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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	2025 On 05-May-16			Bond Future	123.26	123.2659	123.2602	123.2659	4,606.00
18/03/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2025 On 05-May-16	126.00	Put	Bond Future	2740	3	2740	3	0.00
18/03/2016	2025 On 05-May-16	125.99	Put	Bond Future	2730	3	2730	3	0.00
18/03/2016	2025 On 05-May-16	126.01	Put	Bond Future	2750	3	2750	3	0.00
18/03/2016	2025 On 04-August-16			Bond Future	124.36	124.3523	124.3625	124.3523	0.00
18/03/2016	2025 On 04-August-16	123.85	Call	Bond Future	512	1	512	1	0.00
18/03/2016	2025 On 04-August-16	123.86	Call	Bond Future	502	0	502	0	0.00
18/03/2016	2025 On 04-August-16	123.87	Call	Bond Future	492	0	492	0	0.00
18/03/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
18/03/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
18/03/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
18/03/2016	2030 On 05-May-16			Bond Future	9.69	90.3124	9.6866	90.3124	17,364.00
18/03/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2030 On 05-May-16	9.00	Put	Bond Future	4868	4	4868	4	0.00
18/03/2016	2030 On 05-May-16	8.99	Put	Bond Future	4942	4	4942	4	0.00
18/03/2016	2030 On 05-May-16	9.01	Put	Bond Future	4794	4	4794	4	0.00
18/03/2016	2030 On 04-August-16			Bond Future	9.75	88.0100	9.7547	88.0100	0.00
18/03/2016	2030 On 04-August-16	10.17	Call	Bond Future	2728	4	2728	4	0.00
18/03/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
18/03/2016	2032 On 05-May-16			Bond Future	9.82	89.2223	9.8204	89.2223	9,231.00
18/03/2016	2032 On 05-May-16	8.99	Call	Bond Future	299	0	299	0	0.00
18/03/2016	2032 On 05-May-16	9.01	Call	Bond Future	317	0	317	0	0.00
18/03/2016	2032 On 05-May-16	9.00	Call	Bond Future	308	0	308	0	0.00
18/03/2016	2032 On 05-May-16	8.99	Put	Bond Future	6609	6	6609	6	0.00
18/03/2016	2032 On 05-May-16	9.01	Put	Bond Future	6468	6	6468	6	0.00
18/03/2016	2032 On 05-May-16	9.00	Put	Bond Future	6538	6	6538	6	0.00
18/03/2016	2032 On 04-August-16			Bond Future	9.89	90.9074	9.8868	90.9074	0.00
18/03/2016	2032 On 04-August-16	8.99	Call	Bond Future	1092	1	1092	1	0.00
18/03/2016	2032 On 04-August-16	9.01	Call	Bond Future	1125	1	1125	1	0.00

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18/03/2016	2032 On 04-August-16	9.00	Call	Bond Future	1108	1	1108	1	0.00
18/03/2016	2032 On 04-August-16	9.00	Put	Bond Future	7775	7	7775	7	0.00
18/03/2016	2032 On 04-August-16	9.01	Put	Bond Future	7713	7	7713	7	0.00
18/03/2016	2032 On 04-August-16	8.99	Put	Bond Future	7838	7	7838	7	0.00
18/03/2016	2032 On 03-November-16			Bond Future	9.95	88.4806	9.9476	88.4806	0.00
18/03/2016	2032 On 03-November-16	10.28	Call	Bond Future	5580	6	5580	6	0.00
18/03/2016	2032 On 03-November-16	10.30	Call	Bond Future	5660	6	5660	6	0.00
18/03/2016	2032 On 03-November-16	10.29	Call	Bond Future	5620	6	5620	6	0.00
18/03/2016	2032 On 03-November-16	10.28	Put	Bond Future	3289	3	3289	3	0.00
18/03/2016	2032 On 03-November-16	10.29	Put	Bond Future	3261	3	3261	3	0.00
18/03/2016	2032 On 03-November-16	10.30	Put	Bond Future	3234	3	3234	3	0.00
18/03/2016	2033 On 05-May-16			Bond Future	103.08	102.9324	103.0761	102.9324	1,032.00
18/03/2016	2033 On 05-May-16	102.40	Call	Bond Future	676	1	676	1	0.00
18/03/2016	2033 On 05-May-16	102.41	Call	Bond Future	666	1	666	1	0.00
18/03/2016	2033 On 05-May-16	102.39	Call	Bond Future	686	1	686	1	0.00
18/03/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
18/03/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
18/03/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
18/03/2016	2037 On 05-May-16			Bond Future	9.96	90.6337	9.9558	90.6337	39,888.00
18/03/2016	2037 On 05-May-16	8.99	Call	Bond Future	215	0	215	0	0.00
18/03/2016	2037 On 05-May-16	9.01	Call	Bond Future	229	0	229	0	0.00
18/03/2016	2037 On 05-May-16	9.00	Call	Bond Future	222	0	222	0	0.00
18/03/2016	2037 On 05-May-16	9.00	Put	Bond Future	8235	7	8235	7	0.00
18/03/2016	2037 On 05-May-16	8.99	Put	Bond Future	8318	7	8318	7	0.00
18/03/2016	2037 On 05-May-16	9.01	Put	Bond Future	8153	7	8153	7	0.00
18/03/2016	2037 On 04-August-16			Bond Future	10.02	88.0869	10.0226	88.0869	0.00
18/03/2016	2037 On 04-August-16	9.26	Call	Bond Future	1497	2	1497	2	0.00
18/03/2016	2037 On 04-August-16	9.25	Call	Bond Future	1476	2	1476	2	0.00
18/03/2016	2037 On 04-August-16	9.24	Call	Bond Future	1454	2	1454	2	0.00
18/03/2016	2037 On 04-August-16	9.25	Put	Bond Future	7782	7	7782	7	0.00
18/03/2016	2037 On 04-August-16	9.24	Put	Bond Future	7847	7	7847	7	0.00
18/03/2016	2037 On 04-August-16	9.26	Put	Bond Future	7717	7	7717	7	0.00
18/03/2016	2037 On 03-November-16			Bond Future	10.08	89.7657	10.0793	89.7657	0.00
18/03/2016	2037 On 03-November-16	10.35	Call	Bond Future	5878	7	5878	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
18/03/2016	2037 On 03-November-16	10.37	Call	Bond Future	5963	7	5963	7	0.00
18/03/2016	2037 On 03-November-16	10.36	Call	Bond Future	5920	7	5920	7	0.00
18/03/2016	2037 On 03-November-16	10.36	Put	Bond Future	3818	3	3818	3	0.00
