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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
30/03/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	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
30/03/2016	2025 On 05-May-16			Bond Future	123.63	123.5938	123.6330	123.5938	4,532.00
30/03/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
30/03/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
30/03/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
30/03/2016	2025 On 05-May-16	126.00	Put	Bond Future	2367	2	2367	2	0.00
30/03/2016	2025 On 05-May-16	125.99	Put	Bond Future	2357	2	2357	2	0.00
30/03/2016	2025 On 05-May-16	126.01	Put	Bond Future	2377	2	2377	2	0.00
30/03/2016	2025 On 04-August-16			Bond Future	124.74	124.7001	124.7397	124.7001	0.00
30/03/2016	2025 On 04-August-16	123.85	Call	Bond Future	890	1	890	1	0.00
30/03/2016	2025 On 04-August-16	123.86	Call	Bond Future	880	1	880	1	0.00
30/03/2016	2025 On 04-August-16	123.87	Call	Bond Future	870	1	870	1	0.00
30/03/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
30/03/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
30/03/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
30/03/2016	2030 On 05-May-16			Bond Future	9.58	88.9058	9.5815	88.9058	17,364.00
30/03/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
30/03/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
30/03/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
30/03/2016	2030 On 05-May-16	9.00	Put	Bond Future	4147	5	4147	5	0.00
30/03/2016	2030 On 05-May-16	8.99	Put	Bond Future	4220	6	4220	6	0.00
30/03/2016	2030 On 05-May-16	9.01	Put	Bond Future	4073	5	4073	5	0.00
30/03/2016	2030 On 04-August-16			Bond Future	9.64	86.5980	9.6445	86.5980	0.00
30/03/2016	2030 On 04-August-16	10.17	Call	Bond Future	3473	2	3473	2	0.00
30/03/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
30/03/2016	2032 On 05-May-16			Bond Future	9.72	87.7332	9.7207	87.7332	9,481.00
30/03/2016	2032 On 05-May-16	8.99	Call	Bond Future	222	0	222	0	0.00
30/03/2016	2032 On 05-May-16	9.01	Call	Bond Future	238	0	238	0	0.00
30/03/2016	2032 On 05-May-16	9.00	Call	Bond Future	230	0	230	0	0.00
30/03/2016	2032 On 05-May-16	8.99	Put	Bond Future	5808	7	5808	7	0.00
30/03/2016	2032 On 05-May-16	9.01	Put	Bond Future	5665	7	5665	7	0.00
30/03/2016	2032 On 05-May-16	9.00	Put	Bond Future	5737	7	5737	7	0.00
30/03/2016	2032 On 04-August-16			Bond Future	9.78	89.4112	9.7825	89.4112	76.00
30/03/2016	2032 On 04-August-16	8.99	Call	Bond Future	1154	1	1154	1	0.00
30/03/2016	2032 On 04-August-16	9.01	Call	Bond Future	1191	1	1191	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
30/03/2016	2032 On 04-August-16	9.00	Call	Bond Future	1172	1	1172	1	0.00
30/03/2016	2032 On 04-August-16	9.00	Put	Bond Future	7092	8	7092	8	0.00
30/03/2016	2032 On 04-August-16	9.01	Put	Bond Future	7031	8	7031	8	0.00
30/03/2016	2032 On 04-August-16	8.99	Put	Bond Future	7154	8	7154	8	0.00
30/03/2016	2032 On 03-November-16			Bond Future	9.84	86.9631	9.8411	86.9631	0.00
30/03/2016	2032 On 03-November-16	10.28	Call	Bond Future	5935	5	5935	5	0.00
30/03/2016	2032 On 03-November-16	10.30	Call	Bond Future	6019	5	6019	5	0.00
30/03/2016	2032 On 03-November-16	10.29	Call	Bond Future	5976	5	5976	5	0.00
30/03/2016	2032 On 03-November-16	10.28	Put	Bond Future	2890	3	2890	3	0.00
30/03/2016	2032 On 03-November-16	10.29	Put	Bond Future	2864	3	2864	3	0.00
30/03/2016	2032 On 03-November-16	10.30	Put	Bond Future	2839	3	2839	3	0.00
30/03/2016	2033 On 05-May-16			Bond Future	103.50	103.4696	103.5025	103.4696	1,032.00
30/03/2016	2033 On 05-May-16	102.40	Call	Bond Future	1103	1	1103	1	0.00
30/03/2016	2033 On 05-May-16	102.41	Call	Bond Future	1093	1	1093	1	0.00
30/03/2016	2033 On 05-May-16	102.39	Call	Bond Future	1113	1	1113	1	0.00
30/03/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
30/03/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
30/03/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
30/03/2016	2037 On 05-May-16			Bond Future	9.87	88.9016	9.8713	88.9016	39,888.00
30/03/2016	2037 On 05-May-16	8.99	Call	Bond Future	140	0	140	0	0.00
30/03/2016	2037 On 05-May-16	9.67	Call	Bond Future	1235	1	1235	1	500.00
30/03/2016	2037 On 05-May-16	9.01	Call	Bond Future	152	0	152	0	0.00
30/03/2016	2037 On 05-May-16	9.00	Call	Bond Future	146	0	146	0	0.00
30/03/2016	2037 On 05-May-16	9.67	Put	Bond Future	2851	4	2851	4	0.00
30/03/2016	2037 On 05-May-16	9.00	Put	Bond Future	7494	9	7494	9	0.00
30/03/2016	2037 On 05-May-16	8.99	Put	Bond Future	7579	9	7579	9	0.00
30/03/2016	2037 On 05-May-16	9.01	Put	Bond Future	7411	9	7411	9	0.00
30/03/2016	2037 On 04-August-16			Bond Future	9.93	86.3431	9.9342	86.3431	221.00
30/03/2016	2037 On 04-August-16	9.26	Call	Bond Future	1533	1	1533	1	0.00
30/03/2016	2037 On 04-August-16	9.25	Call	Bond Future	1510	1	1510	1	0.00
30/03/2016	2037 On 04-August-16	9.24	Call	Bond Future	1489	1	1489	1	0.00
30/03/2016	2037 On 04-August-16	9.25	Put	Bond Future	7130	8	7130	8	0.00
30/03/2016	2037 On 04-August-16	9.24	Put	Bond Future	7194	8	7194	8	0.00
30/03/2016	2037 On 04-August-16	9.26	Put	Bond Future	7066	8	7066	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
30/03/2016	2037 On 03-November-16			Bond Future	9.99	87.9957	9.9892	87.9957	0.00
30/03/2016	2037 On 03-November-16	10.35	Call	Bond Future	6118	5	6118	5	0.00
