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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
31/03/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	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
31/03/2016	2025 On 05-May-16			Bond Future	124.04	123.6330	124.0442	123.6330	4,532.00
31/03/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
31/03/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
31/03/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
31/03/2016	2025 On 05-May-16	126.00	Put	Bond Future	1956	2	1956	2	0.00
31/03/2016	2025 On 05-May-16	125.99	Put	Bond Future	1946	2	1946	2	0.00
31/03/2016	2025 On 05-May-16	126.01	Put	Bond Future	1966	2	1966	2	0.00
31/03/2016	2025 On 04-August-16			Bond Future	125.16	124.7397	125.1579	124.7397	0.00
31/03/2016	2025 On 04-August-16	123.85	Call	Bond Future	1308	1	1308	1	0.00
31/03/2016	2025 On 04-August-16	123.86	Call	Bond Future	1298	1	1298	1	0.00
31/03/2016	2025 On 04-August-16	123.87	Call	Bond Future	1288	1	1288	1	0.00
31/03/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
31/03/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
31/03/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
31/03/2016	2030 On 05-May-16			Bond Future	9.53	90.2371	9.5301	90.2371	17,364.00
31/03/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
31/03/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
31/03/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
31/03/2016	2030 On 05-May-16	9.00	Put	Bond Future	3791	4	3791	4	0.00
31/03/2016	2030 On 05-May-16	8.99	Put	Bond Future	3865	4	3865	4	0.00
31/03/2016	2030 On 05-May-16	9.01	Put	Bond Future	3717	4	3717	4	0.00
31/03/2016	2030 On 04-August-16			Bond Future	9.59	87.9544	9.5915	87.9544	0.00
31/03/2016	2030 On 04-August-16	10.17	Call	Bond Future	3834	3	3834	3	0.00
31/03/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
31/03/2016	2032 On 05-May-16			Bond Future	9.67	89.1032	9.6694	89.1032	9,481.00
31/03/2016	2032 On 05-May-16	8.99	Call	Bond Future	252	0	252	0	0.00
31/03/2016	2032 On 05-May-16	9.01	Call	Bond Future	271	0	271	0	0.00
31/03/2016	2032 On 05-May-16	9.00	Call	Bond Future	262	0	262	0	0.00
31/03/2016	2032 On 05-May-16	8.99	Put	Bond Future	5463	6	5463	6	0.00
31/03/2016	2032 On 05-May-16	9.01	Put	Bond Future	5322	6	5322	6	0.00
31/03/2016	2032 On 05-May-16	9.00	Put	Bond Future	5392	6	5392	6	0.00
31/03/2016	2032 On 04-August-16			Bond Future	9.73	90.8071	9.7297	90.8071	76.00
31/03/2016	2032 On 04-August-16	8.99	Call	Bond Future	1222	1	1222	1	0.00
31/03/2016	2032 On 04-August-16	9.01	Call	Bond Future	1260	1	1260	1	0.00

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31/03/2016	2032 On 04-August-16	9.00	Call	Bond Future	1240	1	1240	1	0.00
31/03/2016	2032 On 04-August-16	9.00	Put	Bond Future	6777	7	6777	7	0.00
31/03/2016	2032 On 04-August-16	9.01	Put	Bond Future	6718	7	6718	7	0.00
31/03/2016	2032 On 04-August-16	8.99	Put	Bond Future	6838	7	6838	7	0.00
31/03/2016	2032 On 03-November-16			Bond Future	9.79	88.3845	9.7865	88.3845	0.00
31/03/2016	2032 On 03-November-16	10.28	Call	Bond Future	6143	6	6143	6	0.00
31/03/2016	2032 On 03-November-16	10.30	Call	Bond Future	6228	6	6228	6	0.00
31/03/2016	2032 On 03-November-16	10.29	Call	Bond Future	6186	6	6186	6	0.00
31/03/2016	2032 On 03-November-16	10.28	Put	Bond Future	2709	3	2709	3	0.00
31/03/2016	2032 On 03-November-16	10.29	Put	Bond Future	2684	3	2684	3	0.00
31/03/2016	2032 On 03-November-16	10.30	Put	Bond Future	2659	3	2659	3	0.00
31/03/2016	2033 On 05-May-16			Bond Future	103.51	103.5025	103.5138	103.5025	1,032.00
31/03/2016	2033 On 05-May-16	102.40	Call	Bond Future	1114	1	1114	1	0.00
31/03/2016	2033 On 05-May-16	102.41	Call	Bond Future	1104	1	1104	1	0.00
31/03/2016	2033 On 05-May-16	102.39	Call	Bond Future	1124	1	1124	1	0.00
31/03/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
31/03/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
31/03/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
31/03/2016	2037 On 05-May-16			Bond Future	9.81	90.3041	9.8149	90.3041	39,888.00
31/03/2016	2037 On 05-May-16	8.99	Call	Bond Future	160	0	160	0	0.00
31/03/2016	2037 On 05-May-16	9.67	Call	Bond Future	1377	1	1377	1	500.00
31/03/2016	2037 On 05-May-16	9.01	Call	Bond Future	174	0	174	0	0.00
31/03/2016	2037 On 05-May-16	9.00	Call	Bond Future	167	0	167	0	0.00
31/03/2016	2037 On 05-May-16	9.67	Put	Bond Future	2545	3	2545	3	0.00
31/03/2016	2037 On 05-May-16	9.00	Put	Bond Future	7067	7	7067	7	0.00
31/03/2016	2037 On 05-May-16	8.99	Put	Bond Future	7151	8	7151	8	0.00
31/03/2016	2037 On 05-May-16	9.01	Put	Bond Future	6984	7	6984	7	0.00
31/03/2016	2037 On 04-August-16			Bond Future	9.88	87.7722	9.8761	87.7722	221.00
31/03/2016	2037 On 04-August-16	9.26	Call	Bond Future	1659	2	1659	2	0.00
31/03/2016	2037 On 04-August-16	9.25	Call	Bond Future	1635	2	1635	2	0.00
31/03/2016	2037 On 04-August-16	9.24	Call	Bond Future	1611	1	1611	1	0.00
31/03/2016	2037 On 04-August-16	9.25	Put	Bond Future	6798	7	6798	7	0.00
31/03/2016	2037 On 04-August-16	9.24	Put	Bond Future	6860	7	6860	7	0.00
31/03/2016	2037 On 04-August-16	9.26	Put	Bond Future	6736	7	6736	7	0.00

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31/03/2016	2037 On 03-November-16			Bond Future	9.93	89.4509	9.9295	89.4509	0.00
31/03/2016	2037 On 03-November-16	10.35	Call	Bond Future	6426	6	6426	6	0.00
31/03/2016	2037 On 03-November-16	10.37	Call	Bond Future	6516	6	6516	6	0.00
