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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
29/02/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2016	2025 On 05-May-16			Bond Future	123.33	123.3407	123.3315	123.3407	4,606.00
29/02/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2025 On 05-May-16	126.00	Put	Bond Future	2668	3	2668	3	0.00
29/02/2016	2025 On 05-May-16	125.99	Put	Bond Future	2658	3	2658	3	0.00
29/02/2016	2025 On 05-May-16	126.01	Put	Bond Future	2678	3	2678	3	0.00
29/02/2016	2025 On 04-August-16			Bond Future	124.43	124.4389	124.4286	124.4389	0.00
29/02/2016	2025 On 04-August-16	123.85	Call	Bond Future	579	1	579	1	0.00
29/02/2016	2025 On 04-August-16	123.86	Call	Bond Future	569	1	569	1	0.00
29/02/2016	2025 On 04-August-16	123.87	Call	Bond Future	559	1	559	1	0.00
29/02/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
29/02/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
29/02/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
29/02/2016	2030 On 05-May-16			Bond Future	9.83	89.0848	9.8313	89.0848	17,366.00
29/02/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2030 On 05-May-16	9.00	Put	Bond Future	5848	5	5848	5	0.00
29/02/2016	2030 On 05-May-16	8.99	Put	Bond Future	5921	5	5921	5	0.00
29/02/2016	2030 On 05-May-16	9.01	Put	Bond Future	5774	5	5774	5	0.00
29/02/2016	2030 On 04-August-16			Bond Future	9.91	86.7661	9.9053	86.7661	0.00
29/02/2016	2030 On 04-August-16	10.17	Call	Bond Future	1725	2	1725	2	0.00
29/02/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
29/02/2016	2032 On 05-May-16			Bond Future	9.98	87.9204	9.9757	87.9204	9,231.00
29/02/2016	2032 On 05-May-16	8.99	Call	Bond Future	331	0	331	0	0.00
29/02/2016	2032 On 05-May-16	9.01	Call	Bond Future	349	0	349	0	0.00
29/02/2016	2032 On 05-May-16	9.00	Call	Bond Future	340	0	340	0	0.00
29/02/2016	2032 On 05-May-16	8.99	Put	Bond Future	7753	7	7753	7	0.00
29/02/2016	2032 On 05-May-16	9.01	Put	Bond Future	7611	7	7611	7	0.00
29/02/2016	2032 On 05-May-16	9.00	Put	Bond Future	7681	7	7681	7	0.00
29/02/2016	2032 On 04-August-16			Bond Future	10.05	89.5880	10.0480	89.5880	0.00
29/02/2016	2032 On 04-August-16	8.99	Call	Bond Future	994	1	994	1	0.00
29/02/2016	2032 On 04-August-16	9.01	Call	Bond Future	1024	1	1024	1	0.00

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29/02/2016	2032 On 04-August-16	9.00	Call	Bond Future	1009	1	1009	1	0.00
29/02/2016	2032 On 04-August-16	9.00	Put	Bond Future	8812	8	8812	8	0.00
29/02/2016	2032 On 04-August-16	9.01	Put	Bond Future	8749	8	8749	8	0.00
29/02/2016	2032 On 04-August-16	8.99	Put	Bond Future	8877	8	8877	8	0.00
29/02/2016	2032 On 03-November-16			Bond Future	10.11	87.1514	10.1140	87.1514	0.00
29/02/2016	2032 On 03-November-16	10.28	Call	Bond Future	5087	5	5087	5	0.00
29/02/2016	2032 On 03-November-16	10.30	Call	Bond Future	5161	6	5161	6	0.00
29/02/2016	2032 On 03-November-16	10.29	Call	Bond Future	5124	5	5124	5	0.00
29/02/2016	2032 On 03-November-16	10.28	Put	Bond Future	3954	4	3954	4	0.00
29/02/2016	2032 On 03-November-16	10.29	Put	Bond Future	3923	4	3923	4	0.00
29/02/2016	2032 On 03-November-16	10.30	Put	Bond Future	3893	4	3893	4	0.00
29/02/2016	2033 On 05-May-16			Bond Future	102.92	103.0768	102.9203	103.0768	1,032.00
29/02/2016	2033 On 05-May-16	102.40	Call	Bond Future	520	1	520	1	0.00
29/02/2016	2033 On 05-May-16	102.41	Call	Bond Future	510	1	510	1	0.00
29/02/2016	2033 On 05-May-16	102.39	Call	Bond Future	530	1	530	1	0.00
29/02/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
29/02/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
29/02/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
29/02/2016	2037 On 05-May-16			Bond Future	10.09	89.3083	10.0897	89.3083	40,778.00
29/02/2016	2037 On 05-May-16	8.99	Call	Bond Future	276	0	276	0	0.00
29/02/2016	2037 On 05-May-16	9.01	Call	Bond Future	292	0	292	0	0.00
29/02/2016	2037 On 05-May-16	9.00	Call	Bond Future	284	0	284	0	0.00
29/02/2016	2037 On 05-May-16	9.00	Put	Bond Future	9334	9	9334	9	0.00
29/02/2016	2037 On 05-May-16	8.99	Put	Bond Future	9416	9	9416	9	0.00
29/02/2016	2037 On 05-May-16	9.01	Put	Bond Future	9253	9	9253	9	0.00
29/02/2016	2037 On 04-August-16			Bond Future	10.16	86.7434	10.1615	86.7434	0.00
29/02/2016	2037 On 04-August-16	9.26	Call	Bond Future	1407	2	1407	2	0.00
29/02/2016	2037 On 04-August-16	9.25	Call	Bond Future	1388	2	1388	2	0.00
29/02/2016	2037 On 04-August-16	9.24	Call	Bond Future	1368	2	1368	2	0.00
29/02/2016	2037 On 04-August-16	9.25	Put	Bond Future	8755	8	8755	8	0.00
29/02/2016	2037 On 04-August-16	9.24	Put	Bond Future	8822	8	8822	8	0.00
29/02/2016	2037 On 04-August-16	9.26	Put	Bond Future	8689	8	8689	8	0.00
29/02/2016	2037 On 03-November-16			Bond Future	10.22	88.4117	10.2224	88.4117	0.00
29/02/2016	2037 On 03-November-16	10.35	Call	Bond Future	5408	6	5408	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2016	2037 On 03-November-16	10.37	Call	Bond Future	5486	6	5486	6	0.00