30/03/2016	2037 On 03-November-16	10.37	Call	Bond Future	6206	5	6206	5	0.00
30/03/2016	2037 On 03-November-16	10.36	Call	Bond Future	6162	5	6162	5	0.00
30/03/2016	2037 On 03-November-16	10.36	Put	Bond Future	3368	4	3368	4	0.00
30/03/2016	2037 On 03-November-16	10.35	Put	Bond Future	3398	4	3398	4	0.00
30/03/2016	2037 On 03-November-16	10.37	Put	Bond Future	3338	4	3338	4	0.00
30/03/2016	2038 On 05-May-16			Bond Future	128.57	128.5263	128.5682	128.5263	16,932.00
30/03/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
30/03/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
30/03/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
30/03/2016	2038 On 05-May-16	130.99	Put	Bond Future	2422	2	2422	2	0.00
30/03/2016	2038 On 05-May-16	131.00	Put	Bond Future	2432	2	2432	2	0.00
30/03/2016	2038 On 05-May-16	131.01	Put	Bond Future	2442	2	2442	2	0.00
30/03/2016	2038 On 04-August-16			Bond Future	129.61	129.5688	129.6111	129.5688	0.00
30/03/2016	2038 On 04-August-16	129.31	Call	Bond Future	301	0	301	0	0.00
30/03/2016	2038 On 04-August-16	129.30	Call	Bond Future	311	0	311	0	0.00
30/03/2016	2038 On 04-August-16	129.32	Call	Bond Future	291	0	291	0	0.00
30/03/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
30/03/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
30/03/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
30/03/2016	2040 On 05-May-16			Bond Future	9.96	92.3923	9.9617	92.3923	1,812.00
30/03/2016	2040 On 05-May-16	9.51	Call	Bond Future	674	0	674	0	0.00
30/03/2016	2040 On 05-May-16	9.50	Call	Bond Future	654	0	654	0	0.00
30/03/2016	2040 On 05-May-16	9.49	Call	Bond Future	635	0	635	0	0.00
30/03/2016	2040 On 05-May-16	9.50	Put	Bond Future	4666	6	4666	6	0.00
30/03/2016	2040 On 05-May-16	9.49	Put	Bond Future	4737	6	4737	6	0.00
30/03/2016	2040 On 05-May-16	9.51	Put	Bond Future	4596	6	4596	6	0.00
30/03/2016	2040 On 04-August-16			Bond Future	10.03	89.6500	10.0258	89.6500	0.00
30/03/2016	2040 On 04-August-16	9.50	Call	Bond Future	2046	2	2046	2	0.00
30/03/2016	2040 On 04-August-16	9.51	Call	Bond Future	2074	2	2074	2	0.00
30/03/2016	2040 On 04-August-16	9.49	Call	Bond Future	2018	2	2018	2	0.00
30/03/2016	2040 On 04-August-16	9.51	Put	Bond Future	6520	7	6520	7	0.00
30/03/2016	2040 On 04-August-16	9.50	Put	Bond Future	6581	8	6581	8	0.00

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30/03/2016	2040 On 04-August-16	9.49	Put	Bond Future	6643	8	6643	8	0.00
30/03/2016	2044 On 05-May-16			Bond Future	9.96	89.5922	9.9607	89.5922	20,223.00
30/03/2016	2044 On 05-May-16	9.00	Call	Bond Future	109	0	109	0	0.00
30/03/2016	2044 On 05-May-16	9.01	Call	Bond Future	113	0	113	0	0.00
30/03/2016	2044 On 05-May-16	8.99	Call	Bond Future	104	0	104	0	0.00
30/03/2016	2044 On 05-May-16	9.01	Put	Bond Future	8815	10	8815	10	0.00
30/03/2016	2044 On 05-May-16	8.99	Put	Bond Future	9004	10	9004	10	0.00
30/03/2016	2044 On 05-May-16	9.00	Put	Bond Future	8909	10	8909	10	0.00
30/03/2016	2044 On 04-August-16			Bond Future	10.02	86.9217	10.0225	86.9217	0.00
30/03/2016	2044 On 04-August-16	9.51	Call	Bond Future	2092	2	2092	2	0.00
30/03/2016	2044 On 04-August-16	9.50	Call	Bond Future	2064	2	2064	2	0.00
30/03/2016	2044 On 04-August-16	9.49	Call	Bond Future	2035	2	2035	2	0.00
30/03/2016	2044 On 04-August-16	9.50	Put	Bond Future	6618	8	6618	8	0.00
30/03/2016	2044 On 04-August-16	9.51	Put	Bond Future	6555	8	6555	8	0.00
30/03/2016	2044 On 04-August-16	9.49	Put	Bond Future	6680	8	6680	8	0.00
30/03/2016	2044 On 03-November-16			Bond Future	10.08	88.5854	10.0766	88.5854	0.00
30/03/2016	2044 On 03-November-16	10.42	Call	Bond Future	6494	6	6494	6	0.00
30/03/2016	2044 On 03-November-16	10.43	Call	Bond Future	6540	6	6540	6	0.00
30/03/2016	2044 On 03-November-16	10.41	Call	Bond Future	6448	6	6448	6	0.00
30/03/2016	2044 On 03-November-16	10.43	Put	Bond Future	3702	4	3702	4	0.00
30/03/2016	2044 On 03-November-16	10.42	Put	Bond Future	3734	4	3734	4	0.00
30/03/2016	2044 On 03-November-16	10.41	Put	Bond Future	3767	4	3767	4	0.00
30/03/2016	2046 On 05-May-16			Bond Future	128.65	128.6123	128.6540	128.6123	12,687.00
30/03/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
30/03/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
30/03/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
30/03/2016	2046 On 05-May-16	129.99	Put	Bond Future	1336	1	1336	1	0.00
30/03/2016	2046 On 05-May-16	130.00	Put	Bond Future	1346	1	1346	1	0.00
30/03/2016	2046 On 05-May-16	130.01	Put	Bond Future	1356	1	1356	1	0.00
30/03/2016	2046 On 04-August-16			Bond Future	131.12	131.0826	131.1249	131.0826	0.00
30/03/2016	2046 On 04-August-16	129.00	Call	Bond Future	2125	2	2125	2	0.00
30/03/2016	2046 On 04-August-16	129.01	Call	Bond Future	2115	2	2115	2	0.00
30/03/2016	2046 On 04-August-16	129.02	Call	Bond Future	2105	2	2105	2	0.00
30/03/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00

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30/03/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
30/03/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
30/03/2016	2050 On 05-May-16			Bond Future	137.47	137.4239	137.4690	137.4239	14,861.00
30/03/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
30/03/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
30/03/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
30/03/2016	2050 On 05-May-16	138.00	Put	Bond Future	531	1	531	1	0.00
30/03/2016	2050 On 05-May-16	138.01	Put	Bond Future	541	1	541	1	0.00