31/03/2016	2037 On 03-November-16	10.36	Call	Bond Future	6471	6	6471	6	0.00
31/03/2016	2037 On 03-November-16	10.36	Put	Bond Future	3212	3	3212	3	0.00
31/03/2016	2037 On 03-November-16	10.35	Put	Bond Future	3240	3	3240	3	0.00
31/03/2016	2037 On 03-November-16	10.37	Put	Bond Future	3184	3	3184	3	0.00
31/03/2016	2038 On 05-May-16			Bond Future	128.58	128.5682	128.5823	128.5682	16,932.00
31/03/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
31/03/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
31/03/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
31/03/2016	2038 On 05-May-16	130.99	Put	Bond Future	2408	2	2408	2	0.00
31/03/2016	2038 On 05-May-16	131.00	Put	Bond Future	2418	2	2418	2	0.00
31/03/2016	2038 On 05-May-16	131.01	Put	Bond Future	2428	2	2428	2	0.00
31/03/2016	2038 On 04-August-16			Bond Future	129.62	129.6111	129.6246	129.6111	680.00
31/03/2016	2038 On 04-August-16	129.31	Call	Bond Future	315	0	315	0	0.00
31/03/2016	2038 On 04-August-16	129.30	Call	Bond Future	325	0	325	0	0.00
31/03/2016	2038 On 04-August-16	129.32	Call	Bond Future	305	0	305	0	0.00
31/03/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
31/03/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
31/03/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
31/03/2016	2040 On 05-May-16			Bond Future	9.90	93.7534	9.8951	93.7534	1,812.00
31/03/2016	2040 On 05-May-16	9.51	Call	Bond Future	794	1	794	1	0.00
31/03/2016	2040 On 05-May-16	9.50	Call	Bond Future	772	1	772	1	0.00
31/03/2016	2040 On 05-May-16	9.49	Call	Bond Future	750	1	750	1	0.00
31/03/2016	2040 On 05-May-16	9.50	Put	Bond Future	4223	5	4223	5	0.00
31/03/2016	2040 On 05-May-16	9.49	Put	Bond Future	4291	5	4291	5	0.00
31/03/2016	2040 On 05-May-16	9.51	Put	Bond Future	4156	5	4156	5	0.00
31/03/2016	2040 On 04-August-16			Bond Future	9.96	91.0368	9.9573	91.0368	0.00
31/03/2016	2040 On 04-August-16	9.50	Call	Bond Future	2236	2	2236	2	0.00
31/03/2016	2040 On 04-August-16	9.51	Call	Bond Future	2267	2	2267	2	0.00
31/03/2016	2040 On 04-August-16	9.49	Call	Bond Future	2207	2	2207	2	0.00
31/03/2016	2040 On 04-August-16	9.51	Put	Bond Future	6141	7	6141	7	0.00
31/03/2016	2040 On 04-August-16	9.50	Put	Bond Future	6201	7	6201	7	0.00

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31/03/2016	2040 On 04-August-16	9.49	Put	Bond Future	6261	7	6261	7	0.00
31/03/2016	2044 On 05-May-16			Bond Future	9.91	91.0435	9.9094	91.0435	20,223.00
31/03/2016	2044 On 05-May-16	9.00	Call	Bond Future	122	0	122	0	0.00
31/03/2016	2044 On 05-May-16	9.01	Call	Bond Future	128	0	128	0	0.00
31/03/2016	2044 On 05-May-16	8.99	Call	Bond Future	117	0	117	0	0.00
31/03/2016	2044 On 05-May-16	9.01	Put	Bond Future	8394	9	8394	9	0.00
31/03/2016	2044 On 05-May-16	8.99	Put	Bond Future	8582	9	8582	9	0.00
31/03/2016	2044 On 05-May-16	9.00	Put	Bond Future	8488	9	8488	9	0.00
31/03/2016	2044 On 04-August-16			Bond Future	9.97	88.4004	9.9697	88.4004	0.00
31/03/2016	2044 On 04-August-16	9.51	Call	Bond Future	2223	2	2223	2	0.00
31/03/2016	2044 On 04-August-16	9.50	Call	Bond Future	2193	2	2193	2	0.00
31/03/2016	2044 On 04-August-16	9.49	Call	Bond Future	2163	2	2163	2	0.00
31/03/2016	2044 On 04-August-16	9.50	Put	Bond Future	6304	7	6304	7	0.00
31/03/2016	2044 On 04-August-16	9.51	Put	Bond Future	6243	7	6243	7	0.00
31/03/2016	2044 On 04-August-16	9.49	Put	Bond Future	6365	7	6365	7	0.00
31/03/2016	2044 On 03-November-16			Bond Future	10.02	90.0911	10.0223	90.0911	0.00
31/03/2016	2044 On 03-November-16	10.42	Call	Bond Future	6744	6	6744	6	0.00
31/03/2016	2044 On 03-November-16	10.43	Call	Bond Future	6791	7	6791	7	0.00
31/03/2016	2044 On 03-November-16	10.41	Call	Bond Future	6697	6	6697	6	0.00
31/03/2016	2044 On 03-November-16	10.43	Put	Bond Future	3503	4	3503	4	0.00
31/03/2016	2044 On 03-November-16	10.42	Put	Bond Future	3534	4	3534	4	0.00
31/03/2016	2044 On 03-November-16	10.41	Put	Bond Future	3565	4	3565	4	0.00
31/03/2016	2046 On 05-May-16			Bond Future	128.95	128.6540	128.9467	128.6540	12,687.00
31/03/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
31/03/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
31/03/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
31/03/2016	2046 On 05-May-16	129.99	Put	Bond Future	1043	1	1043	1	0.00
31/03/2016	2046 On 05-May-16	130.00	Put	Bond Future	1053	1	1053	1	0.00
31/03/2016	2046 On 05-May-16	130.01	Put	Bond Future	1063	1	1063	1	0.00
31/03/2016	2046 On 04-August-16			Bond Future	131.42	131.1249	131.4220	131.1249	0.00
31/03/2016	2046 On 04-August-16	129.00	Call	Bond Future	2422	2	2422	2	0.00
31/03/2016	2046 On 04-August-16	129.01	Call	Bond Future	2412	2	2412	2	0.00
31/03/2016	2046 On 04-August-16	129.02	Call	Bond Future	2402	2	2402	2	0.00
31/03/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00

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31/03/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
31/03/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
31/03/2016	2050 On 05-May-16			Bond Future	137.48	137.4690	137.4843	137.4690	14,861.00
31/03/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
31/03/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
31/03/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
31/03/2016	2050 On 05-May-16	138.00	Put	Bond Future	516	1	516	1	0.00
31/03/2016	2050 On 05-May-16	138.01	Put	Bond Future	526	1	526	1	0.00
31/03/2016	2050 On 05-May-16	137.99	Put	Bond Future	506	1	506	1	0.00
