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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/02/2016 TO: 17/02/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	0857 On 31-March-21			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
17/02/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	2025 On 05-May-16			Bond Future	123.27	123.3090	123.2661	123.3090	4,571.00
17/02/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
17/02/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
17/02/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
17/02/2016	2025 On 05-May-16	126.00	Put	Bond Future	2734	3	3	3	0.00
17/02/2016	2025 On 05-May-16	125.99	Put	Bond Future	2724	3	3	3	0.00
17/02/2016	2025 On 05-May-16	126.01	Put	Bond Future	2744	3	3	3	0.00
17/02/2016	2025 On 04-August-16			Bond Future	124.40	124.4452	124.4006	124.4452	0.00
17/02/2016	2025 On 04-August-16	123.85	Call	Bond Future	551	1	1	1	0.00
17/02/2016	2025 On 04-August-16	123.86	Call	Bond Future	541	1	1	1	0.00
17/02/2016	2025 On 04-August-16	123.87	Call	Bond Future	531	1	1	1	0.00
17/02/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
17/02/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
17/02/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
17/02/2016	2030 On 05-May-16			Bond Future	9.59	89.9692	90.1621	89.9692	17,216.00
17/02/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
17/02/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
17/02/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
17/02/2016	2030 On 05-May-16	9.00	Put	Bond Future	4222	4	4	4	0.00
17/02/2016	2030 On 05-May-16	8.99	Put	Bond Future	4295	4	4	4	0.00
17/02/2016	2030 On 05-May-16	9.01	Put	Bond Future	4148	4	4	4	0.00
17/02/2016	2030 On 04-August-16			Bond Future	9.65	87.6956	87.8915	87.6956	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
17/02/2016	2030 On 04-August-16	10.17	Call	Bond Future	3410	3	3	3	0.00
17/02/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
17/02/2016	2032 On 05-May-16			Bond Future	9.73	88.8918	89.0587	88.8918	9,165.00
17/02/2016	2032 On 05-May-16	8.99	Call	Bond Future	750	1	1	1	0.00
17/02/2016	2032 On 05-May-16	9.01	Call	Bond Future	782	1	1	1	0.00
17/02/2016	2032 On 05-May-16	9.00	Call	Bond Future	766	1	1	1	0.00
17/02/2016	2032 On 05-May-16	8.99	Put	Bond Future	6381	7	6	7	0.00
17/02/2016	2032 On 05-May-16	9.01	Put	Bond Future	6253	6	6	6	0.00
17/02/2016	2032 On 05-May-16	9.00	Put	Bond Future	6317	6	6	6	0.00
17/02/2016	2032 On 04-August-16			Bond Future	9.79	90.6062	90.7755	90.6062	0.00
17/02/2016	2032 On 04-August-16	8.99	Call	Bond Future	1535	2	2	2	0.00
17/02/2016	2032 On 04-August-16	9.01	Call	Bond Future	1576	2	2	2	0.00
17/02/2016	2032 On 04-August-16	9.00	Call	Bond Future	1555	2	2	2	0.00
17/02/2016	2032 On 04-August-16	9.00	Put	Bond Future	7506	8	8	8	0.00
17/02/2016	2032 On 04-August-16	9.01	Put	Bond Future	7448	8	7	8	0.00
17/02/2016	2032 On 04-August-16	8.99	Put	Bond Future	7566	8	8	8	0.00
17/02/2016	2032 On 03-November-16			Bond Future	9.84	88.2250	88.3953	88.2250	0.00
17/02/2016	2032 On 03-November-16	10.28	Call	Bond Future	6289	6	6	6	0.00
17/02/2016	2032 On 03-November-16	10.30	Call	Bond Future	6371	6	6	6	0.00
17/02/2016	2032 On 03-November-16	10.29	Call	Bond Future	6330	6	6	6	0.00
17/02/2016	2032 On 03-November-16	10.28	Put	Bond Future	3233	3	3	3	0.00
17/02/2016	2032 On 03-November-16	10.29	Put	Bond Future	3207	3	3	3	0.00
17/02/2016	2032 On 03-November-16	10.30	Put	Bond Future	3181	3	3	3	0.00
17/02/2016	2033 On 05-May-16			Bond Future	102.58	102.6200	102.5850	102.6200	2,032.00
17/02/2016	2033 On 05-May-16	102.40	Call	Bond Future	185	0	0	0	0.00
17/02/2016	2033 On 05-May-16	102.41	Call	Bond Future	175	0	0	0	0.00
17/02/2016	2033 On 05-May-16	102.39	Call	Bond Future	195	0	0	0	0.00
17/02/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
17/02/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
17/02/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
17/02/2016	2037 On 05-May-16			Bond Future	9.87	90.0002	90.3423	90.0002	41,175.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2016	2037 On 05-May-16	8.99	Call	Bond Future	615	1	1	1	0.00
17/02/2016	2037 On 05-May-16	9.01	Call	Bond Future	643	1	1	1	0.00
17/02/2016	2037 On 05-May-16	9.00	Call	Bond Future	628	1	1	1	0.00
17/02/2016	2037 On 05-May-16	9.00	Put	Bond Future	7939	8	8	8	0.00
17/02/2016	2037 On 05-May-16	8.99	Put	Bond Future	8015	8	8	8	0.00
17/02/2016	2037 On 05-May-16	9.01	Put	Bond Future	7863	8	8	8	0.00
17/02/2016	2037 On 04-August-16			Bond Future	9.93	87.4766	87.8247	87.4766	0.00
17/02/2016	2037 On 04-August-16	9.26	Call	Bond Future	2037	2	2	2	0.00
17/02/2016	2037 On 04-August-16	9.25	Call	Bond Future	2012	2	2	2	0.00
17/02/2016	2037 On 04-August-16	9.24	Call	Bond Future	1987	2	2	2	0.00
17/02/2016	2037 On 04-August-16	9.25	Put	Bond Future	7578	8	8	8	0.00
17/02/2016	2037 On 04-August-16	9.24	Put	Bond Future	7640	8	8	8	0.00
17/02/2016	2037 On 04-August-16	9.26	Put	Bond Future	7517	8	8	8	0.00
17/02/2016	2037 On 03-November-16			Bond Future	9.98	89.1947	89.5471	89.1947	0.00
17/02/2016	2037 On 03-November-16	10.35	Call	Bond Future	6574	6	7	6	0.00