30/03/2016	2050 On 05-May-16	137.99	Put	Bond Future	521	1	521	1	0.00
30/03/2016	2050 On 04-August-16			Bond Future	138.53	138.4859	138.5315	138.4859	0.00
30/03/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
30/03/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
30/03/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
30/03/2016	2050 On 04-August-16	139.14	Put	Bond Future	609	1	609	1	0.00
30/03/2016	2050 On 04-August-16	139.13	Put	Bond Future	599	1	599	1	0.00
30/03/2016	2050 On 04-August-16	139.12	Put	Bond Future	589	1	589	1	0.00
30/03/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	AL37 On 05-May-16			Index Future	473.37	469.4980	473.3720	469.4980	5.00
30/03/2016	AL37 On 04-August-16			Index Future	482.33	478.3790	482.3270	478.3790	0.00
30/03/2016	AL7T On 05-May-16			Index Future	544.55	538.3220	544.5540	538.3220	0.00
30/03/2016	AL7T On 04-August-16			Index Future	554.86	548.5050	554.8550	548.5050	0.00
30/03/2016	ALBI On 05-May-16			Index Future	493.90	487.9110	493.8990	487.9110	510.00
30/03/2016	ALBI On 04-August-16			Index Future	503.24	497.1410	503.2430	497.1410	133.00
30/03/2016	ALBI On 03-November-16			Index Future	512.97	506.7560	512.9690	506.7560	0.00
30/03/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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30/03/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/03/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2016	EL28 On 05-May-16			Bond Future	126.87	126.8207	126.8660	126.8207	0.00
30/03/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
30/03/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
30/03/2016	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
30/03/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2144	2	2144	2	0.00
30/03/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2134	2	2134	2	0.00
30/03/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2124	2	2124	2	0.00
30/03/2016	EL28 On 04-August-16			Bond Future	129.30	129.2568	129.3026	129.2568	0.00
30/03/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2443	2	2443	2	0.00
30/03/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2433	2	2433	2	0.00
30/03/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2423	2	2423	2	0.00
30/03/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
30/03/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
30/03/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
30/03/2016	ES33 On 05-May-16			Bond Future	10.73	74.8351	10.7312	74.8351	8,776.00
30/03/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
30/03/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
30/03/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
30/03/2016	ES33 On 05-May-16	9.99	Put	Bond Future	4870	6	4870	6	0.00
30/03/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4801	6	4801	6	0.00
30/03/2016	ES33 On 05-May-16	10.01	Put	Bond Future	4732	6	4732	6	0.00
30/03/2016	ES33 On 04-August-16			Bond Future	10.82	76.2664	10.8212	76.2664	0.00
30/03/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
30/03/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
30/03/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
30/03/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3723	5	3723	5	0.00
30/03/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3590	5	3590	5	0.00
30/03/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3656	5	3656	5	0.00
30/03/2016	ES33 On 03-November-16			Bond Future	10.91	73.9330	10.9102	73.9330	0.00
30/03/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2373	1	2373	1	0.00
30/03/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2257	1	2257	1	0.00
30/03/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2315	1	2315	1	0.00
30/03/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
30/03/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
30/03/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
30/03/2016	ES42 On 05-May-16			Bond Future	10.90	78.5196	10.8973	78.5196	7,270.00
30/03/2016	GOVI On 05-May-16			GOVI	493.01	487.3120	493.0110	487.3120	480.00
30/03/2016	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
30/03/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
30/03/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
30/03/2016	GOVI On 05-May-16	517.99	Put	GOVI	249790	31	249790	31	0.00
30/03/2016	GOVI On 05-May-16	518.00	Put	GOVI	249890	31	249890	31	0.00
30/03/2016	GOVI On 05-May-16	518.01	Put	GOVI	249990	31	249990	31	0.00
30/03/2016	GOVI On 04-August-16			GOVI	502.34	496.5300	502.3370	496.5300	26.00
30/03/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
30/03/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
30/03/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
30/03/2016	GOVI On 04-August-16	521.01	Put	GOVI	186730	24	186730	24	0.00
30/03/2016	GOVI On 04-August-16	520.99	Put	GOVI	186530	24	186530	24	0.00
30/03/2016	GOVI On 04-August-16	521.00	Put	GOVI	186630	24	186630	24	0.00
30/03/2016	GOVI On 03-November-16			GOVI	512.05	506.1330	512.0460	506.1330	0.00
30/03/2016	GOVI On 03-November-16	476.11	Call	GOVI	359360	30	359360	30	0.00
30/03/2016	GOVI On 03-November-16	476.12	Call	GOVI	359260	30	359260	30	0.00
30/03/2016	GOVI On 03-November-16	476.13	Call	GOVI	359160	30	359160	30	0.00
30/03/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