31/03/2016	2050 On 04-August-16			Bond Future	138.55	138.5315	138.5461	138.5315	0.00
31/03/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
31/03/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
31/03/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
31/03/2016	2050 On 04-August-16	139.14	Put	Bond Future	594	1	594	1	0.00
31/03/2016	2050 On 04-August-16	139.13	Put	Bond Future	584	1	584	1	0.00
31/03/2016	2050 On 04-August-16	139.12	Put	Bond Future	574	1	574	1	0.00
31/03/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	AL37 On 05-May-16			Index Future	474.52	473.3720	474.5210	473.3720	5.00
31/03/2016	AL37 On 04-August-16			Index Future	483.49	482.3270	483.4940	482.3270	0.00
31/03/2016	AL7T On 05-May-16			Index Future	547.03	544.5540	547.0260	544.5540	0.00
31/03/2016	AL7T On 04-August-16			Index Future	557.37	554.8550	557.3690	554.8550	0.00
31/03/2016	ALBI On 05-May-16			Index Future	495.80	493.8990	495.8010	493.8990	499.00
31/03/2016	ALBI On 04-August-16			Index Future	505.18	503.2430	505.1750	503.2430	133.00
31/03/2016	ALBI On 03-November-16			Index Future	514.94	512.9690	514.9380	512.9690	0.00
31/03/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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31/03/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/03/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2016	EL28 On 05-May-16			Bond Future	126.88	126.8660	126.8813	126.8660	0.00
31/03/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
31/03/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
31/03/2016	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
31/03/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2129	2	2129	2	0.00
31/03/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2119	2	2119	2	0.00
31/03/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2109	2	2109	2	0.00
31/03/2016	EL28 On 04-August-16			Bond Future	129.32	129.3026	129.3173	129.3026	0.00
31/03/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2457	2	2457	2	0.00
31/03/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2447	2	2447	2	0.00
31/03/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2437	2	2437	2	0.00
31/03/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
31/03/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
31/03/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
31/03/2016	ES33 On 05-May-16			Bond Future	10.66	75.9210	10.6644	75.9210	8,776.00
31/03/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
31/03/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
31/03/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
31/03/2016	ES33 On 05-May-16	9.99	Put	Bond Future	4450	5	4450	5	0.00
31/03/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4381	5	4381	5	0.00
31/03/2016	ES33 On 05-May-16	10.01	Put	Bond Future	4312	5	4312	5	0.00
31/03/2016	ES33 On 04-August-16			Bond Future	10.75	77.3729	10.7522	77.3729	0.00
31/03/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
31/03/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
31/03/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
31/03/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3295	4	3295	4	0.00
31/03/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3162	4	3162	4	0.00
31/03/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3229	4	3229	4	0.00
31/03/2016	ES33 On 03-November-16			Bond Future	10.84	75.0595	10.8389	75.0595	0.00
31/03/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2809	2	2809	2	0.00
31/03/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2693	2	2693	2	0.00
31/03/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2751	2	2751	2	0.00
31/03/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
31/03/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
31/03/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
31/03/2016	ES42 On 05-May-16			Bond Future	10.85	79.7411	10.8506	79.7411	7,270.00
31/03/2016	GOVI On 05-May-16			GOVI	494.84	493.0110	494.8410	493.0110	480.00
31/03/2016	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
31/03/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
31/03/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
31/03/2016	GOVI On 05-May-16	517.99	Put	GOVI	231490	25	231490	25	0.00
31/03/2016	GOVI On 05-May-16	518.00	Put	GOVI	231590	25	231590	25	0.00
31/03/2016	GOVI On 05-May-16	518.01	Put	GOVI	231690	25	231690	25	0.00
31/03/2016	GOVI On 04-August-16			GOVI	504.20	502.3370	504.1980	502.3370	26.00
31/03/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
31/03/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
31/03/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
31/03/2016	GOVI On 04-August-16	521.01	Put	GOVI	168120	19	168120	19	0.00
31/03/2016	GOVI On 04-August-16	520.99	Put	GOVI	167920	19	167920	19	0.00
31/03/2016	GOVI On 04-August-16	521.00	Put	GOVI	168020	19	168020	19	0.00
31/03/2016	GOVI On 03-November-16			GOVI	513.94	512.0460	513.9410	512.0460	0.00
31/03/2016	GOVI On 03-November-16	476.11	Call	GOVI	378310	36	378310	36	0.00
31/03/2016	GOVI On 03-November-16	476.12	Call	GOVI	378210	36	378210	36	0.00
31/03/2016	GOVI On 03-November-16	476.13	Call	GOVI	378110	36	378110	36	0.00
31/03/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
31/03/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
31/03/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
31/03/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/03/2016	IGOV On 05-May-16			Index Future	237.78	237.6650	237.7810	237.6650	977.00