17/02/2016	2037 On 03-November-16	10.37	Call	Bond Future	6661	6	7	6	0.00
17/02/2016	2037 On 03-November-16	10.36	Call	Bond Future	6617	6	7	6	0.00
17/02/2016	2037 On 03-November-16	10.36	Put	Bond Future	3727	4	4	4	0.00
17/02/2016	2037 On 03-November-16	10.35	Put	Bond Future	3757	4	4	4	0.00
17/02/2016	2037 On 03-November-16	10.37	Put	Bond Future	3697	4	4	4	0.00
17/02/2016	2038 On 05-May-16			Bond Future	128.79	128.8361	128.7919	128.8361	19,557.00
17/02/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
17/02/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
17/02/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
17/02/2016	2038 On 05-May-16	130.99	Put	Bond Future	2198	2	2	2	0.00
17/02/2016	2038 On 05-May-16	131.00	Put	Bond Future	2208	2	2	2	0.00
17/02/2016	2038 On 05-May-16	131.01	Put	Bond Future	2218	2	2	2	0.00
17/02/2016	2038 On 04-August-16			Bond Future	129.88	129.9230	129.8769	129.9230	0.00
17/02/2016	2038 On 04-August-16	129.31	Call	Bond Future	567	1	1	1	0.00
17/02/2016	2038 On 04-August-16	129.30	Call	Bond Future	577	1	1	1	0.00
17/02/2016	2038 On 04-August-16	129.32	Call	Bond Future	557	1	1	1	0.00
17/02/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
17/02/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00

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17/02/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
17/02/2016	2040 On 05-May-16			Bond Future	9.95	93.5128	93.8759	93.5128	1,820.00
17/02/2016	2040 On 05-May-16	9.51	Call	Bond Future	1594	2	2	2	0.00
17/02/2016	2040 On 05-May-16	9.50	Call	Bond Future	1567	1	2	1	0.00
17/02/2016	2040 On 05-May-16	9.49	Call	Bond Future	1540	1	2	1	0.00
17/02/2016	2040 On 05-May-16	9.50	Put	Bond Future	5456	6	5	6	0.00
17/02/2016	2040 On 05-May-16	9.49	Put	Bond Future	5519	6	6	6	0.00
17/02/2016	2040 On 05-May-16	9.51	Put	Bond Future	5394	6	5	6	0.00
17/02/2016	2040 On 04-August-16			Bond Future	10.01	90.8064	91.1759	90.8064	0.00
17/02/2016	2040 On 04-August-16	9.50	Call	Bond Future	2628	3	3	3	0.00
17/02/2016	2040 On 04-August-16	9.51	Call	Bond Future	2659	3	3	3	0.00
17/02/2016	2040 On 04-August-16	9.49	Call	Bond Future	2598	2	3	2	0.00
17/02/2016	2040 On 04-August-16	9.51	Put	Bond Future	6965	7	7	7	0.00
17/02/2016	2040 On 04-August-16	9.50	Put	Bond Future	7024	7	7	7	0.00
17/02/2016	2040 On 04-August-16	9.49	Put	Bond Future	7084	7	7	7	0.00
17/02/2016	2044 On 05-May-16			Bond Future	9.97	90.6390	91.0028	90.6390	20,978.00
17/02/2016	2044 On 05-May-16	9.00	Call	Bond Future	546	1	1	1	0.00
17/02/2016	2044 On 05-May-16	9.01	Call	Bond Future	558	1	1	1	0.00
17/02/2016	2044 On 05-May-16	8.99	Call	Bond Future	533	0	1	0	0.00
17/02/2016	2044 On 05-May-16	9.01	Put	Bond Future	9301	10	9	10	0.00
17/02/2016	2044 On 05-May-16	8.99	Put	Bond Future	9474	10	9	10	0.00
17/02/2016	2044 On 05-May-16	9.00	Put	Bond Future	9387	10	9	10	0.00
17/02/2016	2044 On 04-August-16			Bond Future	10.03	88.0025	88.3726	88.0025	0.00
17/02/2016	2044 On 04-August-16	9.51	Call	Bond Future	2626	3	3	3	0.00
17/02/2016	2044 On 04-August-16	9.50	Call	Bond Future	2596	2	3	2	0.00
17/02/2016	2044 On 04-August-16	9.49	Call	Bond Future	2566	2	3	2	0.00
17/02/2016	2044 On 04-August-16	9.50	Put	Bond Future	7178	7	7	7	0.00
17/02/2016	2044 On 04-August-16	9.51	Put	Bond Future	7117	7	7	7	0.00
17/02/2016	2044 On 04-August-16	9.49	Put	Bond Future	7238	7	7	7	0.00
17/02/2016	2044 On 03-November-16			Bond Future	10.07	89.7309	90.1059	89.7309	0.00
17/02/2016	2044 On 03-November-16	10.42	Call	Bond Future	6940	7	7	7	0.00
17/02/2016	2044 On 03-November-16	10.43	Call	Bond Future	6985	7	7	7	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
17/02/2016	2044 On 03-November-16	10.41	Call	Bond Future	6894	7	7	7	0.00
17/02/2016	2044 On 03-November-16	10.43	Put	Bond Future	4133	4	4	4	0.00
17/02/2016	2044 On 03-November-16	10.42	Put	Bond Future	4166	4	4	4	0.00
17/02/2016	2044 On 03-November-16	10.41	Put	Bond Future	4199	4	4	4	0.00
17/02/2016	2046 On 05-May-16			Bond Future	127.60	127.3694	127.6018	127.3694	12,914.00
17/02/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
17/02/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
17/02/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
17/02/2016	2046 On 05-May-16	129.99	Put	Bond Future	2388	3	2	3	0.00
17/02/2016	2046 On 05-May-16	130.00	Put	Bond Future	2398	3	2	3	0.00
17/02/2016	2046 On 05-May-16	130.01	Put	Bond Future	2408	3	2	3	0.00
17/02/2016	2046 On 04-August-16			Bond Future	130.07	129.8358	130.0718	129.8358	0.00
17/02/2016	2046 On 04-August-16	129.00	Call	Bond Future	1072	1	1	1	0.00
17/02/2016	2046 On 04-August-16	129.01	Call	Bond Future	1062	1	1	1	0.00
17/02/2016	2046 On 04-August-16	129.02	Call	Bond Future	1052	1	1	1	0.00
17/02/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
17/02/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
17/02/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
17/02/2016	2050 On 05-May-16			Bond Future	137.49	137.5382	137.4914	137.5382	16,610.00
17/02/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
17/02/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