29/02/2016	2037 On 03-November-16	10.36	Call	Bond Future	5447	6	5447	6	0.00
29/02/2016	2037 On 03-November-16	10.36	Put	Bond Future	4426	4	4426	4	0.00
29/02/2016	2037 On 03-November-16	10.35	Put	Bond Future	4461	4	4461	4	0.00
29/02/2016	2037 On 03-November-16	10.37	Put	Bond Future	4392	4	4392	4	0.00
29/02/2016	2038 On 05-May-16			Bond Future	128.88	128.7738	128.8761	128.7738	18,007.00
29/02/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2038 On 05-May-16	130.99	Put	Bond Future	2114	2	2114	2	0.00
29/02/2016	2038 On 05-May-16	131.00	Put	Bond Future	2124	2	2124	2	0.00
29/02/2016	2038 On 05-May-16	131.01	Put	Bond Future	2134	2	2134	2	0.00
29/02/2016	2038 On 04-August-16			Bond Future	129.92	129.8189	129.9224	129.8189	0.00
29/02/2016	2038 On 04-August-16	129.31	Call	Bond Future	612	1	612	1	0.00
29/02/2016	2038 On 04-August-16	129.30	Call	Bond Future	622	1	622	1	0.00
29/02/2016	2038 On 04-August-16	129.32	Call	Bond Future	602	0	602	0	0.00
29/02/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
29/02/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
29/02/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
29/02/2016	2040 On 05-May-16			Bond Future	10.17	92.8221	10.1702	92.8221	1,812.00
29/02/2016	2040 On 05-May-16	9.51	Call	Bond Future	876	1	876	1	0.00
29/02/2016	2040 On 05-May-16	9.50	Call	Bond Future	857	1	857	1	0.00
29/02/2016	2040 On 05-May-16	9.49	Call	Bond Future	838	1	838	1	0.00
29/02/2016	2040 On 05-May-16	9.50	Put	Bond Future	6590	6	6590	6	0.00
29/02/2016	2040 On 05-May-16	9.49	Put	Bond Future	6662	6	6662	6	0.00
29/02/2016	2040 On 05-May-16	9.51	Put	Bond Future	6519	6	6519	6	0.00
29/02/2016	2040 On 04-August-16			Bond Future	10.24	90.0733	10.2429	90.0733	0.00
29/02/2016	2040 On 04-August-16	9.50	Call	Bond Future	1863	2	1863	2	0.00
29/02/2016	2040 On 04-August-16	9.51	Call	Bond Future	1888	2	1888	2	0.00
29/02/2016	2040 On 04-August-16	9.49	Call	Bond Future	1839	2	1839	2	0.00
29/02/2016	2040 On 04-August-16	9.51	Put	Bond Future	8102	8	8102	8	0.00
29/02/2016	2040 On 04-August-16	9.50	Put	Bond Future	8167	8	8167	8	0.00
29/02/2016	2040 On 04-August-16	9.49	Put	Bond Future	8233	8	8233	8	0.00
29/02/2016	2044 On 05-May-16			Bond Future	10.15	90.1566	10.1530	90.1566	20,918.00

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29/02/2016	2044 On 05-May-16	9.00	Call	Bond Future	252	0	252	0	0.00
29/02/2016	2044 On 05-May-16	9.01	Call	Bond Future	260	0	260	0	0.00
29/02/2016	2044 On 05-May-16	8.99	Call	Bond Future	245	0	245	0	0.00
29/02/2016	2044 On 05-May-16	9.01	Put	Bond Future	10559	10	10559	10	0.00
29/02/2016	2044 On 05-May-16	8.99	Put	Bond Future	10743	10	10743	10	0.00
29/02/2016	2044 On 05-May-16	9.00	Put	Bond Future	10651	10	10651	10	0.00
29/02/2016	2044 On 04-August-16			Bond Future	10.22	87.4824	10.2227	87.4824	0.00
29/02/2016	2044 On 04-August-16	9.51	Call	Bond Future	1949	2	1949	2	0.00
29/02/2016	2044 On 04-August-16	9.50	Call	Bond Future	1924	2	1924	2	0.00
29/02/2016	2044 On 04-August-16	9.49	Call	Bond Future	1899	2	1899	2	0.00
29/02/2016	2044 On 04-August-16	9.50	Put	Bond Future	8121	8	8121	8	0.00
29/02/2016	2044 On 04-August-16	9.51	Put	Bond Future	8055	8	8055	8	0.00
29/02/2016	2044 On 04-August-16	9.49	Put	Bond Future	8187	8	8187	8	0.00
29/02/2016	2044 On 03-November-16			Bond Future	10.28	89.1650	10.2816	89.1650	0.00
29/02/2016	2044 On 03-November-16	10.42	Call	Bond Future	5882	6	5882	6	0.00
29/02/2016	2044 On 03-November-16	10.43	Call	Bond Future	5924	6	5924	6	0.00
29/02/2016	2044 On 03-November-16	10.41	Call	Bond Future	5841	6	5841	6	0.00
29/02/2016	2044 On 03-November-16	10.43	Put	Bond Future	4753	4	4753	4	0.00
29/02/2016	2044 On 03-November-16	10.42	Put	Bond Future	4789	4	4789	4	0.00
29/02/2016	2044 On 03-November-16	10.41	Put	Bond Future	4826	4	4826	4	0.00
29/02/2016	2046 On 05-May-16			Bond Future	127.74	127.7494	127.7404	127.7494	12,920.00
29/02/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2046 On 05-May-16	129.99	Put	Bond Future	2250	2	2250	2	0.00
29/02/2016	2046 On 05-May-16	130.00	Put	Bond Future	2260	2	2260	2	0.00
29/02/2016	2046 On 05-May-16	130.01	Put	Bond Future	2270	2	2270	2	0.00
29/02/2016	2046 On 04-August-16			Bond Future	130.17	130.1830	130.1728	130.1830	0.00
29/02/2016	2046 On 04-August-16	129.00	Call	Bond Future	1173	1	1173	1	0.00
29/02/2016	2046 On 04-August-16	129.01	Call	Bond Future	1163	1	1163	1	0.00
29/02/2016	2046 On 04-August-16	129.02	Call	Bond Future	1153	1	1153	1	0.00
29/02/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
29/02/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
29/02/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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29/02/2016	2050 On 05-May-16			Bond Future	136.69	136.7018	136.6921	136.7018	16,502.00
29/02/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2050 On 05-May-16	138.00	Put	Bond Future	1308	1	1308	1	0.00