31/03/2016	IGOV On 04-August-16			Index Future	242.30	242.1800	242.2960	242.1800	81.00
31/03/2016	IGOV On 03-November-16			Index Future	247.00	246.8800	246.9980	246.8800	0.00
31/03/2016	ILBI On 05-May-16			Index Future	644.92	644.5000	644.9160	644.5000	0.00
31/03/2016	ILBI On 04-August-16			Index Future	656.81	656.3920	656.8130	656.3920	157.00
31/03/2016	IS01 On 19-December-16			Interest Rate Swap	100.15	100.1514	100.1456	100.1514	0.00
31/03/2016	IS01 On 16-March-17			Interest Rate Swap	100.18	100.1875	100.1775	100.1875	0.00
31/03/2016	IS01 On 15-June-17			Interest Rate Swap	99.92	99.9333	99.9193	99.9333	0.00
31/03/2016	IS02 On 18-December-17			Interest Rate Swap	100.54	100.5593	100.5423	100.5593	0.00
31/03/2016	IS02 On 16-March-18			Interest Rate Swap	100.00	100.0435	99.9961	100.0435	0.00
31/03/2016	IS02 On 15-June-18			Interest Rate Swap	99.85	99.9114	99.8464	99.9114	0.00
31/03/2016	IS05 On 17-December-20			Interest Rate Swap	100.57	100.6520	100.5727	100.6520	0.00
31/03/2016	IS05 On 16-March-21			Interest Rate Swap	100.07	100.1530	100.0669	100.1530	0.00
31/03/2016	IS05 On 15-June-21			Interest Rate Swap	99.53	99.6148	99.5267	99.6148	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
31/03/2016	IS10 On 17-December-25			Interest Rate Swap	102.13	102.2143	102.1255	102.2143	0.00
31/03/2016	IS10 On 16-March-26			Interest Rate Swap	99.33	99.4055	99.3310	99.4055	0.00
31/03/2016	IS10 On 15-June-26			Interest Rate Swap	98.18	98.2445	98.1797	98.2445	0.00
31/03/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/03/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
31/03/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/03/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/03/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.24	92.7500	7.2400	92.7500	0.00
31/03/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.32	92.6400	7.3200	92.6400	0.00
31/03/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.5500	7.3800	92.5500	0.00
31/03/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.47	92.4300	7.4700	92.4300	0.00
31/03/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.52	92.3700	7.5200	92.3700	0.00
31/03/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.61	92.2600	7.6100	92.2600	0.00
31/03/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.78	92.0500	7.7800	92.0500	0.00
31/03/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.92	91.8900	7.9200	91.8900	0.00
31/03/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.04	91.7500	8.0400	91.7500	0.00
31/03/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.16	91.6300	8.1600	91.6300	0.00
31/03/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.24	91.5600	8.2400	91.5600	0.00
31/03/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.32	91.4900	8.3200	91.4900	0.00
31/03/2016	R023 On 05-May-16			Bond Future	8.97	95.0495	8.9702	95.0495	8,731.00
31/03/2016	R023 On 05-May-16	8.25	Call	Bond Future	103	0	103	0	0.00
31/03/2016	R023 On 05-May-16	8.26	Call	Bond Future	107	0	107	0	0.00
31/03/2016	R023 On 05-May-16	8.24	Call	Bond Future	99	0	99	0	0.00
31/03/2016	R023 On 05-May-16	8.25	Put	Bond Future	3656	4	3656	4	0.00
31/03/2016	R023 On 05-May-16	8.26	Put	Bond Future	3610	4	3610	4	0.00
31/03/2016	R023 On 05-May-16	8.24	Put	Bond Future	3703	4	3703	4	0.00
31/03/2016	R023 On 04-August-16			Bond Future	9.03	96.8671	9.0302	96.8671	0.00
31/03/2016	R023 On 04-August-16	8.24	Call	Bond Future	594	1	594	1	0.00
31/03/2016	R023 On 04-August-16	8.25	Call	Bond Future	604	1	604	1	0.00
31/03/2016	R023 On 04-August-16	8.26	Call	Bond Future	615	1	615	1	0.00
31/03/2016	R023 On 04-August-16	8.25	Put	Bond Future	4343	5	4343	5	0.00
31/03/2016	R023 On 04-August-16	8.26	Put	Bond Future	4305	5	4305	5	0.00
31/03/2016	R023 On 04-August-16	8.24	Put	Bond Future	4382	5	4382	5	0.00
31/03/2016	R023 On 03-November-16			Bond Future	9.09	94.7878	9.0916	94.7878	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
31/03/2016	R023 On 03-November-16	9.73	Call	Bond Future	4198	4	4198	4	0.00
31/03/2016	R023 On 03-November-16	9.74	Call	Bond Future	4228	4	4228	4	0.00
31/03/2016	R023 On 03-November-16	9.75	Call	Bond Future	4258	4	4258	4	0.00
31/03/2016	R023 On 03-November-16	9.74	Put	Bond Future	1343	1	1343	1	0.00
31/03/2016	R023 On 03-November-16	9.75	Put	Bond Future	1330	1	1330	1	0.00
31/03/2016	R023 On 03-November-16	9.73	Put	Bond Future	1357	1	1357	1	0.00
31/03/2016	R035 On 05-May-16			Bond Future	9.77	93.5465	9.7735	93.5465	5,096.00
31/03/2016	R035 On 05-May-16	10.35	Call	Bond Future	4451	4	4451	4	0.00
31/03/2016	R035 On 05-May-16	10.37	Call	Bond Future	4600	4	4600	4	0.00
31/03/2016	R035 On 05-May-16	10.36	Call	Bond Future	4526	4	4526	4	0.00
31/03/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
31/03/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
31/03/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
31/03/2016	R035 On 04-August-16			Bond Future	9.83	95.3353	9.8313	95.3353	155.00
31/03/2016	R035 On 04-August-16	10.37	Call	Bond Future	4120	4	4120	4	0.00
31/03/2016	R035 On 04-August-16	10.36	Call	Bond Future	4046	4	4046	4	0.00
31/03/2016	R035 On 04-August-16	10.35	Call	Bond Future	3972	3	3972	3	0.00
31/03/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
31/03/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
31/03/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