17/02/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
17/02/2016	2050 On 05-May-16	138.00	Put	Bond Future	509	0	1	0	0.00
17/02/2016	2050 On 05-May-16	138.01	Put	Bond Future	519	0	1	0	0.00
17/02/2016	2050 On 05-May-16	137.99	Put	Bond Future	499	0	0	0	0.00
17/02/2016	2050 On 04-August-16			Bond Future	138.58	138.6335	138.5848	138.6335	0.00
17/02/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
17/02/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
17/02/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
17/02/2016	2050 On 04-August-16	139.14	Put	Bond Future	555	1	1	1	0.00
17/02/2016	2050 On 04-August-16	139.13	Put	Bond Future	545	0	1	0	0.00
17/02/2016	2050 On 04-August-16	139.12	Put	Bond Future	535	0	1	0	0.00

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17/02/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	AL37 On 05-May-16			Index Future	471.95	472.1110	471.9510	472.1110	2.00
17/02/2016	AL37 On 04-August-16			Index Future	480.95	481.1150	480.9510	481.1150	0.00
17/02/2016	AL7T On 05-May-16			Index Future	544.55	544.3080	544.5530	544.3080	0.00
17/02/2016	AL7T On 04-August-16			Index Future	554.94	554.6890	554.9380	554.6890	0.00
17/02/2016	ALBI On 05-May-16			Index Future	493.78	493.0130	493.7830	493.0130	510.00
17/02/2016	ALBI On 04-August-16			Index Future	503.20	502.4160	503.1990	502.4160	139.00
17/02/2016	ALBI On 03-November-16			Index Future	513.16	512.3750	513.1620	512.3750	0.00
17/02/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C044 On 31-January-44			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
17/02/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/02/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C303 On 14-August-15			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
17/02/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2016	EL28 On 05-May-16			Bond Future	126.42	126.4603	126.4202	126.4603	0.00
17/02/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
17/02/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
17/02/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
17/02/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2590	3	3	3	0.00
17/02/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2580	3	3	3	0.00
17/02/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2570	3	3	3	0.00
17/02/2016	EL28 On 04-August-16			Bond Future	128.87	128.9091	128.8674	128.9091	0.00
17/02/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2007	2	2	2	0.00
17/02/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1997	2	2	2	0.00
17/02/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1987	2	2	2	0.00
17/02/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
17/02/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
17/02/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
17/02/2016	ES33 On 05-May-16			Bond Future	10.67	76.0386	76.2858	76.0386	8,776.00
17/02/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
17/02/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
17/02/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
17/02/2016	ES33 On 05-May-16	9.99	Put	Bond Future	4505	5	5	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
17/02/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4436	5	4	5	0.00
17/02/2016	ES33 On 05-May-16	10.01	Put	Bond Future	4367	5	4	5	0.00
17/02/2016	ES33 On 04-August-16			Bond Future	10.76	77.5049	77.7564	77.5049	0.00
17/02/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
17/02/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
17/02/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
17/02/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3339	4	3	4	0.00
17/02/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3206	3	3	3	0.00
17/02/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3273	4	3	4	0.00
17/02/2016	ES33 On 03-November-16			Bond Future	10.84	75.2326	75.4869	75.2326	0.00
17/02/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2800	3	3	3	0.00
17/02/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2684	2	3	2	0.00
17/02/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2742	2	3	2	0.00
17/02/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
17/02/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
17/02/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
17/02/2016	ES42 On 05-May-16			Bond Future	10.81	80.0922	80.3713	80.0922	7,250.00
17/02/2016	GOVI On 05-May-16			GOVI	492.80	492.0930	492.7960	492.0930	484.00
17/02/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
17/02/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
17/02/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
17/02/2016	GOVI On 05-May-16	517.99	Put	GOVI	251940	26	25	26	0.00
17/02/2016	GOVI On 05-May-16	518.00	Put	GOVI	252040	26	25	26	0.00
17/02/2016	GOVI On 05-May-16	518.01	Put	GOVI	252140	26	25	26	0.00
17/02/2016	GOVI On 04-August-16			GOVI	502.19	501.4780	502.1930	501.4780	26.00
17/02/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
17/02/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
17/02/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
