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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	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
15/04/2016	2025 On 05-May-16			Bond Future	125.39	124.9719	125.3856	124.9719	4,532.00
15/04/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
15/04/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
15/04/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
15/04/2016	2025 On 05-May-16	126.00	Put	Bond Future	614	1	614	1	0.00
15/04/2016	2025 On 05-May-16	125.99	Put	Bond Future	604	1	604	1	0.00
15/04/2016	2025 On 05-May-16	126.01	Put	Bond Future	624	1	624	1	0.00
15/04/2016	2025 On 04-August-16			Bond Future	126.52	126.0954	126.5153	126.0954	0.00
15/04/2016	2025 On 04-August-16	123.85	Call	Bond Future	2665	2	2665	2	0.00
15/04/2016	2025 On 04-August-16	123.86	Call	Bond Future	2655	2	2655	2	0.00
15/04/2016	2025 On 04-August-16	123.87	Call	Bond Future	2645	2	2645	2	0.00
15/04/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2030 On 05-May-16			Bond Future	9.41	91.8278	9.4087	91.8278	17,714.00
15/04/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
15/04/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
15/04/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
15/04/2016	2030 On 05-May-16	9.00	Put	Bond Future	2942	3	2942	3	0.00
15/04/2016	2030 On 05-May-16	8.99	Put	Bond Future	3016	3	3016	3	0.00
15/04/2016	2030 On 05-May-16	9.01	Put	Bond Future	2869	2	2869	2	0.00
15/04/2016	2030 On 04-August-16			Bond Future	9.47	89.5689	9.4669	89.5689	40.00
15/04/2016	2030 On 04-August-16	10.17	Call	Bond Future	4692	5	4692	5	0.00
15/04/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2032 On 05-May-16			Bond Future	9.54	90.8242	9.5433	90.8242	9,421.00
15/04/2016	2032 On 05-May-16	8.99	Call	Bond Future	104	0	104	0	0.00
15/04/2016	2032 On 05-May-16	9.01	Call	Bond Future	116	0	116	0	0.00
15/04/2016	2032 On 05-May-16	9.00	Call	Bond Future	110	0	110	0	0.00
15/04/2016	2032 On 05-May-16	8.99	Put	Bond Future	4379	4	4379	4	0.00
15/04/2016	2032 On 05-May-16	9.01	Put	Bond Future	4233	4	4233	4	0.00
15/04/2016	2032 On 05-May-16	9.00	Put	Bond Future	4306	4	4306	4	0.00
15/04/2016	2032 On 04-August-16			Bond Future	9.60	92.5542	9.6004	92.5542	136.00
15/04/2016	2032 On 04-August-16	8.99	Call	Bond Future	1226	1	1226	1	0.00
15/04/2016	2032 On 04-August-16	9.01	Call	Bond Future	1268	1	1268	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
15/04/2016	2032 On 04-August-16	9.00	Call	Bond Future	1247	1	1247	1	0.00
15/04/2016	2032 On 04-August-16	9.00	Put	Bond Future	5839	6	5839	6	0.00
15/04/2016	2032 On 04-August-16	9.01	Put	Bond Future	5781	5	5781	5	0.00
15/04/2016	2032 On 04-August-16	8.99	Put	Bond Future	5897	6	5897	6	0.00
15/04/2016	2032 On 03-November-16			Bond Future	9.65	90.1580	9.6541	90.1580	0.00
15/04/2016	2032 On 03-November-16	10.28	Call	Bond Future	6565	7	6565	7	0.00
15/04/2016	2032 On 03-November-16	10.30	Call	Bond Future	6656	7	6656	7	0.00
15/04/2016	2032 On 03-November-16	10.29	Call	Bond Future	6610	7	6610	7	0.00
15/04/2016	2032 On 03-November-16	10.28	Put	Bond Future	2174	2	2174	2	0.00
15/04/2016	2032 On 03-November-16	10.29	Put	Bond Future	2152	2	2152	2	0.00
15/04/2016	2032 On 03-November-16	10.30	Put	Bond Future	2130	2	2130	2	0.00
15/04/2016	2033 On 05-May-16			Bond Future	105.78	105.7740	105.7849	105.7740	1,032.00
15/04/2016	2033 On 05-May-16	102.40	Call	Bond Future	3385	3	3385	3	0.00
15/04/2016	2033 On 05-May-16	102.41	Call	Bond Future	3375	3	3375	3	0.00
15/04/2016	2033 On 05-May-16	102.39	Call	Bond Future	3395	3	3395	3	0.00
15/04/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2033 On 04-August-16			Bond Future	107.81	107.7978	107.8075	107.7978	2,313.00
15/04/2016	2033 On 04-August-16	104.99	Call	Bond Future	2818	3	2818	3	0.00
15/04/2016	2033 On 04-August-16	105.00	Call	Bond Future	2808	3	2808	3	0.00
15/04/2016	2033 On 04-August-16	105.01	Call	Bond Future	2798	3	2798	3	0.00
15/04/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2037 On 05-May-16			Bond Future	9.70	92.2153	9.6986	92.2153	41,608.00
15/04/2016	2037 On 05-May-16	8.99	Call	Bond Future	46	0	46	0	0.00
15/04/2016	2037 On 05-May-16	9.67	Call	Bond Future	1205	2	1205	2	500.00
15/04/2016	2037 On 05-May-16	9.00	Call	Bond Future	49	0	49	0	0.00
15/04/2016	2037 On 05-May-16	9.01	Call	Bond Future	53	0	53	0	0.00
15/04/2016	2037 On 05-May-16	9.67	Put	Bond Future	1437	1	1437	1	0.00
15/04/2016	2037 On 05-May-16	9.00	Put	Bond Future	6014	6	6014	6	0.00
15/04/2016	2037 On 05-May-16	9.01	Put	Bond Future	5928	5	5928	5	0.00
15/04/2016	2037 On 05-May-16	8.99	Put	Bond Future	6101	6	6101	6	0.00

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15/04/2016	2037 On 04-August-16			Bond Future	9.76	89.7132	9.7571	89.7132	221.00
15/04/2016	2037 On 04-August-16	9.25	Call	Bond Future	1645	2	1645	2	0.00
15/04/2016	2037 On 04-August-16	9.26	Call	Bond Future	1670	2	1670	2	0.00
15/04/2016	2037 On 04-August-16	9.24	Call	Bond Future	1619	2	1619	2	0.00
15/04/2016	2037 On 04-August-16	9.25	Put	Bond Future	5862	6	5862	6	0.00
15/04/2016	2037 On 04-August-16	9.24	Put	Bond Future	5922	6	5922	6	0.00
15/04/2016	2037 On 04-August-16	9.26	Put	Bond Future	5802	5	5802	5	0.00
15/04/2016	2037 On 03-November-16			Bond Future	9.81	91.4220	9.8078	91.4220	0.00
15/04/2016	2037 On 03-November-16	10.35	Call	Bond Future	6845	7	6845	7	0.00
