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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
29/03/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	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
29/03/2016	2025 On 05-May-16			Bond Future	123.59	123.6031	123.5938	123.6031	4,532.00
29/03/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
29/03/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
29/03/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
29/03/2016	2025 On 05-May-16	126.00	Put	Bond Future	2406	2	2406	2	0.00
29/03/2016	2025 On 05-May-16	125.99	Put	Bond Future	2396	2	2396	2	0.00
29/03/2016	2025 On 05-May-16	126.01	Put	Bond Future	2416	2	2416	2	0.00
29/03/2016	2025 On 04-August-16			Bond Future	124.70	124.7266	124.7001	124.7266	0.00
29/03/2016	2025 On 04-August-16	123.85	Call	Bond Future	850	1	850	1	0.00
29/03/2016	2025 On 04-August-16	123.86	Call	Bond Future	840	1	840	1	0.00
29/03/2016	2025 On 04-August-16	123.87	Call	Bond Future	830	1	830	1	0.00
29/03/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
29/03/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
29/03/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
29/03/2016	2030 On 05-May-16			Bond Future	9.78	88.7640	9.7765	88.7640	17,364.00
29/03/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/03/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/03/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/03/2016	2030 On 05-May-16	9.00	Put	Bond Future	5478	6	5478	6	0.00
29/03/2016	2030 On 05-May-16	8.99	Put	Bond Future	5552	6	5552	6	0.00
29/03/2016	2030 On 05-May-16	9.01	Put	Bond Future	5404	6	5404	6	0.00
29/03/2016	2030 On 04-August-16			Bond Future	9.85	86.4546	9.8462	86.4546	0.00
29/03/2016	2030 On 04-August-16	10.17	Call	Bond Future	2116	2	2116	2	0.00
29/03/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
29/03/2016	2032 On 05-May-16			Bond Future	9.91	87.6558	9.9104	87.6558	9,481.00
29/03/2016	2032 On 05-May-16	8.99	Call	Bond Future	115	0	115	0	0.00
29/03/2016	2032 On 05-May-16	9.01	Call	Bond Future	125	0	125	0	0.00
29/03/2016	2032 On 05-May-16	9.00	Call	Bond Future	120	0	120	0	0.00
29/03/2016	2032 On 05-May-16	8.99	Put	Bond Future	7072	7	7072	7	0.00
29/03/2016	2032 On 05-May-16	9.01	Put	Bond Future	6922	7	6922	7	0.00
29/03/2016	2032 On 05-May-16	9.00	Put	Bond Future	6997	7	6997	7	0.00
29/03/2016	2032 On 04-August-16			Bond Future	9.98	89.3335	9.9784	89.3335	76.00
29/03/2016	2032 On 04-August-16	8.99	Call	Bond Future	851	1	851	1	0.00
29/03/2016	2032 On 04-August-16	9.01	Call	Bond Future	880	1	880	1	0.00

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29/03/2016	2032 On 04-August-16	9.00	Call	Bond Future	865	1	865	1	0.00
29/03/2016	2032 On 04-August-16	9.00	Put	Bond Future	8181	8	8181	8	0.00
29/03/2016	2032 On 04-August-16	9.01	Put	Bond Future	8116	8	8116	8	0.00
29/03/2016	2032 On 04-August-16	8.99	Put	Bond Future	8246	8	8246	8	0.00
29/03/2016	2032 On 03-November-16			Bond Future	10.04	86.8865	10.0432	86.8865	0.00
29/03/2016	2032 On 03-November-16	10.28	Call	Bond Future	5076	5	5076	5	0.00
29/03/2016	2032 On 03-November-16	10.30	Call	Bond Future	5153	5	5153	5	0.00
29/03/2016	2032 On 03-November-16	10.29	Call	Bond Future	5114	5	5114	5	0.00
29/03/2016	2032 On 03-November-16	10.28	Put	Bond Future	3453	4	3453	4	0.00
29/03/2016	2032 On 03-November-16	10.29	Put	Bond Future	3424	4	3424	4	0.00
29/03/2016	2032 On 03-November-16	10.30	Put	Bond Future	3395	3	3395	3	0.00
29/03/2016	2033 On 05-May-16			Bond Future	103.47	103.4772	103.4696	103.4772	1,032.00
29/03/2016	2033 On 05-May-16	102.40	Call	Bond Future	1070	1	1070	1	0.00
29/03/2016	2033 On 05-May-16	102.41	Call	Bond Future	1060	1	1060	1	0.00
29/03/2016	2033 On 05-May-16	102.39	Call	Bond Future	1080	1	1080	1	0.00
29/03/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
29/03/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
29/03/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
29/03/2016	2037 On 05-May-16			Bond Future	10.05	88.7789	10.0508	88.7789	39,888.00
29/03/2016	2037 On 05-May-16	8.99	Call	Bond Future	73	0	73	0	0.00
29/03/2016	2037 On 05-May-16	9.67	Call	Bond Future	799	1	799	1	500.00
29/03/2016	2037 On 05-May-16	9.01	Call	Bond Future	80	0	80	0	0.00
29/03/2016	2037 On 05-May-16	9.00	Call	Bond Future	76	0	76	0	0.00
29/03/2016	2037 On 05-May-16	9.67	Put	Bond Future	3818	4	3818	4	0.00
29/03/2016	2037 On 05-May-16	9.00	Put	Bond Future	8827	9	8827	9	0.00
29/03/2016	2037 On 05-May-16	8.99	Put	Bond Future	8914	9	8914	9	0.00
29/03/2016	2037 On 05-May-16	9.01	Put	Bond Future	8741	9	8741	9	0.00
29/03/2016	2037 On 04-August-16			Bond Future	10.12	86.2192	10.1194	86.2192	221.00
29/03/2016	2037 On 04-August-16	9.26	Call	Bond Future	1168	1	1168	1	0.00
29/03/2016	2037 On 04-August-16	9.25	Call	Bond Future	1149	1	1149	1	0.00
29/03/2016	2037 On 04-August-16	9.24	Call	Bond Future	1132	1	1132	1	0.00
29/03/2016	2037 On 04-August-16	9.25	Put	Bond Future	8197	8	8197	8	0.00
29/03/2016	2037 On 04-August-16	9.24	Put	Bond Future	8266	8	8266	8	0.00
29/03/2016	2037 On 04-August-16	9.26	Put	Bond Future	8130	8	8130	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2016	2037 On 03-November-16			Bond Future	10.18	87.8720	10.1799	87.8720	0.00
29/03/2016	2037 On 03-November-16	10.35	Call	Bond Future	5264	5	5264	5	0.00
29/03/2016	2037 On 03-November-16	10.37	Call	Bond Future	5345	5	5345	5	0.00