31/03/2016	R186 On 05-May-16			Bond Future	9.12	112.7459	9.1239	112.7459	55,887.00
31/03/2016	R186 On 05-May-16	8.34	Call	Bond Future	130	0	130	0	0.00
31/03/2016	R186 On 05-May-16	9.25	Call	Bond Future	2073	2	2073	2	180.00
31/03/2016	R186 On 05-May-16	9.89	Call	Bond Future	5458	5	5458	5	0.00
31/03/2016	R186 On 05-May-16	8.35	Call	Bond Future	136	0	136	0	0.00
31/03/2016	R186 On 05-May-16	8.33	Call	Bond Future	125	0	125	0	0.00
31/03/2016	R186 On 05-May-16	9.96	Call	Bond Future	5884	5	5884	5	0.00
31/03/2016	R186 On 05-May-16	9.86	Call	Bond Future	5278	5	5278	5	0.00
31/03/2016	R186 On 05-May-16	8.75	Call	Bond Future	588	0	588	0	180.00
31/03/2016	R186 On 05-May-16	7.56	Call	Bond Future	2	0	2	0	0.00
31/03/2016	R186 On 05-May-16	8.85	Call	Bond Future	791	1	791	1	0.00
31/03/2016	R186 On 05-May-16	8.33	Put	Bond Future	5991	6	5991	6	0.00
31/03/2016	R186 On 05-May-16	9.89	Put	Bond Future	179	0	179	0	180.00
31/03/2016	R186 On 05-May-16	9.96	Put	Bond Future	140	0	140	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
31/03/2016	R186 On 05-May-16	9.86	Put	Bond Future	198	0	198	0	5,000.00
31/03/2016	R186 On 05-May-16	7.56	Put	Bond Future	11972	12	11972	12	0.00
31/03/2016	R186 On 05-May-16	8.35	Put	Bond Future	5849	6	5849	6	0.00
31/03/2016	R186 On 05-May-16	8.34	Put	Bond Future	5920	6	5920	6	0.00
31/03/2016	R186 On 05-May-16	8.85	Put	Bond Future	2768	3	2768	3	5,350.00
31/03/2016	R186 On 05-May-16	8.75	Put	Bond Future	3298	4	3298	4	1,900.00
31/03/2016	R186 On 05-May-16	9.25	Put	Bond Future	1179	1	1179	1	0.00
31/03/2016	R186 On 04-August-16			Bond Future	9.18	109.5976	9.1802	109.5976	521.00
31/03/2016	R186 On 04-August-16	8.51	Call	Bond Future	1180	1	1180	1	0.00
31/03/2016	R186 On 04-August-16	8.49	Call	Bond Future	1142	1	1142	1	0.00
31/03/2016	R186 On 04-August-16	8.50	Call	Bond Future	1161	1	1161	1	0.00
31/03/2016	R186 On 04-August-16	10.00	Call	Bond Future	6560	6	6560	6	0.00
31/03/2016	R186 On 04-August-16	8.49	Put	Bond Future	6112	7	6112	7	0.00
31/03/2016	R186 On 04-August-16	8.50	Put	Bond Future	6057	6	6057	6	0.00
31/03/2016	R186 On 04-August-16	8.51	Put	Bond Future	6002	6	6002	6	0.00
31/03/2016	R186 On 04-August-16	10.00	Put	Bond Future	1034	1	1034	1	6,500.00
31/03/2016	R197 On 05-May-16			Bond Future	294.96	294.9258	294.9564	294.9258	2,130.00
31/03/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
31/03/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
31/03/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
31/03/2016	R197 On 05-May-16	300.00	Put	Bond Future	5044	5	5044	5	0.00
31/03/2016	R197 On 05-May-16	300.01	Put	Bond Future	5054	5	5054	5	0.00
31/03/2016	R197 On 05-May-16	299.99	Put	Bond Future	5034	5	5034	5	0.00
31/03/2016	R197 On 04-August-16			Bond Future	294.12	294.0929	294.1220	294.0929	0.00
31/03/2016	R197 On 04-August-16	293.96	Call	Bond Future	162	0	162	0	0.00
31/03/2016	R197 On 04-August-16	293.98	Call	Bond Future	142	0	142	0	0.00
31/03/2016	R197 On 04-August-16	293.97	Call	Bond Future	152	0	152	0	0.00
31/03/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
31/03/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
31/03/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
31/03/2016	R202 On 05-May-16			Bond Future	241.72	241.6919	241.7177	241.6919	42,524.00
31/03/2016	R202 On 05-May-16	246.99	Call	Bond Future	977	1	977	1	0.00
31/03/2016	R202 On 05-May-16	247.01	Call	Bond Future	972	1	972	1	0.00
31/03/2016	R202 On 05-May-16	247.00	Call	Bond Future	975	1	975	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
31/03/2016	R202 On 05-May-16	247.00	Put	Bond Future	6257	6	6257	6	0.00
31/03/2016	R202 On 05-May-16	247.01	Put	Bond Future	6265	6	6265	6	0.00
31/03/2016	R202 On 05-May-16	246.99	Put	Bond Future	6249	6	6249	6	0.00
31/03/2016	R202 On 04-August-16			Bond Future	242.91	242.8824	242.9071	242.8824	0.00
31/03/2016	R202 On 04-August-16	243.26	Call	Bond Future	4902	5	4902	5	0.00
31/03/2016	R202 On 04-August-16	243.25	Call	Bond Future	4906	5	4906	5	0.00
31/03/2016	R202 On 04-August-16	243.24	Call	Bond Future	4911	5	4911	5	0.00
31/03/2016	R202 On 04-August-16	243.25	Put	Bond Future	5249	5	5249	5	0.00
31/03/2016	R202 On 04-August-16	243.24	Put	Bond Future	5244	5	5244	5	0.00
31/03/2016	R202 On 04-August-16	243.26	Put	Bond Future	5255	5	5255	5	0.00
31/03/2016	R203 On 05-May-16			Bond Future	8.04	101.4160	8.0369	101.4160	53,812.00
31/03/2016	R203 On 05-May-16	7.26	Call	Bond Future	11	0	11	0	0.00
31/03/2016	R203 On 05-May-16	7.24	Call	Bond Future	10	0	10	0	0.00
31/03/2016	R203 On 05-May-16	7.25	Call	Bond Future	11	0	11	0	0.00
31/03/2016	R203 On 05-May-16	7.24	Put	Bond Future	1020	1	1020	1	0.00
31/03/2016	R203 On 05-May-16	7.26	Put	Bond Future	995	1	995	1	0.00
31/03/2016	R203 On 05-May-16	7.25	Put	Bond Future	1007	1	1007	1	0.00
31/03/2016	R203 On 04-August-16			Bond Future	8.11	103.3554	8.1136	103.3554	0.00
31/03/2016	R203 On 04-August-16	7.24	Call	Bond Future	80	0	80	0	0.00
31/03/2016	R203 On 04-August-16	7.26	Call	Bond Future	84	0	84	0	0.00
31/03/2016	R203 On 04-August-16	7.25	Call	Bond Future	82	0	82	0	0.00
31/03/2016	R203 On 04-August-16	7.25	Put	Bond Future	980	1	980	1	0.00
31/03/2016	R203 On 04-August-16	7.26	Put	Bond Future	972	1	972	1	0.00
31/03/2016	R203 On 04-August-16	7.24	Put	Bond Future	989	1	989	1	0.00
31/03/2016	R203 On 03-November-16			Bond Future	8.20	101.1596	8.2030	101.1596	0.00
31/03/2016	R203 On 03-November-16	8.84	Call	Bond Future	721	1	721	1	0.00
31/03/2016	R203 On 03-November-16	8.86	Call	Bond Future	733	1	733	1	0.00