15/04/2016	2037 On 03-November-16	10.37	Call	Bond Future	6941	7	6941	7	0.00
15/04/2016	2037 On 03-November-16	10.36	Call	Bond Future	6893	7	6893	7	0.00
15/04/2016	2037 On 03-November-16	10.36	Put	Bond Future	2677	3	2677	3	0.00
15/04/2016	2037 On 03-November-16	10.37	Put	Bond Future	2652	2	2652	2	0.00
15/04/2016	2037 On 03-November-16	10.35	Put	Bond Future	2703	3	2703	3	0.00
15/04/2016	2038 On 05-May-16			Bond Future	132.63	132.1550	132.6274	132.1550	16,932.00
15/04/2016	2038 On 05-May-16	131.01	Call	Bond Future	1617	1	1617	1	0.00
15/04/2016	2038 On 05-May-16	130.99	Call	Bond Future	1637	1	1637	1	0.00
15/04/2016	2038 On 05-May-16	131.00	Call	Bond Future	1627	1	1627	1	0.00
15/04/2016	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2038 On 04-August-16			Bond Future	133.74	133.2577	133.7372	133.2577	1,180.00
15/04/2016	2038 On 04-August-16	129.31	Call	Bond Future	4427	4	4427	4	0.00
15/04/2016	2038 On 04-August-16	129.30	Call	Bond Future	4437	4	4437	4	0.00
15/04/2016	2038 On 04-August-16	129.32	Call	Bond Future	4417	4	4417	4	0.00
15/04/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2040 On 05-May-16			Bond Future	9.76	96.0017	9.7637	96.0017	1,812.00
15/04/2016	2040 On 05-May-16	9.51	Call	Bond Future	583	1	583	1	0.00
15/04/2016	2040 On 05-May-16	9.50	Call	Bond Future	560	1	560	1	0.00
15/04/2016	2040 On 05-May-16	9.49	Call	Bond Future	537	1	537	1	0.00
15/04/2016	2040 On 05-May-16	9.50	Put	Bond Future	2886	3	2886	3	0.00
15/04/2016	2040 On 05-May-16	9.49	Put	Bond Future	2954	3	2954	3	0.00

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15/04/2016	2040 On 05-May-16	9.51	Put	Bond Future	2820	2	2820	2	0.00
15/04/2016	2040 On 04-August-16			Bond Future	9.82	93.3212	9.8226	93.3212	0.00
15/04/2016	2040 On 04-August-16	9.50	Call	Bond Future	2363	3	2363	3	0.00
15/04/2016	2040 On 04-August-16	9.51	Call	Bond Future	2396	3	2396	3	0.00
15/04/2016	2040 On 04-August-16	9.49	Call	Bond Future	2330	3	2330	3	0.00
15/04/2016	2040 On 04-August-16	9.51	Put	Bond Future	5132	5	5132	5	0.00
15/04/2016	2040 On 04-August-16	9.50	Put	Bond Future	5188	5	5188	5	0.00
15/04/2016	2040 On 04-August-16	9.49	Put	Bond Future	5245	5	5245	5	0.00
15/04/2016	2044 On 05-May-16			Bond Future	9.80	93.0414	9.7984	93.0414	20,427.00
15/04/2016	2044 On 05-May-16	9.00	Call	Bond Future	29	0	29	0	0.00
15/04/2016	2044 On 05-May-16	9.01	Call	Bond Future	31	0	31	0	0.00
15/04/2016	2044 On 05-May-16	8.99	Call	Bond Future	27	0	27	0	0.00
15/04/2016	2044 On 05-May-16	9.01	Put	Bond Future	7343	7	7343	7	0.00
15/04/2016	2044 On 05-May-16	8.99	Put	Bond Future	7538	7	7538	7	0.00
15/04/2016	2044 On 05-May-16	9.00	Put	Bond Future	7441	7	7441	7	0.00
15/04/2016	2044 On 04-August-16			Bond Future	9.86	90.4298	9.8561	90.4298	100.00
15/04/2016	2044 On 04-August-16	9.51	Call	Bond Future	2305	3	2305	3	0.00
15/04/2016	2044 On 04-August-16	9.50	Call	Bond Future	2273	3	2273	3	0.00
15/04/2016	2044 On 04-August-16	9.49	Call	Bond Future	2240	3	2240	3	0.00
15/04/2016	2044 On 04-August-16	9.50	Put	Bond Future	5419	5	5419	5	0.00
15/04/2016	2044 On 04-August-16	9.51	Put	Bond Future	5361	5	5361	5	0.00
15/04/2016	2044 On 04-August-16	9.49	Put	Bond Future	5478	5	5478	5	0.00
15/04/2016	2044 On 03-November-16			Bond Future	9.91	92.1522	9.9063	92.1522	0.00
15/04/2016	2044 On 03-November-16	10.42	Call	Bond Future	7199	8	7199	8	0.00
15/04/2016	2044 On 03-November-16	10.43	Call	Bond Future	7248	8	7248	8	0.00
15/04/2016	2044 On 03-November-16	10.41	Call	Bond Future	7149	8	7149	8	0.00
15/04/2016	2044 On 03-November-16	10.43	Put	Bond Future	2983	3	2983	3	0.00
15/04/2016	2044 On 03-November-16	10.42	Put	Bond Future	3012	3	3012	3	0.00
15/04/2016	2044 On 03-November-16	10.41	Put	Bond Future	3040	3	3040	3	0.00
15/04/2016	2046 On 05-May-16			Bond Future	133.42	132.8287	133.4214	132.8287	12,687.00
15/04/2016	2046 On 05-May-16	129.99	Call	Bond Future	3431	3	3431	3	0.00
15/04/2016	2046 On 05-May-16	130.01	Call	Bond Future	3411	3	3411	3	0.00
15/04/2016	2046 On 05-May-16	130.00	Call	Bond Future	3421	3	3421	3	0.00
15/04/2016	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00

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15/04/2016	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2046 On 04-August-16			Bond Future	135.97	135.3700	135.9726	135.3700	3,590.00
15/04/2016	2046 On 04-August-16	129.00	Call	Bond Future	6973	6	6973	6	0.00
15/04/2016	2046 On 04-August-16	129.01	Call	Bond Future	6963	6	6963	6	0.00
15/04/2016	2046 On 04-August-16	129.02	Call	Bond Future	6953	6	6953	6	0.00
15/04/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2050 On 05-May-16			Bond Future	143.75	143.0502	143.7534	143.0502	14,861.00
15/04/2016	2050 On 05-May-16	138.00	Call	Bond Future	5753	5	5753	5	0.00
15/04/2016	2050 On 05-May-16	137.99	Call	Bond Future	5763	5	5763	5	0.00
15/04/2016	2050 On 05-May-16	138.01	Call	Bond Future	5743	5	5743	5	0.00
15/04/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2050 On 04-August-16			Bond Future	144.92	144.2099	144.9243	144.2099	6,610.00
15/04/2016	2050 On 04-August-16	139.12	Call	Bond Future	5804	5	5804	5	0.00
15/04/2016	2050 On 04-August-16	139.14	Call	Bond Future	5784	5	5784	5	0.00
15/04/2016	2050 On 04-August-16	139.13	Call	Bond Future	5794	5	5794	5	0.00
15/04/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
15/04/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