29/03/2016	2037 On 03-November-16	10.36	Call	Bond Future	5305	5	5305	5	0.00
29/03/2016	2037 On 03-November-16	10.36	Put	Bond Future	3965	4	3965	4	0.00
29/03/2016	2037 On 03-November-16	10.35	Put	Bond Future	3999	4	3999	4	0.00
29/03/2016	2037 On 03-November-16	10.37	Put	Bond Future	3932	4	3932	4	0.00
29/03/2016	2038 On 05-May-16			Bond Future	128.53	128.5357	128.5263	128.5357	16,932.00
29/03/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
29/03/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
29/03/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
29/03/2016	2038 On 05-May-16	130.99	Put	Bond Future	2464	2	2464	2	0.00
29/03/2016	2038 On 05-May-16	131.00	Put	Bond Future	2474	2	2474	2	0.00
29/03/2016	2038 On 05-May-16	131.01	Put	Bond Future	2484	2	2484	2	0.00
29/03/2016	2038 On 04-August-16			Bond Future	129.57	129.5973	129.5688	129.5973	0.00
29/03/2016	2038 On 04-August-16	129.31	Call	Bond Future	259	0	259	0	0.00
29/03/2016	2038 On 04-August-16	129.30	Call	Bond Future	269	0	269	0	0.00
29/03/2016	2038 On 04-August-16	129.32	Call	Bond Future	249	0	249	0	0.00
29/03/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
29/03/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
29/03/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
29/03/2016	2040 On 05-May-16			Bond Future	10.13	92.2208	10.1260	92.2208	1,812.00
29/03/2016	2040 On 05-May-16	9.51	Call	Bond Future	425	0	425	0	0.00
29/03/2016	2040 On 05-May-16	9.50	Call	Bond Future	412	0	412	0	0.00
29/03/2016	2040 On 05-May-16	9.49	Call	Bond Future	399	0	399	0	0.00
29/03/2016	2040 On 05-May-16	9.50	Put	Bond Future	5785	6	5785	6	0.00
29/03/2016	2040 On 05-May-16	9.49	Put	Bond Future	5862	6	5862	6	0.00
29/03/2016	2040 On 05-May-16	9.51	Put	Bond Future	5709	6	5709	6	0.00
29/03/2016	2040 On 04-August-16			Bond Future	10.20	89.4765	10.1954	89.4765	0.00
29/03/2016	2040 On 04-August-16	9.50	Call	Bond Future	1623	2	1623	2	0.00
29/03/2016	2040 On 04-August-16	9.51	Call	Bond Future	1647	2	1647	2	0.00
29/03/2016	2040 On 04-August-16	9.49	Call	Bond Future	1599	2	1599	2	0.00
29/03/2016	2040 On 04-August-16	9.51	Put	Bond Future	7479	8	7479	8	0.00
29/03/2016	2040 On 04-August-16	9.50	Put	Bond Future	7545	8	7545	8	0.00

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29/03/2016	2040 On 04-August-16	9.49	Put	Bond Future	7611	8	7611	8	0.00
29/03/2016	2044 On 05-May-16			Bond Future	10.14	89.4204	10.1351	89.4204	20,223.00
29/03/2016	2044 On 05-May-16	9.00	Call	Bond Future	57	0	57	0	0.00
29/03/2016	2044 On 05-May-16	9.01	Call	Bond Future	59	0	59	0	0.00
29/03/2016	2044 On 05-May-16	8.99	Call	Bond Future	54	0	54	0	0.00
29/03/2016	2044 On 05-May-16	9.01	Put	Bond Future	10212	10	10212	10	0.00
29/03/2016	2044 On 05-May-16	8.99	Put	Bond Future	10406	11	10406	11	0.00
29/03/2016	2044 On 05-May-16	9.00	Put	Bond Future	10309	10	10309	10	0.00
29/03/2016	2044 On 04-August-16			Bond Future	10.20	86.7478	10.2024	86.7478	0.00
29/03/2016	2044 On 04-August-16	9.51	Call	Bond Future	1636	2	1636	2	0.00
29/03/2016	2044 On 04-August-16	9.50	Call	Bond Future	1612	2	1612	2	0.00
29/03/2016	2044 On 04-August-16	9.49	Call	Bond Future	1589	2	1589	2	0.00
29/03/2016	2044 On 04-August-16	9.50	Put	Bond Future	7645	8	7645	8	0.00
29/03/2016	2044 On 04-August-16	9.51	Put	Bond Future	7578	8	7578	8	0.00
29/03/2016	2044 On 04-August-16	9.49	Put	Bond Future	7712	8	7712	8	0.00
29/03/2016	2044 On 03-November-16			Bond Future	10.26	88.4107	10.2616	88.4107	0.00
29/03/2016	2044 On 03-November-16	10.42	Call	Bond Future	5614	6	5614	6	0.00
29/03/2016	2044 On 03-November-16	10.43	Call	Bond Future	5657	6	5657	6	0.00
29/03/2016	2044 On 03-November-16	10.41	Call	Bond Future	5572	6	5572	6	0.00
29/03/2016	2044 On 03-November-16	10.43	Put	Bond Future	4325	4	4325	4	0.00
29/03/2016	2044 On 03-November-16	10.42	Put	Bond Future	4361	4	4361	4	0.00
29/03/2016	2044 On 03-November-16	10.41	Put	Bond Future	4397	5	4397	5	0.00
29/03/2016	2046 On 05-May-16			Bond Future	128.61	128.6213	128.6123	128.6213	12,687.00
29/03/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
29/03/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
29/03/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
29/03/2016	2046 On 05-May-16	129.99	Put	Bond Future	1378	1	1378	1	0.00
29/03/2016	2046 On 05-May-16	130.00	Put	Bond Future	1388	1	1388	1	0.00
29/03/2016	2046 On 05-May-16	130.01	Put	Bond Future	1398	1	1398	1	0.00
29/03/2016	2046 On 04-August-16			Bond Future	131.08	131.0937	131.0826	131.0937	0.00
29/03/2016	2046 On 04-August-16	129.00	Call	Bond Future	2083	2	2083	2	0.00
29/03/2016	2046 On 04-August-16	129.01	Call	Bond Future	2073	2	2073	2	0.00
29/03/2016	2046 On 04-August-16	129.02	Call	Bond Future	2063	2	2063	2	0.00
29/03/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00

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29/03/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
29/03/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
29/03/2016	2050 On 05-May-16			Bond Future	137.42	137.4335	137.4239	137.4335	14,861.00
29/03/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
29/03/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
29/03/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
29/03/2016	2050 On 05-May-16	138.00	Put	Bond Future	576	1	576	1	0.00
29/03/2016	2050 On 05-May-16	138.01	Put	Bond Future	586	1	586	1	0.00