17/02/2016	GOVI On 04-August-16	521.01	Put	GOVI	188170	20	19	20	0.00
17/02/2016	GOVI On 04-August-16	520.99	Put	GOVI	187970	20	19	20	0.00
17/02/2016	GOVI On 04-August-16	521.00	Put	GOVI	188070	20	19	20	0.00
17/02/2016	GOVI On 03-November-16			GOVI	512.14	511.4190	512.1360	511.4190	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
17/02/2016	GOVI On 03-November-16	476.11	Call	GOVI	360260	35	36	35	0.00
17/02/2016	GOVI On 03-November-16	476.12	Call	GOVI	360160	35	36	35	0.00
17/02/2016	GOVI On 03-November-16	476.13	Call	GOVI	360060	35	36	35	0.00
17/02/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
17/02/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
17/02/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
17/02/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/02/2016	IGOV On 05-May-16			Index Future	237.15	236.9040	237.1470	236.9040	975.00
17/02/2016	IGOV On 04-August-16			Index Future	241.69	241.4410	241.6880	241.4410	81.00
17/02/2016	IGOV On 03-November-16			Index Future	246.49	246.2460	246.4920	246.2460	0.00
17/02/2016	ILBI On 05-May-16			Index Future	642.55	642.0570	642.5530	642.0570	0.00
17/02/2016	ILBI On 04-August-16			Index Future	654.50	653.9950	654.4990	653.9950	157.00
17/02/2016	IS01 On 19-December-16			Interest Rate Swap	100.13	100.1144	100.1337	100.1144	0.00
17/02/2016	IS01 On 16-March-17			Interest Rate Swap	100.17	100.1499	100.1713	100.1499	0.00
17/02/2016	IS02 On 18-December-17			Interest Rate Swap	100.54	100.4895	100.5413	100.4895	0.00
17/02/2016	IS02 On 16-March-18			Interest Rate Swap	100.01	99.9442	100.0057	99.9442	0.00
17/02/2016	IS05 On 17-December-20			Interest Rate Swap	100.72	100.6237	100.7178	100.6237	0.00
17/02/2016	IS05 On 16-March-21			Interest Rate Swap	100.24	100.1397	100.2384	100.1397	0.00
17/02/2016	IS10 On 17-December-25			Interest Rate Swap	102.87	102.7203	102.8735	102.7203	0.00
17/02/2016	IS10 On 16-March-26			Interest Rate Swap	100.12	99.9596	100.1237	99.9596	0.00
17/02/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/02/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
17/02/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
17/02/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
17/02/2016	JBAF On 17-February-16			Jibar Tradeable Future	6.98	93.0200	93.0200	93.0200	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
17/02/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
17/02/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.19	92.8100	92.8100	92.8100	0.00
17/02/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.23	92.7700	92.7700	92.7700	0.00
17/02/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.6700	92.6200	92.6700	0.00
17/02/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.43	92.6300	92.5700	92.6300	0.00
17/02/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.60	92.4800	92.4000	92.4800	0.00
17/02/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.80	92.3000	92.2000	92.3000	0.00
17/02/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.97	92.1500	92.0300	92.1500	0.00
17/02/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.08	92.0300	91.9200	92.0300	0.00
17/02/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.23	91.9100	91.7700	91.9100	0.00
17/02/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.29	91.8100	91.7100	91.8100	0.00
17/02/2016	R023 On 05-May-16			Bond Future	9.08	94.9029	94.8660	94.9029	9,781.00
17/02/2016	R023 On 05-May-16	8.25	Call	Bond Future	318	0	0	0	0.00
17/02/2016	R023 On 05-May-16	8.26	Call	Bond Future	326	0	0	0	0.00
17/02/2016	R023 On 05-May-16	8.24	Call	Bond Future	311	0	0	0	0.00
17/02/2016	R023 On 05-May-16	8.25	Put	Bond Future	4377	4	4	4	0.00
17/02/2016	R023 On 05-May-16	8.26	Put	Bond Future	4335	4	4	4	0.00
17/02/2016	R023 On 05-May-16	8.24	Put	Bond Future	4421	4	4	4	0.00
17/02/2016	R023 On 04-August-16			Bond Future	9.14	96.7326	96.6943	96.7326	0.00
17/02/2016	R023 On 04-August-16	8.24	Call	Bond Future	709	1	1	1	0.00
17/02/2016	R023 On 04-August-16	8.25	Call	Bond Future	719	1	1	1	0.00
17/02/2016	R023 On 04-August-16	8.26	Call	Bond Future	731	1	1	1	0.00
17/02/2016	R023 On 04-August-16	8.25	Put	Bond Future	4959	5	5	5	0.00
17/02/2016	R023 On 04-August-16	8.26	Put	Bond Future	4921	5	5	5	0.00
17/02/2016	R023 On 04-August-16	8.24	Put	Bond Future	4997	5	5	5	0.00
17/02/2016	R023 On 03-November-16			Bond Future	9.19	94.6987	94.6570	94.6987	0.00
17/02/2016	R023 On 03-November-16	9.73	Call	Bond Future	4118	4	4	4	0.00
17/02/2016	R023 On 03-November-16	9.74	Call	Bond Future	4147	4	4	4	0.00
17/02/2016	R023 On 03-November-16	9.75	Call	Bond Future	4175	4	4	4	0.00
17/02/2016	R023 On 03-November-16	9.74	Put	Bond Future	1726	2	2	2	0.00
17/02/2016	R023 On 03-November-16	9.75	Put	Bond Future	1711	2	2	2	0.00
17/02/2016	R023 On 03-November-16	9.73	Put	Bond Future	1742	2	2	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
17/02/2016	R035 On 05-May-16			Bond Future	9.79	93.6169	93.8812	93.6169	4,019.00
17/02/2016	R035 On 05-May-16	10.35	Call	Bond Future	4295	4	4	4	0.00
17/02/2016	R035 On 05-May-16	10.37	Call	Bond Future	4444	4	4	4	0.00
17/02/2016	R035 On 05-May-16	10.36	Call	Bond Future	4370	4	4	4	0.00