15/04/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	AL37 On 05-May-16			Index Future	476.24	477.6240	476.2420	477.6240	13.00
15/04/2016	AL37 On 04-August-16			Index Future	485.21	486.6240	485.2100	486.6240	0.00
15/04/2016	AL7T On 05-May-16			Index Future	550.54	552.6360	550.5420	552.6360	0.00
15/04/2016	AL7T On 04-August-16			Index Future	560.91	563.0500	560.9090	563.0500	9.00
15/04/2016	ALBI On 05-May-16			Index Future	499.59	501.7660	499.5880	501.7660	507.00
15/04/2016	ALBI On 04-August-16			Index Future	509.00	511.2210	508.9960	511.2210	147.00
15/04/2016	ALBI On 03-November-16			Index Future	518.79	521.0620	518.7940	521.0620	0.00
15/04/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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15/04/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/04/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	CES1 On 20-April-18			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
15/04/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2016	EL28 On 05-May-16			Bond Future	127.77	127.7515	127.7666	127.7515	0.00
15/04/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
15/04/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
15/04/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
15/04/2016	EL28 On 05-May-16	129.01	Put	Bond Future	1243	1	1243	1	0.00
15/04/2016	EL28 On 05-May-16	129.00	Put	Bond Future	1233	1	1233	1	0.00
15/04/2016	EL28 On 05-May-16	128.99	Put	Bond Future	1223	1	1223	1	0.00
15/04/2016	EL28 On 04-August-16			Bond Future	130.21	130.1959	130.2095	130.1959	0.00
15/04/2016	EL28 On 04-August-16	126.86	Call	Bond Future	3349	3	3349	3	0.00
15/04/2016	EL28 On 04-August-16	126.87	Call	Bond Future	3339	3	3339	3	0.00
15/04/2016	EL28 On 04-August-16	126.88	Call	Bond Future	3329	3	3329	3	0.00
15/04/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
15/04/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
15/04/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
15/04/2016	ES33 On 05-May-16			Bond Future	10.53	77.5880	10.5289	77.5880	8,776.00
15/04/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
15/04/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
15/04/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
15/04/2016	ES33 On 05-May-16	9.99	Put	Bond Future	3587	3	3587	3	0.00
15/04/2016	ES33 On 05-May-16	10.00	Put	Bond Future	3518	3	3518	3	0.00
15/04/2016	ES33 On 05-May-16	10.01	Put	Bond Future	3449	3	3449	3	0.00
15/04/2016	ES33 On 04-August-16			Bond Future	10.61	79.0660	10.6132	79.0660	0.00
15/04/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
15/04/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
15/04/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
15/04/2016	ES33 On 04-August-16	10.24	Put	Bond Future	2422	2	2422	2	0.00
15/04/2016	ES33 On 04-August-16	10.26	Put	Bond Future	2289	2	2289	2	0.00
15/04/2016	ES33 On 04-August-16	10.25	Put	Bond Future	2355	2	2355	2	0.00
15/04/2016	ES33 On 03-November-16			Bond Future	10.70	76.7791	10.6962	76.7791	0.00
15/04/2016	ES33 On 03-November-16	11.31	Call	Bond Future	3693	4	3693	4	0.00
15/04/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3577	4	3577	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
15/04/2016	ES33 On 03-November-16	11.30	Call	Bond Future	3635	4	3635	4	0.00
15/04/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
15/04/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
15/04/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
15/04/2016	ES42 On 05-May-16			Bond Future	10.72	81.4846	10.7241	81.4846	7,250.00
15/04/2016	ES42 On 04-August-16			Bond Future	10.81	10.7400	10.8094	10.7400	180.00
15/04/2016	GOVI On 05-May-16			GOVI	498.30	500.3360	498.2960	500.3360	475.00
15/04/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
15/04/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
15/04/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
15/04/2016	GOVI On 05-May-16	517.99	Put	GOVI	196940	18	196940	18	0.00
15/04/2016	GOVI On 05-May-16	518.00	Put	GOVI	197040	18	197040	18	0.00
15/04/2016	GOVI On 05-May-16	518.01	Put	GOVI	197140	18	197140	18	0.00
15/04/2016	GOVI On 04-August-16			GOVI	507.68	509.7640	507.6800	509.7640	26.00
15/04/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
15/04/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
15/04/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
15/04/2016	GOVI On 04-August-16	521.01	Put	GOVI	133300	11	133300	11	0.00
15/04/2016	GOVI On 04-August-16	520.99	Put	GOVI	133100	11	133100	11	0.00
15/04/2016	GOVI On 04-August-16	521.00	Put	GOVI	133200	11	133200	11	0.00
15/04/2016	GOVI On 03-November-16			GOVI	517.45	519.5770	517.4520	519.5770	0.00
15/04/2016	GOVI On 03-November-16	476.11	Call	GOVI	413420	43	413420	43	0.00
15/04/2016	GOVI On 03-November-16	476.12	Call	GOVI	413320	43	413320	43	0.00
15/04/2016	GOVI On 03-November-16	476.13	Call	GOVI	413220	43	413220	43	0.00
15/04/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
15/04/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
15/04/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
15/04/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/04/2016	IGOV On 05-May-16			Index Future	241.91	241.6290	241.9140	241.6290	979.00
15/04/2016	IGOV On 04-August-16			Index Future	246.49	246.2020	246.4900	246.2020	111.00
15/04/2016	IGOV On 03-November-16			Index Future	251.25	250.9600	251.2540	250.9600	0.00