18/03/2016	2037 On 03-November-16	10.35	Put	Bond Future	3850	3	3850	3	0.00
18/03/2016	2037 On 03-November-16	10.37	Put	Bond Future	3787	3	3787	3	0.00
18/03/2016	2038 On 05-May-16			Bond Future	128.59	128.5963	128.5906	128.5963	17,007.00
18/03/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2038 On 05-May-16	130.99	Put	Bond Future	2399	2	2399	2	0.00
18/03/2016	2038 On 05-May-16	131.00	Put	Bond Future	2409	2	2409	2	0.00
18/03/2016	2038 On 05-May-16	131.01	Put	Bond Future	2419	2	2419	2	0.00
18/03/2016	2038 On 04-August-16			Bond Future	129.64	129.6272	129.6380	129.6272	0.00
18/03/2016	2038 On 04-August-16	129.31	Call	Bond Future	328	0	328	0	0.00
18/03/2016	2038 On 04-August-16	129.30	Call	Bond Future	338	0	338	0	0.00
18/03/2016	2038 On 04-August-16	129.32	Call	Bond Future	318	0	318	0	0.00
18/03/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
18/03/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
18/03/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
18/03/2016	2040 On 05-May-16			Bond Future	10.03	94.1875	10.0311	94.1875	1,812.00
18/03/2016	2040 On 05-May-16	9.51	Call	Bond Future	836	1	836	1	0.00
18/03/2016	2040 On 05-May-16	9.50	Call	Bond Future	816	1	816	1	0.00
18/03/2016	2040 On 05-May-16	9.49	Call	Bond Future	796	1	796	1	0.00
18/03/2016	2040 On 05-May-16	9.50	Put	Bond Future	5407	5	5407	5	0.00
18/03/2016	2040 On 05-May-16	9.49	Put	Bond Future	5477	5	5477	5	0.00
18/03/2016	2040 On 05-May-16	9.51	Put	Bond Future	5337	5	5337	5	0.00
18/03/2016	2040 On 04-August-16			Bond Future	10.10	91.4572	10.0986	91.4572	0.00
18/03/2016	2040 On 04-August-16	9.50	Call	Bond Future	2026	2	2026	2	0.00
18/03/2016	2040 On 04-August-16	9.51	Call	Bond Future	2053	2	2053	2	0.00
18/03/2016	2040 On 04-August-16	9.49	Call	Bond Future	1999	2	1999	2	0.00
18/03/2016	2040 On 04-August-16	9.51	Put	Bond Future	7098	6	7098	6	0.00
18/03/2016	2040 On 04-August-16	9.50	Put	Bond Future	7161	7	7161	7	0.00
18/03/2016	2040 On 04-August-16	9.49	Put	Bond Future	7224	7	7224	7	0.00
18/03/2016	2044 On 05-May-16			Bond Future	10.02	91.5699	10.0247	91.5699	20,223.00

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18/03/2016	2044 On 05-May-16	9.00	Call	Bond Future	189	0	189	0	0.00
18/03/2016	2044 On 05-May-16	9.01	Call	Bond Future	196	0	196	0	0.00
18/03/2016	2044 On 05-May-16	8.99	Call	Bond Future	183	0	183	0	0.00
18/03/2016	2044 On 05-May-16	9.01	Put	Bond Future	9435	8	9435	8	0.00
18/03/2016	2044 On 05-May-16	8.99	Put	Bond Future	9620	9	9620	9	0.00
18/03/2016	2044 On 05-May-16	9.00	Put	Bond Future	9527	9	9527	9	0.00
18/03/2016	2044 On 04-August-16			Bond Future	10.09	88.9155	10.0897	88.9155	0.00
18/03/2016	2044 On 04-August-16	9.51	Call	Bond Future	2085	2	2085	2	0.00
18/03/2016	2044 On 04-August-16	9.50	Call	Bond Future	2057	2	2057	2	0.00
18/03/2016	2044 On 04-August-16	9.49	Call	Bond Future	2030	2	2030	2	0.00
18/03/2016	2044 On 04-August-16	9.50	Put	Bond Future	7169	6	7169	6	0.00
18/03/2016	2044 On 04-August-16	9.51	Put	Bond Future	7105	6	7105	6	0.00
18/03/2016	2044 On 04-August-16	9.49	Put	Bond Future	7233	7	7233	7	0.00
18/03/2016	2044 On 03-November-16			Bond Future	10.14	90.6101	10.1448	90.6101	0.00
18/03/2016	2044 On 03-November-16	10.42	Call	Bond Future	6284	7	6284	7	0.00
18/03/2016	2044 On 03-November-16	10.43	Call	Bond Future	6329	7	6329	7	0.00
18/03/2016	2044 On 03-November-16	10.41	Call	Bond Future	6240	7	6240	7	0.00
18/03/2016	2044 On 03-November-16	10.43	Put	Bond Future	4052	4	4052	4	0.00
18/03/2016	2044 On 03-November-16	10.42	Put	Bond Future	4085	4	4085	4	0.00
18/03/2016	2044 On 03-November-16	10.41	Put	Bond Future	4119	4	4119	4	0.00
18/03/2016	2046 On 05-May-16			Bond Future	127.29	127.2985	127.2931	127.2985	12,766.00
18/03/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2046 On 05-May-16	129.99	Put	Bond Future	2697	3	2697	3	0.00
18/03/2016	2046 On 05-May-16	130.00	Put	Bond Future	2707	3	2707	3	0.00
18/03/2016	2046 On 05-May-16	130.01	Put	Bond Future	2717	3	2717	3	0.00
18/03/2016	2046 On 04-August-16			Bond Future	129.72	129.7135	129.7244	129.7135	0.00
18/03/2016	2046 On 04-August-16	129.00	Call	Bond Future	724	1	724	1	0.00
18/03/2016	2046 On 04-August-16	129.01	Call	Bond Future	714	1	714	1	0.00
18/03/2016	2046 On 04-August-16	129.02	Call	Bond Future	704	1	704	1	0.00
18/03/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
18/03/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
18/03/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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18/03/2016	2050 On 05-May-16			Bond Future	137.16	137.1702	137.1643	137.1702	14,916.00
18/03/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2050 On 05-May-16	138.00	Put	Bond Future	836	1	836	1	0.00
18/03/2016	2050 On 05-May-16	138.01	Put	Bond Future	846	1	846	1	0.00
18/03/2016	2050 On 05-May-16	137.99	Put	Bond Future	826	1	826	1	0.00
18/03/2016	2050 On 04-August-16			Bond Future	138.22	138.2037	138.2154	138.2037	0.00
18/03/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2050 On 04-August-16	139.14	Put	Bond Future	925	1	925	1	0.00