31/03/2016	R203 On 03-November-16	8.85	Call	Bond Future	727	1	727	1	0.00
31/03/2016	R203 On 03-November-16	8.84	Put	Bond Future	208	0	208	0	0.00
31/03/2016	R203 On 03-November-16	8.86	Put	Bond Future	204	0	204	0	0.00
31/03/2016	R203 On 03-November-16	8.85	Put	Bond Future	206	0	206	0	0.00
31/03/2016	R204 On 05-May-16			Bond Future	8.42	101.9591	8.4230	101.9591	33,783.00
31/03/2016	R204 On 05-May-16	7.76	Call	Bond Future	47	0	47	0	0.00
31/03/2016	R204 On 05-May-16	7.75	Call	Bond Future	45	0	45	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
31/03/2016	R204 On 05-May-16	7.74	Call	Bond Future	43	0	43	0	0.00
31/03/2016	R204 On 05-May-16	7.75	Put	Bond Future	1602	2	1602	2	0.00
31/03/2016	R204 On 05-May-16	7.76	Put	Bond Future	1580	2	1580	2	0.00
31/03/2016	R204 On 05-May-16	7.74	Put	Bond Future	1623	2	1623	2	0.00
31/03/2016	R204 On 04-August-16			Bond Future	8.51	99.8674	8.5110	99.8674	0.00
31/03/2016	R204 On 04-August-16	7.74	Call	Bond Future	220	0	220	0	0.00
31/03/2016	R204 On 04-August-16	7.75	Call	Bond Future	224	0	224	0	0.00
31/03/2016	R204 On 04-August-16	7.76	Call	Bond Future	229	0	229	0	0.00
31/03/2016	R204 On 04-August-16	7.75	Put	Bond Future	1830	2	1830	2	0.00
31/03/2016	R204 On 04-August-16	7.76	Put	Bond Future	1813	2	1813	2	0.00
31/03/2016	R204 On 04-August-16	7.74	Put	Bond Future	1847	2	1847	2	0.00
31/03/2016	R204 On 03-November-16			Bond Future	8.59	101.7773	8.5950	101.7773	0.00
31/03/2016	R204 On 03-November-16	9.21	Call	Bond Future	1681	2	1681	2	0.00
31/03/2016	R204 On 03-November-16	9.23	Call	Bond Future	1707	2	1707	2	0.00
31/03/2016	R204 On 03-November-16	9.22	Call	Bond Future	1694	2	1694	2	0.00
31/03/2016	R204 On 03-November-16	9.22	Put	Bond Future	524	1	524	1	0.00
31/03/2016	R204 On 03-November-16	9.21	Put	Bond Future	530	1	530	1	0.00
31/03/2016	R204 On 03-November-16	9.23	Put	Bond Future	518	1	518	1	0.00
31/03/2016	R207 On 05-May-16			Bond Future	8.60	97.9362	8.6046	97.9362	67,356.00
31/03/2016	R207 On 05-May-16	7.56	Call	Bond Future	10	0	10	0	43.00
31/03/2016	R207 On 05-May-16	7.85	Call	Bond Future	45	0	45	0	0.00
31/03/2016	R207 On 05-May-16	7.86	Call	Bond Future	47	0	47	0	0.00
31/03/2016	R207 On 05-May-16	7.84	Call	Bond Future	42	0	42	0	0.00
31/03/2016	R207 On 05-May-16	7.85	Put	Bond Future	2357	3	2357	3	0.00
31/03/2016	R207 On 05-May-16	7.86	Put	Bond Future	2328	2	2328	2	0.00
31/03/2016	R207 On 05-May-16	7.84	Put	Bond Future	2386	3	2386	3	0.00
31/03/2016	R207 On 05-May-16	7.56	Put	Bond Future	3230	3	3230	3	0.00
31/03/2016	R207 On 04-August-16			Bond Future	8.68	96.1645	8.6847	96.1645	0.00
31/03/2016	R207 On 04-August-16	8.00	Call	Bond Future	383	0	383	0	0.00
31/03/2016	R207 On 04-August-16	7.99	Call	Bond Future	376	0	376	0	0.00
31/03/2016	R207 On 04-August-16	8.01	Call	Bond Future	390	0	390	0	0.00
31/03/2016	R207 On 04-August-16	7.99	Put	Bond Future	2372	3	2372	3	0.00
31/03/2016	R207 On 04-August-16	8.01	Put	Bond Future	2328	2	2328	2	0.00
31/03/2016	R207 On 04-August-16	8.00	Put	Bond Future	2350	2	2350	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2016	R207 On 02-February-17			Bond Future	8.79	96.3847	8.7871	96.3847	0.00
31/03/2016	R207 On 02-February-17	8.91	Call	Bond Future	1713	2	1713	2	62.00
31/03/2016	R207 On 02-February-17	9.22	Call	Bond Future	2161	2	2161	2	0.00
31/03/2016	R207 On 02-February-17	9.24	Call	Bond Future	2191	2	2191	2	0.00
31/03/2016	R207 On 02-February-17	9.23	Call	Bond Future	2176	2	2176	2	0.00
31/03/2016	R207 On 02-February-17	8.91	Put	Bond Future	1409	2	1409	2	0.00
31/03/2016	R207 On 02-February-17	9.22	Put	Bond Future	1095	1	1095	1	0.00
31/03/2016	R207 On 02-February-17	9.23	Put	Bond Future	1086	1	1086	1	0.00
31/03/2016	R207 On 02-February-17	9.24	Put	Bond Future	1077	1	1077	1	0.00
31/03/2016	R208 On 05-May-16			Bond Future	8.70	92.8857	8.6978	92.8857	46,771.00
31/03/2016	R208 On 05-May-16	7.99	Call	Bond Future	72	0	72	0	0.00
31/03/2016	R208 On 05-May-16	8.01	Call	Bond Future	79	0	79	0	0.00
31/03/2016	R208 On 05-May-16	8.00	Call	Bond Future	76	0	76	0	0.00
31/03/2016	R208 On 05-May-16	8.00	Put	Bond Future	2725	3	2725	3	0.00
31/03/2016	R208 On 05-May-16	7.99	Put	Bond Future	2760	3	2760	3	0.00
31/03/2016	R208 On 05-May-16	8.01	Put	Bond Future	2690	3	2690	3	0.00
31/03/2016	R208 On 04-August-16			Bond Future	8.76	94.6619	8.7633	94.6619	0.00
31/03/2016	R208 On 04-August-16	7.99	Call	Bond Future	421	0	421	0	0.00
31/03/2016	R208 On 04-August-16	8.00	Call	Bond Future	429	0	429	0	0.00
31/03/2016	R208 On 04-August-16	8.01	Call	Bond Future	437	0	437	0	0.00
31/03/2016	R208 On 04-August-16	7.99	Put	Bond Future	3235	3	3235	3	0.00
31/03/2016	R208 On 04-August-16	8.00	Put	Bond Future	3206	3	3206	3	0.00
31/03/2016	R208 On 04-August-16	8.01	Put	Bond Future	3177	3	3177	3	0.00
31/03/2016	R208 On 03-November-16			Bond Future	8.82	93.0692	8.8247	93.0692	0.00
31/03/2016	R208 On 03-November-16	9.57	Call	Bond Future	3358	3	3358	3	0.00
31/03/2016	R208 On 03-November-16	9.59	Call	Bond Future	3406	3	3406	3	0.00
31/03/2016	R208 On 03-November-16	9.58	Call	Bond Future	3382	3	3382	3	0.00
31/03/2016	R208 On 03-November-16	9.57	Put	Bond Future	855	1	855	1	0.00
31/03/2016	R208 On 03-November-16	9.58	Put	Bond Future	846	1	846	1	0.00
31/03/2016	R208 On 03-November-16	9.59	Put	Bond Future	837	1	837	1	0.00
31/03/2016	R209 On 05-May-16			Bond Future	9.70	70.0586	9.7016	70.0586	29,682.00
31/03/2016	R209 On 05-May-16	9.00	Call	Bond Future	206	0	206	0	6,700.00