29/03/2016	2050 On 05-May-16	137.99	Put	Bond Future	566	1	566	1	0.00
29/03/2016	2050 On 04-August-16			Bond Future	138.49	138.5062	138.4859	138.5062	0.00
29/03/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
29/03/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
29/03/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
29/03/2016	2050 On 04-August-16	139.14	Put	Bond Future	654	1	654	1	0.00
29/03/2016	2050 On 04-August-16	139.13	Put	Bond Future	644	1	644	1	0.00
29/03/2016	2050 On 04-August-16	139.12	Put	Bond Future	634	1	634	1	0.00
29/03/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	AL37 On 05-May-16			Index Future	469.50	468.7500	469.4980	468.7500	5.00
29/03/2016	AL37 On 04-August-16			Index Future	478.38	477.6270	478.3790	477.6270	0.00
29/03/2016	AL7T On 05-May-16			Index Future	538.32	537.5020	538.3220	537.5020	0.00
29/03/2016	AL7T On 04-August-16			Index Future	548.51	547.6810	548.5050	547.6810	0.00
29/03/2016	ALBI On 05-May-16			Index Future	487.91	487.1190	487.9110	487.1190	510.00
29/03/2016	ALBI On 04-August-16			Index Future	497.14	496.3440	497.1410	496.3440	133.00
29/03/2016	ALBI On 03-November-16			Index Future	506.76	505.9590	506.7560	505.9590	0.00
29/03/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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29/03/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/03/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2016	EL28 On 05-May-16			Bond Future	126.82	126.8287	126.8207	126.8287	0.00
29/03/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
29/03/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
29/03/2016	EL28 On 05-May-16	128.99	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
29/03/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2189	2	2189	2	0.00
29/03/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2179	2	2179	2	0.00
29/03/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2169	2	2169	2	0.00
29/03/2016	EL28 On 04-August-16			Bond Future	129.26	129.2666	129.2568	129.2666	0.00
29/03/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2397	2	2397	2	0.00
29/03/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2387	2	2387	2	0.00
29/03/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2377	2	2377	2	0.00
29/03/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
29/03/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
29/03/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
29/03/2016	ES33 On 05-May-16			Bond Future	10.91	74.7360	10.9066	74.7360	8,776.00
29/03/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
29/03/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
29/03/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
29/03/2016	ES33 On 05-May-16	9.99	Put	Bond Future	5956	6	5956	6	0.00
29/03/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5887	6	5887	6	0.00
29/03/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5818	6	5818	6	0.00
29/03/2016	ES33 On 04-August-16			Bond Future	11.00	76.1664	11.0026	76.1664	0.00
29/03/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
29/03/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
29/03/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
29/03/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4829	5	4829	5	0.00
29/03/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4696	5	4696	5	0.00
29/03/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4763	5	4763	5	0.00
29/03/2016	ES33 On 03-November-16			Bond Future	11.10	73.8332	11.0975	73.8332	0.00
29/03/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1246	1	1246	1	0.00
29/03/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1131	1	1131	1	0.00
29/03/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1189	1	1189	1	0.00
29/03/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
29/03/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
29/03/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
29/03/2016	ES42 On 05-May-16			Bond Future	11.07	78.3733	11.0730	78.3733	7,270.00
29/03/2016	GOVI On 05-May-16			GOVI	487.31	486.5550	487.3120	486.5550	480.00
29/03/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
29/03/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
29/03/2016	GOVI On 05-May-16	517.99	Put	GOVI	306780	31	306780	31	0.00
29/03/2016	GOVI On 05-May-16	518.00	Put	GOVI	306880	31	306880	31	0.00
29/03/2016	GOVI On 05-May-16	518.01	Put	GOVI	306980	31	306980	31	0.00
29/03/2016	GOVI On 04-August-16			GOVI	496.53	495.7690	496.5300	495.7690	26.00
29/03/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
29/03/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
29/03/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
29/03/2016	GOVI On 04-August-16	521.01	Put	GOVI	244800	25	244800	25	0.00
29/03/2016	GOVI On 04-August-16	520.99	Put	GOVI	244600	25	244600	25	0.00
29/03/2016	GOVI On 04-August-16	521.00	Put	GOVI	244700	25	244700	25	0.00
29/03/2016	GOVI On 03-November-16			GOVI	506.13	505.3740	506.1330	505.3740	0.00
29/03/2016	GOVI On 03-November-16	476.11	Call	GOVI	300230	29	300230	29	0.00
29/03/2016	GOVI On 03-November-16	476.12	Call	GOVI	300130	29	300130	29	0.00
29/03/2016	GOVI On 03-November-16	476.13	Call	GOVI	300030	29	300030	29	0.00
29/03/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