15/04/2016	ILBI On 05-May-16			Index Future	654.76	654.1860	654.7550	654.1860	0.00
15/04/2016	ILBI On 04-August-16			Index Future	666.80	666.2250	666.8020	666.2250	157.00
15/04/2016	IS01 On 19-December-16			Interest Rate Swap	100.14	100.1350	100.1400	100.1350	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
15/04/2016	IS01 On 16-March-17			Interest Rate Swap	100.17	100.1571	100.1651	100.1571	0.00
15/04/2016	IS01 On 15-June-17			Interest Rate Swap	99.89	99.8764	99.8859	99.8764	0.00
15/04/2016	IS02 On 18-December-17			Interest Rate Swap	100.47	100.4584	100.4743	100.4584	0.00
15/04/2016	IS02 On 16-March-18			Interest Rate Swap	99.92	99.8994	99.9163	99.8994	0.00
15/04/2016	IS02 On 15-June-18			Interest Rate Swap	99.75	99.7343	99.7529	99.7343	0.00
15/04/2016	IS05 On 17-December-20			Interest Rate Swap	100.42	100.3529	100.4179	100.3529	0.00
15/04/2016	IS05 On 16-March-21			Interest Rate Swap	99.91	99.8393	99.9056	99.8393	0.00
15/04/2016	IS05 On 15-June-21			Interest Rate Swap	99.36	99.2841	99.3553	99.2841	0.00
15/04/2016	IS10 On 17-December-25			Interest Rate Swap	101.89	101.7131	101.8935	101.7131	0.00
15/04/2016	IS10 On 16-March-26			Interest Rate Swap	99.10	98.9026	99.0966	98.9026	0.00
15/04/2016	IS10 On 15-June-26			Interest Rate Swap	97.95	97.7388	97.9492	97.7388	0.00
15/04/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/04/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/04/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/04/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/04/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
15/04/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.27	92.7100	7.2700	92.7100	0.00
15/04/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.6100	7.3800	92.6100	0.00
15/04/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.43	92.5600	7.4300	92.5600	0.00
15/04/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
15/04/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.57	92.4100	7.5700	92.4100	0.00
15/04/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.81	92.1900	7.8100	92.1900	0.00
15/04/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.93	92.0700	7.9300	92.0700	0.00
15/04/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.06	91.9400	8.0600	91.9400	0.00
15/04/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.16	91.8300	8.1600	91.8300	0.00
15/04/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.25	91.7400	8.2500	91.7400	0.00
15/04/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.34	91.6500	8.3400	91.6500	0.00
15/04/2016	R023 On 05-May-16			Bond Future	8.86	96.2280	8.8637	96.2280	7,427.00
15/04/2016	R023 On 05-May-16	8.25	Call	Bond Future	32	0	32	0	0.00
15/04/2016	R023 On 05-May-16	8.26	Call	Bond Future	34	0	34	0	0.00
15/04/2016	R023 On 05-May-16	8.24	Call	Bond Future	30	0	30	0	0.00
15/04/2016	R023 On 05-May-16	8.25	Put	Bond Future	3070	3	3070	3	0.00
15/04/2016	R023 On 05-May-16	8.26	Put	Bond Future	3021	3	3021	3	0.00
15/04/2016	R023 On 05-May-16	8.24	Put	Bond Future	3118	3	3118	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
15/04/2016	R023 On 04-August-16			Bond Future	8.92	98.0611	8.9198	98.0611	253.00
15/04/2016	R023 On 04-August-16	8.24	Call	Bond Future	572	1	572	1	0.00
15/04/2016	R023 On 04-August-16	8.25	Call	Bond Future	583	1	583	1	0.00
15/04/2016	R023 On 04-August-16	8.26	Call	Bond Future	594	1	594	1	0.00
15/04/2016	R023 On 04-August-16	8.25	Put	Bond Future	3804	4	3804	4	0.00
15/04/2016	R023 On 04-August-16	8.26	Put	Bond Future	3766	4	3766	4	0.00
15/04/2016	R023 On 04-August-16	8.24	Put	Bond Future	3842	4	3842	4	0.00
15/04/2016	R023 On 03-November-16			Bond Future	8.98	95.9972	8.9772	95.9972	0.00
15/04/2016	R023 On 03-November-16	9.73	Call	Bond Future	4416	5	4416	5	0.00
15/04/2016	R023 On 03-November-16	9.74	Call	Bond Future	4447	5	4447	5	0.00
15/04/2016	R023 On 03-November-16	9.75	Call	Bond Future	4479	5	4479	5	0.00
15/04/2016	R023 On 03-November-16	9.74	Put	Bond Future	1042	1	1042	1	0.00
15/04/2016	R023 On 03-November-16	9.75	Put	Bond Future	1031	1	1031	1	0.00
15/04/2016	R023 On 03-November-16	9.73	Put	Bond Future	1055	1	1055	1	0.00
15/04/2016	R035 On 05-May-16			Bond Future	9.63	95.6683	9.6327	95.6683	5,151.00
15/04/2016	R035 On 05-May-16	10.35	Call	Bond Future	5592	6	5592	6	0.00
15/04/2016	R035 On 05-May-16	10.37	Call	Bond Future	5740	6	5740	6	0.00
15/04/2016	R035 On 05-May-16	10.36	Call	Bond Future	5666	6	5666	6	0.00
15/04/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
15/04/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
15/04/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
15/04/2016	R035 On 04-August-16			Bond Future	9.69	97.4908	9.6870	97.4908	155.00
15/04/2016	R035 On 04-August-16	10.37	Call	Bond Future	5275	6	5275	6	0.00
15/04/2016	R035 On 04-August-16	10.36	Call	Bond Future	5201	6	5201	6	0.00
15/04/2016	R035 On 04-August-16	10.35	Call	Bond Future	5127	6	5127	6	0.00
15/04/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
15/04/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
15/04/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
15/04/2016	R186 On 05-May-16			Bond Future	9.02	114.4103	9.0231	114.4103	60,630.00
15/04/2016	R186 On 05-May-16	8.34	Call	Bond Future	32	0	32	0	0.00
15/04/2016	R186 On 05-May-16	9.25	Call	Bond Future	2073	2	2073	2	180.00
15/04/2016	R186 On 05-May-16	9.89	Call	Bond Future	6016	6	6016	6	0.00