18/03/2016	2050 On 04-August-16	139.13	Put	Bond Future	915	1	915	1	0.00
18/03/2016	2050 On 04-August-16	139.12	Put	Bond Future	905	1	905	1	0.00
18/03/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	AL37 On 05-May-16			Index Future	470.63	472.6350	470.6270	472.6350	4.00
18/03/2016	AL37 On 04-August-16			Index Future	479.48	481.4660	479.4820	481.4660	0.00
18/03/2016	AL7T On 05-May-16			Index Future	540.76	544.5470	540.7590	544.5470	0.00
18/03/2016	AL7T On 04-August-16			Index Future	550.93	554.7220	550.9340	554.7220	0.00
18/03/2016	ALBI On 05-May-16			Index Future	490.60	494.5110	490.6020	494.5110	510.00
18/03/2016	ALBI On 04-August-16			Index Future	499.83	503.7520	499.8340	503.7520	133.00
18/03/2016	ALBI On 03-November-16			Index Future	509.54	513.4510	509.5350	513.4510	0.00
18/03/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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18/03/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/03/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	EL28 On 05-May-16			Bond Future	126.88	126.8800	126.8755	126.8800	0.00
18/03/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
18/03/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
18/03/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
18/03/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2135	2	2135	2	0.00
18/03/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2125	2	2125	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2115	2	2115	2	0.00
18/03/2016	EL28 On 04-August-16			Bond Future	129.30	129.2870	129.2990	129.2870	0.00
18/03/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2439	2	2439	2	0.00
18/03/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2429	2	2429	2	0.00
18/03/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2419	2	2419	2	0.00
18/03/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
18/03/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
18/03/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
18/03/2016	ES33 On 05-May-16			Bond Future	10.82	76.1288	10.8240	76.1288	8,776.00
18/03/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
18/03/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
18/03/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
18/03/2016	ES33 On 05-May-16	9.99	Put	Bond Future	5447	5	5447	5	0.00
18/03/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5378	5	5378	5	0.00
18/03/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5310	5	5310	5	0.00
18/03/2016	ES33 On 04-August-16			Bond Future	10.92	77.5668	10.9184	77.5668	0.00
18/03/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
18/03/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
18/03/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
18/03/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4319	4	4319	4	0.00
18/03/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4186	3	4186	3	0.00
18/03/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4252	3	4252	3	0.00
18/03/2016	ES33 On 03-November-16			Bond Future	11.01	75.2520	11.0096	75.2520	0.00
18/03/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1772	3	1772	3	0.00
18/03/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1656	2	1656	2	0.00
18/03/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1714	3	1714	3	0.00
18/03/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
18/03/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
18/03/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
18/03/2016	ES42 On 05-May-16			Bond Future	10.98	80.0432	10.9805	80.0432	7,250.00
18/03/2016	GOVI On 05-May-16			GOVI	489.76	493.4490	489.7630	493.4490	478.00
18/03/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
18/03/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
18/03/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	GOVI On 05-May-16	517.99	Put	GOVI	282270	25	282270	25	0.00
18/03/2016	GOVI On 05-May-16	518.00	Put	GOVI	282370	25	282370	25	0.00
18/03/2016	GOVI On 05-May-16	518.01	Put	GOVI	282470	25	282470	25	0.00
18/03/2016	GOVI On 04-August-16			GOVI	498.98	502.6690	498.9790	502.6690	26.00
18/03/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
18/03/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
18/03/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
18/03/2016	GOVI On 04-August-16	521.01	Put	GOVI	220310	18	220310	18	0.00
18/03/2016	GOVI On 04-August-16	520.99	Put	GOVI	220110	18	220110	18	0.00
18/03/2016	GOVI On 04-August-16	521.00	Put	GOVI	220210	18	220210	18	0.00
18/03/2016	GOVI On 03-November-16			GOVI	508.66	512.3480	508.6640	512.3480	0.00
18/03/2016	GOVI On 03-November-16	476.11	Call	GOVI	325540	36	325540	36	0.00
18/03/2016	GOVI On 03-November-16	476.12	Call	GOVI	325440	36	325440	36	0.00
18/03/2016	GOVI On 03-November-16	476.13	Call	GOVI	325340	36	325340	36	0.00
18/03/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
18/03/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