29/03/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
29/03/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
29/03/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/03/2016	IGOV On 05-May-16			Index Future	237.68	237.7630	237.6810	237.7630	977.00
29/03/2016	IGOV On 04-August-16			Index Future	242.20	242.2850	242.1970	242.2850	81.00
29/03/2016	IGOV On 03-November-16			Index Future	246.90	246.9980	246.8990	246.9980	0.00
29/03/2016	ILBI On 05-May-16			Index Future	644.28	644.5570	644.2840	644.5570	0.00
29/03/2016	ILBI On 04-August-16			Index Future	656.17	656.4620	656.1740	656.4620	157.00
29/03/2016	IS01 On 19-December-16			Interest Rate Swap	100.19	100.1967	100.1903	100.1967	0.00
29/03/2016	IS01 On 16-March-17			Interest Rate Swap	100.26	100.2600	100.2573	100.2600	0.00
29/03/2016	IS01 On 15-June-17			Interest Rate Swap	100.04	100.0481	100.0399	100.0481	0.00
29/03/2016	IS02 On 18-December-17			Interest Rate Swap	100.75	100.7615	100.7493	100.7615	0.00
29/03/2016	IS02 On 16-March-18			Interest Rate Swap	100.24	100.2652	100.2409	100.2652	0.00
29/03/2016	IS02 On 15-June-18			Interest Rate Swap	100.14	100.1645	100.1358	100.1645	0.00
29/03/2016	IS05 On 17-December-20			Interest Rate Swap	101.31	101.3784	101.3079	101.3784	0.00
29/03/2016	IS05 On 16-March-21			Interest Rate Swap	100.84	100.9202	100.8431	100.9202	0.00
29/03/2016	IS05 On 15-June-21			Interest Rate Swap	100.35	100.4250	100.3480	100.4250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2016	IS10 On 17-December-25			Interest Rate Swap	103.40	103.5488	103.4032	103.5488	0.00
29/03/2016	IS10 On 16-March-26			Interest Rate Swap	100.64	100.7997	100.6409	100.7997	0.00
29/03/2016	IS10 On 15-June-26			Interest Rate Swap	99.52	99.6775	99.5151	99.6775	0.00
29/03/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/03/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/03/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/03/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/03/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.25	92.7400	7.2500	92.7400	0.00
29/03/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.36	92.6000	7.3600	92.6000	0.00
29/03/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
29/03/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.57	92.4200	7.5700	92.4200	0.00
29/03/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.63	92.3700	7.6300	92.3700	0.00
29/03/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.74	92.2400	7.7400	92.2400	0.00
29/03/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.95	92.0600	7.9500	92.0600	0.00
29/03/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.11	91.8800	8.1100	91.8800	0.00
29/03/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.25	91.7500	8.2500	91.7500	0.00
29/03/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.37	91.6400	8.3700	91.6400	0.00
29/03/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.44	91.5600	8.4400	91.5600	0.00
29/03/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.51	91.4800	8.5100	91.4800	0.00
29/03/2016	R023 On 05-May-16			Bond Future	9.24	93.9173	9.2384	93.9173	8,731.00
29/03/2016	R023 On 05-May-16	8.25	Call	Bond Future	38	0	38	0	0.00
29/03/2016	R023 On 05-May-16	8.26	Call	Bond Future	40	0	40	0	0.00
29/03/2016	R023 On 05-May-16	8.24	Call	Bond Future	37	0	37	0	0.00
29/03/2016	R023 On 05-May-16	8.25	Put	Bond Future	4873	5	4873	5	0.00
29/03/2016	R023 On 05-May-16	8.26	Put	Bond Future	4825	5	4825	5	0.00
29/03/2016	R023 On 05-May-16	8.24	Put	Bond Future	4922	5	4922	5	0.00
29/03/2016	R023 On 04-August-16			Bond Future	9.31	95.7148	9.3116	95.7148	0.00
29/03/2016	R023 On 04-August-16	8.24	Call	Bond Future	373	0	373	0	0.00
29/03/2016	R023 On 04-August-16	8.25	Call	Bond Future	380	0	380	0	0.00
29/03/2016	R023 On 04-August-16	8.26	Call	Bond Future	388	0	388	0	0.00
29/03/2016	R023 On 04-August-16	8.25	Put	Bond Future	5425	6	5425	6	0.00
29/03/2016	R023 On 04-August-16	8.26	Put	Bond Future	5383	6	5383	6	0.00
29/03/2016	R023 On 04-August-16	8.24	Put	Bond Future	5467	6	5467	6	0.00
29/03/2016	R023 On 03-November-16			Bond Future	9.39	93.6176	9.3871	93.6176	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2016	R023 On 03-November-16	9.73	Call	Bond Future	3380	3	3380	3	0.00
29/03/2016	R023 On 03-November-16	9.74	Call	Bond Future	3407	3	3407	3	0.00
29/03/2016	R023 On 03-November-16	9.75	Call	Bond Future	3433	3	3433	3	0.00
29/03/2016	R023 On 03-November-16	9.74	Put	Bond Future	1851	2	1851	2	0.00
29/03/2016	R023 On 03-November-16	9.75	Put	Bond Future	1834	2	1834	2	0.00
29/03/2016	R023 On 03-November-16	9.73	Put	Bond Future	1868	2	1868	2	0.00
29/03/2016	R035 On 05-May-16			Bond Future	10.01	92.0130	10.0142	92.0130	5,096.00
29/03/2016	R035 On 05-May-16	10.35	Call	Bond Future	2550	2	2550	2	0.00
29/03/2016	R035 On 05-May-16	10.37	Call	Bond Future	2699	3	2699	3	0.00
29/03/2016	R035 On 05-May-16	10.36	Call	Bond Future	2625	3	2625	3	0.00
29/03/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
29/03/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
29/03/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
29/03/2016	R035 On 04-August-16			Bond Future	10.08	93.7740	10.0797	93.7740	155.00
29/03/2016	R035 On 04-August-16	10.37	Call	Bond Future	2184	2	2184	2	0.00
29/03/2016	R035 On 04-August-16	10.36	Call	Bond Future	2110	2	2110	2	0.00
29/03/2016	R035 On 04-August-16	10.35	Call	Bond Future	2036	2	2036	2	0.00