15/04/2016	R186 On 05-May-16	8.35	Call	Bond Future	34	0	34	0	0.00
15/04/2016	R186 On 05-May-16	9.96	Call	Bond Future	6475	7	6475	7	0.00

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15/04/2016	R186 On 05-May-16	9.86	Call	Bond Future	5819	6	5819	6	0.00
15/04/2016	R186 On 05-May-16	8.33	Call	Bond Future	30	0	30	0	0.00
15/04/2016	R186 On 05-May-16	8.75	Call	Bond Future	363	0	363	0	180.00
15/04/2016	R186 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	0.00
15/04/2016	R186 On 05-May-16	8.85	Call	Bond Future	565	1	565	1	0.00
15/04/2016	R186 On 05-May-16	8.33	Put	Bond Future	5173	5	5173	5	0.00
15/04/2016	R186 On 05-May-16	9.89	Put	Bond Future	14	0	14	0	180.00
15/04/2016	R186 On 05-May-16	9.96	Put	Bond Future	9	0	9	0	5,000.00
15/04/2016	R186 On 05-May-16	9.86	Put	Bond Future	17	0	17	0	5,000.00
15/04/2016	R186 On 05-May-16	7.56	Put	Bond Future	11248	11	11248	11	0.00
15/04/2016	R186 On 05-May-16	8.35	Put	Bond Future	5025	5	5025	5	0.00
15/04/2016	R186 On 05-May-16	8.34	Put	Bond Future	5099	5	5099	5	0.00
15/04/2016	R186 On 05-May-16	8.85	Put	Bond Future	1819	2	1819	2	5,350.00
15/04/2016	R186 On 05-May-16	8.75	Put	Bond Future	2352	2	2352	2	1,900.00
15/04/2016	R186 On 05-May-16	9.25	Put	Bond Future	457	0	457	0	0.00
15/04/2016	R186 On 04-August-16			Bond Future	9.08	111.2856	9.0765	111.2856	2,519.00
15/04/2016	R186 On 04-August-16	9.60	Call	Bond Future	4876	0	4876	0	0.00
15/04/2016	R186 On 04-August-16	8.51	Call	Bond Future	1118	1	1118	1	0.00
15/04/2016	R186 On 04-August-16	8.49	Call	Bond Future	1078	1	1078	1	0.00
15/04/2016	R186 On 04-August-16	8.50	Call	Bond Future	1098	1	1098	1	0.00
15/04/2016	R186 On 04-August-16	10.00	Call	Bond Future	6918	7	6918	7	0.00
15/04/2016	R186 On 04-August-16	9.60	Put	Bond Future	1270	0	1270	0	5,635.00
15/04/2016	R186 On 04-August-16	8.49	Put	Bond Future	5321	5	5321	5	0.00
15/04/2016	R186 On 04-August-16	10.00	Put	Bond Future	664	1	664	1	6,500.00
15/04/2016	R186 On 04-August-16	8.51	Put	Bond Future	5212	5	5212	5	0.00
15/04/2016	R186 On 04-August-16	8.50	Put	Bond Future	5266	5	5266	5	0.00
15/04/2016	R197 On 05-May-16			Bond Future	297.10	297.0712	297.1013	297.0712	1,944.00
15/04/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
15/04/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
15/04/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
15/04/2016	R197 On 05-May-16	300.00	Put	Bond Future	2899	3	2899	3	0.00
15/04/2016	R197 On 05-May-16	300.01	Put	Bond Future	2909	3	2909	3	0.00
15/04/2016	R197 On 05-May-16	299.99	Put	Bond Future	2889	3	2889	3	0.00
15/04/2016	R197 On 04-August-16			Bond Future	296.29	296.2587	296.2852	296.2587	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
15/04/2016	R197 On 04-August-16	293.96	Call	Bond Future	2325	2	2325	2	0.00
15/04/2016	R197 On 04-August-16	293.98	Call	Bond Future	2305	2	2305	2	0.00
15/04/2016	R197 On 04-August-16	293.97	Call	Bond Future	2315	2	2315	2	0.00
15/04/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
15/04/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
15/04/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
15/04/2016	R202 On 05-May-16			Bond Future	246.09	246.3959	246.0859	246.3959	39,026.00
15/04/2016	R202 On 05-May-16	246.99	Call	Bond Future	1772	2	1772	2	0.00
15/04/2016	R202 On 05-May-16	247.01	Call	Bond Future	1763	2	1763	2	0.00
15/04/2016	R202 On 05-May-16	247.00	Call	Bond Future	1767	2	1767	2	0.00
15/04/2016	R202 On 05-May-16	247.00	Put	Bond Future	2681	3	2681	3	0.00
15/04/2016	R202 On 05-May-16	247.01	Put	Bond Future	2687	3	2687	3	0.00
15/04/2016	R202 On 05-May-16	246.99	Put	Bond Future	2676	3	2676	3	0.00
15/04/2016	R202 On 04-August-16			Bond Future	247.34	247.6596	247.3403	247.6596	299.00
15/04/2016	R202 On 04-August-16	243.26	Call	Bond Future	7121	7	7121	7	0.00
15/04/2016	R202 On 04-August-16	243.25	Call	Bond Future	7127	7	7127	7	0.00
15/04/2016	R202 On 04-August-16	243.24	Call	Bond Future	7133	7	7133	7	0.00
15/04/2016	R202 On 04-August-16	243.25	Put	Bond Future	3037	3	3037	3	0.00
15/04/2016	R202 On 04-August-16	243.24	Put	Bond Future	3033	3	3033	3	0.00
15/04/2016	R202 On 04-August-16	243.26	Put	Bond Future	3041	3	3041	3	0.00
15/04/2016	R203 On 05-May-16			Bond Future	7.95	101.7070	7.9543	101.7070	53,304.00
15/04/2016	R203 On 05-May-16	7.26	Call	Bond Future	1	0	1	0	0.00
15/04/2016	R203 On 05-May-16	7.24	Call	Bond Future	1	0	1	0	0.00
15/04/2016	R203 On 05-May-16	7.25	Call	Bond Future	1	0	1	0	0.00
15/04/2016	R203 On 05-May-16	7.24	Put	Bond Future	906	1	906	1	0.00
15/04/2016	R203 On 05-May-16	7.26	Put	Bond Future	881	1	881	1	0.00
15/04/2016	R203 On 05-May-16	7.25	Put	Bond Future	894	1	894	1	0.00
15/04/2016	R203 On 04-August-16			Bond Future	8.02	103.6444	8.0186	103.6444	508.00
15/04/2016	R203 On 04-August-16	7.24	Call	Bond Future	47	0	47	0	0.00
15/04/2016	R203 On 04-August-16	7.26	Call	Bond Future	50	0	50	0	0.00
15/04/2016	R203 On 04-August-16	7.25	Call	Bond Future	49	0	49	0	0.00
15/04/2016	R203 On 04-August-16	7.25	Put	Bond Future	849	1	849	1	0.00
15/04/2016	R203 On 04-August-16	7.26	Put	Bond Future	840	1	840	1	0.00
15/04/2016	R203 On 04-August-16	7.24	Put	Bond Future	858	1	858	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
15/04/2016	R203 On 03-November-16			Bond Future	8.09	101.4463	8.0888	101.4463	0.00
15/04/2016	R203 On 03-November-16	8.84	Call	Bond Future	733	1	733	1	0.00
15/04/2016	R203 On 03-November-16	8.86	Call	Bond Future	745	1	745	1	0.00