18/03/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
18/03/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/03/2016	IGOV On 05-May-16			Index Future	237.26	237.2620	237.2550	237.2620	977.00
18/03/2016	IGOV On 04-August-16			Index Future	241.74	241.7150	241.7390	241.7150	81.00
18/03/2016	IGOV On 03-November-16			Index Future	246.45	246.3880	246.4500	246.3880	0.00
18/03/2016	ILBI On 05-May-16			Index Future	643.23	643.3540	643.2320	643.3540	0.00
18/03/2016	ILBI On 04-August-16			Index Future	655.13	655.2830	655.1250	655.2830	157.00
18/03/2016	IS01 On 19-December-16			Interest Rate Swap	100.15	100.1398	100.1492	100.1398	0.00
18/03/2016	IS01 On 16-March-17			Interest Rate Swap	100.20	100.1847	100.1970	100.1847	0.00
18/03/2016	IS01 On 15-June-17			Interest Rate Swap	99.95	99.9308	99.9510	99.9308	0.00
18/03/2016	IS02 On 18-December-17			Interest Rate Swap	100.61	100.5812	100.6140	100.5812	0.00
18/03/2016	IS02 On 16-March-18			Interest Rate Swap	100.08	100.0641	100.0808	100.0641	0.00
18/03/2016	IS02 On 15-June-18			Interest Rate Swap	99.94	99.9301	99.9400	99.9301	0.00
18/03/2016	IS05 On 17-December-20			Interest Rate Swap	100.87	100.8623	100.8728	100.8623	0.00
18/03/2016	IS05 On 16-March-21			Interest Rate Swap	100.39	100.3830	100.3926	100.3830	0.00
18/03/2016	IS05 On 15-June-21			Interest Rate Swap	99.87	99.8633	99.8732	99.8633	0.00
18/03/2016	IS10 On 17-December-25			Interest Rate Swap	102.87	102.8159	102.8674	102.8159	0.00
18/03/2016	IS10 On 16-March-26			Interest Rate Swap	100.12	100.0502	100.1153	100.0502	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	IS10 On 15-June-26			Interest Rate Swap	98.99	98.9190	98.9907	98.9190	0.00
18/03/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/03/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/03/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/03/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/03/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	0.00
18/03/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
18/03/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
18/03/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
18/03/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	0.00
18/03/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
18/03/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
18/03/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.97	92.0300	7.9700	92.0300	0.00
18/03/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.13	91.8700	8.1300	91.8700	0.00
18/03/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.20	91.8000	8.2000	91.8000	0.00
18/03/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
18/03/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.40	91.6000	8.4000	91.6000	0.00
18/03/2016	R023 On 05-May-16			Bond Future	9.15	95.0016	9.1536	95.0016	8,731.00
18/03/2016	R023 On 05-May-16	8.25	Call	Bond Future	113	0	113	0	0.00
18/03/2016	R023 On 05-May-16	8.26	Call	Bond Future	117	0	117	0	0.00
18/03/2016	R023 On 05-May-16	8.24	Call	Bond Future	109	0	109	0	0.00
18/03/2016	R023 On 05-May-16	8.25	Put	Bond Future	4545	4	4545	4	0.00
18/03/2016	R023 On 05-May-16	8.26	Put	Bond Future	4499	4	4499	4	0.00
18/03/2016	R023 On 05-May-16	8.24	Put	Bond Future	4592	4	4592	4	0.00
18/03/2016	R023 On 04-August-16			Bond Future	9.22	96.7960	9.2247	96.7960	0.00
18/03/2016	R023 On 04-August-16	8.24	Call	Bond Future	492	1	492	1	0.00
18/03/2016	R023 On 04-August-16	8.25	Call	Bond Future	500	1	500	1	0.00
18/03/2016	R023 On 04-August-16	8.26	Call	Bond Future	509	1	509	1	0.00
18/03/2016	R023 On 04-August-16	8.25	Put	Bond Future	5144	5	5144	5	0.00
18/03/2016	R023 On 04-August-16	8.26	Put	Bond Future	5104	5	5104	5	0.00
18/03/2016	R023 On 04-August-16	8.24	Put	Bond Future	5185	5	5185	5	0.00
18/03/2016	R023 On 03-November-16			Bond Future	9.29	94.7090	9.2942	94.7090	0.00
18/03/2016	R023 On 03-November-16	9.73	Call	Bond Future	3701	4	3701	4	0.00
18/03/2016	R023 On 03-November-16	9.74	Call	Bond Future	3728	4	3728	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	R023 On 03-November-16	9.75	Call	Bond Future	3756	4	3756	4	0.00
18/03/2016	R023 On 03-November-16	9.74	Put	Bond Future	1757	2	1757	2	0.00
18/03/2016	R023 On 03-November-16	9.75	Put	Bond Future	1741	2	1741	2	0.00
18/03/2016	R023 On 03-November-16	9.73	Put	Bond Future	1773	2	1773	2	0.00
18/03/2016	R035 On 05-May-16			Bond Future	9.92	93.8814	9.9190	93.8814	3,994.00
18/03/2016	R035 On 05-May-16	10.35	Call	Bond Future	3295	4	3295	4	0.00
18/03/2016	R035 On 05-May-16	10.37	Call	Bond Future	3444	4	3444	4	0.00
18/03/2016	R035 On 05-May-16	10.36	Call	Bond Future	3370	4	3370	4	0.00
18/03/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R035 On 04-August-16			Bond Future	9.98	95.6546	9.9826	95.6546	0.00
18/03/2016	R035 On 04-August-16	10.37	Call	Bond Future	2933	4	2933	4	0.00
18/03/2016	R035 On 04-August-16	10.36	Call	Bond Future	2859	4	2859	4	0.00
18/03/2016	R035 On 04-August-16	10.35	Call	Bond Future	2785	4	2785	4	0.00