29/03/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
29/03/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
29/03/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
29/03/2016	R186 On 05-May-16			Bond Future	9.38	111.2984	9.3809	111.2984	55,867.00
29/03/2016	R186 On 05-May-16	8.34	Call	Bond Future	51	0	51	0	0.00
29/03/2016	R186 On 05-May-16	9.25	Call	Bond Future	1204	1	1204	1	180.00
29/03/2016	R186 On 05-May-16	9.89	Call	Bond Future	3920	4	3920	4	0.00
29/03/2016	R186 On 05-May-16	8.35	Call	Bond Future	53	0	53	0	0.00
29/03/2016	R186 On 05-May-16	8.33	Call	Bond Future	49	0	49	0	0.00
29/03/2016	R186 On 05-May-16	9.96	Call	Bond Future	4301	4	4301	4	0.00
29/03/2016	R186 On 05-May-16	9.86	Call	Bond Future	3761	4	3761	4	0.00
29/03/2016	R186 On 05-May-16	8.75	Call	Bond Future	274	0	274	0	180.00
29/03/2016	R186 On 05-May-16	7.56	Call	Bond Future	1	0	1	0	0.00
29/03/2016	R186 On 05-May-16	8.85	Call	Bond Future	386	0	386	0	0.00
29/03/2016	R186 On 05-May-16	8.33	Put	Bond Future	7726	8	7726	8	0.00
29/03/2016	R186 On 05-May-16	9.89	Put	Bond Future	452	1	452	1	180.00
29/03/2016	R186 On 05-May-16	9.96	Put	Bond Future	368	0	368	0	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2016	R186 On 05-May-16	9.86	Put	Bond Future	493	1	493	1	5,000.00
29/03/2016	R186 On 05-May-16	7.56	Put	Bond Future	13782	14	13782	14	0.00
29/03/2016	R186 On 05-May-16	8.35	Put	Bond Future	7578	8	7578	8	0.00
29/03/2016	R186 On 05-May-16	8.34	Put	Bond Future	7652	8	7652	8	0.00
29/03/2016	R186 On 05-May-16	8.85	Put	Bond Future	4175	4	4175	4	5,350.00
29/03/2016	R186 On 05-May-16	8.75	Put	Bond Future	4796	5	4796	5	1,900.00
29/03/2016	R186 On 05-May-16	9.25	Put	Bond Future	2122	2	2122	2	0.00
29/03/2016	R186 On 04-August-16			Bond Future	9.45	108.1242	9.4474	108.1242	521.00
29/03/2016	R186 On 04-August-16	8.51	Call	Bond Future	776	1	776	1	0.00
29/03/2016	R186 On 04-August-16	8.49	Call	Bond Future	749	1	749	1	0.00
29/03/2016	R186 On 04-August-16	8.50	Call	Bond Future	762	1	762	1	0.00
29/03/2016	R186 On 04-August-16	10.00	Call	Bond Future	5208	5	5208	5	0.00
29/03/2016	R186 On 04-August-16	8.49	Put	Bond Future	7563	8	7563	8	0.00
29/03/2016	R186 On 04-August-16	8.50	Put	Bond Future	7502	8	7502	8	0.00
29/03/2016	R186 On 04-August-16	8.51	Put	Bond Future	7442	8	7442	8	0.00
29/03/2016	R186 On 04-August-16	10.00	Put	Bond Future	1526	2	1526	2	6,500.00
29/03/2016	R197 On 05-May-16			Bond Future	294.83	294.8577	294.8348	294.8577	2,130.00
29/03/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
29/03/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
29/03/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
29/03/2016	R197 On 05-May-16	300.00	Put	Bond Future	5165	5	5165	5	0.00
29/03/2016	R197 On 05-May-16	300.01	Put	Bond Future	5175	5	5175	5	0.00
29/03/2016	R197 On 05-May-16	299.99	Put	Bond Future	5155	5	5155	5	0.00
29/03/2016	R197 On 04-August-16			Bond Future	294.00	294.0281	294.0011	294.0281	0.00
29/03/2016	R197 On 04-August-16	293.96	Call	Bond Future	41	0	41	0	0.00
29/03/2016	R197 On 04-August-16	293.98	Call	Bond Future	21	0	21	0	0.00
29/03/2016	R197 On 04-August-16	293.97	Call	Bond Future	31	0	31	0	0.00
29/03/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
29/03/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
29/03/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
29/03/2016	R202 On 05-May-16			Bond Future	241.61	241.6321	241.6145	241.6321	43,242.00
29/03/2016	R202 On 05-May-16	246.99	Call	Bond Future	1015	1	1015	1	0.00
29/03/2016	R202 On 05-May-16	247.01	Call	Bond Future	1010	1	1010	1	0.00
29/03/2016	R202 On 05-May-16	247.00	Call	Bond Future	1012	1	1012	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2016	R202 On 05-May-16	247.00	Put	Bond Future	6398	7	6398	7	0.00
29/03/2016	R202 On 05-May-16	247.01	Put	Bond Future	6405	7	6405	7	0.00
29/03/2016	R202 On 05-May-16	246.99	Put	Bond Future	6390	7	6390	7	0.00
29/03/2016	R202 On 04-August-16			Bond Future	242.80	242.8256	242.8044	242.8256	0.00
29/03/2016	R202 On 04-August-16	243.26	Call	Bond Future	4891	5	4891	5	0.00
29/03/2016	R202 On 04-August-16	243.25	Call	Bond Future	4895	5	4895	5	0.00
29/03/2016	R202 On 04-August-16	243.24	Call	Bond Future	4900	5	4900	5	0.00
29/03/2016	R202 On 04-August-16	243.25	Put	Bond Future	5341	5	5341	5	0.00
29/03/2016	R202 On 04-August-16	243.24	Put	Bond Future	5336	5	5336	5	0.00
29/03/2016	R202 On 04-August-16	243.26	Put	Bond Future	5346	5	5346	5	0.00
29/03/2016	R203 On 05-May-16			Bond Future	8.31	101.1320	8.3063	101.1320	53,939.00
29/03/2016	R203 On 05-May-16	7.26	Call	Bond Future	3	0	3	0	0.00
29/03/2016	R203 On 05-May-16	7.24	Call	Bond Future	3	0	3	0	0.00
29/03/2016	R203 On 05-May-16	7.25	Call	Bond Future	3	0	3	0	0.00
29/03/2016	R203 On 05-May-16	7.24	Put	Bond Future	1351	1	1351	1	0.00
29/03/2016	R203 On 05-May-16	7.26	Put	Bond Future	1325	1	1325	1	0.00
29/03/2016	R203 On 05-May-16	7.25	Put	Bond Future	1338	1	1338	1	0.00
29/03/2016	R203 On 04-August-16			Bond Future	8.45	103.0676	8.4468	103.0676	0.00
29/03/2016	R203 On 04-August-16	7.24	Call	Bond Future	41	0	41	0	0.00
29/03/2016	R203 On 04-August-16	7.26	Call	Bond Future	43	0	43	0	0.00
29/03/2016	R203 On 04-August-16	7.25	Call	Bond Future	42	0	42	0	0.00
29/03/2016	R203 On 04-August-16	7.25	Put	Bond Future	1283	1	1283	1	0.00
29/03/2016	R203 On 04-August-16	7.26	Put	Bond Future	1274	1	1274	1	0.00
