond Future	6066	6	6066	6	0.00
25/02/2016	R202 On 04-August-16	243.24	Put	Bond Future	6061	6	6061	6	0.00
25/02/2016	R202 On 04-August-16	243.26	Put	Bond Future	6072	6	6072	6	0.00
25/02/2016	R203 On 05-May-16			Bond Future	8.25	101.1302	8.2535	101.1302	54,179.00
25/02/2016	R203 On 05-May-16	7.26	Call	Bond Future	8	0	8	0	0.00
25/02/2016	R203 On 05-May-16	7.24	Call	Bond Future	7	0	7	0	0.00
25/02/2016	R203 On 05-May-16	7.25	Call	Bond Future	8	0	8	0	0.00
25/02/2016	R203 On 05-May-16	7.24	Put	Bond Future	1289	1	1289	1	0.00
25/02/2016	R203 On 05-May-16	7.26	Put	Bond Future	1264	1	1264	1	0.00
25/02/2016	R203 On 05-May-16	7.25	Put	Bond Future	1277	1	1277	1	0.00
25/02/2016	R203 On 04-August-16			Bond Future	8.40	103.0482	8.3971	103.0482	0.00
25/02/2016	R203 On 04-August-16	7.24	Call	Bond Future	20	0	20	0	0.00
25/02/2016	R203 On 04-August-16	7.26	Call	Bond Future	21	0	21	0	0.00
25/02/2016	R203 On 04-August-16	7.25	Call	Bond Future	21	0	21	0	0.00
25/02/2016	R203 On 04-August-16	7.25	Put	Bond Future	1211	1	1211	1	0.00
25/02/2016	R203 On 04-August-16	7.26	Put	Bond Future	1201	1	1201	1	0.00
25/02/2016	R203 On 04-August-16	7.24	Put	Bond Future	1221	1	1221	1	0.00
25/02/2016	R203 On 03-November-16			Bond Future	8.55	100.8619	8.5544	100.8619	0.00
25/02/2016	R203 On 03-November-16	8.84	Call	Bond Future	417	0	417	0	0.00
25/02/2016	R203 On 03-November-16	8.86	Call	Bond Future	427	0	427	0	0.00
25/02/2016	R203 On 03-November-16	8.85	Call	Bond Future	422	0	422	0	0.00
25/02/2016	R203 On 03-November-16	8.84	Put	Bond Future	187	0	187	0	0.00
25/02/2016	R203 On 03-November-16	8.86	Put	Bond Future	181	0	181	0	0.00
25/02/2016	R203 On 03-November-16	8.85	Put	Bond Future	184	0	184	0	0.00
25/02/2016	R204 On 05-May-16			Bond Future	8.63	101.4672	8.6253	101.4672	33,079.00
25/02/2016	R204 On 05-May-16	7.76	Call	Bond Future	58	0	58	0	0.00
25/02/2016	R204 On 05-May-16	7.75	Call	Bond Future	56	0	56	0	0.00
25/02/2016	R204 On 05-May-16	7.74	Call	Bond Future	54	0	54	0	0.00
25/02/2016	R204 On 05-May-16	7.75	Put	Bond Future	2075	2	2075	2	0.00
25/02/2016	R204 On 05-May-16	7.76	Put	Bond Future	2054	2	2054	2	0.00
25/02/2016	R204 On 05-May-16	7.74	Put	Bond Future	2097	2	2097	2	0.00
25/02/2016	R204 On 04-August-16			Bond Future	8.74	99.3504	8.7445	99.3504	0.00
25/02/2016	R204 On 04-August-16	7.74	Call	Bond Future	141	0	141	0	0.00
25/02/2016	R204 On 04-August-16	7.75	Call	Bond Future	144	0	144	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
25/02/2016	R204 On 04-August-16	7.76	Call	Bond Future	147	0	147	0	0.00
25/02/2016	R204 On 04-August-16	7.75	Put	Bond Future	2236	2	2236	2	0.00
25/02/2016	R204 On 04-August-16	7.76	Put	Bond Future	2218	2	2218	2	0.00
25/02/2016	R204 On 04-August-16	7.74	Put	Bond Future	2254	2	2254	2	0.00