30/03/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
30/03/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
30/03/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/03/2016	IGOV On 05-May-16			Index Future	237.67	237.6810	237.6650	237.6810	977.00
30/03/2016	IGOV On 04-August-16			Index Future	242.18	242.1970	242.1800	242.1970	81.00
30/03/2016	IGOV On 03-November-16			Index Future	246.88	246.8990	246.8800	246.8990	0.00
30/03/2016	ILBI On 05-May-16			Index Future	644.50	644.2840	644.5000	644.2840	0.00
30/03/2016	ILBI On 04-August-16			Index Future	656.39	656.1740	656.3920	656.1740	157.00
30/03/2016	IS01 On 19-December-16			Interest Rate Swap	100.15	100.1903	100.1514	100.1903	0.00
30/03/2016	IS01 On 16-March-17			Interest Rate Swap	100.19	100.2573	100.1875	100.2573	0.00
30/03/2016	IS01 On 15-June-17			Interest Rate Swap	99.93	100.0399	99.9333	100.0399	0.00
30/03/2016	IS02 On 18-December-17			Interest Rate Swap	100.56	100.7493	100.5593	100.7493	0.00
30/03/2016	IS02 On 16-March-18			Interest Rate Swap	100.04	100.2409	100.0435	100.2409	0.00
30/03/2016	IS02 On 15-June-18			Interest Rate Swap	99.91	100.1358	99.9114	100.1358	0.00
30/03/2016	IS05 On 17-December-20			Interest Rate Swap	100.65	101.3079	100.6520	101.3079	0.00
30/03/2016	IS05 On 16-March-21			Interest Rate Swap	100.15	100.8431	100.1530	100.8431	0.00
30/03/2016	IS05 On 15-June-21			Interest Rate Swap	99.61	100.3480	99.6148	100.3480	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
30/03/2016	IS10 On 17-December-25			Interest Rate Swap	102.21	103.4032	102.2143	103.4032	0.00
30/03/2016	IS10 On 16-March-26			Interest Rate Swap	99.41	100.6409	99.4055	100.6409	0.00
30/03/2016	IS10 On 15-June-26			Interest Rate Swap	98.24	99.5151	98.2445	99.5151	0.00
30/03/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/03/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/03/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/03/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/03/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
30/03/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
30/03/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
30/03/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
30/03/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.63	92.3700	7.6300	92.3700	0.00
30/03/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.74	92.2600	7.7400	92.2600	0.00
30/03/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.95	92.0500	7.9500	92.0500	0.00
30/03/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.11	91.8900	8.1100	91.8900	0.00
30/03/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.25	91.7500	8.2500	91.7500	0.00
30/03/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.37	91.6300	8.3700	91.6300	0.00
30/03/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.44	91.5600	8.4400	91.5600	0.00
30/03/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.51	91.4900	8.5100	91.4900	0.00
30/03/2016	R023 On 05-May-16			Bond Future	9.04	94.0899	9.0372	94.0899	8,731.00
30/03/2016	R023 On 05-May-16	8.25	Call	Bond Future	86	0	86	0	0.00
30/03/2016	R023 On 05-May-16	8.26	Call	Bond Future	90	0	90	0	0.00
30/03/2016	R023 On 05-May-16	8.24	Call	Bond Future	83	0	83	0	0.00
30/03/2016	R023 On 05-May-16	8.25	Put	Bond Future	3962	5	3962	5	0.00
30/03/2016	R023 On 05-May-16	8.26	Put	Bond Future	3915	5	3915	5	0.00
30/03/2016	R023 On 05-May-16	8.24	Put	Bond Future	4009	5	4009	5	0.00
30/03/2016	R023 On 04-August-16			Bond Future	9.10	95.8895	9.1003	95.8895	0.00
30/03/2016	R023 On 04-August-16	8.24	Call	Bond Future	544	0	544	0	0.00
30/03/2016	R023 On 04-August-16	8.25	Call	Bond Future	553	0	553	0	0.00
30/03/2016	R023 On 04-August-16	8.26	Call	Bond Future	563	0	563	0	0.00
30/03/2016	R023 On 04-August-16	8.25	Put	Bond Future	4620	5	4620	5	0.00
30/03/2016	R023 On 04-August-16	8.26	Put	Bond Future	4581	5	4581	5	0.00
30/03/2016	R023 On 04-August-16	8.24	Put	Bond Future	4660	5	4660	5	0.00
30/03/2016	R023 On 03-November-16			Bond Future	9.17	93.7928	9.1653	93.7928	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
30/03/2016	R023 On 03-November-16	9.73	Call	Bond Future	4007	3	4007	3	0.00
30/03/2016	R023 On 03-November-16	9.74	Call	Bond Future	4036	3	4036	3	0.00
30/03/2016	R023 On 03-November-16	9.75	Call	Bond Future	4066	3	4066	3	0.00
30/03/2016	R023 On 03-November-16	9.74	Put	Bond Future	1485	2	1485	2	0.00
30/03/2016	R023 On 03-November-16	9.75	Put	Bond Future	1471	2	1471	2	0.00
30/03/2016	R023 On 03-November-16	9.73	Put	Bond Future	1500	2	1500	2	0.00
30/03/2016	R035 On 05-May-16			Bond Future	9.83	92.1362	9.8349	92.1362	5,096.00
30/03/2016	R035 On 05-May-16	10.35	Call	Bond Future	3961	3	3961	3	0.00
30/03/2016	R035 On 05-May-16	10.37	Call	Bond Future	4109	3	4109	3	0.00
30/03/2016	R035 On 05-May-16	10.36	Call	Bond Future	4035	3	4035	3	0.00
30/03/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
30/03/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
30/03/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
30/03/2016	R035 On 04-August-16			Bond Future	9.89	93.8984	9.8946	93.8984	155.00
30/03/2016	R035 On 04-August-16	10.37	Call	Bond Future	3621	2	3621	2	0.00
30/03/2016	R035 On 04-August-16	10.36	Call	Bond Future	3547	2	3547	2	0.00
30/03/2016	R035 On 04-August-16	10.35	Call	Bond Future	3473	2	3473	2	0.00
30/03/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