29/03/2016	R203 On 04-August-16	7.24	Put	Bond Future	1293	1	1293	1	0.00
29/03/2016	R203 On 03-November-16			Bond Future	8.64	100.8707	8.6350	100.8707	0.00
29/03/2016	R203 On 03-November-16	8.84	Call	Bond Future	510	0	510	0	0.00
29/03/2016	R203 On 03-November-16	8.86	Call	Bond Future	520	1	520	1	0.00
29/03/2016	R203 On 03-November-16	8.85	Call	Bond Future	515	1	515	1	0.00
29/03/2016	R203 On 03-November-16	8.84	Put	Bond Future	346	0	346	0	0.00
29/03/2016	R203 On 03-November-16	8.86	Put	Bond Future	339	0	339	0	0.00
29/03/2016	R203 On 03-November-16	8.85	Put	Bond Future	342	0	342	0	0.00
29/03/2016	R204 On 05-May-16			Bond Future	8.68	101.4361	8.6783	101.4361	33,412.00
29/03/2016	R204 On 05-May-16	7.76	Call	Bond Future	16	0	16	0	0.00
29/03/2016	R204 On 05-May-16	7.75	Call	Bond Future	15	0	15	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2016	R204 On 05-May-16	7.74	Call	Bond Future	15	0	15	0	0.00
29/03/2016	R204 On 05-May-16	7.75	Put	Bond Future	2156	2	2156	2	0.00
29/03/2016	R204 On 05-May-16	7.76	Put	Bond Future	2133	2	2133	2	0.00
29/03/2016	R204 On 05-May-16	7.74	Put	Bond Future	2178	2	2178	2	0.00
29/03/2016	R204 On 04-August-16			Bond Future	8.80	99.3361	8.7960	99.3361	0.00
29/03/2016	R204 On 04-August-16	7.74	Call	Bond Future	132	0	132	0	0.00
29/03/2016	R204 On 04-August-16	7.75	Call	Bond Future	135	0	135	0	0.00
29/03/2016	R204 On 04-August-16	7.76	Call	Bond Future	138	0	138	0	0.00
29/03/2016	R204 On 04-August-16	7.75	Put	Bond Future	2333	2	2333	2	0.00
29/03/2016	R204 On 04-August-16	7.76	Put	Bond Future	2315	2	2315	2	0.00
29/03/2016	R204 On 04-August-16	7.74	Put	Bond Future	2352	2	2352	2	0.00
29/03/2016	R204 On 03-November-16			Bond Future	8.92	101.2402	8.9155	101.2402	0.00
29/03/2016	R204 On 03-November-16	9.21	Call	Bond Future	1317	1	1317	1	0.00
29/03/2016	R204 On 03-November-16	9.23	Call	Bond Future	1340	1	1340	1	0.00
29/03/2016	R204 On 03-November-16	9.22	Call	Bond Future	1328	1	1328	1	0.00
29/03/2016	R204 On 03-November-16	9.22	Put	Bond Future	760	1	760	1	0.00
29/03/2016	R204 On 03-November-16	9.21	Put	Bond Future	768	1	768	1	0.00
29/03/2016	R204 On 03-November-16	9.23	Put	Bond Future	753	1	753	1	0.00
29/03/2016	R207 On 05-May-16			Bond Future	8.86	97.2415	8.8567	97.2415	43,093.00
29/03/2016	R207 On 05-May-16	7.56	Call	Bond Future	3	0	3	0	43.00
29/03/2016	R207 On 05-May-16	7.85	Call	Bond Future	16	0	16	0	0.00
29/03/2016	R207 On 05-May-16	7.86	Call	Bond Future	17	0	17	0	0.00
29/03/2016	R207 On 05-May-16	7.84	Call	Bond Future	16	0	16	0	0.00
29/03/2016	R207 On 05-May-16	7.85	Put	Bond Future	3087	3	3087	3	0.00
29/03/2016	R207 On 05-May-16	7.86	Put	Bond Future	3057	3	3057	3	0.00
29/03/2016	R207 On 05-May-16	7.84	Put	Bond Future	3117	3	3117	3	0.00
29/03/2016	R207 On 05-May-16	7.56	Put	Bond Future	3981	4	3981	4	0.00
29/03/2016	R207 On 04-August-16			Bond Future	8.96	95.4581	8.9577	95.4581	0.00
29/03/2016	R207 On 04-August-16	8.00	Call	Bond Future	238	0	238	0	0.00
29/03/2016	R207 On 04-August-16	7.99	Call	Bond Future	233	0	233	0	0.00
29/03/2016	R207 On 04-August-16	8.01	Call	Bond Future	243	0	243	0	0.00
29/03/2016	R207 On 04-August-16	7.99	Put	Bond Future	3000	3	3000	3	0.00
29/03/2016	R207 On 04-August-16	8.01	Put	Bond Future	2952	3	2952	3	0.00
29/03/2016	R207 On 04-August-16	8.00	Put	Bond Future	2976	3	2976	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2016	R207 On 02-February-17			Bond Future	9.11	95.6617	9.1099	95.6617	0.00
29/03/2016	R207 On 02-February-17	8.91	Call	Bond Future	1339	1	1339	1	62.00
29/03/2016	R207 On 02-February-17	9.22	Call	Bond Future	1722	2	1722	2	0.00
29/03/2016	R207 On 02-February-17	9.24	Call	Bond Future	1749	2	1749	2	0.00
29/03/2016	R207 On 02-February-17	9.23	Call	Bond Future	1736	2	1736	2	0.00
29/03/2016	R207 On 02-February-17	8.91	Put	Bond Future	1831	2	1831	2	0.00
29/03/2016	R207 On 02-February-17	9.22	Put	Bond Future	1452	2	1452	2	0.00
29/03/2016	R207 On 02-February-17	9.23	Put	Bond Future	1441	1	1441	1	0.00
29/03/2016	R207 On 02-February-17	9.24	Put	Bond Future	1430	1	1430	1	0.00
29/03/2016	R208 On 05-May-16			Bond Future	8.97	91.9439	8.9728	91.9439	46,623.00
29/03/2016	R208 On 05-May-16	7.99	Call	Bond Future	25	0	25	0	0.00
29/03/2016	R208 On 05-May-16	8.01	Call	Bond Future	28	0	28	0	0.00
29/03/2016	R208 On 05-May-16	8.00	Call	Bond Future	27	0	27	0	0.00
29/03/2016	R208 On 05-May-16	8.00	Put	Bond Future	3696	4	3696	4	0.00
29/03/2016	R208 On 05-May-16	7.99	Put	Bond Future	3733	4	3733	4	0.00
29/03/2016	R208 On 05-May-16	8.01	Put	Bond Future	3658	4	3658	4	0.00
29/03/2016	R208 On 04-August-16			Bond Future	9.06	93.7036	9.0558	93.7036	0.00
29/03/2016	R208 On 04-August-16	7.99	Call	Bond Future	258	0	258	0	0.00
29/03/2016	R208 On 04-August-16	8.00	Call	Bond Future	264	0	264	0	0.00
29/03/2016	R208 On 04-August-16	8.01	Call	Bond Future	269	0	269	0	0.00
29/03/2016	R208 On 04-August-16	7.99	Put	Bond Future	4110	4	4110	4	0.00
29/03/2016	R208 On 04-August-16	8.00	Put	Bond Future	4078	4	4078	4	0.00
29/03/2016	R208 On 04-August-16	8.01	Put	Bond Future	4046	4	4046	4	0.00
29/03/2016	R208 On 03-November-16			Bond Future	9.14	92.0967	9.1361	92.0967	0.00
29/03/2016	R208 On 03-November-16	9.57	Call	Bond Future	2667	3	2667	3	0.00
29/03/2016	R208 On 03-November-16	9.59	Call	Bond Future	2709	3	2709	3	0.00
29/03/2016	R208 On 03-November-16	9.58	Call	Bond Future	2687	3	2687	3	0.00