25/02/2016	R204 On 03-November-16			Bond Future	8.85	101.2655	8.8508	101.2655	0.00
25/02/2016	R204 On 03-November-16	9.21	Call	Bond Future	1293	1	1293	1	0.00
25/02/2016	R204 On 03-November-16	9.23	Call	Bond Future	1318	1	1318	1	0.00
25/02/2016	R204 On 03-November-16	9.22	Call	Bond Future	1306	1	1306	1	0.00
25/02/2016	R204 On 03-November-16	9.22	Put	Bond Future	616	1	616	1	0.00
25/02/2016	R204 On 03-November-16	9.21	Put	Bond Future	622	1	622	1	0.00
25/02/2016	R204 On 03-November-16	9.23	Put	Bond Future	610	1	610	1	0.00
25/02/2016	R207 On 05-May-16			Bond Future	8.84	97.2022	8.8369	97.2022	42,164.00
25/02/2016	R207 On 05-May-16	7.56	Call	Bond Future	34	0	34	0	43.00
25/02/2016	R207 On 05-May-16	7.85	Call	Bond Future	88	0	88	0	0.00
25/02/2016	R207 On 05-May-16	7.86	Call	Bond Future	91	0	91	0	0.00
25/02/2016	R207 On 05-May-16	7.84	Call	Bond Future	85	0	85	0	0.00
25/02/2016	R207 On 05-May-16	7.85	Put	Bond Future	3100	3	3100	3	0.00
25/02/2016	R207 On 05-May-16	7.86	Put	Bond Future	3071	3	3071	3	0.00
25/02/2016	R207 On 05-May-16	7.84	Put	Bond Future	3128	3	3128	3	0.00
25/02/2016	R207 On 05-May-16	7.56	Put	Bond Future	3953	4	3953	4	0.00
25/02/2016	R207 On 04-August-16			Bond Future	8.94	95.4013	8.9419	95.4013	0.00
25/02/2016	R207 On 04-August-16	8.00	Call	Bond Future	327	0	327	0	0.00
25/02/2016	R207 On 04-August-16	7.99	Call	Bond Future	321	0	321	0	0.00
25/02/2016	R207 On 04-August-16	8.01	Call	Bond Future	333	0	333	0	0.00
25/02/2016	R207 On 04-August-16	7.99	Put	Bond Future	3044	3	3044	3	0.00
25/02/2016	R207 On 04-August-16	8.01	Put	Bond Future	2997	3	2997	3	0.00
25/02/2016	R207 On 04-August-16	8.00	Put	Bond Future	3020	3	3020	3	0.00
25/02/2016	R208 On 05-May-16			Bond Future	8.98	91.8024	8.9789	91.8024	45,535.00
25/02/2016	R208 On 05-May-16	7.99	Call	Bond Future	120	0	120	0	0.00
25/02/2016	R208 On 05-May-16	8.01	Call	Bond Future	128	0	128	0	0.00
25/02/2016	R208 On 05-May-16	8.00	Call	Bond Future	124	0	124	0	0.00
25/02/2016	R208 On 05-May-16	8.00	Put	Bond Future	3815	4	3815	4	0.00
25/02/2016	R208 On 05-May-16	8.01	Put	Bond Future	3781	4	3781	4	0.00
25/02/2016	R208 On 05-May-16	7.99	Put	Bond Future	3850	4	3850	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
25/02/2016	R208 On 04-August-16			Bond Future	9.07	93.5434	9.0665	93.5434	0.00
25/02/2016	R208 On 04-August-16	7.99	Call	Bond Future	349	0	349	0	0.00
25/02/2016	R208 On 04-August-16	8.00	Call	Bond Future	355	0	355	0	0.00
25/02/2016	R208 On 04-August-16	8.01	Call	Bond Future	362	0	362	0	0.00
25/02/2016	R208 On 04-August-16	7.99	Put	Bond Future	4238	4	4238	4	0.00
25/02/2016	R208 On 04-August-16	8.00	Put	Bond Future	4208	4	4208	4	0.00
25/02/2016	R208 On 04-August-16	8.01	Put	Bond Future	4177	4	4177	4	0.00