17/02/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
17/02/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
17/02/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
17/02/2016	R035 On 04-August-16			Bond Future	9.85	95.4219	95.6906	95.4219	0.00
17/02/2016	R035 On 04-August-16	10.37	Call	Bond Future	3976	4	4	4	0.00
17/02/2016	R035 On 04-August-16	10.36	Call	Bond Future	3903	4	4	4	0.00
17/02/2016	R035 On 04-August-16	10.35	Call	Bond Future	3829	4	4	4	0.00
17/02/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
17/02/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
17/02/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
17/02/2016	R186 On 05-May-16			Bond Future	9.19	112.7331	112.8219	112.7331	58,128.00
17/02/2016	R186 On 05-May-16	8.34	Call	Bond Future	487	0	0	0	0.00
17/02/2016	R186 On 05-May-16	9.25	Call	Bond Future	2658	3	3	3	180.00
17/02/2016	R186 On 05-May-16	9.89	Call	Bond Future	5597	6	6	6	0.00
17/02/2016	R186 On 05-May-16	8.35	Call	Bond Future	499	1	0	1	0.00
17/02/2016	R186 On 05-May-16	8.33	Call	Bond Future	475	0	0	0	0.00
17/02/2016	R186 On 05-May-16	9.96	Call	Bond Future	5970	6	6	6	0.00
17/02/2016	R186 On 05-May-16	9.86	Call	Bond Future	5440	5	5	5	0.00
17/02/2016	R186 On 05-May-16	8.75	Call	Bond Future	1171	1	1	1	180.00
17/02/2016	R186 On 05-May-16	7.56	Call	Bond Future	54	0	0	0	0.00
17/02/2016	R186 On 05-May-16	8.85	Call	Bond Future	1407	1	1	1	0.00
17/02/2016	R186 On 05-May-16	8.33	Put	Bond Future	6775	7	7	7	0.00
17/02/2016	R186 On 05-May-16	9.89	Put	Bond Future	752	1	1	1	180.00
17/02/2016	R186 On 05-May-16	9.96	Put	Bond Future	660	1	1	1	5,000.00
17/02/2016	R186 On 05-May-16	9.86	Put	Bond Future	795	1	1	1	5,000.00
17/02/2016	R186 On 05-May-16	7.56	Put	Bond Future	12459	13	12	13	0.00
17/02/2016	R186 On 05-May-16	8.35	Put	Bond Future	6646	7	7	7	0.00
17/02/2016	R186 On 05-May-16	8.34	Put	Bond Future	6710	7	7	7	0.00
17/02/2016	R186 On 05-May-16	8.85	Put	Bond Future	3819	4	4	4	5,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2016	R186 On 05-May-16	8.75	Put	Bond Future	4316	4	4	4	1,900.00
17/02/2016	R186 On 05-May-16	9.25	Put	Bond Future	2198	2	2	2	0.00
17/02/2016	R186 On 04-August-16			Bond Future	9.24	109.6022	109.6919	109.6022	0.00
17/02/2016	R186 On 04-August-16	8.51	Call	Bond Future	1439	1	1	1	0.00
17/02/2016	R186 On 04-August-16	8.49	Call	Bond Future	1400	1	1	1	0.00
17/02/2016	R186 On 04-August-16	8.50	Call	Bond Future	1419	1	1	1	0.00
17/02/2016	R186 On 04-August-16	8.49	Put	Bond Future	6794	7	7	7	0.00
17/02/2016	R186 On 04-August-16	8.50	Put	Bond Future	6739	7	7	7	0.00
17/02/2016	R186 On 04-August-16	8.51	Put	Bond Future	6685	7	7	7	0.00
17/02/2016	R197 On 05-May-16			Bond Future	294.04	293.5723	294.0414	293.5723	1,426.00
17/02/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
17/02/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
17/02/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
17/02/2016	R197 On 05-May-16	300.00	Put	Bond Future	5959	6	6	6	0.00
17/02/2016	R197 On 05-May-16	300.01	Put	Bond Future	5969	6	6	6	0.00
17/02/2016	R197 On 05-May-16	299.99	Put	Bond Future	5949	6	6	6	0.00
17/02/2016	R197 On 04-August-16			Bond Future	293.24	292.7637	293.2398	292.7637	0.00
17/02/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
17/02/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
17/02/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
17/02/2016	R197 On 04-August-16	293.96	Put	Bond Future	720	1	1	1	0.00
17/02/2016	R197 On 04-August-16	293.97	Put	Bond Future	730	1	1	1	0.00
17/02/2016	R197 On 04-August-16	293.98	Put	Bond Future	740	1	1	1	0.00
17/02/2016	R202 On 05-May-16			Bond Future	240.68	240.1080	240.6845	240.1080	43,502.00
17/02/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
17/02/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
17/02/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
17/02/2016	R202 On 05-May-16	247.00	Put	Bond Future	6316	7	6	7	0.00
17/02/2016	R202 On 05-May-16	247.01	Put	Bond Future	6326	7	6	7	0.00
17/02/2016	R202 On 05-May-16	246.99	Put	Bond Future	6306	7	6	7	0.00
17/02/2016	R202 On 04-August-16			Bond Future	241.89	241.3083	241.8943	241.3083	0.00
17/02/2016	R202 On 04-August-16	243.26	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2016	R202 On 04-August-16	243.25	Call	Bond Future	0	0	0	0	0.00
17/02/2016	R202 On 04-August-16	243.24	Call	Bond Future	0	0	0	0	0.00
17/02/2016	R202 On 04-August-16	243.25	Put	Bond Future	1356	2	1	2	0.00
17/02/2016	R202 On 04-August-16	243.24	Put	Bond Future	1346	2	1	2	0.00
17/02/2016	R202 On 04-August-16	243.26	Put	Bond Future	1366	2	1	2	0.00
17/02/2016	R203 On 05-May-16			Bond Future	8.10	101.4394	101.4302	101.4394	54,204.00
17/02/2016	R203 On 05-May-16	7.26	Call	Bond Future	50	0	0	0	0.00
17/02/2016	R203 On 05-May-16	7.24	Call	Bond Future	47	0	0	0	0.00
17/02/2016	R203 On 05-May-16	7.25	Call	Bond Future	49	0	0	0	0.00
17/02/2016	R203 On 05-May-16	7.24	Put	Bond Future	1132	1	1	1	0.00
17/02/2016	R203 On 05-May-16	7.26	Put	Bond Future	1110	1	1	1	0.00
17/02/2016	R203 On 05-May-16	7.25	Put	Bond Future	1121	1	1	1	0.00