18/03/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R186 On 05-May-16			Bond Future	9.31	112.7522	9.3061	112.7522	55,969.00
18/03/2016	R186 On 05-May-16	8.34	Call	Bond Future	151	0	151	0	0.00
18/03/2016	R186 On 05-May-16	9.25	Call	Bond Future	1722	2	1722	2	180.00
18/03/2016	R186 On 05-May-16	9.89	Call	Bond Future	4552	5	4552	5	0.00
18/03/2016	R186 On 05-May-16	8.35	Call	Bond Future	157	0	157	0	0.00
18/03/2016	R186 On 05-May-16	8.33	Call	Bond Future	146	0	146	0	0.00
18/03/2016	R186 On 05-May-16	9.96	Call	Bond Future	4929	6	4929	6	0.00
18/03/2016	R186 On 05-May-16	9.86	Call	Bond Future	4393	5	4393	5	0.00
18/03/2016	R186 On 05-May-16	8.75	Call	Bond Future	546	1	546	1	180.00
18/03/2016	R186 On 05-May-16	7.56	Call	Bond Future	5	0	5	0	0.00
18/03/2016	R186 On 05-May-16	8.85	Call	Bond Future	710	1	710	1	0.00
18/03/2016	R186 On 05-May-16	8.33	Put	Bond Future	7300	7	7300	7	0.00
18/03/2016	R186 On 05-May-16	9.89	Put	Bond Future	560	0	560	0	180.00
18/03/2016	R186 On 05-May-16	9.96	Put	Bond Future	472	0	472	0	5,000.00
18/03/2016	R186 On 05-May-16	9.86	Put	Bond Future	602	0	602	0	5,000.00
18/03/2016	R186 On 05-May-16	7.56	Put	Bond Future	13263	12	13263	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	R186 On 05-May-16	8.35	Put	Bond Future	7157	6	7157	6	0.00
18/03/2016	R186 On 05-May-16	8.34	Put	Bond Future	7228	7	7228	7	0.00
18/03/2016	R186 On 05-May-16	8.85	Put	Bond Future	3975	3	3975	3	5,350.00
18/03/2016	R186 On 05-May-16	8.75	Put	Bond Future	4544	4	4544	4	1,900.00
18/03/2016	R186 On 05-May-16	9.25	Put	Bond Future	2117	2	2117	2	0.00
18/03/2016	R186 On 04-August-16			Bond Future	9.37	109.5782	9.3712	109.5782	0.00
18/03/2016	R186 On 04-August-16	8.51	Call	Bond Future	994	1	994	1	0.00
18/03/2016	R186 On 04-August-16	8.49	Call	Bond Future	962	1	962	1	0.00
18/03/2016	R186 On 04-August-16	8.50	Call	Bond Future	978	1	978	1	0.00
18/03/2016	R186 On 04-August-16	10.00	Call	Bond Future	5727	6	5727	6	0.00
18/03/2016	R186 On 04-August-16	8.49	Put	Bond Future	7255	7	7255	7	0.00
18/03/2016	R186 On 04-August-16	8.50	Put	Bond Future	7197	7	7197	7	0.00
18/03/2016	R186 On 04-August-16	8.51	Put	Bond Future	7139	7	7139	7	0.00
18/03/2016	R186 On 04-August-16	10.00	Put	Bond Future	1524	1	1524	1	6,500.00
18/03/2016	R197 On 05-May-16			Bond Future	294.43	294.4427	294.4281	294.4427	2,206.00
18/03/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R197 On 05-May-16	300.00	Put	Bond Future	5572	6	5572	6	0.00
18/03/2016	R197 On 05-May-16	300.01	Put	Bond Future	5582	6	5582	6	0.00
18/03/2016	R197 On 05-May-16	299.99	Put	Bond Future	5562	6	5562	6	0.00
18/03/2016	R197 On 04-August-16			Bond Future	293.56	293.5325	293.5556	293.5325	0.00
18/03/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R197 On 04-August-16	293.96	Put	Bond Future	404	0	404	0	0.00
18/03/2016	R197 On 04-August-16	293.97	Put	Bond Future	414	0	414	0	0.00
18/03/2016	R197 On 04-August-16	293.98	Put	Bond Future	424	0	424	0	0.00
18/03/2016	R202 On 05-May-16			Bond Future	240.75	240.7622	240.7511	240.7622	43,260.00
18/03/2016	R202 On 05-May-16	246.99	Call	Bond Future	1124	1	1124	1	0.00
18/03/2016	R202 On 05-May-16	247.01	Call	Bond Future	1119	1	1119	1	0.00
18/03/2016	R202 On 05-May-16	247.00	Call	Bond Future	1122	1	1122	1	0.00
18/03/2016	R202 On 05-May-16	247.00	Put	Bond Future	7371	7	7371	7	0.00
18/03/2016	R202 On 05-May-16	247.01	Put	Bond Future	7378	7	7378	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
18/03/2016	R202 On 05-May-16	246.99	Put	Bond Future	7363	7	7363	7	0.00
18/03/2016	R202 On 04-August-16			Bond Future	241.90	241.8792	241.8993	241.8792	0.00
18/03/2016	R202 On 04-August-16	243.26	Call	Bond Future	4668	5	4668	5	0.00
18/03/2016	R202 On 04-August-16	243.25	Call	Bond Future	4672	5	4672	5	0.00
18/03/2016	R202 On 04-August-16	243.24	Call	Bond Future	4677	5	4677	5	0.00
18/03/2016	R202 On 04-August-16	243.25	Put	Bond Future	6023	6	6023	6	0.00
18/03/2016	R202 On 04-August-16	243.24	Put	Bond Future	6017	6	6017	6	0.00
18/03/2016	R202 On 04-August-16	243.26	Put	Bond Future	6028	6	6028	6	0.00
18/03/2016	R203 On 05-May-16			Bond Future	8.23	101.4141	8.2276	101.4141	54,050.00
18/03/2016	R203 On 05-May-16	7.26	Call	Bond Future	12	0	12	0	0.00
18/03/2016	R203 On 05-May-16	7.24	Call	Bond Future	11	0	11	0	0.00
18/03/2016	R203 On 05-May-16	7.25	Call	Bond Future	12	0	12	0	0.00
18/03/2016	R203 On 05-May-16	7.24	Put	Bond Future	1260	1	1260	1	0.00
18/03/2016	R203 On 05-May-16	7.26	Put	Bond Future	1236	1	1236	1	0.00
18/03/2016	R203 On 05-May-16	7.25	Put	Bond Future	1248	1	1248	1	0.00
18/03/2016	R203 On 04-August-16			Bond Future	8.36	103.3296	8.3597	103.3296	0.00
18/03/2016	R203 On 04-August-16	7.24	Call	Bond Future	58	0	58	0	0.00
18/03/2016	R203 On 04-August-16	7.26	Call	Bond Future	60	0	60	0	0.00
18/03/2016	R203 On 04-August-16	7.25	Call	Bond Future	59	0	59	0	0.00
18/03/2016	R203 On 04-August-16	7.25	Put	Bond Future	1211	1	1211	1	0.00
18/03/2016	R203 On 04-August-16	7.26	Put	Bond Future	1202	1	1202	1	0.00
18/03/2016	R203 On 04-August-16	7.24	Put	Bond Future	1220	1	1220	1	0.00
