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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
19/04/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	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
19/04/2016	2025 On 05-May-16			Bond Future	125.66	125.3978	125.6614	125.3978	4,532.00
19/04/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
19/04/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
19/04/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
19/04/2016	2025 On 05-May-16	126.00	Put	Bond Future	339	1	339	1	0.00
19/04/2016	2025 On 05-May-16	125.99	Put	Bond Future	329	1	329	1	0.00
19/04/2016	2025 On 05-May-16	126.01	Put	Bond Future	349	1	349	1	0.00
19/04/2016	2025 On 04-August-16			Bond Future	126.80	126.5267	126.7952	126.5267	0.00
19/04/2016	2025 On 04-August-16	123.85	Call	Bond Future	2945	3	2945	3	0.00
19/04/2016	2025 On 04-August-16	123.86	Call	Bond Future	2935	3	2935	3	0.00
19/04/2016	2025 On 04-August-16	123.87	Call	Bond Future	2925	3	2925	3	0.00
19/04/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2030 On 05-May-16			Bond Future	9.25	91.7301	9.2464	91.7301	17,714.00
19/04/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
19/04/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
19/04/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
19/04/2016	2030 On 05-May-16	9.00	Put	Bond Future	1790	3	1790	3	0.00
19/04/2016	2030 On 05-May-16	8.99	Put	Bond Future	1863	3	1863	3	0.00
19/04/2016	2030 On 05-May-16	9.01	Put	Bond Future	1716	3	1716	3	0.00
19/04/2016	2030 On 04-August-16			Bond Future	9.30	89.4674	9.2991	89.4674	40.00
19/04/2016	2030 On 04-August-16	10.17	Call	Bond Future	5866	5	5866	5	0.00
19/04/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2032 On 05-May-16			Bond Future	9.38	90.7579	9.3810	90.7579	9,421.00
19/04/2016	2032 On 05-May-16	8.99	Call	Bond Future	174	0	174	0	0.00
19/04/2016	2032 On 05-May-16	9.01	Call	Bond Future	196	0	196	0	0.00
19/04/2016	2032 On 05-May-16	9.00	Call	Bond Future	185	0	185	0	0.00
19/04/2016	2032 On 05-May-16	8.99	Put	Bond Future	3226	4	3226	4	0.00
19/04/2016	2032 On 05-May-16	9.01	Put	Bond Future	3088	4	3088	4	0.00
19/04/2016	2032 On 05-May-16	9.00	Put	Bond Future	3157	4	3157	4	0.00
19/04/2016	2032 On 04-August-16			Bond Future	9.43	92.4849	9.4330	92.4849	136.00
19/04/2016	2032 On 04-August-16	8.99	Call	Bond Future	1563	1	1563	1	0.00
19/04/2016	2032 On 04-August-16	9.01	Call	Bond Future	1614	1	1614	1	0.00

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19/04/2016	2032 On 04-August-16	9.00	Call	Bond Future	1588	1	1588	1	0.00
19/04/2016	2032 On 04-August-16	9.00	Put	Bond Future	4934	6	4934	6	0.00
19/04/2016	2032 On 04-August-16	9.01	Put	Bond Future	4880	5	4880	5	0.00
19/04/2016	2032 On 04-August-16	8.99	Put	Bond Future	4988	6	4988	6	0.00
19/04/2016	2032 On 03-November-16			Bond Future	9.48	90.0866	9.4816	90.0866	0.00
19/04/2016	2032 On 03-November-16	10.28	Call	Bond Future	7433	7	7433	7	0.00
19/04/2016	2032 On 03-November-16	10.30	Call	Bond Future	7530	7	7530	7	0.00
19/04/2016	2032 On 03-November-16	10.29	Call	Bond Future	7481	7	7481	7	0.00
19/04/2016	2032 On 03-November-16	10.28	Put	Bond Future	1773	2	1773	2	0.00
19/04/2016	2032 On 03-November-16	10.29	Put	Bond Future	1754	2	1754	2	0.00
19/04/2016	2032 On 03-November-16	10.30	Put	Bond Future	1736	2	1736	2	0.00
19/04/2016	2033 On 05-May-16			Bond Future	106.11	105.7954	106.1110	105.7954	1,032.00
19/04/2016	2033 On 05-May-16	102.40	Call	Bond Future	3711	3	3711	3	0.00
19/04/2016	2033 On 05-May-16	102.41	Call	Bond Future	3701	3	3701	3	0.00
19/04/2016	2033 On 05-May-16	102.39	Call	Bond Future	3721	3	3721	3	0.00