17/02/2016	R203 On 04-August-16			Bond Future	8.17	103.3955	103.3854	103.3955	0.00
17/02/2016	R203 On 04-August-16	7.24	Call	Bond Future	106	0	0	0	0.00
17/02/2016	R203 On 04-August-16	7.26	Call	Bond Future	110	0	0	0	0.00
17/02/2016	R203 On 04-August-16	7.25	Call	Bond Future	108	0	0	0	0.00
17/02/2016	R203 On 04-August-16	7.25	Put	Bond Future	1066	1	1	1	0.00
17/02/2016	R203 On 04-August-16	7.26	Put	Bond Future	1058	1	1	1	0.00
17/02/2016	R203 On 04-August-16	7.24	Put	Bond Future	1074	1	1	1	0.00
17/02/2016	R203 On 03-November-16			Bond Future	8.22	101.2520	101.2389	101.2520	0.00
17/02/2016	R203 On 03-November-16	8.84	Call	Bond Future	745	1	1	1	0.00
17/02/2016	R203 On 03-November-16	8.86	Call	Bond Future	756	1	1	1	0.00
17/02/2016	R203 On 03-November-16	8.85	Call	Bond Future	751	1	1	1	0.00
17/02/2016	R203 On 03-November-16	8.84	Put	Bond Future	244	0	0	0	0.00
17/02/2016	R203 On 03-November-16	8.86	Put	Bond Future	240	0	0	0	0.00
17/02/2016	R203 On 03-November-16	8.85	Put	Bond Future	242	0	0	0	0.00
17/02/2016	R204 On 05-May-16			Bond Future	8.49	101.9615	101.9321	101.9615	33,079.00
17/02/2016	R204 On 05-May-16	7.76	Call	Bond Future	151	0	0	0	0.00
17/02/2016	R204 On 05-May-16	7.75	Call	Bond Future	147	0	0	0	0.00
17/02/2016	R204 On 05-May-16	7.74	Call	Bond Future	143	0	0	0	0.00
17/02/2016	R204 On 05-May-16	7.75	Put	Bond Future	1865	2	2	2	0.00
17/02/2016	R204 On 05-May-16	7.76	Put	Bond Future	1846	2	2	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
17/02/2016	R204 On 05-May-16	7.74	Put	Bond Future	1885	2	2	2	0.00
17/02/2016	R204 On 04-August-16			Bond Future	8.58	99.8858	99.8552	99.8858	0.00
17/02/2016	R204 On 04-August-16	7.74	Call	Bond Future	279	0	0	0	0.00
17/02/2016	R204 On 04-August-16	7.75	Call	Bond Future	284	0	0	0	0.00
17/02/2016	R204 On 04-August-16	7.76	Call	Bond Future	289	0	0	0	0.00
17/02/2016	R204 On 04-August-16	7.75	Put	Bond Future	2037	2	2	2	0.00
17/02/2016	R204 On 04-August-16	7.76	Put	Bond Future	2021	2	2	2	0.00
17/02/2016	R204 On 04-August-16	7.74	Put	Bond Future	2054	2	2	2	0.00
17/02/2016	R204 On 03-November-16			Bond Future	8.65	101.8469	101.8130	101.8469	0.00
17/02/2016	R204 On 03-November-16	9.21	Call	Bond Future	1703	2	2	2	0.00
17/02/2016	R204 On 03-November-16	9.23	Call	Bond Future	1728	2	2	2	0.00
17/02/2016	R204 On 03-November-16	9.22	Call	Bond Future	1715	2	2	2	0.00
17/02/2016	R204 On 03-November-16	9.22	Put	Bond Future	647	1	1	1	0.00
17/02/2016	R204 On 03-November-16	9.21	Put	Bond Future	653	1	1	1	0.00
17/02/2016	R204 On 03-November-16	9.23	Put	Bond Future	641	1	1	1	0.00
17/02/2016	R207 On 05-May-16			Bond Future	8.71	97.8080	97.7858	97.8080	42,204.00
17/02/2016	R207 On 05-May-16	7.56	Call	Bond Future	69	0	0	0	43.00
17/02/2016	R207 On 05-May-16	7.85	Call	Bond Future	156	0	0	0	0.00
17/02/2016	R207 On 05-May-16	7.86	Call	Bond Future	161	0	0	0	0.00
17/02/2016	R207 On 05-May-16	7.84	Call	Bond Future	152	0	0	0	0.00
17/02/2016	R207 On 05-May-16	7.85	Put	Bond Future	2778	3	3	3	0.00
17/02/2016	R207 On 05-May-16	7.86	Put	Bond Future	2751	3	3	3	0.00
17/02/2016	R207 On 05-May-16	7.84	Put	Bond Future	2805	3	3	3	0.00
17/02/2016	R207 On 05-May-16	7.56	Put	Bond Future	3598	4	4	4	0.00
17/02/2016	R207 On 04-August-16			Bond Future	8.79	96.0493	96.0259	96.0493	0.00
17/02/2016	R207 On 04-August-16	8.00	Call	Bond Future	440	0	0	0	0.00
17/02/2016	R207 On 04-August-16	7.99	Call	Bond Future	434	0	0	0	0.00
17/02/2016	R207 On 04-August-16	8.01	Call	Bond Future	448	0	0	0	0.00
17/02/2016	R207 On 04-August-16	7.99	Put	Bond Future	2729	3	3	3	0.00
17/02/2016	R207 On 04-August-16	8.01	Put	Bond Future	2685	3	3	3	0.00
17/02/2016	R207 On 04-August-16	8.00	Put	Bond Future	2707	3	3	3	0.00
17/02/2016	R208 On 05-May-16			Bond Future	8.87	92.5031	92.4748	92.5031	45,535.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2016	R208 On 05-May-16	7.99	Call	Bond Future	196	0	0	0	0.00
17/02/2016	R208 On 05-May-16	8.01	Call	Bond Future	207	0	0	0	0.00
17/02/2016	R208 On 05-May-16	8.00	Call	Bond Future	201	0	0	0	0.00
17/02/2016	R208 On 05-May-16	8.00	Put	Bond Future	3475	3	3	3	0.00
17/02/2016	R208 On 05-May-16	8.01	Put	Bond Future	3441	3	3	3	0.00
17/02/2016	R208 On 05-May-16	7.99	Put	Bond Future	3508	3	4	3	0.00
17/02/2016	R208 On 04-August-16			Bond Future	8.94	94.2870	94.2574	94.2870	0.00
17/02/2016	R208 On 04-August-16	7.99	Call	Bond Future	459	0	0	0	0.00
17/02/2016	R208 On 04-August-16	8.00	Call	Bond Future	467	0	0	0	0.00
17/02/2016	R208 On 04-August-16	8.01	Call	Bond Future	474	0	0	0	0.00
17/02/2016	R208 On 04-August-16	7.99	Put	Bond Future	3894	4	4	4	0.00
17/02/2016	R208 On 04-August-16	8.00	Put	Bond Future	3864	4	4	4	0.00
17/02/2016	R208 On 04-August-16	8.01	Put	Bond Future	3835	4	4	4	0.00
17/02/2016	R208 On 03-November-16			Bond Future	9.00	92.7343	92.7016	92.7343	0.00
17/02/2016	R208 On 03-November-16	9.57	Call	Bond Future	3108	3	3	3	0.00
17/02/2016	R208 On 03-November-16	9.59	Call	Bond Future	3152	3	3	3	0.00
17/02/2016	R208 On 03-November-16	9.58	Call	Bond Future	3130	3	3	3	0.00
17/02/2016	R208 On 03-November-16	9.57	Put	Bond Future	1193	1	1	1	0.00
17/02/2016	R208 On 03-November-16	9.58	Put	Bond Future	1181	1	1	1	0.00