29/02/2016	2050 On 05-May-16	138.01	Put	Bond Future	1318	1	1318	1	0.00
29/02/2016	2050 On 05-May-16	137.99	Put	Bond Future	1298	1	1298	1	0.00
29/02/2016	2050 On 04-August-16			Bond Future	137.73	137.7381	137.7274	137.7381	0.00
29/02/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
29/02/2016	2050 On 04-August-16	139.14	Put	Bond Future	1413	1	1413	1	0.00
29/02/2016	2050 On 04-August-16	139.13	Put	Bond Future	1403	1	1403	1	0.00
29/02/2016	2050 On 04-August-16	139.12	Put	Bond Future	1393	1	1393	1	0.00
29/02/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	AL37 On 05-May-16			Index Future	467.02	468.4040	467.0240	468.4040	2.00
29/02/2016	AL37 On 04-August-16			Index Future	475.78	477.1920	475.7820	477.1920	0.00
29/02/2016	AL7T On 05-May-16			Index Future	535.80	538.8250	535.7960	538.8250	0.00
29/02/2016	AL7T On 04-August-16			Index Future	545.84	548.9350	545.8440	548.9350	0.00
29/02/2016	ALBI On 05-May-16			Index Future	486.08	488.8450	486.0830	488.8450	510.00
29/02/2016	ALBI On 04-August-16			Index Future	495.20	498.0170	495.1990	498.0170	139.00
29/02/2016	ALBI On 03-November-16			Index Future	504.81	507.6910	504.8120	507.6910	0.00
29/02/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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29/02/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/02/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2016	EL28 On 05-May-16			Bond Future	126.03	126.0387	126.0309	126.0387	0.00
29/02/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
29/02/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
29/02/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
29/02/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2979	3	2979	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
29/02/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2969	3	2969	3	0.00
29/02/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2959	3	2959	3	0.00
29/02/2016	EL28 On 04-August-16			Bond Future	128.43	128.4398	128.4309	128.4398	0.00
29/02/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1571	2	1571	2	0.00
29/02/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1561	2	1561	2	0.00
29/02/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1551	2	1551	2	0.00
29/02/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
29/02/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
29/02/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
29/02/2016	ES33 On 05-May-16			Bond Future	10.91	75.3522	10.9138	75.3522	8,776.00
29/02/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
29/02/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
29/02/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
29/02/2016	ES33 On 05-May-16	9.99	Put	Bond Future	6000	5	6000	5	0.00
29/02/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5931	5	5931	5	0.00
29/02/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5862	5	5862	5	0.00
29/02/2016	ES33 On 04-August-16			Bond Future	11.01	76.7814	11.0121	76.7814	0.00
29/02/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
29/02/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
29/02/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
29/02/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4886	4	4886	4	0.00
29/02/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4754	4	4754	4	0.00
29/02/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4820	4	4820	4	0.00
29/02/2016	ES33 On 03-November-16			Bond Future	11.11	74.4646	11.1063	74.4646	0.00
29/02/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1194	2	1194	2	0.00
29/02/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1078	2	1078	2	0.00
29/02/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1136	2	1136	2	0.00
29/02/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
29/02/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
29/02/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
29/02/2016	ES42 On 05-May-16			Bond Future	11.05	79.3835	11.0550	79.3835	7,250.00
29/02/2016	GOVI On 05-May-16			GOVI	485.34	487.9380	485.3430	487.9380	489.00
29/02/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
29/02/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
29/02/2016	GOVI On 05-May-16	517.99	Put	GOVI	326470	30	326470	30	0.00
29/02/2016	GOVI On 05-May-16	518.00	Put	GOVI	326570	30	326570	30	0.00
29/02/2016	GOVI On 05-May-16	518.01	Put	GOVI	326670	30	326670	30	0.00
29/02/2016	GOVI On 04-August-16			GOVI	494.45	497.0940	494.4450	497.0940	26.00
29/02/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
29/02/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
29/02/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
29/02/2016	GOVI On 04-August-16	521.01	Put	GOVI	265650	24	265650	24	0.00
29/02/2016	GOVI On 04-August-16	520.99	Put	GOVI	265450	24	265450	24	0.00
29/02/2016	GOVI On 04-August-16	521.00	Put	GOVI	265550	24	265550	24	0.00
29/02/2016	GOVI On 03-November-16			GOVI	504.04	506.7500	504.0440	506.7500	0.00