29/03/2016	R208 On 03-November-16	9.57	Put	Bond Future	1220	1	1220	1	0.00
29/03/2016	R208 On 03-November-16	9.58	Put	Bond Future	1207	1	1207	1	0.00
29/03/2016	R208 On 03-November-16	9.59	Put	Bond Future	1196	1	1196	1	0.00
29/03/2016	R209 On 05-May-16			Bond Future	9.94	68.8244	9.9419	68.8244	29,682.00
29/03/2016	R209 On 05-May-16	9.00	Call	Bond Future	95	0	95	0	6,700.00
29/03/2016	R209 On 05-May-16	8.25	Call	Bond Future	2	0	2	0	6,700.00
29/03/2016	R209 On 05-May-16	8.99	Call	Bond Future	91	0	91	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2016	R209 On 05-May-16	9.01	Call	Bond Future	99	0	99	0	0.00
29/03/2016	R209 On 05-May-16	9.01	Put	Bond Future	6519	7	6519	7	0.00
29/03/2016	R209 On 05-May-16	9.00	Put	Bond Future	6589	7	6589	7	0.00
29/03/2016	R209 On 05-May-16	8.25	Put	Bond Future	12361	12	12361	12	0.00
29/03/2016	R209 On 05-May-16	8.99	Put	Bond Future	6659	7	6659	7	0.00
29/03/2016	R209 On 04-August-16			Bond Future	10.00	70.1417	10.0019	70.1417	190.00
29/03/2016	R209 On 04-August-16	10.60	Call	Bond Future	5141	5	5141	5	5,760.00
29/03/2016	R209 On 04-August-16	9.24	Call	Bond Future	1116	1	1116	1	0.00
29/03/2016	R209 On 04-August-16	9.26	Call	Bond Future	1151	1	1151	1	0.00
29/03/2016	R209 On 04-August-16	9.25	Call	Bond Future	1133	1	1133	1	0.00
29/03/2016	R209 On 04-August-16	9.60	Call	Bond Future	1853	2	1853	2	5,760.00
29/03/2016	R209 On 04-August-16	9.26	Put	Bond Future	6135	6	6135	6	0.00
29/03/2016	R209 On 04-August-16	10.60	Put	Bond Future	1494	2	1494	2	0.00
29/03/2016	R209 On 04-August-16	9.24	Put	Bond Future	6242	6	6242	6	0.00
29/03/2016	R209 On 04-August-16	9.25	Put	Bond Future	6189	6	6189	6	0.00
29/03/2016	R209 On 04-August-16	9.60	Put	Bond Future	4486	5	4486	5	0.00
29/03/2016	R209 On 03-November-16			Bond Future	10.06	68.3352	10.0587	68.3352	0.00
29/03/2016	R209 On 03-November-16	10.24	Call	Bond Future	4423	4	4423	4	0.00
29/03/2016	R209 On 03-November-16	10.26	Call	Bond Future	4491	4	4491	4	0.00
29/03/2016	R209 On 03-November-16	10.25	Call	Bond Future	4457	4	4457	4	0.00
29/03/2016	R209 On 03-November-16	10.25	Put	Bond Future	3268	3	3268	3	0.00
29/03/2016	R209 On 03-November-16	10.26	Put	Bond Future	3241	3	3241	3	0.00
29/03/2016	R209 On 03-November-16	10.24	Put	Bond Future	3296	3	3296	3	0.00
29/03/2016	R210 On 05-May-16			Bond Future	181.26	181.2696	181.2559	181.2696	1,441.00
29/03/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
29/03/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
29/03/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
29/03/2016	R210 On 05-May-16	185.00	Put	Bond Future	3744	4	3744	4	0.00
29/03/2016	R210 On 05-May-16	185.01	Put	Bond Future	3754	4	3754	4	0.00
29/03/2016	R210 On 05-May-16	184.99	Put	Bond Future	3734	4	3734	4	0.00
29/03/2016	R210 On 04-August-16			Bond Future	184.74	184.7538	184.7374	184.7538	0.00
29/03/2016	R210 On 04-August-16	181.51	Call	Bond Future	3227	3	3227	3	0.00
29/03/2016	R210 On 04-August-16	181.50	Call	Bond Future	3237	3	3237	3	0.00
29/03/2016	R210 On 04-August-16	181.52	Call	Bond Future	3217	3	3217	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
29/03/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
29/03/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
29/03/2016	R211 On 05-May-16			Bond Future	137.63	137.5879	137.6301	137.5879	62.00
29/03/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
29/03/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
29/03/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
29/03/2016	R211 On 05-May-16	138.99	Put	Bond Future	1360	1	1360	1	0.00
29/03/2016	R211 On 05-May-16	139.00	Put	Bond Future	1370	1	1370	1	0.00
29/03/2016	R211 On 05-May-16	139.01	Put	Bond Future	1380	1	1380	1	0.00
29/03/2016	R211 On 04-August-16			Bond Future	138.51	138.4942	138.5140	138.4942	0.00
29/03/2016	R211 On 04-August-16	137.09	Call	Bond Future	1424	1	1424	1	0.00
29/03/2016	R211 On 04-August-16	137.07	Call	Bond Future	1444	1	1444	1	0.00
29/03/2016	R211 On 04-August-16	137.08	Call	Bond Future	1434	1	1434	1	0.00
29/03/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
29/03/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
29/03/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
29/03/2016	R212 On 05-May-16			Bond Future	143.05	143.0598	143.0486	143.0598	3,488.00
29/03/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
29/03/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
29/03/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
29/03/2016	R212 On 05-May-16	145.00	Put	Bond Future	1951	2	1951	2	0.00
29/03/2016	R212 On 05-May-16	145.01	Put	Bond Future	1961	2	1961	2	0.00
29/03/2016	R212 On 05-May-16	144.99	Put	Bond Future	1941	2	1941	2	0.00
29/03/2016	R212 On 04-August-16			Bond Future	143.86	143.9015	143.8647	143.9015	0.00
29/03/2016	R212 On 04-August-16	142.44	Call	Bond Future	1425	1	1425	1	0.00
29/03/2016	R212 On 04-August-16	142.43	Call	Bond Future	1435	1	1435	1	0.00
29/03/2016	R212 On 04-August-16	142.42	Call	Bond Future	1445	1	1445	1	0.00
29/03/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
29/03/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
29/03/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
29/03/2016	R213 On 05-May-16			Bond Future	9.80	79.5483	9.8026	79.5483	47,458.00
29/03/2016	R213 On 05-May-16	8.74	Call	Bond Future	55	0	55	0	0.00