30/03/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
30/03/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
30/03/2016	R186 On 05-May-16			Bond Future	9.20	111.4449	9.1957	111.4449	55,887.00
30/03/2016	R186 On 05-May-16	8.34	Call	Bond Future	107	0	107	0	0.00
30/03/2016	R186 On 05-May-16	9.25	Call	Bond Future	1808	1	1808	1	180.00
30/03/2016	R186 On 05-May-16	9.89	Call	Bond Future	5009	4	5009	4	0.00
30/03/2016	R186 On 05-May-16	8.35	Call	Bond Future	111	0	111	0	0.00
30/03/2016	R186 On 05-May-16	8.33	Call	Bond Future	102	0	102	0	0.00
30/03/2016	R186 On 05-May-16	9.96	Call	Bond Future	5424	4	5424	4	0.00
30/03/2016	R186 On 05-May-16	9.86	Call	Bond Future	4834	4	4834	4	0.00
30/03/2016	R186 On 05-May-16	8.75	Call	Bond Future	488	0	488	0	180.00
30/03/2016	R186 On 05-May-16	7.56	Call	Bond Future	2	0	2	0	0.00
30/03/2016	R186 On 05-May-16	8.85	Call	Bond Future	664	0	664	0	0.00
30/03/2016	R186 On 05-May-16	8.33	Put	Bond Future	6478	8	6478	8	0.00
30/03/2016	R186 On 05-May-16	9.89	Put	Bond Future	240	0	240	0	180.00
30/03/2016	R186 On 05-May-16	9.96	Put	Bond Future	190	0	190	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
30/03/2016	R186 On 05-May-16	9.86	Put	Bond Future	265	0	265	0	5,000.00
30/03/2016	R186 On 05-May-16	7.56	Put	Bond Future	12482	14	12482	14	0.00
30/03/2016	R186 On 05-May-16	8.35	Put	Bond Future	6334	8	6334	8	0.00
30/03/2016	R186 On 05-May-16	8.34	Put	Bond Future	6406	8	6406	8	0.00
30/03/2016	R186 On 05-May-16	8.85	Put	Bond Future	3151	4	3151	4	5,350.00
30/03/2016	R186 On 05-May-16	8.75	Put	Bond Future	3709	5	3709	5	1,900.00
30/03/2016	R186 On 05-May-16	9.25	Put	Bond Future	1424	2	1424	2	0.00
30/03/2016	R186 On 04-August-16			Bond Future	9.25	108.2721	9.2547	108.2721	521.00
30/03/2016	R186 On 04-August-16	8.51	Call	Bond Future	1063	1	1063	1	0.00
30/03/2016	R186 On 04-August-16	8.49	Call	Bond Future	1029	1	1029	1	0.00
30/03/2016	R186 On 04-August-16	8.50	Call	Bond Future	1045	1	1045	1	0.00
30/03/2016	R186 On 04-August-16	10.00	Call	Bond Future	6164	5	6164	5	0.00
30/03/2016	R186 On 04-August-16	8.49	Put	Bond Future	6517	8	6517	8	0.00
30/03/2016	R186 On 04-August-16	8.50	Put	Bond Future	6460	8	6460	8	0.00
30/03/2016	R186 On 04-August-16	8.51	Put	Bond Future	6403	7	6403	7	0.00
30/03/2016	R186 On 04-August-16	10.00	Put	Bond Future	1156	2	1156	2	6,500.00
30/03/2016	R197 On 05-May-16			Bond Future	294.93	294.8348	294.9258	294.8348	2,130.00
30/03/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
30/03/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
30/03/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
30/03/2016	R197 On 05-May-16	300.00	Put	Bond Future	5074	5	5074	5	0.00
30/03/2016	R197 On 05-May-16	300.01	Put	Bond Future	5084	5	5084	5	0.00
30/03/2016	R197 On 05-May-16	299.99	Put	Bond Future	5064	5	5064	5	0.00
30/03/2016	R197 On 04-August-16			Bond Future	294.09	294.0011	294.0929	294.0011	0.00
30/03/2016	R197 On 04-August-16	293.96	Call	Bond Future	133	0	133	0	0.00
30/03/2016	R197 On 04-August-16	293.98	Call	Bond Future	113	0	113	0	0.00
30/03/2016	R197 On 04-August-16	293.97	Call	Bond Future	123	0	123	0	0.00
30/03/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
30/03/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
30/03/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
30/03/2016	R202 On 05-May-16			Bond Future	241.69	241.6145	241.6919	241.6145	42,974.00
30/03/2016	R202 On 05-May-16	246.99	Call	Bond Future	1002	1	1002	1	0.00
30/03/2016	R202 On 05-May-16	247.01	Call	Bond Future	997	1	997	1	0.00
30/03/2016	R202 On 05-May-16	247.00	Call	Bond Future	1000	1	1000	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
30/03/2016	R202 On 05-May-16	247.00	Put	Bond Future	6308	6	6308	6	0.00
30/03/2016	R202 On 05-May-16	247.01	Put	Bond Future	6316	6	6316	6	0.00
30/03/2016	R202 On 05-May-16	246.99	Put	Bond Future	6300	6	6300	6	0.00
30/03/2016	R202 On 04-August-16			Bond Future	242.88	242.8044	242.8824	242.8044	0.00
30/03/2016	R202 On 04-August-16	243.26	Call	Bond Future	4909	5	4909	5	0.00
30/03/2016	R202 On 04-August-16	243.25	Call	Bond Future	4914	5	4914	5	0.00
30/03/2016	R202 On 04-August-16	243.24	Call	Bond Future	4919	5	4919	5	0.00
30/03/2016	R202 On 04-August-16	243.25	Put	Bond Future	5282	5	5282	5	0.00
30/03/2016	R202 On 04-August-16	243.24	Put	Bond Future	5277	5	5277	5	0.00
30/03/2016	R202 On 04-August-16	243.26	Put	Bond Future	5287	5	5287	5	0.00
30/03/2016	R203 On 05-May-16			Bond Future	8.11	101.1672	8.1080	101.1672	53,939.00
30/03/2016	R203 On 05-May-16	7.26	Call	Bond Future	9	0	9	0	0.00
30/03/2016	R203 On 05-May-16	7.24	Call	Bond Future	8	0	8	0	0.00
30/03/2016	R203 On 05-May-16	7.25	Call	Bond Future	8	0	8	0	0.00
30/03/2016	R203 On 05-May-16	7.24	Put	Bond Future	1107	1	1107	1	0.00
30/03/2016	R203 On 05-May-16	7.26	Put	Bond Future	1082	1	1082	1	0.00
30/03/2016	R203 On 05-May-16	7.25	Put	Bond Future	1095	1	1095	1	0.00
30/03/2016	R203 On 04-August-16			Bond Future	8.20	103.1022	8.2009	103.1022	0.00
30/03/2016	R203 On 04-August-16	7.24	Call	Bond Future	70	0	70	0	0.00
30/03/2016	R203 On 04-August-16	7.26	Call	Bond Future	73	0	73	0	0.00
30/03/2016	R203 On 04-August-16	7.25	Call	Bond Future	72	0	72	0	0.00
30/03/2016	R203 On 04-August-16	7.25	Put	Bond Future	1060	1	1060	1	0.00
30/03/2016	R203 On 04-August-16	7.26	Put	Bond Future	1051	1	1051	1	0.00
30/03/2016	R203 On 04-August-16	7.24	Put	Bond Future	1069	1	1069	1	0.00