29/02/2016	GOVI On 03-November-16	476.11	Call	GOVI	279340	31	279340	31	0.00
29/02/2016	GOVI On 03-November-16	476.12	Call	GOVI	279240	31	279240	31	0.00
29/02/2016	GOVI On 03-November-16	476.13	Call	GOVI	279140	31	279140	31	0.00
29/02/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
29/02/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
29/02/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
29/02/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/02/2016	IGOV On 05-May-16			Index Future	237.02	237.1050	237.0170	237.1050	975.00
29/02/2016	IGOV On 04-August-16			Index Future	241.48	241.5730	241.4820	241.5730	81.00
29/02/2016	IGOV On 03-November-16			Index Future	246.19	246.2840	246.1890	246.2840	0.00
29/02/2016	ILBI On 05-May-16			Index Future	642.65	642.6930	642.6520	642.6930	0.00
29/02/2016	ILBI On 04-August-16			Index Future	654.59	654.6310	654.5860	654.6310	157.00
29/02/2016	IS01 On 19-December-16			Interest Rate Swap	100.30	100.2163	100.2966	100.2163	0.00
29/02/2016	IS01 On 16-March-17			Interest Rate Swap	100.39	100.2784	100.3933	100.2784	0.00
29/02/2016	IS02 On 18-December-17			Interest Rate Swap	100.99	100.7512	100.9872	100.7512	0.00
29/02/2016	IS02 On 16-March-18			Interest Rate Swap	100.52	100.2948	100.5162	100.2948	0.00
29/02/2016	IS05 On 17-December-20			Interest Rate Swap	101.73	101.2616	101.7299	101.2616	0.00
29/02/2016	IS05 On 16-March-21			Interest Rate Swap	101.30	100.8087	101.2971	100.8087	0.00
29/02/2016	IS10 On 17-December-25			Interest Rate Swap	104.30	103.6741	104.2965	103.6741	0.00
29/02/2016	IS10 On 16-March-26			Interest Rate Swap	101.59	100.9409	101.5861	100.9409	0.00
29/02/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/02/2016	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
29/02/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/02/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/02/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
29/02/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.29	92.7900	7.2900	92.7900	0.00
29/02/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.42	92.6500	7.4200	92.6500	0.00
29/02/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.46	92.6200	7.4600	92.6200	0.00
29/02/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.62	92.4800	7.6200	92.4800	0.00
29/02/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.66	92.4300	7.6600	92.4300	0.00
29/02/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.79	92.3100	7.7900	92.3100	0.00
29/02/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.02	92.1000	8.0200	92.1000	0.00
29/02/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.17	91.9300	8.1700	91.9300	0.00
29/02/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.30	91.8000	8.3000	91.8000	0.00
29/02/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.41	91.6700	8.4100	91.6700	0.00
29/02/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.51	91.5900	8.5100	91.5900	0.00
29/02/2016	R023 On 05-May-16			Bond Future	9.33	94.0618	9.3265	94.0618	9,781.00
29/02/2016	R023 On 05-May-16	8.25	Call	Bond Future	127	0	127	0	0.00
29/02/2016	R023 On 05-May-16	8.26	Call	Bond Future	131	0	131	0	0.00
29/02/2016	R023 On 05-May-16	8.24	Call	Bond Future	123	0	123	0	0.00
29/02/2016	R023 On 05-May-16	8.25	Put	Bond Future	5378	5	5378	5	0.00
29/02/2016	R023 On 05-May-16	8.26	Put	Bond Future	5331	5	5331	5	0.00
29/02/2016	R023 On 05-May-16	8.24	Put	Bond Future	5424	5	5424	5	0.00
29/02/2016	R023 On 04-August-16			Bond Future	9.41	95.8458	9.4076	95.8458	0.00
29/02/2016	R023 On 04-August-16	8.24	Call	Bond Future	428	0	428	0	0.00
29/02/2016	R023 On 04-August-16	8.25	Call	Bond Future	435	1	435	1	0.00
29/02/2016	R023 On 04-August-16	8.26	Call	Bond Future	443	1	443	1	0.00
29/02/2016	R023 On 04-August-16	8.25	Put	Bond Future	5919	6	5919	6	0.00
29/02/2016	R023 On 04-August-16	8.26	Put	Bond Future	5878	6	5878	6	0.00
29/02/2016	R023 On 04-August-16	8.24	Put	Bond Future	5961	6	5961	6	0.00
29/02/2016	R023 On 03-November-16			Bond Future	9.49	93.7568	9.4863	93.7568	0.00
29/02/2016	R023 On 03-November-16	9.73	Call	Bond Future	3265	4	3265	4	0.00
29/02/2016	R023 On 03-November-16	9.74	Call	Bond Future	3290	4	3290	4	0.00
29/02/2016	R023 On 03-November-16	9.75	Call	Bond Future	3315	4	3315	4	0.00
29/02/2016	R023 On 03-November-16	9.74	Put	Bond Future	2175	2	2175	2	0.00
29/02/2016	R023 On 03-November-16	9.75	Put	Bond Future	2156	2	2156	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2016	R023 On 03-November-16	9.73	Put	Bond Future	2193	2	2193	2	0.00
29/02/2016	R035 On 05-May-16			Bond Future	10.04	92.6750	10.0418	92.6750	4,019.00
29/02/2016	R035 On 05-May-16	10.35	Call	Bond Future	2337	3	2337	3	0.00
29/02/2016	R035 On 05-May-16	10.37	Call	Bond Future	2485	3	2485	3	0.00
29/02/2016	R035 On 05-May-16	10.36	Call	Bond Future	2411	3	2411	3	0.00
29/02/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R035 On 04-August-16			Bond Future	10.11	94.4326	10.1101	94.4326	0.00