19/04/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2033 On 04-August-16			Bond Future	108.14	107.8172	108.1388	107.8172	2,313.00
19/04/2016	2033 On 04-August-16	104.99	Call	Bond Future	3149	3	3149	3	0.00
19/04/2016	2033 On 04-August-16	105.00	Call	Bond Future	3139	3	3139	3	0.00
19/04/2016	2033 On 04-August-16	105.01	Call	Bond Future	3129	3	3129	3	0.00
19/04/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2037 On 05-May-16			Bond Future	9.54	92.0201	9.5364	92.0201	41,608.00
19/04/2016	2037 On 05-May-16	8.99	Call	Bond Future	75	0	75	0	0.00
19/04/2016	2037 On 05-May-16	9.67	Call	Bond Future	1817	1	1817	1	500.00
19/04/2016	2037 On 05-May-16	9.00	Call	Bond Future	80	0	80	0	0.00
19/04/2016	2037 On 05-May-16	9.01	Call	Bond Future	86	0	86	0	0.00
19/04/2016	2037 On 05-May-16	9.67	Put	Bond Future	718	1	718	1	0.00
19/04/2016	2037 On 05-May-16	9.00	Put	Bond Future	4714	6	4714	6	0.00
19/04/2016	2037 On 05-May-16	9.01	Put	Bond Future	4629	6	4629	6	0.00
19/04/2016	2037 On 05-May-16	8.99	Put	Bond Future	4798	6	4798	6	0.00

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19/04/2016	2037 On 04-August-16			Bond Future	9.59	89.5124	9.5899	89.5124	221.00
19/04/2016	2037 On 04-August-16	9.25	Call	Bond Future	2067	2	2067	2	0.00
19/04/2016	2037 On 04-August-16	9.26	Call	Bond Future	2098	2	2098	2	0.00
19/04/2016	2037 On 04-August-16	9.24	Call	Bond Future	2036	2	2036	2	0.00
19/04/2016	2037 On 04-August-16	9.25	Put	Bond Future	4928	6	4928	6	0.00
19/04/2016	2037 On 04-August-16	9.24	Put	Bond Future	4983	6	4983	6	0.00
19/04/2016	2037 On 04-August-16	9.26	Put	Bond Future	4872	6	4872	6	0.00
19/04/2016	2037 On 03-November-16			Bond Future	9.64	91.2166	9.6359	91.2166	0.00
19/04/2016	2037 On 03-November-16	10.35	Call	Bond Future	7756	7	7756	7	0.00
19/04/2016	2037 On 03-November-16	10.37	Call	Bond Future	7859	7	7859	7	0.00
19/04/2016	2037 On 03-November-16	10.36	Call	Bond Future	7807	7	7807	7	0.00
19/04/2016	2037 On 03-November-16	10.36	Put	Bond Future	2211	3	2211	3	0.00
19/04/2016	2037 On 03-November-16	10.37	Put	Bond Future	2189	3	2189	3	0.00
19/04/2016	2037 On 03-November-16	10.35	Put	Bond Future	2233	3	2233	3	0.00
19/04/2016	2038 On 05-May-16			Bond Future	132.65	132.6407	132.6542	132.6407	16,187.00
19/04/2016	2038 On 05-May-16	131.01	Call	Bond Future	1644	2	1644	2	0.00
19/04/2016	2038 On 05-May-16	130.99	Call	Bond Future	1664	2	1664	2	0.00
19/04/2016	2038 On 05-May-16	131.00	Call	Bond Future	1654	2	1654	2	0.00
19/04/2016	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2038 On 04-August-16			Bond Future	133.76	133.7494	133.7633	133.7494	1,959.00
19/04/2016	2038 On 04-August-16	129.31	Call	Bond Future	4453	4	4453	4	0.00
19/04/2016	2038 On 04-August-16	129.30	Call	Bond Future	4463	4	4463	4	0.00
19/04/2016	2038 On 04-August-16	129.32	Call	Bond Future	4443	4	4443	4	0.00
19/04/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2040 On 05-May-16			Bond Future	9.60	95.7936	9.6014	95.7936	1,812.00
19/04/2016	2040 On 05-May-16	9.51	Call	Bond Future	923	1	923	1	0.00
19/04/2016	2040 On 05-May-16	9.50	Call	Bond Future	888	1	888	1	0.00
19/04/2016	2040 On 05-May-16	9.49	Call	Bond Future	853	1	853	1	0.00
19/04/2016	2040 On 05-May-16	9.50	Put	Bond Future	1794	3	1794	3	0.00
19/04/2016	2040 On 05-May-16	9.49	Put	Bond Future	1850	3	1850	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
19/04/2016	2040 On 05-May-16	9.51	Put	Bond Future	1739	2	1739	2	0.00
19/04/2016	2040 On 04-August-16			Bond Future	9.66	93.1072	9.6554	93.1072	0.00
19/04/2016	2040 On 04-August-16	9.50	Call	Bond Future	2916	2	2916	2	0.00
19/04/2016	2040 On 04-August-16	9.51	Call	Bond Future	2955	2	2955	2	0.00
19/04/2016	2040 On 04-August-16	9.49	Call	Bond Future	2877	2	2877	2	0.00
19/04/2016	2040 On 04-August-16	9.51	Put	Bond Future	4244	5	4244	5	0.00