18/03/2016	R203 On 03-November-16			Bond Future	8.51	101.1264	8.5127	101.1264	0.00
18/03/2016	R203 On 03-November-16	8.84	Call	Bond Future	581	1	581	1	0.00
18/03/2016	R203 On 03-November-16	8.86	Call	Bond Future	591	1	591	1	0.00
18/03/2016	R203 On 03-November-16	8.85	Call	Bond Future	586	1	586	1	0.00
18/03/2016	R203 On 03-November-16	8.84	Put	Bond Future	318	0	318	0	0.00
18/03/2016	R203 On 03-November-16	8.86	Put	Bond Future	312	0	312	0	0.00
18/03/2016	R203 On 03-November-16	8.85	Put	Bond Future	315	0	315	0	0.00
18/03/2016	R204 On 05-May-16			Bond Future	8.61	101.9349	8.6060	101.9349	33,101.00
18/03/2016	R204 On 05-May-16	7.76	Call	Bond Future	49	0	49	0	0.00
18/03/2016	R204 On 05-May-16	7.75	Call	Bond Future	47	0	47	0	0.00
18/03/2016	R204 On 05-May-16	7.74	Call	Bond Future	46	0	46	0	0.00
18/03/2016	R204 On 05-May-16	7.75	Put	Bond Future	2023	2	2023	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	R204 On 05-May-16	7.76	Put	Bond Future	2001	2	2001	2	0.00
18/03/2016	R204 On 05-May-16	7.74	Put	Bond Future	2044	2	2044	2	0.00
18/03/2016	R204 On 04-August-16			Bond Future	8.72	99.8192	8.7203	99.8192	0.00
18/03/2016	R204 On 04-August-16	7.74	Call	Bond Future	176	0	176	0	0.00
18/03/2016	R204 On 04-August-16	7.75	Call	Bond Future	179	0	179	0	0.00
18/03/2016	R204 On 04-August-16	7.76	Call	Bond Future	183	0	183	0	0.00
18/03/2016	R204 On 04-August-16	7.75	Put	Bond Future	2221	2	2221	2	0.00
18/03/2016	R204 On 04-August-16	7.76	Put	Bond Future	2203	2	2203	2	0.00
18/03/2016	R204 On 04-August-16	7.74	Put	Bond Future	2239	2	2239	2	0.00
18/03/2016	R204 On 03-November-16			Bond Future	8.83	101.7213	8.8264	101.7213	0.00
18/03/2016	R204 On 03-November-16	9.21	Call	Bond Future	1448	2	1448	2	0.00
18/03/2016	R204 On 03-November-16	9.23	Call	Bond Future	1472	2	1472	2	0.00
18/03/2016	R204 On 03-November-16	9.22	Call	Bond Future	1460	2	1460	2	0.00
18/03/2016	R204 On 03-November-16	9.22	Put	Bond Future	725	1	725	1	0.00
18/03/2016	R204 On 03-November-16	9.21	Put	Bond Future	731	1	731	1	0.00
18/03/2016	R204 On 03-November-16	9.23	Put	Bond Future	718	1	718	1	0.00
18/03/2016	R207 On 05-May-16			Bond Future	8.80	97.8316	8.7995	97.8316	42,093.00
18/03/2016	R207 On 05-May-16	7.56	Call	Bond Future	15	0	15	0	43.00
18/03/2016	R207 On 05-May-16	7.85	Call	Bond Future	49	0	49	0	0.00
18/03/2016	R207 On 05-May-16	7.86	Call	Bond Future	51	0	51	0	0.00
18/03/2016	R207 On 05-May-16	7.84	Call	Bond Future	47	0	47	0	0.00
18/03/2016	R207 On 05-May-16	7.85	Put	Bond Future	2948	3	2948	3	0.00
18/03/2016	R207 On 05-May-16	7.86	Put	Bond Future	2919	3	2919	3	0.00
18/03/2016	R207 On 05-May-16	7.84	Put	Bond Future	2978	3	2978	3	0.00
18/03/2016	R207 On 05-May-16	7.56	Put	Bond Future	3821	4	3821	4	0.00
18/03/2016	R207 On 04-August-16			Bond Future	8.90	96.0351	8.8993	96.0351	0.00
18/03/2016	R207 On 04-August-16	8.00	Call	Bond Future	300	0	300	0	0.00
18/03/2016	R207 On 04-August-16	7.99	Call	Bond Future	295	0	295	0	0.00
18/03/2016	R207 On 04-August-16	8.01	Call	Bond Future	306	0	306	0	0.00
18/03/2016	R207 On 04-August-16	7.99	Put	Bond Future	2898	3	2898	3	0.00
18/03/2016	R207 On 04-August-16	8.01	Put	Bond Future	2851	3	2851	3	0.00
18/03/2016	R207 On 04-August-16	8.00	Put	Bond Future	2874	3	2874	3	0.00
18/03/2016	R207 On 02-February-17			Bond Future	9.03	96.2375	9.0310	96.2375	0.00
18/03/2016	R207 On 02-February-17	8.91	Call	Bond Future	0	0	0	0	62.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	R207 On 02-February-17	9.22	Call	Bond Future	463	1	463	1	0.00
18/03/2016	R207 On 02-February-17	9.24	Call	Bond Future	512	1	512	1	0.00
18/03/2016	R207 On 02-February-17	9.23	Call	Bond Future	488	1	488	1	0.00
18/03/2016	R207 On 02-February-17	8.91	Put	Bond Future	298	0	298	0	0.00
18/03/2016	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R208 On 05-May-16			Bond Future	8.93	92.6335	8.9296	92.6335	45,144.00
18/03/2016	R208 On 05-May-16	7.99	Call	Bond Future	68	0	68	0	0.00
18/03/2016	R208 On 05-May-16	8.01	Call	Bond Future	73	0	73	0	0.00
18/03/2016	R208 On 05-May-16	8.00	Call	Bond Future	71	0	71	0	0.00
18/03/2016	R208 On 05-May-16	8.00	Put	Bond Future	3580	3	3580	3	0.00
18/03/2016	R208 On 05-May-16	7.99	Put	Bond Future	3617	3	3617	3	0.00
18/03/2016	R208 On 05-May-16	8.01	Put	Bond Future	3545	3	3545	3	0.00
18/03/2016	R208 On 04-August-16			Bond Future	9.01	94.3832	9.0126	94.3832	0.00
18/03/2016	R208 On 04-August-16	7.99	Call	Bond Future	320	0	320	0	0.00
18/03/2016	R208 On 04-August-16	8.00	Call	Bond Future	326	0	326	0	0.00
18/03/2016	R208 On 04-August-16	8.01	Call	Bond Future	332	0	332	0	0.00
18/03/2016	R208 On 04-August-16	7.99	Put	Bond Future	4020	4	4020	4	0.00
18/03/2016	R208 On 04-August-16	8.00	Put	Bond Future	3989	4	3989	4	0.00
18/03/2016	R208 On 04-August-16	8.01	Put	Bond Future	3958	4	3958	4	0.00
18/03/2016	R208 On 03-November-16			Bond Future	9.09	92.7786	9.0882	92.7786	0.00
18/03/2016	R208 On 03-November-16	9.57	Call	Bond Future	2821	3	2821	3	0.00
18/03/2016	R208 On 03-November-16	9.59	Call	Bond Future	2864	3	2864	3	0.00
18/03/2016	R208 On 03-November-16	9.58	Call	Bond Future	2842	3	2842	3	0.00