29/02/2016	R035 On 04-August-16	10.37	Call	Bond Future	1951	3	1951	3	0.00
29/02/2016	R035 On 04-August-16	10.36	Call	Bond Future	1877	3	1877	3	0.00
29/02/2016	R035 On 04-August-16	10.35	Call	Bond Future	1803	3	1803	3	0.00
29/02/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R186 On 05-May-16			Bond Future	9.46	111.5611	9.4563	111.5611	54,639.00
29/02/2016	R186 On 05-May-16	8.34	Call	Bond Future	179	0	179	0	0.00
29/02/2016	R186 On 05-May-16	9.25	Call	Bond Future	1566	2	1566	2	180.00
29/02/2016	R186 On 05-May-16	9.89	Call	Bond Future	4012	5	4012	5	0.00
29/02/2016	R186 On 05-May-16	8.35	Call	Bond Future	184	0	184	0	0.00
29/02/2016	R186 On 05-May-16	8.33	Call	Bond Future	173	0	173	0	0.00
29/02/2016	R186 On 05-May-16	9.96	Call	Bond Future	4346	5	4346	5	0.00
29/02/2016	R186 On 05-May-16	9.86	Call	Bond Future	3872	4	3872	4	0.00
29/02/2016	R186 On 05-May-16	8.75	Call	Bond Future	550	1	550	1	180.00
29/02/2016	R186 On 05-May-16	7.56	Call	Bond Future	11	0	11	0	0.00
29/02/2016	R186 On 05-May-16	8.85	Call	Bond Future	696	1	696	1	0.00
29/02/2016	R186 On 05-May-16	8.33	Put	Bond Future	8374	8	8374	8	0.00
29/02/2016	R186 On 05-May-16	9.89	Put	Bond Future	1067	1	1067	1	180.00
29/02/2016	R186 On 05-May-16	9.96	Put	Bond Future	937	1	937	1	5,000.00
29/02/2016	R186 On 05-May-16	9.86	Put	Bond Future	1128	1	1128	1	5,000.00
29/02/2016	R186 On 05-May-16	7.56	Put	Bond Future	14316	14	14316	14	0.00
29/02/2016	R186 On 05-May-16	8.35	Put	Bond Future	8232	8	8232	8	0.00
29/02/2016	R186 On 05-May-16	8.34	Put	Bond Future	8303	8	8303	8	0.00
29/02/2016	R186 On 05-May-16	8.85	Put	Bond Future	5007	5	5007	5	5,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2016	R186 On 05-May-16	8.75	Put	Bond Future	5595	5	5595	5	1,900.00
29/02/2016	R186 On 05-May-16	9.25	Put	Bond Future	3007	3	3007	3	0.00
29/02/2016	R186 On 04-August-16			Bond Future	9.53	108.3730	9.5285	108.3730	0.00
29/02/2016	R186 On 04-August-16	8.51	Call	Bond Future	883	1	883	1	0.00
29/02/2016	R186 On 04-August-16	8.49	Call	Bond Future	855	1	855	1	0.00
29/02/2016	R186 On 04-August-16	8.50	Call	Bond Future	869	1	869	1	0.00
29/02/2016	R186 On 04-August-16	8.49	Put	Bond Future	8221	8	8221	8	0.00
29/02/2016	R186 On 04-August-16	8.50	Put	Bond Future	8160	8	8160	8	0.00
29/02/2016	R186 On 04-August-16	8.51	Put	Bond Future	8100	8	8100	8	0.00
29/02/2016	R197 On 05-May-16			Bond Future	294.00	294.1164	293.9988	294.1164	1,428.00
29/02/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R197 On 05-May-16	300.00	Put	Bond Future	6001	6	6001	6	0.00
29/02/2016	R197 On 05-May-16	300.01	Put	Bond Future	6011	6	6011	6	0.00
29/02/2016	R197 On 05-May-16	299.99	Put	Bond Future	5991	6	5991	6	0.00
29/02/2016	R197 On 04-August-16			Bond Future	293.11	293.2270	293.1051	293.2270	0.00
29/02/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R197 On 04-August-16	293.96	Put	Bond Future	855	1	855	1	0.00
29/02/2016	R197 On 04-August-16	293.97	Put	Bond Future	865	1	865	1	0.00
29/02/2016	R197 On 04-August-16	293.98	Put	Bond Future	875	1	875	1	0.00
29/02/2016	R202 On 05-May-16			Bond Future	241.41	241.4306	241.4126	241.4306	43,481.00
29/02/2016	R202 On 05-May-16	246.99	Call	Bond Future	1770	2	1770	2	0.00
29/02/2016	R202 On 05-May-16	247.01	Call	Bond Future	1764	2	1764	2	0.00
29/02/2016	R202 On 05-May-16	247.00	Call	Bond Future	1767	2	1767	2	0.00
29/02/2016	R202 On 05-May-16	247.00	Put	Bond Future	7354	7	7354	7	0.00
29/02/2016	R202 On 05-May-16	247.01	Put	Bond Future	7362	7	7362	7	0.00
29/02/2016	R202 On 05-May-16	246.99	Put	Bond Future	7347	7	7347	7	0.00
29/02/2016	R202 On 04-August-16			Bond Future	242.56	242.5813	242.5615	242.5813	0.00
29/02/2016	R202 On 04-August-16	243.26	Call	Bond Future	5320	5	5320	5	0.00
29/02/2016	R202 On 04-August-16	243.25	Call	Bond Future	5324	5	5324	5	0.00
29/02/2016	R202 On 04-August-16	243.24	Call	Bond Future	5329	5	5329	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2016	R202 On 04-August-16	243.25	Put	Bond Future	6013	6	6013	6	0.00
29/02/2016	R202 On 04-August-16	243.24	Put	Bond Future	6008	6	6008	6	0.00
29/02/2016	R202 On 04-August-16	243.26	Put	Bond Future	6018	6	6018	6	0.00
29/02/2016	R203 On 05-May-16			Bond Future	8.44	101.0990	8.4398	101.0990	54,114.00
29/02/2016	R203 On 05-May-16	7.26	Call	Bond Future	12	0	12	0	0.00
29/02/2016	R203 On 05-May-16	7.24	Call	Bond Future	11	0	11	0	0.00
29/02/2016	R203 On 05-May-16	7.25	Call	Bond Future	12	0	12	0	0.00
29/02/2016	R203 On 05-May-16	7.24	Put	Bond Future	1526	1	1526	1	0.00
29/02/2016	R203 On 05-May-16	7.26	Put	Bond Future	1502	1	1502	1	0.00
29/02/2016	R203 On 05-May-16	7.25	Put	Bond Future	1514	1	1514	1	0.00
29/02/2016	R203 On 04-August-16			Bond Future	8.63	103.0164	8.6289	103.0164	0.00
29/02/2016	R203 On 04-August-16	7.24	Call	Bond Future	40	0	40	0	0.00
29/02/2016	R203 On 04-August-16	7.26	Call	Bond Future	41	0	41	0	0.00