30/03/2016	R203 On 03-November-16			Bond Future	8.32	100.9030	8.3164	100.9030	0.00
30/03/2016	R203 On 03-November-16	8.84	Call	Bond Future	666	1	666	1	0.00
30/03/2016	R203 On 03-November-16	8.86	Call	Bond Future	677	1	677	1	0.00
30/03/2016	R203 On 03-November-16	8.85	Call	Bond Future	671	1	671	1	0.00
30/03/2016	R203 On 03-November-16	8.84	Put	Bond Future	245	0	245	0	0.00
30/03/2016	R203 On 03-November-16	8.86	Put	Bond Future	240	0	240	0	0.00
30/03/2016	R203 On 03-November-16	8.85	Put	Bond Future	242	0	242	0	0.00
30/03/2016	R204 On 05-May-16			Bond Future	8.48	101.5100	8.4814	101.5100	33,412.00
30/03/2016	R204 On 05-May-16	7.76	Call	Bond Future	39	0	39	0	0.00
30/03/2016	R204 On 05-May-16	7.75	Call	Bond Future	37	0	37	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
30/03/2016	R204 On 05-May-16	7.74	Call	Bond Future	35	0	35	0	0.00
30/03/2016	R204 On 05-May-16	7.75	Put	Bond Future	1728	2	1728	2	0.00
30/03/2016	R204 On 05-May-16	7.76	Put	Bond Future	1706	2	1706	2	0.00
30/03/2016	R204 On 05-May-16	7.74	Put	Bond Future	1750	2	1750	2	0.00
30/03/2016	R204 On 04-August-16			Bond Future	8.58	99.4101	8.5759	99.4101	0.00
30/03/2016	R204 On 04-August-16	7.74	Call	Bond Future	204	0	204	0	0.00
30/03/2016	R204 On 04-August-16	7.75	Call	Bond Future	208	0	208	0	0.00
30/03/2016	R204 On 04-August-16	7.76	Call	Bond Future	212	0	212	0	0.00
30/03/2016	R204 On 04-August-16	7.75	Put	Bond Future	1949	2	1949	2	0.00
30/03/2016	R204 On 04-August-16	7.76	Put	Bond Future	1932	2	1932	2	0.00
30/03/2016	R204 On 04-August-16	7.74	Put	Bond Future	1966	2	1966	2	0.00
30/03/2016	R204 On 03-November-16			Bond Future	8.67	101.3126	8.6680	101.3126	0.00
30/03/2016	R204 On 03-November-16	9.21	Call	Bond Future	1605	1	1605	1	0.00
30/03/2016	R204 On 03-November-16	9.23	Call	Bond Future	1630	1	1630	1	0.00
30/03/2016	R204 On 03-November-16	9.22	Call	Bond Future	1618	1	1618	1	0.00
30/03/2016	R204 On 03-November-16	9.22	Put	Bond Future	585	1	585	1	0.00
30/03/2016	R204 On 03-November-16	9.21	Put	Bond Future	591	1	591	1	0.00
30/03/2016	R204 On 03-November-16	9.23	Put	Bond Future	579	1	579	1	0.00
30/03/2016	R207 On 05-May-16			Bond Future	8.66	97.3372	8.6572	97.3372	53,093.00
30/03/2016	R207 On 05-May-16	7.56	Call	Bond Future	9	0	9	0	43.00
30/03/2016	R207 On 05-May-16	7.85	Call	Bond Future	39	0	39	0	0.00
30/03/2016	R207 On 05-May-16	7.86	Call	Bond Future	41	0	41	0	0.00
30/03/2016	R207 On 05-May-16	7.84	Call	Bond Future	38	0	38	0	0.00
30/03/2016	R207 On 05-May-16	7.85	Put	Bond Future	2511	3	2511	3	0.00
30/03/2016	R207 On 05-May-16	7.86	Put	Bond Future	2482	3	2482	3	0.00
30/03/2016	R207 On 05-May-16	7.84	Put	Bond Future	2540	3	2540	3	0.00
30/03/2016	R207 On 05-May-16	7.56	Put	Bond Future	3388	4	3388	4	0.00
30/03/2016	R207 On 04-August-16			Bond Future	8.74	95.5544	8.7414	95.5544	0.00
30/03/2016	R207 On 04-August-16	8.00	Call	Bond Future	354	0	354	0	0.00
30/03/2016	R207 On 04-August-16	7.99	Call	Bond Future	347	0	347	0	0.00
30/03/2016	R207 On 04-August-16	8.01	Call	Bond Future	360	0	360	0	0.00
30/03/2016	R207 On 04-August-16	7.99	Put	Bond Future	2504	3	2504	3	0.00
30/03/2016	R207 On 04-August-16	8.01	Put	Bond Future	2459	3	2459	3	0.00
30/03/2016	R207 On 04-August-16	8.00	Put	Bond Future	2482	3	2482	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
30/03/2016	R207 On 02-February-17			Bond Future	8.85	95.7524	8.8532	95.7524	0.00
30/03/2016	R207 On 02-February-17	8.91	Call	Bond Future	1646	1	1646	1	62.00
30/03/2016	R207 On 02-February-17	9.22	Call	Bond Future	2078	2	2078	2	0.00
30/03/2016	R207 On 02-February-17	9.24	Call	Bond Future	2107	2	2107	2	0.00
30/03/2016	R207 On 02-February-17	9.23	Call	Bond Future	2093	2	2093	2	0.00
30/03/2016	R207 On 02-February-17	8.91	Put	Bond Future	1506	2	1506	2	0.00
30/03/2016	R207 On 02-February-17	9.22	Put	Bond Future	1176	1	1176	1	0.00
30/03/2016	R207 On 02-February-17	9.23	Put	Bond Future	1166	1	1166	1	0.00
30/03/2016	R207 On 02-February-17	9.24	Put	Bond Future	1157	1	1157	1	0.00
30/03/2016	R208 On 05-May-16			Bond Future	8.75	92.0791	8.7549	92.0791	46,771.00
30/03/2016	R208 On 05-May-16	7.99	Call	Bond Future	64	0	64	0	0.00
30/03/2016	R208 On 05-May-16	8.01	Call	Bond Future	70	0	70	0	0.00
30/03/2016	R208 On 05-May-16	8.00	Call	Bond Future	67	0	67	0	0.00
30/03/2016	R208 On 05-May-16	8.00	Put	Bond Future	2929	4	2929	4	0.00
30/03/2016	R208 On 05-May-16	7.99	Put	Bond Future	2965	4	2965	4	0.00
30/03/2016	R208 On 05-May-16	8.01	Put	Bond Future	2893	4	2893	4	0.00
30/03/2016	R208 On 04-August-16			Bond Future	8.82	93.8402	8.8239	93.8402	0.00
30/03/2016	R208 On 04-August-16	7.99	Call	Bond Future	398	0	398	0	0.00
30/03/2016	R208 On 04-August-16	8.00	Call	Bond Future	405	0	405	0	0.00
30/03/2016	R208 On 04-August-16	8.01	Call	Bond Future	413	0	413	0	0.00
30/03/2016	R208 On 04-August-16	7.99	Put	Bond Future	3427	4	3427	4	0.00
30/03/2016	R208 On 04-August-16	8.00	Put	Bond Future	3398	4	3398	4	0.00
30/03/2016	R208 On 04-August-16	8.01	Put	Bond Future	3368	4	3368	4	0.00
30/03/2016	R208 On 03-November-16			Bond Future	8.89	92.2330	8.8892	92.2330	0.00
30/03/2016	R208 On 03-November-16	9.57	Call	Bond Future	3219	3	3219	3	0.00
30/03/2016	R208 On 03-November-16	9.59	Call	Bond Future	3265	3	3265	3	0.00
30/03/2016	R208 On 03-November-16	9.58	Call	Bond Future	3242	3	3242	3	0.00
30/03/2016	R208 On 03-November-16	9.57	Put	Bond Future	935	1	935	1	0.00