17/02/2016	R208 On 03-November-16	9.59	Put	Bond Future	1170	1	1	1	0.00
17/02/2016	R209 On 05-May-16			Bond Future	9.73	70.0615	70.3122	70.0615	31,955.00
17/02/2016	R209 On 05-May-16	9.00	Call	Bond Future	679	1	1	1	6,700.00
17/02/2016	R209 On 05-May-16	8.25	Call	Bond Future	105	0	0	0	6,700.00
17/02/2016	R209 On 05-May-16	8.99	Call	Bond Future	666	1	1	1	0.00
17/02/2016	R209 On 05-May-16	9.01	Call	Bond Future	694	1	1	1	0.00
17/02/2016	R209 On 05-May-16	9.01	Put	Bond Future	5728	6	6	6	0.00
17/02/2016	R209 On 05-May-16	9.00	Put	Bond Future	5787	6	6	6	0.00
17/02/2016	R209 On 05-May-16	8.25	Put	Bond Future	11078	11	11	11	0.00
17/02/2016	R209 On 05-May-16	8.99	Put	Bond Future	5847	6	6	6	0.00
17/02/2016	R209 On 04-August-16			Bond Future	9.78	71.4126	71.6676	71.4126	0.00
17/02/2016	R209 On 04-August-16	10.60	Call	Bond Future	6542	6	7	6	6,000.00
17/02/2016	R209 On 04-August-16	9.24	Call	Bond Future	1931	2	2	2	0.00
17/02/2016	R209 On 04-August-16	9.26	Call	Bond Future	1978	2	2	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
17/02/2016	R209 On 04-August-16	9.25	Call	Bond Future	1954	2	2	2	0.00
17/02/2016	R209 On 04-August-16	9.60	Call	Bond Future	2877	3	3	3	6,000.00
17/02/2016	R209 On 04-August-16	9.26	Put	Bond Future	5539	6	6	6	0.00
17/02/2016	R209 On 04-August-16	10.60	Put	Bond Future	1473	2	1	2	0.00
17/02/2016	R209 On 04-August-16	9.24	Put	Bond Future	5634	6	6	6	0.00
17/02/2016	R209 On 04-August-16	9.25	Put	Bond Future	5586	6	6	6	0.00
17/02/2016	R209 On 04-August-16	9.60	Put	Bond Future	4087	4	4	4	0.00
17/02/2016	R209 On 03-November-16			Bond Future	9.83	69.6631	69.9212	69.6631	0.00
17/02/2016	R209 On 03-November-16	10.24	Call	Bond Future	5630	5	6	5	0.00
17/02/2016	R209 On 03-November-16	10.26	Call	Bond Future	5704	6	6	6	0.00
17/02/2016	R209 On 03-November-16	10.25	Call	Bond Future	5667	6	6	6	0.00
17/02/2016	R209 On 03-November-16	10.25	Put	Bond Future	2994	3	3	3	0.00
17/02/2016	R209 On 03-November-16	10.26	Put	Bond Future	2970	3	3	3	0.00
17/02/2016	R209 On 03-November-16	10.24	Put	Bond Future	3019	3	3	3	0.00
17/02/2016	R210 On 05-May-16			Bond Future	180.78	180.8442	180.7797	180.8442	1,554.00
17/02/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
17/02/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
17/02/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
17/02/2016	R210 On 05-May-16	185.00	Put	Bond Future	4220	4	4	4	0.00
17/02/2016	R210 On 05-May-16	185.01	Put	Bond Future	4230	4	4	4	0.00
17/02/2016	R210 On 05-May-16	184.99	Put	Bond Future	4210	4	4	4	0.00
17/02/2016	R210 On 04-August-16			Bond Future	184.28	184.3460	184.2790	184.3460	0.00
17/02/2016	R210 On 04-August-16	181.51	Call	Bond Future	2769	3	3	3	0.00
17/02/2016	R210 On 04-August-16	181.50	Call	Bond Future	2779	3	3	3	0.00
17/02/2016	R210 On 04-August-16	181.52	Call	Bond Future	2759	3	3	3	0.00
17/02/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
17/02/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
17/02/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
17/02/2016	R211 On 05-May-16			Bond Future	137.20	137.2478	137.1955	137.2478	57.00
17/02/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
17/02/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
17/02/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2016	R211 On 05-May-16	138.99	Put	Bond Future	1795	2	2	2	0.00
17/02/2016	R211 On 05-May-16	139.00	Put	Bond Future	1805	2	2	2	0.00
17/02/2016	R211 On 05-May-16	139.01	Put	Bond Future	1815	2	2	2	0.00
17/02/2016	R211 On 04-August-16			Bond Future	138.11	138.1682	138.1139	138.1682	0.00
17/02/2016	R211 On 04-August-16	137.09	Call	Bond Future	1024	1	1	1	0.00
17/02/2016	R211 On 04-August-16	137.07	Call	Bond Future	1044	1	1	1	0.00
17/02/2016	R211 On 04-August-16	137.08	Call	Bond Future	1034	1	1	1	0.00
17/02/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
17/02/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
17/02/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
17/02/2016	R212 On 05-May-16			Bond Future	142.60	142.6533	142.6028	142.6533	3,830.00
17/02/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
17/02/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
17/02/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
17/02/2016	R212 On 05-May-16	145.00	Put	Bond Future	2397	2	2	2	0.00
17/02/2016	R212 On 05-May-16	145.01	Put	Bond Future	2407	2	2	2	0.00
17/02/2016	R212 On 05-May-16	144.99	Put	Bond Future	2387	2	2	2	0.00
17/02/2016	R212 On 04-August-16			Bond Future	143.46	143.5087	143.4563	143.5087	0.00
17/02/2016	R212 On 04-August-16	142.44	Call	Bond Future	1016	1	1	1	0.00
17/02/2016	R212 On 04-August-16	142.43	Call	Bond Future	1026	1	1	1	0.00
17/02/2016	R212 On 04-August-16	142.42	Call	Bond Future	1036	1	1	1	0.00
17/02/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
17/02/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
17/02/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
17/02/2016	R213 On 05-May-16			Bond Future	9.62	80.7279	80.8787	80.7279	47,717.00
17/02/2016	R213 On 05-May-16	8.74	Call	Bond Future	479	0	0	0	0.00
17/02/2016	R213 On 05-May-16	8.76	Call	Bond Future	502	0	1	0	0.00