29/02/2016	R203 On 04-August-16	7.25	Call	Bond Future	40	0	40	0	0.00
29/02/2016	R203 On 04-August-16	7.25	Put	Bond Future	1469	1	1469	1	0.00
29/02/2016	R203 On 04-August-16	7.26	Put	Bond Future	1459	1	1459	1	0.00
29/02/2016	R203 On 04-August-16	7.24	Put	Bond Future	1478	1	1478	1	0.00
29/02/2016	R203 On 03-November-16			Bond Future	8.86	100.8247	8.8623	100.8247	0.00
29/02/2016	R203 On 03-November-16	8.84	Call	Bond Future	447	0	447	0	0.00
29/02/2016	R203 On 03-November-16	8.86	Call	Bond Future	456	0	456	0	0.00
29/02/2016	R203 On 03-November-16	8.85	Call	Bond Future	452	0	452	0	0.00
29/02/2016	R203 On 03-November-16	8.84	Put	Bond Future	465	0	465	0	0.00
29/02/2016	R203 On 03-November-16	8.86	Put	Bond Future	458	0	458	0	0.00
29/02/2016	R203 On 03-November-16	8.85	Put	Bond Future	461	0	461	0	0.00
29/02/2016	R204 On 05-May-16			Bond Future	8.80	101.3997	8.8014	101.3997	33,079.00
29/02/2016	R204 On 05-May-16	7.76	Call	Bond Future	48	0	48	0	0.00
29/02/2016	R204 On 05-May-16	7.75	Call	Bond Future	46	0	46	0	0.00
29/02/2016	R204 On 05-May-16	7.74	Call	Bond Future	44	0	44	0	0.00
29/02/2016	R204 On 05-May-16	7.75	Put	Bond Future	2466	2	2466	2	0.00
29/02/2016	R204 On 05-May-16	7.76	Put	Bond Future	2444	2	2444	2	0.00
29/02/2016	R204 On 05-May-16	7.74	Put	Bond Future	2487	2	2487	2	0.00
29/02/2016	R204 On 04-August-16			Bond Future	8.94	99.2817	8.9417	99.2817	0.00
29/02/2016	R204 On 04-August-16	7.74	Call	Bond Future	140	0	140	0	0.00
29/02/2016	R204 On 04-August-16	7.75	Call	Bond Future	143	0	143	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2016	R204 On 04-August-16	7.76	Call	Bond Future	146	0	146	0	0.00
29/02/2016	R204 On 04-August-16	7.75	Put	Bond Future	2643	2	2643	2	0.00
29/02/2016	R204 On 04-August-16	7.76	Put	Bond Future	2624	2	2624	2	0.00
29/02/2016	R204 On 04-August-16	7.74	Put	Bond Future	2661	2	2661	2	0.00
29/02/2016	R204 On 03-November-16			Bond Future	9.08	101.1908	9.0756	101.1908	0.00
29/02/2016	R204 On 03-November-16	9.21	Call	Bond Future	1212	1	1212	1	0.00
29/02/2016	R204 On 03-November-16	9.23	Call	Bond Future	1233	1	1233	1	0.00
29/02/2016	R204 On 03-November-16	9.22	Call	Bond Future	1222	1	1222	1	0.00
29/02/2016	R204 On 03-November-16	9.22	Put	Bond Future	954	1	954	1	0.00
29/02/2016	R204 On 03-November-16	9.21	Put	Bond Future	962	1	962	1	0.00
29/02/2016	R204 On 03-November-16	9.23	Put	Bond Future	946	1	946	1	0.00
29/02/2016	R207 On 05-May-16			Bond Future	9.01	97.0988	9.0096	97.0988	41,997.00
29/02/2016	R207 On 05-May-16	7.56	Call	Bond Future	16	0	16	0	43.00
29/02/2016	R207 On 05-May-16	7.85	Call	Bond Future	47	0	47	0	0.00
29/02/2016	R207 On 05-May-16	7.86	Call	Bond Future	49	0	49	0	0.00
29/02/2016	R207 On 05-May-16	7.84	Call	Bond Future	46	0	46	0	0.00
29/02/2016	R207 On 05-May-16	7.85	Put	Bond Future	3574	3	3574	3	0.00
29/02/2016	R207 On 05-May-16	7.86	Put	Bond Future	3545	3	3545	3	0.00
29/02/2016	R207 On 05-May-16	7.84	Put	Bond Future	3604	3	3604	3	0.00
29/02/2016	R207 On 05-May-16	7.56	Put	Bond Future	4450	4	4450	4	0.00
29/02/2016	R207 On 04-August-16			Bond Future	9.13	95.2960	9.1294	95.2960	0.00
29/02/2016	R207 On 04-August-16	8.00	Call	Bond Future	236	0	236	0	0.00
29/02/2016	R207 On 04-August-16	7.99	Call	Bond Future	231	0	231	0	0.00
29/02/2016	R207 On 04-August-16	8.01	Call	Bond Future	240	0	240	0	0.00
29/02/2016	R207 On 04-August-16	7.99	Put	Bond Future	3479	3	3479	3	0.00
29/02/2016	R207 On 04-August-16	8.01	Put	Bond Future	3430	3	3430	3	0.00
29/02/2016	R207 On 04-August-16	8.00	Put	Bond Future	3455	3	3455	3	0.00
29/02/2016	R208 On 05-May-16			Bond Future	9.14	91.7142	9.1445	91.7142	45,179.00
29/02/2016	R208 On 05-May-16	7.99	Call	Bond Future	67	0	67	0	0.00
29/02/2016	R208 On 05-May-16	8.01	Call	Bond Future	72	0	72	0	0.00
29/02/2016	R208 On 05-May-16	8.00	Call	Bond Future	70	0	70	0	0.00
29/02/2016	R208 On 05-May-16	8.00	Put	Bond Future	4368	4	4368	4	0.00
29/02/2016	R208 On 05-May-16	8.01	Put	Bond Future	4332	4	4332	4	0.00
29/02/2016	R208 On 05-May-16	7.99	Put	Bond Future	4405	4	4405	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
29/02/2016	R208 On 04-August-16			Bond Future	9.24	93.4536	9.2429	93.4536	0.00
29/02/2016	R208 On 04-August-16	7.99	Call	Bond Future	248	0	248	0	0.00
29/02/2016	R208 On 04-August-16	8.00	Call	Bond Future	253	0	253	0	0.00
29/02/2016	R208 On 04-August-16	8.01	Call	Bond Future	257	0	257	0	0.00
29/02/2016	R208 On 04-August-16	7.99	Put	Bond Future	4756	5	4756	5	0.00
29/02/2016	R208 On 04-August-16	8.00	Put	Bond Future	4724	4	4724	4	0.00
29/02/2016	R208 On 04-August-16	8.01	Put	Bond Future	4692	4	4692	4	0.00
29/02/2016	R208 On 03-November-16			Bond Future	9.33	91.8474	9.3336	91.8474	0.00
29/02/2016	R208 On 03-November-16	9.57	Call	Bond Future	2399	3	2399	3	0.00
29/02/2016	R208 On 03-November-16	9.59	Call	Bond Future	2437	3	2437	3	0.00
29/02/2016	R208 On 03-November-16	9.58	Call	Bond Future	2418	3	2418	3	0.00
29/02/2016	R208 On 03-November-16	9.57	Put	Bond Future	1614	1	1614	1	0.00