18/03/2016	R208 On 03-November-16	9.57	Put	Bond Future	1213	1	1213	1	0.00
18/03/2016	R208 On 03-November-16	9.58	Put	Bond Future	1201	1	1201	1	0.00
18/03/2016	R208 On 03-November-16	9.59	Put	Bond Future	1189	1	1189	1	0.00
18/03/2016	R209 On 05-May-16			Bond Future	9.86	70.3068	9.8563	70.3068	29,713.00
18/03/2016	R209 On 05-May-16	9.00	Call	Bond Future	248	0	248	0	6,700.00
18/03/2016	R209 On 05-May-16	8.25	Call	Bond Future	14	0	14	0	6,700.00
18/03/2016	R209 On 05-May-16	8.99	Call	Bond Future	241	0	241	0	0.00
18/03/2016	R209 On 05-May-16	9.01	Call	Bond Future	256	0	256	0	0.00
18/03/2016	R209 On 05-May-16	9.01	Put	Bond Future	6123	5	6123	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
18/03/2016	R209 On 05-May-16	9.00	Put	Bond Future	6189	5	6189	5	0.00
18/03/2016	R209 On 05-May-16	8.25	Put	Bond Future	11820	11	11820	11	0.00
18/03/2016	R209 On 05-May-16	8.99	Put	Bond Future	6256	6	6256	6	0.00
18/03/2016	R209 On 04-August-16			Bond Future	9.91	71.6347	9.9150	71.6347	0.00
18/03/2016	R209 On 04-August-16	10.60	Call	Bond Future	5648	6	5648	6	5,760.00
18/03/2016	R209 On 04-August-16	9.24	Call	Bond Future	1376	2	1376	2	0.00
18/03/2016	R209 On 04-August-16	9.26	Call	Bond Future	1415	2	1415	2	0.00
18/03/2016	R209 On 04-August-16	9.25	Call	Bond Future	1396	2	1396	2	0.00
18/03/2016	R209 On 04-August-16	9.60	Call	Bond Future	2196	3	2196	3	5,760.00
18/03/2016	R209 On 04-August-16	9.26	Put	Bond Future	5843	5	5843	5	0.00
18/03/2016	R209 On 04-August-16	10.60	Put	Bond Future	1446	1	1446	1	0.00
18/03/2016	R209 On 04-August-16	9.24	Put	Bond Future	5946	5	5946	5	0.00
18/03/2016	R209 On 04-August-16	9.25	Put	Bond Future	5894	5	5894	5	0.00
18/03/2016	R209 On 04-August-16	9.60	Put	Bond Future	4272	4	4272	4	0.00
18/03/2016	R209 On 03-November-16			Bond Future	9.97	69.8489	9.9685	69.8489	0.00
18/03/2016	R209 On 03-November-16	10.24	Call	Bond Future	4855	5	4855	5	0.00
18/03/2016	R209 On 03-November-16	10.26	Call	Bond Future	4925	5	4925	5	0.00
18/03/2016	R209 On 03-November-16	10.25	Call	Bond Future	4890	5	4890	5	0.00
18/03/2016	R209 On 03-November-16	10.25	Put	Bond Future	3129	3	3129	3	0.00
18/03/2016	R209 On 03-November-16	10.26	Put	Bond Future	3102	3	3102	3	0.00
18/03/2016	R209 On 03-November-16	10.24	Put	Bond Future	3155	3	3155	3	0.00
18/03/2016	R210 On 05-May-16			Bond Future	181.35	181.3613	181.3524	181.3613	1,554.00
18/03/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R210 On 05-May-16	185.00	Put	Bond Future	3648	4	3648	4	0.00
18/03/2016	R210 On 05-May-16	185.01	Put	Bond Future	3658	4	3658	4	0.00
18/03/2016	R210 On 05-May-16	184.99	Put	Bond Future	3638	4	3638	4	0.00
18/03/2016	R210 On 04-August-16			Bond Future	184.82	184.8018	184.8164	184.8018	0.00
18/03/2016	R210 On 04-August-16	181.51	Call	Bond Future	3306	3	3306	3	0.00
18/03/2016	R210 On 04-August-16	181.50	Call	Bond Future	3316	3	3316	3	0.00
18/03/2016	R210 On 04-August-16	181.52	Call	Bond Future	3296	3	3296	3	0.00
18/03/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R211 On 05-May-16			Bond Future	137.35	137.3627	137.3531	137.3627	62.00
18/03/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R211 On 05-May-16	138.99	Put	Bond Future	1637	2	1637	2	0.00
18/03/2016	R211 On 05-May-16	139.00	Put	Bond Future	1647	2	1647	2	0.00
18/03/2016	R211 On 05-May-16	139.01	Put	Bond Future	1657	2	1657	2	0.00
18/03/2016	R211 On 04-August-16			Bond Future	138.24	138.2304	138.2385	138.2304	0.00
18/03/2016	R211 On 04-August-16	137.09	Call	Bond Future	1149	1	1149	1	0.00
18/03/2016	R211 On 04-August-16	137.07	Call	Bond Future	1169	1	1169	1	0.00
18/03/2016	R211 On 04-August-16	137.08	Call	Bond Future	1159	1	1159	1	0.00
18/03/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R212 On 05-May-16			Bond Future	143.13	143.1345	143.1272	143.1345	3,833.00
18/03/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R212 On 05-May-16	145.00	Put	Bond Future	1873	2	1873	2	0.00
18/03/2016	R212 On 05-May-16	145.01	Put	Bond Future	1883	2	1883	2	0.00
18/03/2016	R212 On 05-May-16	144.99	Put	Bond Future	1863	2	1863	2	0.00
18/03/2016	R212 On 04-August-16			Bond Future	143.95	143.9420	143.9532	143.9420	0.00
18/03/2016	R212 On 04-August-16	142.44	Call	Bond Future	1513	2	1513	2	0.00
18/03/2016	R212 On 04-August-16	142.43	Call	Bond Future	1523	2	1523	2	0.00
18/03/2016	R212 On 04-August-16	142.42	Call	Bond Future	1533	2	1533	2	0.00
18/03/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R213 On 05-May-16			Bond Future	9.72	81.0084	9.7172	81.0084	47,281.00
18/03/2016	R213 On 05-May-16	8.74	Call	Bond Future	161	0	161	0	0.00
18/03/2016	R213 On 05-May-16	8.76	Call	Bond Future	172	0	172	0	0.00
18/03/2016	R213 On 05-May-16	8.75	Call	Bond Future	167	0	167	0	0.00
18/03/2016	R213 On 05-May-16	8.75	Put	Bond Future	6897	6	6897	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
18/03/2016	R213 On 05-May-16	8.74	Put	Bond Future	6966	6	6966	6	0.00
18/03/2016	R213 On 05-May-16	8.76	Put	Bond Future	6829	6	6829	6	0.00
18/03/2016	R213 On 04-August-16			Bond Future	9.78	82.5385	9.7771	82.5385	0.00