31/03/2016	R209 On 05-May-16	8.25	Call	Bond Future	6	0	6	0	6,700.00
31/03/2016	R209 On 05-May-16	8.99	Call	Bond Future	199	0	199	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
31/03/2016	R209 On 05-May-16	9.01	Call	Bond Future	214	0	214	0	0.00
31/03/2016	R209 On 05-May-16	9.01	Put	Bond Future	5062	5	5062	5	0.00
31/03/2016	R209 On 05-May-16	9.00	Put	Bond Future	5128	6	5128	6	0.00
31/03/2016	R209 On 05-May-16	8.25	Put	Bond Future	10793	11	10793	11	0.00
31/03/2016	R209 On 05-May-16	8.99	Put	Bond Future	5195	6	5195	6	0.00
31/03/2016	R209 On 04-August-16			Bond Future	9.75	71.3983	9.7547	71.3983	190.00
31/03/2016	R209 On 04-August-16	10.60	Call	Bond Future	6297	6	6297	6	5,760.00
31/03/2016	R209 On 04-August-16	9.24	Call	Bond Future	1564	1	1564	1	0.00
31/03/2016	R209 On 04-August-16	9.26	Call	Bond Future	1609	1	1609	1	0.00
31/03/2016	R209 On 04-August-16	9.25	Call	Bond Future	1586	1	1586	1	0.00
31/03/2016	R209 On 04-August-16	9.70	Call	Bond Future	2797	0	2797	0	0.00
31/03/2016	R209 On 04-August-16	10.29	Call	Bond Future	4963	0	4963	0	0.00
31/03/2016	R209 On 04-August-16	9.60	Call	Bond Future	2493	2	2493	2	5,760.00
31/03/2016	R209 On 04-August-16	9.40	Call	Bond Future	1944	0	1944	0	250.00
31/03/2016	R209 On 04-August-16	10.60	Put	Bond Future	1049	1	1049	1	0.00
31/03/2016	R209 On 04-August-16	9.24	Put	Bond Future	5088	5	5088	5	0.00
31/03/2016	R209 On 04-August-16	9.26	Put	Bond Future	4991	5	4991	5	0.00
31/03/2016	R209 On 04-August-16	9.25	Put	Bond Future	5040	5	5040	5	0.00
31/03/2016	R209 On 04-August-16	10.29	Put	Bond Future	1566	0	1566	0	250.00
31/03/2016	R209 On 04-August-16	9.70	Put	Bond Future	3159	0	3159	0	250.00
31/03/2016	R209 On 04-August-16	9.40	Put	Bond Future	4344	0	4344	0	0.00
31/03/2016	R209 On 04-August-16	9.60	Put	Bond Future	3524	4	3524	4	0.00
31/03/2016	R209 On 03-November-16			Bond Future	9.80	69.6128	9.8045	69.6128	0.00
31/03/2016	R209 On 03-November-16	10.24	Call	Bond Future	5372	5	5372	5	0.00
31/03/2016	R209 On 03-November-16	10.26	Call	Bond Future	5448	5	5448	5	0.00
31/03/2016	R209 On 03-November-16	10.25	Call	Bond Future	5410	5	5410	5	0.00
31/03/2016	R209 On 03-November-16	10.25	Put	Bond Future	2590	3	2590	3	0.00
31/03/2016	R209 On 03-November-16	10.26	Put	Bond Future	2566	3	2566	3	0.00
31/03/2016	R209 On 03-November-16	10.24	Put	Bond Future	2613	3	2613	3	0.00
31/03/2016	R210 On 05-May-16			Bond Future	181.33	181.3128	181.3319	181.3128	1,441.00
31/03/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
31/03/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
31/03/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
31/03/2016	R210 On 05-May-16	185.00	Put	Bond Future	3668	4	3668	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
31/03/2016	R210 On 05-May-16	185.01	Put	Bond Future	3678	4	3678	4	0.00
31/03/2016	R210 On 05-May-16	184.99	Put	Bond Future	3658	4	3658	4	0.00
31/03/2016	R210 On 04-August-16			Bond Future	184.81	184.7947	184.8130	184.7947	0.00
31/03/2016	R210 On 04-August-16	181.51	Call	Bond Future	3303	3	3303	3	0.00
31/03/2016	R210 On 04-August-16	181.50	Call	Bond Future	3313	3	3313	3	0.00
31/03/2016	R210 On 04-August-16	181.52	Call	Bond Future	3293	3	3293	3	0.00
31/03/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
31/03/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
31/03/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
31/03/2016	R211 On 05-May-16			Bond Future	137.78	137.6609	137.7833	137.6609	62.00
31/03/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
31/03/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
31/03/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
31/03/2016	R211 On 05-May-16	138.99	Put	Bond Future	1207	1	1207	1	0.00
31/03/2016	R211 On 05-May-16	139.00	Put	Bond Future	1217	1	1217	1	0.00
31/03/2016	R211 On 05-May-16	139.01	Put	Bond Future	1227	1	1227	1	0.00
31/03/2016	R211 On 04-August-16			Bond Future	138.67	138.5450	138.6686	138.5450	0.00
31/03/2016	R211 On 04-August-16	137.09	Call	Bond Future	1579	1	1579	1	0.00
31/03/2016	R211 On 04-August-16	137.07	Call	Bond Future	1599	1	1599	1	0.00
31/03/2016	R211 On 04-August-16	137.08	Call	Bond Future	1589	1	1589	1	0.00
31/03/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
31/03/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
31/03/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
31/03/2016	R212 On 05-May-16			Bond Future	143.34	143.0926	143.3378	143.0926	3,488.00
31/03/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
31/03/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
31/03/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
31/03/2016	R212 On 05-May-16	145.00	Put	Bond Future	1662	2	1662	2	0.00
31/03/2016	R212 On 05-May-16	145.01	Put	Bond Future	1672	2	1672	2	0.00
31/03/2016	R212 On 05-May-16	144.99	Put	Bond Future	1652	2	1652	2	0.00
31/03/2016	R212 On 04-August-16			Bond Future	144.16	143.9091	144.1580	143.9091	0.00
31/03/2016	R212 On 04-August-16	142.44	Call	Bond Future	1718	1	1718	1	0.00
31/03/2016	R212 On 04-August-16	142.43	Call	Bond Future	1728	1	1728	1	0.00
31/03/2016	R212 On 04-August-16	142.42	Call	Bond Future	1738	1	1738	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
31/03/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
31/03/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
31/03/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
31/03/2016	R213 On 05-May-16			Bond Future	9.56	80.9286	9.5620	80.9286	47,458.00