29/02/2016	R208 On 03-November-16	9.58	Put	Bond Future	1600	1	1600	1	0.00
29/02/2016	R208 On 03-November-16	9.59	Put	Bond Future	1586	1	1586	1	0.00
29/02/2016	R209 On 05-May-16			Bond Future	9.97	69.3110	9.9736	69.3110	36,303.00
29/02/2016	R209 On 05-May-16	9.00	Call	Bond Future	308	0	308	0	6,700.00
29/02/2016	R209 On 05-May-16	8.25	Call	Bond Future	29	0	29	0	6,700.00
29/02/2016	R209 On 05-May-16	8.99	Call	Bond Future	300	0	300	0	0.00
29/02/2016	R209 On 05-May-16	9.01	Call	Bond Future	316	0	316	0	0.00
29/02/2016	R209 On 05-May-16	9.01	Put	Bond Future	6940	6	6940	6	0.00
29/02/2016	R209 On 05-May-16	9.00	Put	Bond Future	7005	7	7005	7	0.00
29/02/2016	R209 On 05-May-16	8.25	Put	Bond Future	12591	12	12591	12	0.00
29/02/2016	R209 On 05-May-16	8.99	Put	Bond Future	7071	7	7071	7	0.00
29/02/2016	R209 On 04-August-16			Bond Future	10.04	70.6256	10.0363	70.6256	0.00
29/02/2016	R209 On 04-August-16	10.60	Call	Bond Future	5294	6	5294	6	5,760.00
29/02/2016	R209 On 04-August-16	9.24	Call	Bond Future	1315	2	1315	2	0.00
29/02/2016	R209 On 04-August-16	9.26	Call	Bond Future	1351	2	1351	2	0.00
29/02/2016	R209 On 04-August-16	9.25	Call	Bond Future	1333	2	1333	2	0.00
29/02/2016	R209 On 04-August-16	9.60	Call	Bond Future	2071	2	2071	2	5,760.00
29/02/2016	R209 On 04-August-16	9.26	Put	Bond Future	6554	6	6554	6	0.00
29/02/2016	R209 On 04-August-16	10.60	Put	Bond Future	1866	2	1866	2	0.00
29/02/2016	R209 On 04-August-16	9.24	Put	Bond Future	6660	6	6660	6	0.00
29/02/2016	R209 On 04-August-16	9.25	Put	Bond Future	6607	6	6607	6	0.00
29/02/2016	R209 On 04-August-16	9.60	Put	Bond Future	4922	5	4922	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2016	R209 On 03-November-16			Bond Future	10.09	68.8326	10.0932	68.8326	0.00
29/02/2016	R209 On 03-November-16	10.24	Call	Bond Future	4566	5	4566	5	0.00
29/02/2016	R209 On 03-November-16	10.26	Call	Bond Future	4632	5	4632	5	0.00
29/02/2016	R209 On 03-November-16	10.25	Call	Bond Future	4599	5	4599	5	0.00
29/02/2016	R209 On 03-November-16	10.25	Put	Bond Future	3627	3	3627	3	0.00
29/02/2016	R209 On 03-November-16	10.26	Put	Bond Future	3599	3	3599	3	0.00
29/02/2016	R209 On 03-November-16	10.24	Put	Bond Future	3655	3	3655	3	0.00
29/02/2016	R210 On 05-May-16			Bond Future	180.20	180.2143	180.2006	180.2143	1,554.00
29/02/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R210 On 05-May-16	185.00	Put	Bond Future	4799	5	4799	5	0.00
29/02/2016	R210 On 05-May-16	185.01	Put	Bond Future	4809	5	4809	5	0.00
29/02/2016	R210 On 05-May-16	184.99	Put	Bond Future	4789	5	4789	5	0.00
29/02/2016	R210 On 04-August-16			Bond Future	183.63	183.6472	183.6319	183.6472	0.00
29/02/2016	R210 On 04-August-16	181.51	Call	Bond Future	2122	2	2122	2	0.00
29/02/2016	R210 On 04-August-16	181.50	Call	Bond Future	2132	2	2132	2	0.00
29/02/2016	R210 On 04-August-16	181.52	Call	Bond Future	2112	2	2112	2	0.00
29/02/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R211 On 05-May-16			Bond Future	137.59	137.5998	137.5926	137.5998	62.00
29/02/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R211 On 05-May-16	138.99	Put	Bond Future	1397	1	1397	1	0.00
29/02/2016	R211 On 05-May-16	139.00	Put	Bond Future	1407	1	1407	1	0.00
29/02/2016	R211 On 05-May-16	139.01	Put	Bond Future	1417	1	1417	1	0.00
29/02/2016	R211 On 04-August-16			Bond Future	138.48	138.4839	138.4756	138.4839	0.00
29/02/2016	R211 On 04-August-16	137.09	Call	Bond Future	1386	1	1386	1	0.00
29/02/2016	R211 On 04-August-16	137.07	Call	Bond Future	1406	1	1406	1	0.00
29/02/2016	R211 On 04-August-16	137.08	Call	Bond Future	1396	1	1396	1	0.00
29/02/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R212 On 05-May-16			Bond Future	142.56	142.5713	142.5605	142.5713	3,830.00
29/02/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
29/02/2016	R212 On 05-May-16	145.00	Put	Bond Future	2439	2	2439	2	0.00
29/02/2016	R212 On 05-May-16	145.01	Put	Bond Future	2449	2	2449	2	0.00
29/02/2016	R212 On 05-May-16	144.99	Put	Bond Future	2429	2	2429	2	0.00
29/02/2016	R212 On 04-August-16			Bond Future	143.37	143.3805	143.3685	143.3805	0.00
29/02/2016	R212 On 04-August-16	142.44	Call	Bond Future	929	1	929	1	0.00
29/02/2016	R212 On 04-August-16	142.43	Call	Bond Future	939	1	939	1	0.00
29/02/2016	R212 On 04-August-16	142.42	Call	Bond Future	949	1	949	1	0.00
29/02/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
29/02/2016	R213 On 05-May-16			Bond Future	9.86	79.8415	9.8648	79.8415	48,117.00
29/02/2016	R213 On 05-May-16	8.74	Call	Bond Future	200	0	200	0	0.00
29/02/2016	R213 On 05-May-16	8.76	Call	Bond Future	211	0	211	0	0.00
29/02/2016	R213 On 05-May-16	8.75	Call	Bond Future	205	0	205	0	0.00
29/02/2016	R213 On 05-May-16	8.75	Put	Bond Future	7897	7	7897	7	0.00
29/02/2016	R213 On 05-May-16	8.74	Put	Bond Future	7965	7	7965	7	0.00
29/02/2016	R213 On 05-May-16	8.76	Put	Bond Future	7829	7	7829	7	0.00
29/02/2016	R213 On 04-August-16			Bond Future	9.93	81.3556	9.9302	81.3556	0.00