19/04/2016	2040 On 04-August-16	9.50	Put	Bond Future	4294	5	4294	5	0.00
19/04/2016	2040 On 04-August-16	9.49	Put	Bond Future	4346	5	4346	5	0.00
19/04/2016	2044 On 05-May-16			Bond Future	9.64	92.7882	9.6362	92.7882	20,427.00
19/04/2016	2044 On 05-May-16	9.00	Call	Bond Future	45	0	45	0	0.00
19/04/2016	2044 On 05-May-16	9.01	Call	Bond Future	49	0	49	0	0.00
19/04/2016	2044 On 05-May-16	8.99	Call	Bond Future	42	0	42	0	0.00
19/04/2016	2044 On 05-May-16	9.01	Put	Bond Future	5935	7	5935	7	0.00
19/04/2016	2044 On 05-May-16	8.99	Put	Bond Future	6127	7	6127	7	0.00
19/04/2016	2044 On 05-May-16	9.00	Put	Bond Future	6031	7	6031	7	0.00
19/04/2016	2044 On 04-August-16			Bond Future	9.69	90.1698	9.6891	90.1698	100.00
19/04/2016	2044 On 04-August-16	9.51	Call	Bond Future	2848	2	2848	2	0.00
19/04/2016	2044 On 04-August-16	9.50	Call	Bond Future	2810	2	2810	2	0.00
19/04/2016	2044 On 04-August-16	9.49	Call	Bond Future	2772	2	2772	2	0.00
19/04/2016	2044 On 04-August-16	9.50	Put	Bond Future	4504	5	4504	5	0.00
19/04/2016	2044 On 04-August-16	9.51	Put	Bond Future	4451	5	4451	5	0.00
19/04/2016	2044 On 04-August-16	9.49	Put	Bond Future	4557	5	4557	5	0.00
19/04/2016	2044 On 03-November-16			Bond Future	9.73	91.8866	9.7347	91.8866	0.00
19/04/2016	2044 On 03-November-16	10.42	Call	Bond Future	8163	7	8163	7	0.00
19/04/2016	2044 On 03-November-16	10.43	Call	Bond Future	8217	7	8217	7	0.00
19/04/2016	2044 On 03-November-16	10.41	Call	Bond Future	8110	7	8110	7	0.00
19/04/2016	2044 On 03-November-16	10.43	Put	Bond Future	2473	3	2473	3	0.00
19/04/2016	2044 On 03-November-16	10.42	Put	Bond Future	2498	3	2498	3	0.00
19/04/2016	2044 On 03-November-16	10.41	Put	Bond Future	2523	3	2523	3	0.00
19/04/2016	2046 On 05-May-16			Bond Future	133.45	133.4348	133.4483	133.4348	12,687.00
19/04/2016	2046 On 05-May-16	129.99	Call	Bond Future	3458	3	3458	3	0.00
19/04/2016	2046 On 05-May-16	130.01	Call	Bond Future	3438	3	3438	3	0.00
19/04/2016	2046 On 05-May-16	130.00	Call	Bond Future	3448	3	3448	3	0.00
19/04/2016	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00

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19/04/2016	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2046 On 04-August-16			Bond Future	136.00	135.9850	135.9987	135.9850	3,590.00
19/04/2016	2046 On 04-August-16	129.00	Call	Bond Future	6999	7	6999	7	0.00
19/04/2016	2046 On 04-August-16	129.01	Call	Bond Future	6989	7	6989	7	0.00
19/04/2016	2046 On 04-August-16	129.02	Call	Bond Future	6979	7	6979	7	0.00
19/04/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2050 On 05-May-16			Bond Future	145.52	143.7678	145.5210	143.7678	14,861.00
19/04/2016	2050 On 05-May-16	138.00	Call	Bond Future	7521	6	7521	6	0.00
19/04/2016	2050 On 05-May-16	137.99	Call	Bond Future	7531	6	7531	6	0.00
19/04/2016	2050 On 05-May-16	138.01	Call	Bond Future	7511	6	7511	6	0.00
19/04/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2050 On 04-August-16			Bond Future	146.72	144.9381	146.7246	144.9381	6,610.00
19/04/2016	2050 On 04-August-16	139.12	Call	Bond Future	7605	6	7605	6	0.00
19/04/2016	2050 On 04-August-16	139.14	Call	Bond Future	7585	6	7585	6	0.00
19/04/2016	2050 On 04-August-16	139.13	Call	Bond Future	7595	6	7595	6	0.00
19/04/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
19/04/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
19/04/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	AL37 On 05-May-16			Index Future	478.98	476.8130	478.9810	476.8130	13.00
19/04/2016	AL37 On 04-August-16			Index Future	487.99	485.7860	487.9940	485.7860	0.00
19/04/2016	AL7T On 05-May-16			Index Future	555.94	551.8440	555.9400	551.8440	0.00