31/03/2016	R213 On 05-May-16	8.74	Call	Bond Future	125	0	125	0	0.00
31/03/2016	R213 On 05-May-16	8.76	Call	Bond Future	135	0	135	0	0.00
31/03/2016	R213 On 05-May-16	8.75	Call	Bond Future	130	0	130	0	0.00
31/03/2016	R213 On 05-May-16	8.75	Put	Bond Future	5832	6	5832	6	0.00
31/03/2016	R213 On 05-May-16	8.74	Put	Bond Future	5901	6	5901	6	0.00
31/03/2016	R213 On 05-May-16	8.76	Put	Bond Future	5764	6	5764	6	0.00
31/03/2016	R213 On 04-August-16			Bond Future	9.62	82.4762	9.6158	82.4762	462.00
31/03/2016	R213 On 04-August-16	9.01	Call	Bond Future	1344	1	1344	1	0.00
31/03/2016	R213 On 04-August-16	8.99	Call	Bond Future	1304	1	1304	1	0.00
31/03/2016	R213 On 04-August-16	9.00	Call	Bond Future	1324	1	1324	1	0.00
31/03/2016	R213 On 04-August-16	8.99	Put	Bond Future	5594	6	5594	6	0.00
31/03/2016	R213 On 04-August-16	9.01	Put	Bond Future	5492	6	5492	6	0.00
31/03/2016	R213 On 04-August-16	9.00	Put	Bond Future	5543	6	5543	6	0.00
31/03/2016	R213 On 03-November-16			Bond Future	9.67	80.5022	9.6694	80.5022	0.00
31/03/2016	R213 On 03-November-16	10.20	Call	Bond Future	5729	5	5729	5	0.00
31/03/2016	R213 On 03-November-16	10.19	Call	Bond Future	5689	5	5689	5	0.00
31/03/2016	R213 On 03-November-16	10.18	Call	Bond Future	5650	5	5650	5	0.00
31/03/2016	R213 On 03-November-16	10.19	Put	Bond Future	2392	3	2392	3	0.00
31/03/2016	R213 On 03-November-16	10.20	Put	Bond Future	2370	2	2370	2	0.00
31/03/2016	R213 On 03-November-16	10.18	Put	Bond Future	2414	3	2414	3	0.00
31/03/2016	R214 On 05-May-16			Bond Future	9.83	70.2165	9.8261	70.2165	32,449.00
31/03/2016	R214 On 05-May-16	8.99	Call	Bond Future	130	0	130	0	0.00
31/03/2016	R214 On 05-May-16	9.01	Call	Bond Future	141	0	141	0	0.00
31/03/2016	R214 On 05-May-16	9.00	Call	Bond Future	135	0	135	0	0.00
31/03/2016	R214 On 05-May-16	9.30	Call	Bond Future	408	0	408	0	0.00
31/03/2016	R214 On 05-May-16	9.01	Put	Bond Future	6130	6	6130	6	0.00
31/03/2016	R214 On 05-May-16	9.00	Put	Bond Future	6203	7	6203	7	0.00
31/03/2016	R214 On 05-May-16	8.99	Put	Bond Future	6276	7	6276	7	0.00
31/03/2016	R214 On 05-May-16	9.30	Put	Bond Future	4175	4	4175	4	0.00
31/03/2016	R214 On 04-August-16			Bond Future	9.88	71.5593	9.8781	71.5593	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
31/03/2016	R214 On 04-August-16	9.30	Call	Bond Future	1503	1	1503	1	1,300.00
31/03/2016	R214 On 04-August-16	11.30	Call	Bond Future	9130	9	9130	9	5,800.00
31/03/2016	R214 On 04-August-16	9.24	Call	Bond Future	1376	1	1376	1	0.00
31/03/2016	R214 On 04-August-16	9.26	Call	Bond Future	1418	1	1418	1	0.00
31/03/2016	R214 On 04-August-16	9.25	Call	Bond Future	1397	1	1397	1	0.00
31/03/2016	R214 On 04-August-16	8.55	Call	Bond Future	417	0	417	0	1,300.00
31/03/2016	R214 On 04-August-16	10.30	Call	Bond Future	4674	4	4674	4	5,800.00
31/03/2016	R214 On 04-August-16	9.26	Put	Bond Future	5834	6	5834	6	0.00
31/03/2016	R214 On 04-August-16	9.24	Put	Bond Future	5943	6	5943	6	0.00
31/03/2016	R214 On 04-August-16	9.30	Put	Bond Future	5620	6	5620	6	0.00
31/03/2016	R214 On 04-August-16	11.30	Put	Bond Future	501	1	501	1	0.00
31/03/2016	R214 On 04-August-16	10.30	Put	Bond Future	1906	2	1906	2	0.00
31/03/2016	R214 On 04-August-16	9.25	Put	Bond Future	5889	6	5889	6	0.00
31/03/2016	R214 On 04-August-16	8.55	Put	Bond Future	10504	11	10504	11	0.00
31/03/2016	R214 On 03-November-16			Bond Future	9.93	69.6302	9.9296	69.6302	0.00
31/03/2016	R214 On 03-November-16	10.33	Call	Bond Future	5449	5	5449	5	0.00
31/03/2016	R214 On 03-November-16	10.35	Call	Bond Future	5525	5	5525	5	0.00
31/03/2016	R214 On 03-November-16	10.34	Call	Bond Future	5487	5	5487	5	0.00
31/03/2016	R214 On 03-November-16	10.33	Put	Bond Future	2840	3	2840	3	0.00
31/03/2016	R214 On 03-November-16	10.34	Put	Bond Future	2815	3	2815	3	0.00
31/03/2016	R214 On 03-November-16	10.35	Put	Bond Future	2791	3	2791	3	0.00
31/03/2016	R248 On 05-May-16			Bond Future	9.90	90.2253	9.8971	90.2253	62,502.00
31/03/2016	R248 On 05-May-16	9.01	Call	Bond Future	135	0	135	0	0.00
31/03/2016	R248 On 05-May-16	9.00	Call	Bond Future	129	0	129	0	0.00
31/03/2016	R248 On 05-May-16	8.99	Call	Bond Future	124	0	124	0	0.00
31/03/2016	R248 On 05-May-16	9.00	Put	Bond Future	8575	9	8575	9	0.00
31/03/2016	R248 On 05-May-16	8.99	Put	Bond Future	8672	9	8672	9	0.00
31/03/2016	R248 On 05-May-16	9.01	Put	Bond Future	8479	9	8479	9	0.00
31/03/2016	R248 On 04-August-16			Bond Future	9.95	91.9506	9.9516	91.9506	0.00
31/03/2016	R248 On 04-August-16	9.25	Call	Bond Future	1603	1	1603	1	0.00
31/03/2016	R248 On 04-August-16	9.26	Call	Bond Future	1628	2	1628	2	0.00
31/03/2016	R248 On 04-August-16	9.24	Call	Bond Future	1579	1	1579	1	0.00
31/03/2016	R248 On 04-August-16	9.26	Put	Bond Future	7949	8	7949	8	0.00
31/03/2016	R248 On 04-August-16	9.25	Put	Bond Future	8021	8	8021	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
31/03/2016	R248 On 04-August-16	9.24	Put	Bond Future	8094	8	8094	8	0.00
31/03/2016	R248 On 03-November-16			Bond Future	10.01	89.2700	10.0056	89.2700	0.00
31/03/2016	R248 On 03-November-16	10.39	Call	Bond Future	6800	7	6800	7	0.00
31/03/2016	R248 On 03-November-16	10.38	Call	Bond Future	6752	7	6752	7	0.00
31/03/2016	R248 On 03-November-16	10.37	Call	Bond Future	6705	6	6705	6	0.00
31/03/2016	R248 On 03-November-16	10.38	Put	Bond Future	3667	4	3667	4	0.00
31/03/2016	R248 On 03-November-16	10.39	Put	Bond Future	3635	4	3635	4	0.00
31/03/2016	R248 On 03-November-16	10.37	Put	Bond Future	3700	4	3700	4	0.00