30/03/2016	R208 On 03-November-16	9.58	Put	Bond Future	925	1	925	1	0.00
30/03/2016	R208 On 03-November-16	9.59	Put	Bond Future	916	1	916	1	0.00
30/03/2016	R209 On 05-May-16			Bond Future	9.77	68.9259	9.7679	68.9259	29,682.00
30/03/2016	R209 On 05-May-16	9.00	Call	Bond Future	174	0	174	0	6,700.00
30/03/2016	R209 On 05-May-16	8.25	Call	Bond Future	5	0	5	0	6,700.00
30/03/2016	R209 On 05-May-16	8.99	Call	Bond Future	167	0	167	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
30/03/2016	R209 On 05-May-16	9.01	Call	Bond Future	181	0	181	0	0.00
30/03/2016	R209 On 05-May-16	9.01	Put	Bond Future	5468	7	5468	7	0.00
30/03/2016	R209 On 05-May-16	9.00	Put	Bond Future	5535	7	5535	7	0.00
30/03/2016	R209 On 05-May-16	8.25	Put	Bond Future	11231	12	11231	12	0.00
30/03/2016	R209 On 05-May-16	8.99	Put	Bond Future	5603	7	5603	7	0.00
30/03/2016	R209 On 04-August-16			Bond Future	9.82	70.2443	9.8228	70.2443	190.00
30/03/2016	R209 On 04-August-16	10.60	Call	Bond Future	5976	5	5976	5	5,760.00
30/03/2016	R209 On 04-August-16	9.24	Call	Bond Future	1443	1	1443	1	0.00
30/03/2016	R209 On 04-August-16	9.26	Call	Bond Future	1485	1	1485	1	0.00
30/03/2016	R209 On 04-August-16	9.25	Call	Bond Future	1464	1	1464	1	0.00
30/03/2016	R209 On 04-August-16	9.60	Call	Bond Future	2318	2	2318	2	5,760.00
30/03/2016	R209 On 04-August-16	9.26	Put	Bond Future	5315	6	5315	6	0.00
30/03/2016	R209 On 04-August-16	10.60	Put	Bond Future	1175	1	1175	1	0.00
30/03/2016	R209 On 04-August-16	9.24	Put	Bond Future	5415	6	5415	6	0.00
30/03/2016	R209 On 04-August-16	9.25	Put	Bond Future	5365	6	5365	6	0.00
30/03/2016	R209 On 04-August-16	9.60	Put	Bond Future	3797	4	3797	4	0.00
30/03/2016	R209 On 03-November-16			Bond Future	9.87	68.4377	9.8746	68.4377	0.00
30/03/2016	R209 On 03-November-16	10.24	Call	Bond Future	5118	4	5118	4	0.00
30/03/2016	R209 On 03-November-16	10.26	Call	Bond Future	5191	4	5191	4	0.00
30/03/2016	R209 On 03-November-16	10.25	Call	Bond Future	5154	4	5154	4	0.00
30/03/2016	R209 On 03-November-16	10.25	Put	Bond Future	2790	3	2790	3	0.00
30/03/2016	R209 On 03-November-16	10.26	Put	Bond Future	2765	3	2765	3	0.00
30/03/2016	R209 On 03-November-16	10.24	Put	Bond Future	2815	3	2815	3	0.00
30/03/2016	R210 On 05-May-16			Bond Future	181.31	181.2559	181.3128	181.2559	1,441.00
30/03/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
30/03/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
30/03/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
30/03/2016	R210 On 05-May-16	185.00	Put	Bond Future	3687	4	3687	4	0.00
30/03/2016	R210 On 05-May-16	185.01	Put	Bond Future	3697	4	3697	4	0.00
30/03/2016	R210 On 05-May-16	184.99	Put	Bond Future	3677	4	3677	4	0.00
30/03/2016	R210 On 04-August-16			Bond Future	184.79	184.7374	184.7947	184.7374	0.00
30/03/2016	R210 On 04-August-16	181.51	Call	Bond Future	3285	3	3285	3	0.00
30/03/2016	R210 On 04-August-16	181.50	Call	Bond Future	3295	3	3295	3	0.00
30/03/2016	R210 On 04-August-16	181.52	Call	Bond Future	3275	3	3275	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
30/03/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
30/03/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
30/03/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
30/03/2016	R211 On 05-May-16			Bond Future	137.66	137.6301	137.6609	137.6301	62.00
30/03/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
30/03/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
30/03/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
30/03/2016	R211 On 05-May-16	138.99	Put	Bond Future	1329	1	1329	1	0.00
30/03/2016	R211 On 05-May-16	139.00	Put	Bond Future	1339	1	1339	1	0.00
30/03/2016	R211 On 05-May-16	139.01	Put	Bond Future	1349	1	1349	1	0.00
30/03/2016	R211 On 04-August-16			Bond Future	138.54	138.5140	138.5450	138.5140	0.00
30/03/2016	R211 On 04-August-16	137.09	Call	Bond Future	1455	1	1455	1	0.00
30/03/2016	R211 On 04-August-16	137.07	Call	Bond Future	1475	1	1475	1	0.00
30/03/2016	R211 On 04-August-16	137.08	Call	Bond Future	1465	1	1465	1	0.00
30/03/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
30/03/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
30/03/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
30/03/2016	R212 On 05-May-16			Bond Future	143.09	143.0486	143.0926	143.0486	3,488.00
30/03/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
30/03/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
30/03/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
30/03/2016	R212 On 05-May-16	145.00	Put	Bond Future	1907	2	1907	2	0.00
30/03/2016	R212 On 05-May-16	145.01	Put	Bond Future	1917	2	1917	2	0.00
30/03/2016	R212 On 05-May-16	144.99	Put	Bond Future	1897	2	1897	2	0.00
30/03/2016	R212 On 04-August-16			Bond Future	143.91	143.8647	143.9091	143.8647	0.00
30/03/2016	R212 On 04-August-16	142.44	Call	Bond Future	1469	1	1469	1	0.00
30/03/2016	R212 On 04-August-16	142.43	Call	Bond Future	1479	1	1479	1	0.00
30/03/2016	R212 On 04-August-16	142.42	Call	Bond Future	1489	1	1489	1	0.00
30/03/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
30/03/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
30/03/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
30/03/2016	R213 On 05-May-16			Bond Future	9.61	79.6840	9.6133	79.6840	47,458.00
30/03/2016	R213 On 05-May-16	8.74	Call	Bond Future	112	0	112	0	0.00