15/04/2016	R203 On 03-November-16	8.85	Call	Bond Future	739	1	739	1	0.00
15/04/2016	R203 On 03-November-16	8.84	Put	Bond Future	128	0	128	0	0.00
15/04/2016	R203 On 03-November-16	8.86	Put	Bond Future	124	0	124	0	0.00
15/04/2016	R203 On 03-November-16	8.85	Put	Bond Future	126	0	126	0	0.00
15/04/2016	R204 On 05-May-16			Bond Future	8.33	102.4914	8.3253	102.4914	25,812.00
15/04/2016	R204 On 05-May-16	7.76	Call	Bond Future	11	0	11	0	0.00
15/04/2016	R204 On 05-May-16	7.75	Call	Bond Future	10	0	10	0	0.00
15/04/2016	R204 On 05-May-16	7.74	Call	Bond Future	9	0	9	0	0.00
15/04/2016	R204 On 05-May-16	7.75	Put	Bond Future	1343	1	1343	1	0.00
15/04/2016	R204 On 05-May-16	7.76	Put	Bond Future	1320	1	1320	1	0.00
15/04/2016	R204 On 05-May-16	7.74	Put	Bond Future	1366	1	1366	1	0.00
15/04/2016	R204 On 04-August-16			Bond Future	8.41	100.4025	8.4056	100.4025	712.00
15/04/2016	R204 On 04-August-16	7.74	Call	Bond Future	191	0	191	0	0.00
15/04/2016	R204 On 04-August-16	7.75	Call	Bond Future	195	0	195	0	0.00
15/04/2016	R204 On 04-August-16	7.76	Call	Bond Future	200	0	200	0	0.00
15/04/2016	R204 On 04-August-16	7.75	Put	Bond Future	1580	1	1580	1	0.00
15/04/2016	R204 On 04-August-16	7.76	Put	Bond Future	1564	1	1564	1	0.00
15/04/2016	R204 On 04-August-16	7.74	Put	Bond Future	1597	1	1597	1	0.00
15/04/2016	R204 On 03-November-16			Bond Future	8.48	102.3147	8.4801	102.3147	0.00
15/04/2016	R204 On 03-November-16	9.21	Call	Bond Future	1714	2	1714	2	0.00
15/04/2016	R204 On 03-November-16	9.23	Call	Bond Future	1742	2	1742	2	0.00
15/04/2016	R204 On 03-November-16	9.22	Call	Bond Future	1728	2	1728	2	0.00
15/04/2016	R204 On 03-November-16	9.22	Put	Bond Future	341	0	341	0	0.00
15/04/2016	R204 On 03-November-16	9.21	Put	Bond Future	345	0	345	0	0.00
15/04/2016	R204 On 03-November-16	9.23	Put	Bond Future	336	0	336	0	0.00
15/04/2016	R207 On 05-May-16			Bond Future	8.51	98.5984	8.5138	98.5984	59,443.00
15/04/2016	R207 On 05-May-16	7.56	Call	Bond Future	1	0	1	0	43.00
15/04/2016	R207 On 05-May-16	7.85	Call	Bond Future	8	0	8	0	0.00
15/04/2016	R207 On 05-May-16	7.86	Call	Bond Future	9	0	9	0	0.00
15/04/2016	R207 On 05-May-16	7.84	Call	Bond Future	7	0	7	0	0.00
15/04/2016	R207 On 05-May-16	7.85	Put	Bond Future	2046	2	2046	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
15/04/2016	R207 On 05-May-16	7.86	Put	Bond Future	2016	2	2016	2	0.00
15/04/2016	R207 On 05-May-16	7.84	Put	Bond Future	2077	2	2077	2	0.00
15/04/2016	R207 On 05-May-16	7.56	Put	Bond Future	2946	3	2946	3	0.00
15/04/2016	R207 On 04-August-16			Bond Future	8.59	96.8322	8.5889	96.8322	0.00
15/04/2016	R207 On 04-August-16	8.00	Call	Bond Future	343	0	343	0	0.00
15/04/2016	R207 On 04-August-16	7.99	Call	Bond Future	336	0	336	0	0.00
15/04/2016	R207 On 04-August-16	8.01	Call	Bond Future	351	0	351	0	0.00
15/04/2016	R207 On 04-August-16	7.99	Put	Bond Future	2060	2	2060	2	0.00
15/04/2016	R207 On 04-August-16	8.01	Put	Bond Future	2016	2	2016	2	0.00
15/04/2016	R207 On 04-August-16	8.00	Put	Bond Future	2038	2	2038	2	0.00
15/04/2016	R207 On 02-February-17			Bond Future	8.69	97.0420	8.6866	97.0420	0.00
15/04/2016	R207 On 02-February-17	8.91	Call	Bond Future	1714	2	1714	2	62.00
15/04/2016	R207 On 02-February-17	9.22	Call	Bond Future	2187	2	2187	2	0.00
15/04/2016	R207 On 02-February-17	9.24	Call	Bond Future	2219	2	2219	2	0.00
15/04/2016	R207 On 02-February-17	9.23	Call	Bond Future	2203	2	2203	2	0.00
15/04/2016	R207 On 02-February-17	8.91	Put	Bond Future	1160	1	1160	1	0.00
15/04/2016	R207 On 02-February-17	9.22	Put	Bond Future	872	1	872	1	0.00
15/04/2016	R207 On 02-February-17	9.23	Put	Bond Future	863	1	863	1	0.00
15/04/2016	R207 On 02-February-17	9.24	Put	Bond Future	855	1	855	1	0.00
15/04/2016	R208 On 05-May-16			Bond Future	8.64	93.5946	8.6355	93.5946	46,398.00
15/04/2016	R208 On 05-May-16	7.99	Call	Bond Future	15	0	15	0	0.00
15/04/2016	R208 On 05-May-16	8.01	Call	Bond Future	18	0	18	0	0.00
15/04/2016	R208 On 05-May-16	8.00	Call	Bond Future	16	0	16	0	0.00
15/04/2016	R208 On 05-May-16	8.00	Put	Bond Future	2433	2	2433	2	0.00
15/04/2016	R208 On 05-May-16	7.99	Put	Bond Future	2470	2	2470	2	0.00
15/04/2016	R208 On 05-May-16	8.01	Put	Bond Future	2396	2	2396	2	0.00
15/04/2016	R208 On 04-August-16			Bond Future	8.70	95.3775	8.6990	95.3775	243.00
15/04/2016	R208 On 04-August-16	7.99	Call	Bond Future	369	0	369	0	0.00
15/04/2016	R208 On 04-August-16	8.00	Call	Bond Future	377	0	377	0	0.00
15/04/2016	R208 On 04-August-16	8.01	Call	Bond Future	385	0	385	0	0.00
15/04/2016	R208 On 04-August-16	7.99	Put	Bond Future	2952	3	2952	3	0.00
15/04/2016	R208 On 04-August-16	8.00	Put	Bond Future	2923	3	2923	3	0.00
15/04/2016	R208 On 04-August-16	8.01	Put	Bond Future	2894	3	2894	3	0.00
15/04/2016	R208 On 03-November-16			Bond Future	8.76	93.7912	8.7582	93.7912	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
15/04/2016	R208 On 03-November-16	9.57	Call	Bond Future	3388	4	3388	4	0.00
15/04/2016	R208 On 03-November-16	9.59	Call	Bond Future	3438	4	3438	4	0.00
15/04/2016	R208 On 03-November-16	9.58	Call	Bond Future	3413	4	3413	4	0.00
15/04/2016	R208 On 03-November-16	9.57	Put	Bond Future	657	1	657	1	0.00
15/04/2016	R208 On 03-November-16	9.58	Put	Bond Future	649	1	649	1	0.00
15/04/2016	R208 On 03-November-16	9.59	Put	Bond Future	641	1	641	1	0.00
15/04/2016	R209 On 05-May-16			Bond Future	9.57	71.7787	9.5717	71.7787	30,575.00