19/04/2016	AL7T On 04-August-16			Index Future	566.40	562.2280	566.4010	562.2280	9.00
19/04/2016	ALBI On 05-May-16			Index Future	505.02	500.9640	505.0150	500.9640	507.00
19/04/2016	ALBI On 04-August-16			Index Future	514.52	510.3910	514.5180	510.3910	147.00
19/04/2016	ALBI On 03-November-16			Index Future	524.41	520.2110	524.4120	520.2110	0.00
19/04/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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19/04/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/04/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	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
19/04/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2016	EL28 On 05-May-16			Bond Future	128.86	128.8452	128.8619	128.8452	0.00
19/04/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
19/04/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
19/04/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
19/04/2016	EL28 On 05-May-16	129.01	Put	Bond Future	148	0	148	0	0.00
19/04/2016	EL28 On 05-May-16	129.00	Put	Bond Future	138	0	138	0	0.00
19/04/2016	EL28 On 05-May-16	128.99	Put	Bond Future	128	0	128	0	0.00
19/04/2016	EL28 On 04-August-16			Bond Future	131.32	131.3075	131.3245	131.3075	0.00
19/04/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4465	4	4465	4	0.00
19/04/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4455	4	4455	4	0.00
19/04/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4445	4	4445	4	0.00
19/04/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
19/04/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
19/04/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
19/04/2016	ES33 On 05-May-16			Bond Future	10.37	77.4694	10.3711	77.4694	8,776.00
19/04/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
19/04/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
19/04/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
19/04/2016	ES33 On 05-May-16	9.99	Put	Bond Future	2562	3	2562	3	0.00
19/04/2016	ES33 On 05-May-16	10.00	Put	Bond Future	2493	3	2493	3	0.00
19/04/2016	ES33 On 05-May-16	10.01	Put	Bond Future	2425	3	2425	3	0.00
19/04/2016	ES33 On 04-August-16			Bond Future	10.45	78.9435	10.4502	78.9435	0.00
19/04/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
19/04/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
19/04/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
19/04/2016	ES33 On 04-August-16	10.24	Put	Bond Future	1378	2	1378	2	0.00
19/04/2016	ES33 On 04-August-16	10.26	Put	Bond Future	1246	2	1246	2	0.00
19/04/2016	ES33 On 04-August-16	10.25	Put	Bond Future	1312	2	1312	2	0.00
19/04/2016	ES33 On 03-November-16			Bond Future	10.53	76.6537	10.5281	76.6537	0.00
19/04/2016	ES33 On 03-November-16	11.31	Call	Bond Future	4755	4	4755	4	0.00
19/04/2016	ES33 On 03-November-16	11.29	Call	Bond Future	4639	4	4639	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
19/04/2016	ES33 On 03-November-16	11.30	Call	Bond Future	4697	4	4697	4	0.00
19/04/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
19/04/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
19/04/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
19/04/2016	ES42 On 05-May-16			Bond Future	10.56	81.2774	10.5612	81.2774	7,250.00
19/04/2016	ES42 On 04-August-16			Bond Future	10.64	82.6817	10.6412	82.6817	180.00
19/04/2016	GOVI On 05-May-16			GOVI	503.40	499.5750	503.3950	499.5750	476.00
19/04/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
19/04/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
19/04/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
19/04/2016	GOVI On 05-May-16	517.99	Put	GOVI	145950	18	145950	18	0.00
19/04/2016	GOVI On 05-May-16	518.00	Put	GOVI	146050	18	146050	18	0.00