25/02/2016	R208 On 03-November-16			Bond Future	9.14	91.9433	9.1441	91.9433	0.00
25/02/2016	R208 On 03-November-16	9.57	Call	Bond Future	2770	3	2770	3	0.00
25/02/2016	R208 On 03-November-16	9.59	Call	Bond Future	2811	3	2811	3	0.00
25/02/2016	R208 On 03-November-16	9.58	Call	Bond Future	2790	3	2790	3	0.00
25/02/2016	R208 On 03-November-16	9.57	Put	Bond Future	1350	1	1350	1	0.00
25/02/2016	R208 On 03-November-16	9.58	Put	Bond Future	1337	1	1337	1	0.00
25/02/2016	R208 On 03-November-16	9.59	Put	Bond Future	1325	1	1325	1	0.00
25/02/2016	R209 On 05-May-16			Bond Future	9.82	69.1034	9.8216	69.1034	31,873.00
25/02/2016	R209 On 05-May-16	9.00	Call	Bond Future	483	0	483	0	6,700.00
25/02/2016	R209 On 05-May-16	8.25	Call	Bond Future	57	0	57	0	6,700.00
25/02/2016	R209 On 05-May-16	8.99	Call	Bond Future	472	0	472	0	0.00
25/02/2016	R209 On 05-May-16	9.01	Call	Bond Future	495	0	495	0	0.00
25/02/2016	R209 On 05-May-16	9.01	Put	Bond Future	6135	7	6135	7	0.00
25/02/2016	R209 On 05-May-16	9.00	Put	Bond Future	6197	7	6197	7	0.00
25/02/2016	R209 On 05-May-16	8.25	Put	Bond Future	11636	12	11636	12	0.00
25/02/2016	R209 On 05-May-16	8.99	Put	Bond Future	6260	7	6260	7	0.00
25/02/2016	R209 On 04-August-16			Bond Future	9.88	70.4140	9.8798	70.4140	0.00
25/02/2016	R209 On 04-August-16	10.60	Call	Bond Future	6026	6	6026	6	5,760.00
25/02/2016	R209 On 04-August-16	9.24	Call	Bond Future	1644	1	1644	1	0.00
25/02/2016	R209 On 04-August-16	9.26	Call	Bond Future	1686	2	1686	2	0.00
25/02/2016	R209 On 04-August-16	9.25	Call	Bond Future	1665	1	1665	1	0.00
25/02/2016	R209 On 04-August-16	9.60	Call	Bond Future	2513	2	2513	2	5,760.00
25/02/2016	R209 On 04-August-16	9.26	Put	Bond Future	5887	6	5887	6	0.00
25/02/2016	R209 On 04-August-16	10.60	Put	Bond Future	1596	2	1596	2	0.00
25/02/2016	R209 On 04-August-16	9.24	Put	Bond Future	5986	6	5986	6	0.00
25/02/2016	R209 On 04-August-16	9.25	Put	Bond Future	5936	6	5936	6	0.00
25/02/2016	R209 On 04-August-16	9.60	Put	Bond Future	4362	5	4362	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2016	R209 On 03-November-16			Bond Future	9.93	68.6202	9.9316	68.6202	0.00
25/02/2016	R209 On 03-November-16	10.24	Call	Bond Future	5180	5	5180	5	0.00
25/02/2016	R209 On 03-November-16	10.26	Call	Bond Future	5250	5	5250	5	0.00
25/02/2016	R209 On 03-November-16	10.25	Call	Bond Future	5215	5	5215	5	0.00
25/02/2016	R209 On 03-November-16	10.25	Put	Bond Future	3218	3	3218	3	0.00
25/02/2016	R209 On 03-November-16	10.26	Put	Bond Future	3193	3	3193	3	0.00
25/02/2016	R209 On 03-November-16	10.24	Put	Bond Future	3244	4	3244	4	0.00
25/02/2016	R210 On 05-May-16			Bond Future	180.23	180.2483	180.2268	180.2483	1,554.00
25/02/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
25/02/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