17/02/2016	R213 On 05-May-16	8.75	Call	Bond Future	490	0	0	0	0.00
17/02/2016	R213 On 05-May-16	8.75	Put	Bond Future	6584	7	7	7	0.00
17/02/2016	R213 On 05-May-16	8.74	Put	Bond Future	6647	7	7	7	0.00
17/02/2016	R213 On 05-May-16	8.76	Put	Bond Future	6522	7	7	7	0.00
17/02/2016	R213 On 04-August-16			Bond Future	9.67	82.2843	82.4376	82.2843	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
17/02/2016	R213 On 04-August-16	9.01	Call	Bond Future	1637	2	2	2	0.00
17/02/2016	R213 On 04-August-16	8.99	Call	Bond Future	1595	2	2	2	0.00
17/02/2016	R213 On 04-August-16	9.00	Call	Bond Future	1616	2	2	2	0.00
17/02/2016	R213 On 04-August-16	8.99	Put	Bond Future	6271	6	6	6	0.00
17/02/2016	R213 On 04-August-16	9.01	Put	Bond Future	6170	6	6	6	0.00
17/02/2016	R213 On 04-August-16	9.00	Put	Bond Future	6221	6	6	6	0.00
17/02/2016	R213 On 03-November-16			Bond Future	9.72	80.3473	80.5013	80.3473	0.00
17/02/2016	R213 On 03-November-16	10.20	Call	Bond Future	5803	6	6	6	0.00
17/02/2016	R213 On 03-November-16	10.19	Call	Bond Future	5765	6	6	6	0.00
17/02/2016	R213 On 03-November-16	10.18	Call	Bond Future	5728	6	6	6	0.00
17/02/2016	R213 On 03-November-16	10.19	Put	Bond Future	2823	3	3	3	0.00
17/02/2016	R213 On 03-November-16	10.20	Put	Bond Future	2799	3	3	3	0.00
17/02/2016	R213 On 03-November-16	10.18	Put	Bond Future	2847	3	3	3	0.00
17/02/2016	R214 On 05-May-16			Bond Future	9.84	70.1601	70.4185	70.1601	31,399.00
17/02/2016	R214 On 05-May-16	8.99	Call	Bond Future	552	1	1	1	0.00
17/02/2016	R214 On 05-May-16	9.01	Call	Bond Future	577	1	1	1	0.00
17/02/2016	R214 On 05-May-16	9.00	Call	Bond Future	564	1	1	1	0.00
17/02/2016	R214 On 05-May-16	9.30	Call	Bond Future	1046	1	1	1	0.00
17/02/2016	R214 On 05-May-16	9.01	Put	Bond Future	6678	7	7	7	0.00
17/02/2016	R214 On 05-May-16	9.00	Put	Bond Future	6744	7	7	7	0.00
17/02/2016	R214 On 05-May-16	8.99	Put	Bond Future	6810	7	7	7	0.00
17/02/2016	R214 On 05-May-16	9.30	Put	Bond Future	4925	5	5	5	0.00
17/02/2016	R214 On 04-August-16			Bond Future	9.89	71.5129	71.7756	71.5129	0.00
17/02/2016	R214 On 04-August-16	9.30	Call	Bond Future	1910	2	2	2	1,300.00
17/02/2016	R214 On 04-August-16	11.30	Call	Bond Future	9323	9	9	9	6,300.00
17/02/2016	R214 On 04-August-16	9.24	Call	Bond Future	1774	2	2	2	0.00
17/02/2016	R214 On 04-August-16	9.26	Call	Bond Future	1819	2	2	2	0.00
17/02/2016	R214 On 04-August-16	9.25	Call	Bond Future	1796	2	2	2	0.00
17/02/2016	R214 On 04-August-16	8.55	Call	Bond Future	666	1	1	1	1,300.00
17/02/2016	R214 On 04-August-16	10.30	Call	Bond Future	5072	5	5	5	6,300.00
17/02/2016	R214 On 04-August-16	9.26	Put	Bond Future	6339	7	6	7	0.00
17/02/2016	R214 On 04-August-16	9.24	Put	Bond Future	6445	7	6	7	0.00
17/02/2016	R214 On 04-August-16	9.30	Put	Bond Future	6131	6	6	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
17/02/2016	R214 On 04-August-16	11.30	Put	Bond Future	798	1	1	1	0.00
17/02/2016	R214 On 04-August-16	10.30	Put	Bond Future	2408	3	2	3	0.00
17/02/2016	R214 On 04-August-16	9.25	Put	Bond Future	6392	7	6	7	0.00
17/02/2016	R214 On 04-August-16	8.55	Put	Bond Future	10856	11	11	11	0.00
17/02/2016	R214 On 03-November-16			Bond Future	9.94	69.6182	69.8842	69.6182	0.00
17/02/2016	R214 On 03-November-16	10.33	Call	Bond Future	5773	6	6	6	0.00
17/02/2016	R214 On 03-November-16	10.35	Call	Bond Future	5848	6	6	6	0.00
17/02/2016	R214 On 03-November-16	10.34	Call	Bond Future	5811	6	6	6	0.00
17/02/2016	R214 On 03-November-16	10.33	Put	Bond Future	3237	3	3	3	0.00
17/02/2016	R214 On 03-November-16	10.34	Put	Bond Future	3211	3	3	3	0.00
17/02/2016	R214 On 03-November-16	10.35	Put	Bond Future	3186	3	3	3	0.00
17/02/2016	R248 On 05-May-16			Bond Future	9.95	89.7913	90.1617	89.7913	63,832.00
17/02/2016	R248 On 05-May-16	9.01	Call	Bond Future	582	1	1	1	0.00
17/02/2016	R248 On 05-May-16	9.00	Call	Bond Future	568	1	1	1	0.00
17/02/2016	R248 On 05-May-16	8.99	Call	Bond Future	556	1	1	1	0.00
17/02/2016	R248 On 05-May-16	9.00	Put	Bond Future	9478	10	9	10	0.00
17/02/2016	R248 On 05-May-16	8.99	Put	Bond Future	9567	10	10	10	0.00
17/02/2016	R248 On 05-May-16	9.01	Put	Bond Future	9390	10	9	10	0.00
17/02/2016	R248 On 04-August-16			Bond Future	10.01	91.5225	91.8994	91.5225	0.00
17/02/2016	R248 On 04-August-16	9.25	Call	Bond Future	1978	2	2	2	0.00
17/02/2016	R248 On 04-August-16	9.26	Call	Bond Future	2004	2	2	2	0.00
17/02/2016	R248 On 04-August-16	9.24	Call	Bond Future	1953	2	2	2	0.00
17/02/2016	R248 On 04-August-16	9.26	Put	Bond Future	8782	9	9	9	0.00
17/02/2016	R248 On 04-August-16	9.25	Put	Bond Future	8853	9	9	9	0.00
17/02/2016	R248 On 04-August-16	9.24	Put	Bond Future	8925	9	9	9	0.00
17/02/2016	R248 On 03-November-16			Bond Future	10.06	88.8789	89.2608	88.8789	0.00
17/02/2016	R248 On 03-November-16	10.39	Call	Bond Future	7010	7	7	7	0.00
17/02/2016	R248 On 03-November-16	10.38	Call	Bond Future	6964	7	7	7	0.00
17/02/2016	R248 On 03-November-16	10.37	Call	Bond Future	6918	7	7	7	0.00
17/02/2016	R248 On 03-November-16	10.38	Put	Bond Future	4302	4	4	4	0.00
17/02/2016	R248 On 03-November-16	10.39	Put	Bond Future	4269	4	4	4	0.00
17/02/2016	R248 On 03-November-16	10.37	Put	Bond Future	4336	5	4	5	0.00