30/03/2016	R213 On 05-May-16	8.76	Call	Bond Future	122	0	122	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
30/03/2016	R213 On 05-May-16	8.75	Call	Bond Future	117	0	117	0	0.00
30/03/2016	R213 On 05-May-16	8.75	Put	Bond Future	6161	7	6161	7	0.00
30/03/2016	R213 On 05-May-16	8.74	Put	Bond Future	6230	7	6230	7	0.00
30/03/2016	R213 On 05-May-16	8.76	Put	Bond Future	6092	7	6092	7	0.00
30/03/2016	R213 On 04-August-16			Bond Future	9.67	81.2080	9.6686	81.2080	462.00
30/03/2016	R213 On 04-August-16	9.01	Call	Bond Future	1271	1	1271	1	0.00
30/03/2016	R213 On 04-August-16	8.99	Call	Bond Future	1233	1	1233	1	0.00
30/03/2016	R213 On 04-August-16	9.00	Call	Bond Future	1252	1	1252	1	0.00
30/03/2016	R213 On 04-August-16	8.99	Put	Bond Future	5870	7	5870	7	0.00
30/03/2016	R213 On 04-August-16	9.01	Put	Bond Future	5766	7	5766	7	0.00
30/03/2016	R213 On 04-August-16	9.00	Put	Bond Future	5818	7	5818	7	0.00
30/03/2016	R213 On 03-November-16			Bond Future	9.72	79.2109	9.7238	79.2109	0.00
30/03/2016	R213 On 03-November-16	10.20	Call	Bond Future	5495	5	5495	5	0.00
30/03/2016	R213 On 03-November-16	10.19	Call	Bond Future	5456	5	5456	5	0.00
30/03/2016	R213 On 03-November-16	10.18	Call	Bond Future	5418	5	5418	5	0.00
30/03/2016	R213 On 03-November-16	10.19	Put	Bond Future	2513	3	2513	3	0.00
30/03/2016	R213 On 03-November-16	10.20	Put	Bond Future	2490	3	2490	3	0.00
30/03/2016	R213 On 03-November-16	10.18	Put	Bond Future	2536	3	2536	3	0.00
30/03/2016	R214 On 05-May-16			Bond Future	9.87	69.0507	9.8722	69.0507	32,449.00
30/03/2016	R214 On 05-May-16	8.99	Call	Bond Future	118	0	118	0	0.00
30/03/2016	R214 On 05-May-16	9.01	Call	Bond Future	127	0	127	0	0.00
30/03/2016	R214 On 05-May-16	9.00	Call	Bond Future	122	0	122	0	0.00
30/03/2016	R214 On 05-May-16	9.30	Call	Bond Future	370	0	370	0	0.00
30/03/2016	R214 On 05-May-16	9.01	Put	Bond Future	6431	8	6431	8	0.00
30/03/2016	R214 On 05-May-16	9.00	Put	Bond Future	6504	8	6504	8	0.00
30/03/2016	R214 On 05-May-16	8.99	Put	Bond Future	6578	8	6578	8	0.00
30/03/2016	R214 On 05-May-16	9.30	Put	Bond Future	4451	5	4451	5	0.00
30/03/2016	R214 On 04-August-16			Bond Future	9.93	70.3714	9.9254	70.3714	0.00
30/03/2016	R214 On 04-August-16	9.30	Call	Bond Future	1408	1	1408	1	1,300.00
30/03/2016	R214 On 04-August-16	11.30	Call	Bond Future	8860	8	8860	8	5,800.00
30/03/2016	R214 On 04-August-16	9.24	Call	Bond Future	1288	1	1288	1	0.00
30/03/2016	R214 On 04-August-16	9.26	Call	Bond Future	1327	1	1327	1	0.00
30/03/2016	R214 On 04-August-16	9.25	Call	Bond Future	1307	1	1307	1	0.00
30/03/2016	R214 On 04-August-16	8.55	Call	Bond Future	393	0	393	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
30/03/2016	R214 On 04-August-16	10.30	Call	Bond Future	4453	4	4453	4	5,800.00
30/03/2016	R214 On 04-August-16	9.26	Put	Bond Future	6063	7	6063	7	0.00
30/03/2016	R214 On 04-August-16	9.24	Put	Bond Future	6175	7	6175	7	0.00
30/03/2016	R214 On 04-August-16	9.30	Put	Bond Future	5845	7	5845	7	0.00
30/03/2016	R214 On 04-August-16	11.30	Put	Bond Future	551	1	551	1	0.00
30/03/2016	R214 On 04-August-16	10.30	Put	Bond Future	2006	2	2006	2	0.00
30/03/2016	R214 On 04-August-16	9.25	Put	Bond Future	6119	7	6119	7	0.00
30/03/2016	R214 On 04-August-16	8.55	Put	Bond Future	10800	12	10800	12	0.00
30/03/2016	R214 On 03-November-16			Bond Future	9.98	68.4205	9.9782	68.4205	0.00
30/03/2016	R214 On 03-November-16	10.33	Call	Bond Future	5226	5	5226	5	0.00
30/03/2016	R214 On 03-November-16	10.35	Call	Bond Future	5300	5	5300	5	0.00
30/03/2016	R214 On 03-November-16	10.34	Call	Bond Future	5263	5	5263	5	0.00
30/03/2016	R214 On 03-November-16	10.33	Put	Bond Future	2943	3	2943	3	0.00
30/03/2016	R214 On 03-November-16	10.34	Put	Bond Future	2917	3	2917	3	0.00
30/03/2016	R214 On 03-November-16	10.35	Put	Bond Future	2892	3	2892	3	0.00
30/03/2016	R248 On 05-May-16			Bond Future	9.94	88.7482	9.9432	88.7482	62,502.00
30/03/2016	R248 On 05-May-16	9.01	Call	Bond Future	121	0	121	0	0.00
30/03/2016	R248 On 05-May-16	9.00	Call	Bond Future	116	0	116	0	0.00
30/03/2016	R248 On 05-May-16	8.99	Call	Bond Future	112	0	112	0	0.00
30/03/2016	R248 On 05-May-16	9.00	Put	Bond Future	8962	10	8962	10	0.00
30/03/2016	R248 On 05-May-16	8.99	Put	Bond Future	9059	10	9059	10	0.00
30/03/2016	R248 On 05-May-16	9.01	Put	Bond Future	8865	10	8865	10	0.00
30/03/2016	R248 On 04-August-16			Bond Future	10.00	90.4457	9.9990	90.4457	0.00
30/03/2016	R248 On 04-August-16	9.25	Call	Bond Future	1493	1	1493	1	0.00
30/03/2016	R248 On 04-August-16	9.26	Call	Bond Future	1516	1	1516	1	0.00
30/03/2016	R248 On 04-August-16	9.24	Call	Bond Future	1470	1	1470	1	0.00
30/03/2016	R248 On 04-August-16	9.26	Put	Bond Future	8243	9	8243	9	0.00
30/03/2016	R248 On 04-August-16	9.25	Put	Bond Future	8317	9	8317	9	0.00
30/03/2016	R248 On 04-August-16	9.24	Put	Bond Future	8391	10	8391	10	0.00
30/03/2016	R248 On 03-November-16			Bond Future	10.05	87.7375	10.0545	87.7375	0.00
30/03/2016	R248 On 03-November-16	10.39	Call	Bond Future	6568	6	6568	6	0.00
30/03/2016	R248 On 03-November-16	10.38	Call	Bond Future	6521	6	6521	6	0.00
30/03/2016	R248 On 03-November-16	10.37	Call	Bond Future	6475	6	6475	6	0.00
30/03/2016	R248 On 03-November-16	10.38	Put	Bond Future	3850	4	3850	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2016	R248 On 03-November-16	10.39	Put	Bond Future	3817	4	3817	4	0.00
30/03/2016	R248 On 03-November-16	10.37	Put	Bond Future	3884	5	3884	5	0.00