25/02/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
25/02/2016	R210 On 05-May-16	185.00	Put	Bond Future	4773	5	4773	5	0.00
25/02/2016	R210 On 05-May-16	185.01	Put	Bond Future	4783	5	4783	5	0.00
25/02/2016	R210 On 05-May-16	184.99	Put	Bond Future	4763	5	4763	5	0.00
25/02/2016	R210 On 04-August-16			Bond Future	183.66	183.6813	183.6594	183.6813	0.00
25/02/2016	R210 On 04-August-16	181.51	Call	Bond Future	2149	2	2149	2	0.00
25/02/2016	R210 On 04-August-16	181.50	Call	Bond Future	2159	2	2159	2	0.00
25/02/2016	R210 On 04-August-16	181.52	Call	Bond Future	2139	2	2139	2	0.00
25/02/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
25/02/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
25/02/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
25/02/2016	R211 On 05-May-16			Bond Future	137.61	137.6317	137.6125	137.6317	62.00
25/02/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
25/02/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
25/02/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
25/02/2016	R211 On 05-May-16	138.99	Put	Bond Future	1378	1	1378	1	0.00
25/02/2016	R211 On 05-May-16	139.00	Put	Bond Future	1388	1	1388	1	0.00
25/02/2016	R211 On 05-May-16	139.01	Put	Bond Future	1398	1	1398	1	0.00
25/02/2016	R211 On 04-August-16			Bond Future	138.50	138.5160	138.4964	138.5160	0.00
25/02/2016	R211 On 04-August-16	137.09	Call	Bond Future	1406	1	1406	1	0.00
25/02/2016	R211 On 04-August-16	137.07	Call	Bond Future	1426	1	1426	1	0.00
25/02/2016	R211 On 04-August-16	137.08	Call	Bond Future	1416	1	1416	1	0.00
25/02/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
25/02/2016	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
25/02/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
25/02/2016	R212 On 05-May-16			Bond Future	142.58	142.5206	142.5814	142.5206	3,830.00
25/02/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
25/02/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
25/02/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
25/02/2016	R212 On 05-May-16	145.00	Put	Bond Future	2419	2	2419	2	0.00
25/02/2016	R212 On 05-May-16	145.01	Put	Bond Future	2429	2	2429	2	0.00
25/02/2016	R212 On 05-May-16	144.99	Put	Bond Future	2409	2	2409	2	0.00
25/02/2016	R212 On 04-August-16			Bond Future	143.39	143.3285	143.3904	143.3285	0.00
25/02/2016	R212 On 04-August-16	142.44	Call	Bond Future	950	1	950	1	0.00
25/02/2016	R212 On 04-August-16	142.43	Call	Bond Future	960	1	960	1	0.00
25/02/2016	R212 On 04-August-16	142.42	Call	Bond Future	970	1	970	1	0.00
25/02/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
25/02/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
25/02/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