19/04/2016	GOVI On 05-May-16	518.01	Put	GOVI	146150	18	146150	18	0.00
19/04/2016	GOVI On 04-August-16			GOVI	512.87	508.9760	512.8670	508.9760	26.00
19/04/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
19/04/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
19/04/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
19/04/2016	GOVI On 04-August-16	521.01	Put	GOVI	81430	12	81430	12	0.00
19/04/2016	GOVI On 04-August-16	520.99	Put	GOVI	81230	12	81230	12	0.00
19/04/2016	GOVI On 04-August-16	521.00	Put	GOVI	81330	12	81330	12	0.00
19/04/2016	GOVI On 03-November-16			GOVI	522.73	518.7690	522.7300	518.7690	0.00
19/04/2016	GOVI On 03-November-16	476.11	Call	GOVI	466200	43	466200	43	0.00
19/04/2016	GOVI On 03-November-16	476.12	Call	GOVI	466100	43	466100	43	0.00
19/04/2016	GOVI On 03-November-16	476.13	Call	GOVI	466000	43	466000	43	0.00
19/04/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
19/04/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
19/04/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
19/04/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/04/2016	IGOV On 05-May-16			Index Future	243.28	242.8430	243.2790	242.8430	920.00
19/04/2016	IGOV On 04-August-16			Index Future	247.88	247.4330	247.8770	247.4330	170.00
19/04/2016	IGOV On 03-November-16			Index Future	252.66	252.2130	252.6630	252.2130	0.00
19/04/2016	ILBI On 05-May-16			Index Future	658.12	657.1980	658.1230	657.1980	0.00
19/04/2016	ILBI On 04-August-16			Index Future	670.22	669.2850	670.2240	669.2850	157.00
19/04/2016	IS01 On 19-December-16			Interest Rate Swap	100.14	100.1400	100.1389	100.1400	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
19/04/2016	IS01 On 16-March-17			Interest Rate Swap	100.16	100.1653	100.1619	100.1653	0.00
19/04/2016	IS01 On 15-June-17			Interest Rate Swap	99.88	99.8895	99.8803	99.8895	0.00
19/04/2016	IS02 On 18-December-17			Interest Rate Swap	100.45	100.4785	100.4508	100.4785	0.00
19/04/2016	IS02 On 16-March-18			Interest Rate Swap	99.87	99.9113	99.8743	99.9113	0.00
19/04/2016	IS02 On 15-June-18			Interest Rate Swap	99.68	99.7327	99.6780	99.7327	0.00
19/04/2016	IS05 On 17-December-20			Interest Rate Swap	100.00	100.3306	100.0026	100.3306	0.00
19/04/2016	IS05 On 16-March-21			Interest Rate Swap	99.47	99.8144	99.4696	99.8144	0.00
19/04/2016	IS05 On 15-June-21			Interest Rate Swap	98.89	99.2576	98.8930	99.2576	0.00
19/04/2016	IS10 On 17-December-25			Interest Rate Swap	101.14	101.8073	101.1379	101.8073	0.00
19/04/2016	IS10 On 16-March-26			Interest Rate Swap	98.31	99.0150	98.3074	99.0150	0.00
19/04/2016	IS10 On 15-June-26			Interest Rate Swap	97.14	97.8696	97.1352	97.8696	0.00
19/04/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/04/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/04/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/04/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/04/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
19/04/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
19/04/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
19/04/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
19/04/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
19/04/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
19/04/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.81	92.1900	7.8100	92.1900	0.00
19/04/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.93	92.0700	7.9300	92.0700	0.00
19/04/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.06	91.9400	8.0600	91.9400	0.00
19/04/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.16	91.8400	8.1600	91.8400	0.00
19/04/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.25	91.7500	8.2500	91.7500	0.00