15/04/2016	R209 On 05-May-16	9.00	Call	Bond Future	81	0	81	0	6,700.00
15/04/2016	R209 On 05-May-16	8.25	Call	Bond Future	0	0	0	0	6,700.00
15/04/2016	R209 On 05-May-16	8.99	Call	Bond Future	76	0	76	0	0.00
15/04/2016	R209 On 05-May-16	9.01	Call	Bond Future	86	0	86	0	0.00
15/04/2016	R209 On 05-May-16	9.01	Put	Bond Future	4061	4	4061	4	0.00
15/04/2016	R209 On 05-May-16	9.00	Put	Bond Future	4130	4	4130	4	0.00
15/04/2016	R209 On 05-May-16	8.25	Put	Bond Future	9914	10	9914	10	0.00
15/04/2016	R209 On 05-May-16	8.99	Put	Bond Future	4199	4	4199	4	0.00
15/04/2016	R209 On 04-August-16			Bond Future	9.62	73.1460	9.6219	73.1460	190.00
15/04/2016	R209 On 04-August-16	10.60	Call	Bond Future	6786	7	6786	7	5,760.00
15/04/2016	R209 On 04-August-16	9.24	Call	Bond Future	1585	2	1585	2	0.00
15/04/2016	R209 On 04-August-16	9.26	Call	Bond Future	1634	2	1634	2	0.00
15/04/2016	R209 On 04-August-16	9.25	Call	Bond Future	1609	2	1609	2	0.00
15/04/2016	R209 On 04-August-16	9.70	Call	Bond Future	2948	3	2948	3	0.00
15/04/2016	R209 On 04-August-16	10.29	Call	Bond Future	5338	6	5338	6	0.00
15/04/2016	R209 On 04-August-16	9.60	Call	Bond Future	2611	3	2611	3	5,760.00
15/04/2016	R209 On 04-August-16	9.40	Call	Bond Future	2004	2	2004	2	250.00
15/04/2016	R209 On 04-August-16	10.60	Put	Bond Future	654	1	654	1	0.00
15/04/2016	R209 On 04-August-16	9.24	Put	Bond Future	4225	4	4225	4	0.00
15/04/2016	R209 On 04-August-16	9.26	Put	Bond Future	4133	4	4133	4	0.00
15/04/2016	R209 On 04-August-16	9.25	Put	Bond Future	4179	4	4179	4	0.00
15/04/2016	R209 On 04-August-16	10.29	Put	Bond Future	1057	1	1057	1	250.00
15/04/2016	R209 On 04-August-16	9.70	Put	Bond Future	2426	2	2426	2	250.00
15/04/2016	R209 On 04-August-16	9.40	Put	Bond Future	3520	3	3520	3	0.00
15/04/2016	R209 On 04-August-16	9.60	Put	Bond Future	2758	3	2758	3	0.00
15/04/2016	R209 On 03-November-16			Bond Future	9.67	71.3884	9.6688	71.3884	0.00
15/04/2016	R209 On 03-November-16	10.24	Call	Bond Future	5747	6	5747	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2016	R209 On 03-November-16	10.26	Call	Bond Future	5827	6	5827	6	0.00
15/04/2016	R209 On 03-November-16	10.25	Call	Bond Future	5787	6	5787	6	0.00
15/04/2016	R209 On 03-November-16	10.25	Put	Bond Future	2071	2	2071	2	0.00
15/04/2016	R209 On 03-November-16	10.26	Put	Bond Future	2051	2	2051	2	0.00
15/04/2016	R209 On 03-November-16	10.24	Put	Bond Future	2092	2	2092	2	0.00
15/04/2016	R210 On 05-May-16			Bond Future	182.55	182.5345	182.5534	182.5345	1,441.00
15/04/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
15/04/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
15/04/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
15/04/2016	R210 On 05-May-16	185.00	Put	Bond Future	2447	2	2447	2	0.00
15/04/2016	R210 On 05-May-16	185.01	Put	Bond Future	2457	2	2457	2	0.00
15/04/2016	R210 On 05-May-16	184.99	Put	Bond Future	2437	2	2437	2	0.00
15/04/2016	R210 On 04-August-16			Bond Future	186.04	186.0271	186.0440	186.0271	0.00
15/04/2016	R210 On 04-August-16	181.51	Call	Bond Future	4534	5	4534	5	0.00
15/04/2016	R210 On 04-August-16	181.50	Call	Bond Future	4544	5	4544	5	0.00
15/04/2016	R210 On 04-August-16	181.52	Call	Bond Future	4524	5	4524	5	0.00
15/04/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
15/04/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
15/04/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
15/04/2016	R211 On 05-May-16			Bond Future	138.20	138.1980	138.1963	138.1980	62.00
15/04/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
15/04/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
15/04/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
15/04/2016	R211 On 05-May-16	138.99	Put	Bond Future	794	1	794	1	0.00
15/04/2016	R211 On 05-May-16	139.00	Put	Bond Future	804	1	804	1	0.00
15/04/2016	R211 On 05-May-16	139.01	Put	Bond Future	814	1	814	1	0.00
15/04/2016	R211 On 04-August-16			Bond Future	139.08	139.0825	139.0789	139.0825	0.00
15/04/2016	R211 On 04-August-16	137.09	Call	Bond Future	1989	2	1989	2	0.00
15/04/2016	R211 On 04-August-16	137.07	Call	Bond Future	2009	2	2009	2	0.00
15/04/2016	R211 On 04-August-16	137.08	Call	Bond Future	1999	2	1999	2	0.00
15/04/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
15/04/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
15/04/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
15/04/2016	R212 On 05-May-16			Bond Future	144.09	144.0758	144.0902	144.0758	3,488.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
15/04/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
15/04/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
15/04/2016	R212 On 05-May-16	145.00	Put	Bond Future	910	1	910	1	0.00
15/04/2016	R212 On 05-May-16	145.01	Put	Bond Future	920	1	920	1	0.00
15/04/2016	R212 On 05-May-16	144.99	Put	Bond Future	900	1	900	1	0.00
15/04/2016	R212 On 04-August-16			Bond Future	144.91	144.9010	144.9138	144.9010	0.00
15/04/2016	R212 On 04-August-16	142.44	Call	Bond Future	2474	2	2474	2	0.00
15/04/2016	R212 On 04-August-16	142.43	Call	Bond Future	2484	2	2484	2	0.00
15/04/2016	R212 On 04-August-16	142.42	Call	Bond Future	2494	2	2494	2	0.00
15/04/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
15/04/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
15/04/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
15/04/2016	R213 On 05-May-16			Bond Future	9.44	82.4516	9.4420	82.4516	47,701.00