25/02/2016	R213 On 05-May-16			Bond Future	9.70	79.6990	9.7024	79.6990	48,117.00
25/02/2016	R213 On 05-May-16	8.74	Call	Bond Future	333	0	333	0	0.00
25/02/2016	R213 On 05-May-16	8.76	Call	Bond Future	351	0	351	0	0.00
25/02/2016	R213 On 05-May-16	8.75	Call	Bond Future	342	0	342	0	0.00
25/02/2016	R213 On 05-May-16	8.75	Put	Bond Future	6975	8	6975	8	0.00
25/02/2016	R213 On 05-May-16	8.74	Put	Bond Future	7040	8	7040	8	0.00
25/02/2016	R213 On 05-May-16	8.76	Put	Bond Future	6910	7	6910	7	0.00
25/02/2016	R213 On 04-August-16			Bond Future	9.76	81.2104	9.7625	81.2104	0.00
25/02/2016	R213 On 04-August-16	9.01	Call	Bond Future	1376	1	1376	1	0.00
25/02/2016	R213 On 04-August-16	8.99	Call	Bond Future	1339	1	1339	1	0.00
25/02/2016	R213 On 04-August-16	9.00	Call	Bond Future	1358	1	1358	1	0.00
25/02/2016	R213 On 04-August-16	8.99	Put	Bond Future	6589	7	6589	7	0.00
25/02/2016	R213 On 04-August-16	9.01	Put	Bond Future	6484	7	6484	7	0.00
25/02/2016	R213 On 04-August-16	9.00	Put	Bond Future	6536	7	6536	7	0.00
25/02/2016	R213 On 03-November-16			Bond Future	9.82	79.2242	9.8189	79.2242	0.00
25/02/2016	R213 On 03-November-16	10.20	Call	Bond Future	5379	5	5379	5	0.00
25/02/2016	R213 On 03-November-16	10.19	Call	Bond Future	5342	5	5342	5	0.00
25/02/2016	R213 On 03-November-16	10.18	Call	Bond Future	5306	5	5306	5	0.00
25/02/2016	R213 On 03-November-16	10.19	Put	Bond Future	3012	3	3012	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
25/02/2016	R213 On 03-November-16	10.20	Put	Bond Future	2988	3	2988	3	0.00
25/02/2016	R213 On 03-November-16	10.18	Put	Bond Future	3037	3	3037	3	0.00
25/02/2016	R214 On 05-May-16			Bond Future	9.92	69.2099	9.9192	69.2099	31,399.00
25/02/2016	R214 On 05-May-16	8.99	Call	Bond Future	397	0	397	0	0.00
25/02/2016	R214 On 05-May-16	9.01	Call	Bond Future	417	0	417	0	0.00
25/02/2016	R214 On 05-May-16	9.00	Call	Bond Future	407	0	407	0	0.00
25/02/2016	R214 On 05-May-16	9.30	Call	Bond Future	808	1	808	1	0.00
25/02/2016	R214 On 05-May-16	9.01	Put	Bond Future	7039	8	7039	8	0.00
25/02/2016	R214 On 05-May-16	9.00	Put	Bond Future	7107	8	7107	8	0.00
25/02/2016	R214 On 05-May-16	8.99	Put	Bond Future	7176	8	7176	8	0.00
25/02/2016	R214 On 05-May-16	9.30	Put	Bond Future	5208	6	5208	6	0.00
25/02/2016	R214 On 04-August-16			Bond Future	9.98	70.5224	9.9755	70.5224	0.00
25/02/2016	R214 On 04-August-16	9.30	Call	Bond Future	1641	1	1641	1	1,300.00
25/02/2016	R214 On 04-August-16	11.30	Call	Bond Future	8796	8	8796	8	5,800.00
25/02/2016	R214 On 04-August-16	9.24	Call	Bond Future	1517	1	1517	1	0.00
25/02/2016	R214 On 04-August-16	9.26	Call	Bond Future	1558	1	1558	1	0.00
25/02/2016	R214 On 04-August-16	9.25	Call	Bond Future	1537	1	1537	1	0.00
25/02/2016	R214 On 04-August-16	8.55	Call	Bond Future	533	0	533	0	1,300.00