29/03/2016	R213 On 05-May-16	8.76	Call	Bond Future	60	0	60	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2016	R213 On 05-May-16	8.75	Call	Bond Future	57	0	57	0	0.00
29/03/2016	R213 On 05-May-16	8.75	Put	Bond Future	7346	7	7346	7	0.00
29/03/2016	R213 On 05-May-16	8.74	Put	Bond Future	7417	8	7417	8	0.00
29/03/2016	R213 On 05-May-16	8.76	Put	Bond Future	7275	7	7275	7	0.00
29/03/2016	R213 On 04-August-16			Bond Future	9.86	81.0708	9.8640	81.0708	232.00
29/03/2016	R213 On 04-August-16	9.01	Call	Bond Future	949	1	949	1	0.00
29/03/2016	R213 On 04-August-16	8.99	Call	Bond Future	918	1	918	1	0.00
29/03/2016	R213 On 04-August-16	9.00	Call	Bond Future	933	1	933	1	0.00
29/03/2016	R213 On 04-August-16	8.99	Put	Bond Future	6824	7	6824	7	0.00
29/03/2016	R213 On 04-August-16	9.01	Put	Bond Future	6712	7	6712	7	0.00
29/03/2016	R213 On 04-August-16	9.00	Put	Bond Future	6768	7	6768	7	0.00
29/03/2016	R213 On 03-November-16			Bond Future	9.93	79.0734	9.9253	79.0734	0.00
29/03/2016	R213 On 03-November-16	10.20	Call	Bond Future	4701	5	4701	5	0.00
29/03/2016	R213 On 03-November-16	10.19	Call	Bond Future	4666	5	4666	5	0.00
29/03/2016	R213 On 03-November-16	10.18	Call	Bond Future	4631	5	4631	5	0.00
29/03/2016	R213 On 03-November-16	10.19	Put	Bond Future	3014	3	3014	3	0.00
29/03/2016	R213 On 03-November-16	10.20	Put	Bond Future	2988	3	2988	3	0.00
29/03/2016	R213 On 03-November-16	10.18	Put	Bond Future	3040	3	3040	3	0.00
29/03/2016	R214 On 05-May-16			Bond Future	10.05	68.9132	10.0461	68.9132	32,449.00
29/03/2016	R214 On 05-May-16	8.99	Call	Bond Future	62	0	62	0	0.00
29/03/2016	R214 On 05-May-16	9.01	Call	Bond Future	68	0	68	0	0.00
29/03/2016	R214 On 05-May-16	9.00	Call	Bond Future	65	0	65	0	0.00
29/03/2016	R214 On 05-May-16	9.30	Call	Bond Future	218	0	218	0	0.00
29/03/2016	R214 On 05-May-16	9.01	Put	Bond Future	7537	8	7537	8	0.00
29/03/2016	R214 On 05-May-16	9.00	Put	Bond Future	7613	8	7613	8	0.00
29/03/2016	R214 On 05-May-16	8.99	Put	Bond Future	7689	8	7689	8	0.00
29/03/2016	R214 On 05-May-16	9.30	Put	Bond Future	5465	6	5465	6	0.00
29/03/2016	R214 On 04-August-16			Bond Future	10.10	70.2321	10.1044	70.2321	0.00
29/03/2016	R214 On 04-August-16	9.30	Call	Bond Future	1087	1	1087	1	1,300.00
29/03/2016	R214 On 04-August-16	11.30	Call	Bond Future	7851	8	7851	8	5,800.00
29/03/2016	R214 On 04-August-16	9.24	Call	Bond Future	988	1	988	1	0.00
29/03/2016	R214 On 04-August-16	9.26	Call	Bond Future	1020	1	1020	1	0.00
29/03/2016	R214 On 04-August-16	9.25	Call	Bond Future	1004	1	1004	1	0.00
29/03/2016	R214 On 04-August-16	8.55	Call	Bond Future	282	0	282	0	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2016	R214 On 04-August-16	10.30	Call	Bond Future	3733	4	3733	4	5,800.00
29/03/2016	R214 On 04-August-16	9.26	Put	Bond Future	6944	7	6944	7	0.00
29/03/2016	R214 On 04-August-16	9.24	Put	Bond Future	7063	7	7063	7	0.00
29/03/2016	R214 On 04-August-16	9.30	Put	Bond Future	6712	7	6712	7	0.00
29/03/2016	R214 On 04-August-16	11.30	Put	Bond Future	731	1	731	1	0.00
29/03/2016	R214 On 04-August-16	10.30	Put	Bond Future	2473	3	2473	3	0.00
29/03/2016	R214 On 04-August-16	9.25	Put	Bond Future	7003	7	7003	7	0.00
29/03/2016	R214 On 04-August-16	8.55	Put	Bond Future	11877	12	11877	12	0.00
29/03/2016	R214 On 03-November-16			Bond Future	10.16	68.2806	10.1622	68.2806	0.00
29/03/2016	R214 On 03-November-16	10.33	Call	Bond Future	4514	4	4514	4	0.00
29/03/2016	R214 On 03-November-16	10.35	Call	Bond Future	4583	5	4583	5	0.00
29/03/2016	R214 On 03-November-16	10.34	Call	Bond Future	4549	5	4549	5	0.00
29/03/2016	R214 On 03-November-16	10.33	Put	Bond Future	3442	4	3442	4	0.00
29/03/2016	R214 On 03-November-16	10.34	Put	Bond Future	3413	4	3413	4	0.00
29/03/2016	R214 On 03-November-16	10.35	Put	Bond Future	3384	3	3384	3	0.00
29/03/2016	R248 On 05-May-16			Bond Future	10.12	88.5739	10.1173	88.5739	62,502.00
29/03/2016	R248 On 05-May-16	9.01	Call	Bond Future	64	0	64	0	0.00
29/03/2016	R248 On 05-May-16	9.00	Call	Bond Future	61	0	61	0	0.00
29/03/2016	R248 On 05-May-16	8.99	Call	Bond Future	58	0	58	0	0.00
29/03/2016	R248 On 05-May-16	9.00	Put	Bond Future	10384	11	10384	11	0.00
29/03/2016	R248 On 05-May-16	8.99	Put	Bond Future	10483	11	10483	11	0.00
29/03/2016	R248 On 05-May-16	9.01	Put	Bond Future	10285	10	10285	10	0.00
29/03/2016	R248 On 04-August-16			Bond Future	10.18	90.2691	10.1784	90.2691	0.00
29/03/2016	R248 On 04-August-16	9.25	Call	Bond Future	1141	1	1141	1	0.00
29/03/2016	R248 On 04-August-16	9.26	Call	Bond Future	1160	1	1160	1	0.00
29/03/2016	R248 On 04-August-16	9.24	Call	Bond Future	1122	1	1122	1	0.00
29/03/2016	R248 On 04-August-16	9.26	Put	Bond Future	9391	10	9391	10	0.00
29/03/2016	R248 On 04-August-16	9.25	Put	Bond Future	9469	10	9469	10	0.00
29/03/2016	R248 On 04-August-16	9.24	Put	Bond Future	9549	10	9549	10	0.00
29/03/2016	R248 On 03-November-16			Bond Future	10.24	87.5602	10.2390	87.5602	0.00
29/03/2016	R248 On 03-November-16	10.39	Call	Bond Future	5674	6	5674	6	0.00
29/03/2016	R248 On 03-November-16	10.38	Call	Bond Future	5631	6	5631	6	0.00
29/03/2016	R248 On 03-November-16	10.37	Call	Bond Future	5589	6	5589	6	0.00
29/03/2016	R248 On 03-November-16	10.38	Put	Bond Future	4493	5	4493	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2016	R248 On 03-November-16	10.39	Put	Bond Future	4456	5	4456	5	0.00
29/03/2016	R248 On 03-November-16	10.37	Put	Bond Future	4530	5	4530	5	0.00