29/02/2016	R213 On 04-August-16	9.01	Call	Bond Future	1071	1	1071	1	0.00
29/02/2016	R213 On 04-August-16	8.99	Call	Bond Future	1040	1	1040	1	0.00
29/02/2016	R213 On 04-August-16	9.00	Call	Bond Future	1056	1	1056	1	0.00
29/02/2016	R213 On 04-August-16	8.99	Put	Bond Future	7369	7	7369	7	0.00
29/02/2016	R213 On 04-August-16	9.01	Put	Bond Future	7258	7	7258	7	0.00
29/02/2016	R213 On 04-August-16	9.00	Put	Bond Future	7314	7	7314	7	0.00
29/02/2016	R213 On 03-November-16			Bond Future	9.99	79.3686	9.9926	79.3686	0.00
29/02/2016	R213 On 03-November-16	10.20	Call	Bond Future	4714	5	4714	5	0.00
29/02/2016	R213 On 03-November-16	10.19	Call	Bond Future	4680	5	4680	5	0.00
29/02/2016	R213 On 03-November-16	10.18	Call	Bond Future	4646	5	4646	5	0.00
29/02/2016	R213 On 03-November-16	10.19	Put	Bond Future	3453	3	3453	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
29/02/2016	R213 On 03-November-16	10.20	Put	Bond Future	3426	3	3426	3	0.00
29/02/2016	R213 On 03-November-16	10.18	Put	Bond Future	3481	3	3481	3	0.00
29/02/2016	R214 On 05-May-16			Bond Future	10.07	69.5249	10.0661	69.5249	32,449.00
29/02/2016	R214 On 05-May-16	8.99	Call	Bond Future	249	0	249	0	0.00
29/02/2016	R214 On 05-May-16	9.01	Call	Bond Future	264	0	264	0	0.00
29/02/2016	R214 On 05-May-16	9.00	Call	Bond Future	257	0	257	0	0.00
29/02/2016	R214 On 05-May-16	9.30	Call	Bond Future	552	1	552	1	0.00
29/02/2016	R214 On 05-May-16	9.01	Put	Bond Future	7865	7	7865	7	0.00
29/02/2016	R214 On 05-May-16	9.00	Put	Bond Future	7936	7	7936	7	0.00
29/02/2016	R214 On 05-May-16	8.99	Put	Bond Future	8008	7	8008	7	0.00
29/02/2016	R214 On 05-May-16	9.30	Put	Bond Future	5931	5	5931	5	0.00
29/02/2016	R214 On 04-August-16			Bond Future	10.13	70.8435	10.1267	70.8435	0.00
29/02/2016	R214 On 04-August-16	9.30	Call	Bond Future	1334	2	1334	2	1,300.00
29/02/2016	R214 On 04-August-16	11.30	Call	Bond Future	7949	8	7949	8	5,800.00
29/02/2016	R214 On 04-August-16	9.24	Call	Bond Future	1227	1	1227	1	0.00
29/02/2016	R214 On 04-August-16	9.26	Call	Bond Future	1262	1	1262	1	0.00
29/02/2016	R214 On 04-August-16	9.25	Call	Bond Future	1245	1	1245	1	0.00
29/02/2016	R214 On 04-August-16	8.55	Call	Bond Future	397	0	397	0	1,300.00
29/02/2016	R214 On 04-August-16	10.30	Call	Bond Future	4038	4	4038	4	5,800.00
29/02/2016	R214 On 04-August-16	9.26	Put	Bond Future	7333	7	7333	7	0.00
29/02/2016	R214 On 04-August-16	9.24	Put	Bond Future	7448	7	7448	7	0.00
29/02/2016	R214 On 04-August-16	9.30	Put	Bond Future	7105	7	7105	7	0.00
29/02/2016	R214 On 04-August-16	11.30	Put	Bond Future	974	1	974	1	0.00
29/02/2016	R214 On 04-August-16	10.30	Put	Bond Future	2925	3	2925	3	0.00
29/02/2016	R214 On 04-August-16	9.25	Put	Bond Future	7391	7	7391	7	0.00
29/02/2016	R214 On 04-August-16	8.55	Put	Bond Future	12137	12	12137	12	0.00
29/02/2016	R214 On 03-November-16			Bond Future	10.18	68.9080	10.1843	68.9080	0.00
29/02/2016	R214 On 03-November-16	10.33	Call	Bond Future	4714	5	4714	5	0.00
29/02/2016	R214 On 03-November-16	10.35	Call	Bond Future	4781	5	4781	5	0.00
29/02/2016	R214 On 03-November-16	10.34	Call	Bond Future	4747	5	4747	5	0.00
29/02/2016	R214 On 03-November-16	10.33	Put	Bond Future	3784	4	3784	4	0.00
29/02/2016	R214 On 03-November-16	10.34	Put	Bond Future	3755	4	3755	4	0.00
29/02/2016	R214 On 03-November-16	10.35	Put	Bond Future	3726	3	3726	3	0.00
29/02/2016	R248 On 05-May-16			Bond Future	10.15	89.2115	10.1535	89.2115	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
29/02/2016	R248 On 05-May-16	9.01	Call	Bond Future	262	0	262	0	0.00
29/02/2016	R248 On 05-May-16	9.00	Call	Bond Future	254	0	254	0	0.00
29/02/2016	R248 On 05-May-16	8.99	Call	Bond Future	247	0	247	0	0.00
29/02/2016	R248 On 05-May-16	9.00	Put	Bond Future	10879	10	10879	10	0.00
29/02/2016	R248 On 05-May-16	8.99	Put	Bond Future	10974	10	10974	10	0.00
29/02/2016	R248 On 05-May-16	9.01	Put	Bond Future	10785	10	10785	10	0.00
29/02/2016	R248 On 04-August-16			Bond Future	10.22	90.9034	10.2175	90.9034	0.00
29/02/2016	R248 On 04-August-16	9.25	Call	Bond Future	1388	2	1388	2	0.00
29/02/2016	R248 On 04-August-16	9.26	Call	Bond Future	1409	2	1409	2	0.00
29/02/2016	R248 On 04-August-16	9.24	Call	Bond Future	1368	2	1368	2	0.00
29/02/2016	R248 On 04-August-16	9.26	Put	Bond Future	9963	9	9963	9	0.00
29/02/2016	R248 On 04-August-16	9.25	Put	Bond Future	10040	9	10040	9	0.00
29/02/2016	R248 On 04-August-16	9.24	Put	Bond Future	10117	10	10117	10	0.00
29/02/2016	R248 On 03-November-16			Bond Future	10.28	88.2121	10.2785	88.2121	0.00
29/02/2016	R248 On 03-November-16	10.39	Call	Bond Future	5863	6	5863	6	0.00
29/02/2016	R248 On 03-November-16	10.38	Call	Bond Future	5821	6	5821	6	0.00
29/02/2016	R248 On 03-November-16	10.37	Call	Bond Future	5780	6	5780	6	0.00
29/02/2016	R248 On 03-November-16	10.38	Put	Bond Future	5005	5	5005	5	0.00
29/02/2016	R248 On 03-November-16	10.39	Put	Bond Future	4967	5	4967	5	0.00
29/02/2016	R248 On 03-November-16	10.37	Put	Bond Future	5043	5	5043	5	0.00