25/02/2016	R214 On 04-August-16	10.30	Call	Bond Future	4631	4	4631	4	5,800.00
25/02/2016	R214 On 04-August-16	9.26	Put	Bond Future	6630	7	6630	7	0.00
25/02/2016	R214 On 04-August-16	9.24	Put	Bond Future	6740	7	6740	7	0.00
25/02/2016	R214 On 04-August-16	9.30	Put	Bond Future	6414	7	6414	7	0.00
25/02/2016	R214 On 04-August-16	11.30	Put	Bond Future	823	1	823	1	0.00
25/02/2016	R214 On 04-August-16	10.30	Put	Bond Future	2519	3	2519	3	0.00
25/02/2016	R214 On 04-August-16	9.25	Put	Bond Future	6685	7	6685	7	0.00
25/02/2016	R214 On 04-August-16	8.55	Put	Bond Future	11276	12	11276	12	0.00
25/02/2016	R214 On 03-November-16			Bond Future	10.03	68.5839	10.0282	68.5839	0.00
25/02/2016	R214 On 03-November-16	10.33	Call	Bond Future	5333	5	5333	5	0.00
25/02/2016	R214 On 03-November-16	10.35	Call	Bond Future	5405	5	5405	5	0.00
25/02/2016	R214 On 03-November-16	10.34	Call	Bond Future	5369	5	5369	5	0.00
25/02/2016	R214 On 03-November-16	10.33	Put	Bond Future	3382	4	3382	4	0.00
25/02/2016	R214 On 03-November-16	10.34	Put	Bond Future	3355	4	3355	4	0.00
25/02/2016	R214 On 03-November-16	10.35	Put	Bond Future	3329	4	3329	4	0.00
25/02/2016	R248 On 05-May-16			Bond Future	10.02	88.7275	10.0168	88.7275	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
25/02/2016	R248 On 05-May-16	9.01	Call	Bond Future	417	0	417	0	0.00
25/02/2016	R248 On 05-May-16	9.00	Call	Bond Future	406	0	406	0	0.00
25/02/2016	R248 On 05-May-16	8.99	Call	Bond Future	396	0	396	0	0.00
25/02/2016	R248 On 05-May-16	9.00	Put	Bond Future	9882	11	9882	11	0.00
25/02/2016	R248 On 05-May-16	8.99	Put	Bond Future	9973	11	9973	11	0.00
25/02/2016	R248 On 05-May-16	9.01	Put	Bond Future	9791	11	9791	11	0.00
25/02/2016	R248 On 04-August-16			Bond Future	10.08	90.4101	10.0765	90.4101	0.00
25/02/2016	R248 On 04-August-16	9.25	Call	Bond Future	1715	1	1715	1	0.00
25/02/2016	R248 On 04-August-16	9.26	Call	Bond Future	1739	2	1739	2	0.00
25/02/2016	R248 On 04-August-16	9.24	Call	Bond Future	1692	1	1692	1	0.00
25/02/2016	R248 On 04-August-16	9.26	Put	Bond Future	9121	10	9121	10	0.00
25/02/2016	R248 On 04-August-16	9.25	Put	Bond Future	9194	10	9194	10	0.00
25/02/2016	R248 On 04-August-16	9.24	Put	Bond Future	9269	10	9269	10	0.00
25/02/2016	R248 On 03-November-16			Bond Future	10.13	87.7135	10.1327	87.7135	0.00
25/02/2016	R248 On 03-November-16	10.39	Call	Bond Future	6538	6	6538	6	0.00
25/02/2016	R248 On 03-November-16	10.38	Call	Bond Future	6493	6	6493	6	0.00
25/02/2016	R248 On 03-November-16	10.37	Call	Bond Future	6449	6	6449	6	0.00
25/02/2016	R248 On 03-November-16	10.38	Put	Bond Future	4478	5	4478	5	0.00
25/02/2016	R248 On 03-November-16	10.39	Put	Bond Future	4443	5	4443	5	0.00
25/02/2016	R248 On 03-November-16	10.37	Put	Bond Future	4513	5	4513	5	0.00