18/03/2016	R213 On 04-August-16	9.01	Call	Bond Future	1188	1	1188	1	0.00
18/03/2016	R213 On 04-August-16	8.99	Call	Bond Future	1154	1	1154	1	0.00
18/03/2016	R213 On 04-August-16	9.00	Call	Bond Future	1171	1	1171	1	0.00
18/03/2016	R213 On 04-August-16	8.99	Put	Bond Future	6499	6	6499	6	0.00
18/03/2016	R213 On 04-August-16	9.01	Put	Bond Future	6391	6	6391	6	0.00
18/03/2016	R213 On 04-August-16	9.00	Put	Bond Future	6445	6	6445	6	0.00
18/03/2016	R213 On 03-November-16			Bond Future	9.83	80.5602	9.8347	80.5602	0.00
18/03/2016	R213 On 03-November-16	10.20	Call	Bond Future	5193	6	5193	6	0.00
18/03/2016	R213 On 03-November-16	10.19	Call	Bond Future	5156	6	5156	6	0.00
18/03/2016	R213 On 03-November-16	10.18	Call	Bond Future	5120	6	5120	6	0.00
18/03/2016	R213 On 03-November-16	10.19	Put	Bond Future	2928	3	2928	3	0.00
18/03/2016	R213 On 03-November-16	10.20	Put	Bond Future	2903	3	2903	3	0.00
18/03/2016	R213 On 03-November-16	10.18	Put	Bond Future	2953	3	2953	3	0.00
18/03/2016	R214 On 05-May-16			Bond Future	9.95	70.5437	9.9503	70.5437	32,449.00
18/03/2016	R214 On 05-May-16	8.99	Call	Bond Future	184	0	184	0	0.00
18/03/2016	R214 On 05-May-16	9.01	Call	Bond Future	196	0	196	0	0.00
18/03/2016	R214 On 05-May-16	9.00	Call	Bond Future	190	0	190	0	0.00
18/03/2016	R214 On 05-May-16	9.30	Call	Bond Future	472	1	472	1	0.00
18/03/2016	R214 On 05-May-16	9.01	Put	Bond Future	7027	6	7027	6	0.00
18/03/2016	R214 On 05-May-16	9.00	Put	Bond Future	7100	6	7100	6	0.00
18/03/2016	R214 On 05-May-16	8.99	Put	Bond Future	7172	6	7172	6	0.00
18/03/2016	R214 On 05-May-16	9.30	Put	Bond Future	5080	4	5080	4	0.00
18/03/2016	R214 On 04-August-16			Bond Future	10.01	71.8761	10.0069	71.8761	0.00
18/03/2016	R214 On 04-August-16	9.30	Call	Bond Future	1383	2	1383	2	1,300.00
18/03/2016	R214 On 04-August-16	11.30	Call	Bond Future	8476	9	8476	9	5,800.00
18/03/2016	R214 On 04-August-16	9.24	Call	Bond Future	1268	2	1268	2	0.00
18/03/2016	R214 On 04-August-16	9.26	Call	Bond Future	1305	2	1305	2	0.00
18/03/2016	R214 On 04-August-16	9.25	Call	Bond Future	1286	2	1286	2	0.00
18/03/2016	R214 On 04-August-16	8.55	Call	Bond Future	398	1	398	1	1,300.00
18/03/2016	R214 On 04-August-16	10.30	Call	Bond Future	4281	5	4281	5	5,800.00
18/03/2016	R214 On 04-August-16	9.26	Put	Bond Future	6587	6	6587	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
18/03/2016	R214 On 04-August-16	9.24	Put	Bond Future	6700	6	6700	6	0.00
18/03/2016	R214 On 04-August-16	9.30	Put	Bond Future	6365	6	6365	6	0.00
18/03/2016	R214 On 04-August-16	11.30	Put	Bond Future	713	1	713	1	0.00
18/03/2016	R214 On 04-August-16	10.30	Put	Bond Future	2379	2	2379	2	0.00
18/03/2016	R214 On 04-August-16	9.25	Put	Bond Future	6643	6	6643	6	0.00
18/03/2016	R214 On 04-August-16	8.55	Put	Bond Future	11349	11	11349	11	0.00
18/03/2016	R214 On 03-November-16			Bond Future	10.06	69.9484	10.0611	69.9484	0.00
18/03/2016	R214 On 03-November-16	10.33	Call	Bond Future	5046	6	5046	6	0.00
18/03/2016	R214 On 03-November-16	10.35	Call	Bond Future	5118	6	5118	6	0.00
18/03/2016	R214 On 03-November-16	10.34	Call	Bond Future	5082	6	5082	6	0.00
18/03/2016	R214 On 03-November-16	10.33	Put	Bond Future	3313	3	3313	3	0.00
18/03/2016	R214 On 03-November-16	10.34	Put	Bond Future	3286	3	3286	3	0.00
18/03/2016	R214 On 03-November-16	10.35	Put	Bond Future	3259	3	3259	3	0.00
18/03/2016	R248 On 05-May-16			Bond Future	10.02	90.6813	10.0216	90.6813	62,502.00
18/03/2016	R248 On 05-May-16	9.01	Call	Bond Future	199	0	199	0	0.00
18/03/2016	R248 On 05-May-16	9.00	Call	Bond Future	192	0	192	0	0.00
18/03/2016	R248 On 05-May-16	8.99	Call	Bond Future	185	0	185	0	0.00
18/03/2016	R248 On 05-May-16	9.00	Put	Bond Future	9709	9	9709	9	0.00
18/03/2016	R248 On 05-May-16	8.99	Put	Bond Future	9804	9	9804	9	0.00
18/03/2016	R248 On 05-May-16	9.01	Put	Bond Future	9613	9	9613	9	0.00
18/03/2016	R248 On 04-August-16			Bond Future	10.08	92.3940	10.0810	92.3940	0.00
18/03/2016	R248 On 04-August-16	9.25	Call	Bond Future	1477	2	1477	2	0.00
18/03/2016	R248 On 04-August-16	9.26	Call	Bond Future	1500	2	1500	2	0.00
18/03/2016	R248 On 04-August-16	9.24	Call	Bond Future	1455	2	1455	2	0.00
18/03/2016	R248 On 04-August-16	9.26	Put	Bond Future	8920	8	8920	8	0.00
18/03/2016	R248 On 04-August-16	9.25	Put	Bond Future	8994	8	8994	8	0.00
18/03/2016	R248 On 04-August-16	9.24	Put	Bond Future	9069	8	9069	8	0.00
18/03/2016	R248 On 03-November-16			Bond Future	10.14	89.7159	10.1379	89.7159	0.00
18/03/2016	R248 On 03-November-16	10.39	Call	Bond Future	6282	7	6282	7	0.00
18/03/2016	R248 On 03-November-16	10.38	Call	Bond Future	6237	7	6237	7	0.00
18/03/2016	R248 On 03-November-16	10.37	Call	Bond Future	6192	7	6192	7	0.00
18/03/2016	R248 On 03-November-16	10.38	Put	Bond Future	4265	4	4265	4	0.00
18/03/2016	R248 On 03-November-16	10.39	Put	Bond Future	4230	4	4230	4	0.00
18/03/2016	R248 On 03-November-16	10.37	Put	Bond Future	4300	4	4300	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
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