15/04/2016	R213 On 05-May-16	8.74	Call	Bond Future	32	0	32	0	0.00
15/04/2016	R213 On 05-May-16	8.76	Call	Bond Future	37	0	37	0	0.00
15/04/2016	R213 On 05-May-16	8.75	Call	Bond Future	35	0	35	0	0.00
15/04/2016	R213 On 05-May-16	8.75	Put	Bond Future	4928	5	4928	5	0.00
15/04/2016	R213 On 05-May-16	8.74	Put	Bond Future	5000	5	5000	5	0.00
15/04/2016	R213 On 05-May-16	8.76	Put	Bond Future	4857	5	4857	5	0.00
15/04/2016	R213 On 04-August-16			Bond Future	9.49	84.0222	9.4929	84.0222	562.00
15/04/2016	R213 On 04-August-16	9.01	Call	Bond Future	1328	1	1328	1	0.00
15/04/2016	R213 On 04-August-16	8.99	Call	Bond Future	1285	1	1285	1	0.00
15/04/2016	R213 On 04-August-16	9.00	Call	Bond Future	1306	1	1306	1	0.00
15/04/2016	R213 On 04-August-16	8.99	Put	Bond Future	4757	5	4757	5	0.00
15/04/2016	R213 On 04-August-16	9.01	Put	Bond Future	4657	4	4657	4	0.00
15/04/2016	R213 On 04-August-16	9.00	Put	Bond Future	4707	4	4707	4	0.00
15/04/2016	R213 On 03-November-16			Bond Future	9.54	82.0715	9.5436	82.0715	0.00
15/04/2016	R213 On 03-November-16	10.20	Call	Bond Future	6080	6	6080	6	0.00
15/04/2016	R213 On 03-November-16	10.19	Call	Bond Future	6038	6	6038	6	0.00
15/04/2016	R213 On 03-November-16	10.18	Call	Bond Future	5997	6	5997	6	0.00
15/04/2016	R213 On 03-November-16	10.19	Put	Bond Future	1914	2	1914	2	0.00
15/04/2016	R213 On 03-November-16	10.20	Put	Bond Future	1894	2	1894	2	0.00
15/04/2016	R213 On 03-November-16	10.18	Put	Bond Future	1934	2	1934	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
15/04/2016	R214 On 05-May-16			Bond Future	9.71	71.8499	9.7065	71.8499	32,450.00
15/04/2016	R214 On 05-May-16	8.99	Call	Bond Future	33	0	33	0	0.00
15/04/2016	R214 On 05-May-16	9.01	Call	Bond Future	38	0	38	0	0.00
15/04/2016	R214 On 05-May-16	9.00	Call	Bond Future	35	0	35	0	0.00
15/04/2016	R214 On 05-May-16	9.30	Call	Bond Future	215	0	215	0	0.00
15/04/2016	R214 On 05-May-16	9.01	Put	Bond Future	5199	5	5199	5	0.00
15/04/2016	R214 On 05-May-16	9.00	Put	Bond Future	5275	5	5275	5	0.00
15/04/2016	R214 On 05-May-16	8.99	Put	Bond Future	5351	5	5351	5	0.00
15/04/2016	R214 On 05-May-16	9.30	Put	Bond Future	3154	3	3154	3	0.00
15/04/2016	R214 On 04-August-16			Bond Future	9.76	73.2186	9.7559	73.2186	210.00
15/04/2016	R214 On 04-August-16	9.30	Call	Bond Future	1488	2	1488	2	1,300.00
15/04/2016	R214 On 04-August-16	11.30	Call	Bond Future	9740	10	9740	10	5,800.00
15/04/2016	R214 On 04-August-16	9.24	Call	Bond Future	1352	2	1352	2	0.00
15/04/2016	R214 On 04-August-16	9.26	Call	Bond Future	1396	2	1396	2	0.00
15/04/2016	R214 On 04-August-16	9.25	Call	Bond Future	1374	2	1374	2	0.00
15/04/2016	R214 On 04-August-16	8.55	Call	Bond Future	359	0	359	0	1,300.00
15/04/2016	R214 On 04-August-16	10.30	Call	Bond Future	4957	5	4957	5	5,800.00
15/04/2016	R214 On 04-August-16	9.26	Put	Bond Future	4975	5	4975	5	0.00
15/04/2016	R214 On 04-August-16	9.24	Put	Bond Future	5081	5	5081	5	0.00
15/04/2016	R214 On 04-August-16	9.30	Put	Bond Future	4767	4	4767	4	0.00
15/04/2016	R214 On 04-August-16	11.30	Put	Bond Future	274	0	274	0	0.00
15/04/2016	R214 On 04-August-16	10.30	Put	Bond Future	1351	1	1351	1	0.00
15/04/2016	R214 On 04-August-16	9.25	Put	Bond Future	5028	5	5028	5	0.00
15/04/2016	R214 On 04-August-16	8.55	Put	Bond Future	9607	9	9607	9	0.00
15/04/2016	R214 On 03-November-16			Bond Future	9.80	71.3157	9.8047	71.3157	0.00
15/04/2016	R214 On 03-November-16	10.33	Call	Bond Future	5777	6	5777	6	0.00
15/04/2016	R214 On 03-November-16	10.35	Call	Bond Future	5858	6	5858	6	0.00
15/04/2016	R214 On 03-November-16	10.34	Call	Bond Future	5818	6	5818	6	0.00
15/04/2016	R214 On 03-November-16	10.33	Put	Bond Future	2320	2	2320	2	0.00
15/04/2016	R214 On 03-November-16	10.34	Put	Bond Future	2298	2	2298	2	0.00
15/04/2016	R214 On 03-November-16	10.35	Put	Bond Future	2275	2	2275	2	0.00
15/04/2016	R248 On 05-May-16			Bond Future	9.79	92.2111	9.7921	92.2111	62,509.00
15/04/2016	R248 On 05-May-16	9.01	Call	Bond Future	33	0	33	0	0.00
15/04/2016	R248 On 05-May-16	9.00	Call	Bond Future	31	0	31	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
15/04/2016	R248 On 05-May-16	8.99	Call	Bond Future	28	0	28	0	0.00
15/04/2016	R248 On 05-May-16	9.00	Put	Bond Future	7557	7	7557	7	0.00
15/04/2016	R248 On 05-May-16	8.99	Put	Bond Future	7657	7	7657	7	0.00
15/04/2016	R248 On 05-May-16	9.01	Put	Bond Future	7458	7	7458	7	0.00
15/04/2016	R248 On 04-August-16			Bond Future	9.84	93.9677	9.8443	93.9677	1,241.00
15/04/2016	R248 On 04-August-16	9.25	Call	Bond Future	1608	2	1608	2	0.00
15/04/2016	R248 On 04-August-16	9.26	Call	Bond Future	1634	2	1634	2	0.00
15/04/2016	R248 On 04-August-16	9.24	Call	Bond Future	1582	2	1582	2	0.00
15/04/2016	R248 On 04-August-16	9.26	Put	Bond Future	7025	7	7025	7	0.00
15/04/2016	R248 On 04-August-16	9.25	Put	Bond Future	7095	7	7095	7	0.00
15/04/2016	R248 On 04-August-16	9.24	Put	Bond Future	7167	7	7167	7	0.00
15/04/2016	R248 On 03-November-16			Bond Future	9.90	91.3186	9.8961	91.3186	0.00
15/04/2016	R248 On 03-November-16	10.39	Call	Bond Future	7237	8	7237	8	0.00
15/04/2016	R248 On 03-November-16	10.38	Call	Bond Future	7187	8	7187	8	0.00
15/04/2016	R248 On 03-November-16	10.37	Call	Bond Future	7137	8	7137	8	0.00
15/04/2016	R248 On 03-November-16	10.38	Put	Bond Future	3161	3	3161	3	0.00
15/04/2016	R248 On 03-November-16	10.39	Put	Bond Future	3132	3	3132	3	0.00
15/04/2016	R248 On 03-November-16	10.37	Put	Bond Future	3191	3	3191	3	0.00