19/04/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.34	91.6600	8.3400	91.6600	0.00
19/04/2016	R023 On 05-May-16			Bond Future	8.72	96.0373	8.7211	96.0373	7,427.00
19/04/2016	R023 On 05-May-16	8.25	Call	Bond Future	50	0	50	0	0.00
19/04/2016	R023 On 05-May-16	8.26	Call	Bond Future	54	0	54	0	0.00
19/04/2016	R023 On 05-May-16	8.24	Call	Bond Future	47	0	47	0	0.00
19/04/2016	R023 On 05-May-16	8.25	Put	Bond Future	2393	3	2393	3	0.00
19/04/2016	R023 On 05-May-16	8.26	Put	Bond Future	2346	3	2346	3	0.00
19/04/2016	R023 On 05-May-16	8.24	Put	Bond Future	2440	3	2440	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
19/04/2016	R023 On 04-August-16			Bond Future	8.77	97.8647	8.7703	97.8647	253.00
19/04/2016	R023 On 04-August-16	8.24	Call	Bond Future	729	1	729	1	0.00
19/04/2016	R023 On 04-August-16	8.25	Call	Bond Future	742	1	742	1	0.00
19/04/2016	R023 On 04-August-16	8.26	Call	Bond Future	756	1	756	1	0.00
19/04/2016	R023 On 04-August-16	8.25	Put	Bond Future	3256	4	3256	4	0.00
19/04/2016	R023 On 04-August-16	8.26	Put	Bond Future	3221	4	3221	4	0.00
19/04/2016	R023 On 04-August-16	8.24	Put	Bond Future	3292	4	3292	4	0.00
19/04/2016	R023 On 03-November-16			Bond Future	8.82	95.7963	8.8205	95.7963	0.00
19/04/2016	R023 On 03-November-16	9.73	Call	Bond Future	4933	5	4933	5	0.00
19/04/2016	R023 On 03-November-16	9.74	Call	Bond Future	4966	5	4966	5	0.00
19/04/2016	R023 On 03-November-16	9.75	Call	Bond Future	5000	5	5000	5	0.00
19/04/2016	R023 On 03-November-16	9.74	Put	Bond Future	842	1	842	1	0.00
19/04/2016	R023 On 03-November-16	9.75	Put	Bond Future	832	1	832	1	0.00
19/04/2016	R023 On 03-November-16	9.73	Put	Bond Future	852	1	852	1	0.00
19/04/2016	R035 On 05-May-16			Bond Future	9.48	95.5124	9.4755	95.5124	5,151.00
19/04/2016	R035 On 05-May-16	10.35	Call	Bond Future	6890	6	6890	6	0.00
19/04/2016	R035 On 05-May-16	10.37	Call	Bond Future	7039	6	7039	6	0.00
19/04/2016	R035 On 05-May-16	10.36	Call	Bond Future	6965	6	6965	6	0.00
19/04/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
19/04/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
19/04/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
19/04/2016	R035 On 04-August-16			Bond Future	9.53	97.3299	9.5251	97.3299	190.00
19/04/2016	R035 On 04-August-16	10.37	Call	Bond Future	6598	6	6598	6	0.00
19/04/2016	R035 On 04-August-16	10.36	Call	Bond Future	6524	6	6524	6	0.00
19/04/2016	R035 On 04-August-16	10.35	Call	Bond Future	6450	5	6450	5	0.00
19/04/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
19/04/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
19/04/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
19/04/2016	R186 On 05-May-16			Bond Future	8.87	114.2369	8.8707	114.2369	65,665.00
19/04/2016	R186 On 05-May-16	8.34	Call	Bond Future	52	0	52	0	0.00
19/04/2016	R186 On 05-May-16	9.25	Call	Bond Future	2880	2	2880	2	180.00
19/04/2016	R186 On 05-May-16	9.89	Call	Bond Future	7107	6	7107	6	0.00
19/04/2016	R186 On 05-May-16	8.35	Call	Bond Future	56	0	56	0	0.00
19/04/2016	R186 On 05-May-16	9.96	Call	Bond Future	7571	7	7571	7	0.00

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19/04/2016	R186 On 05-May-16	9.86	Call	Bond Future	6907	6	6907	6	0.00
19/04/2016	R186 On 05-May-16	8.33	Call	Bond Future	49	0	49	0	0.00
19/04/2016	R186 On 05-May-16	8.75	Call	Bond Future	590	0	590	0	180.00
19/04/2016	R186 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	0.00
19/04/2016	R186 On 05-May-16	8.85	Call	Bond Future	895	1	895	1	0.00
19/04/2016	R186 On 05-May-16	8.33	Put	Bond Future	4089	5	4089	5	0.00
19/04/2016	R186 On 05-May-16	9.89	Put	Bond Future	1	0	1	0	180.00
19/04/2016	R186 On 05-May-16	9.96	Put	Bond Future	1	0	1	0	5,000.00
19/04/2016	R186 On 05-May-16	9.86	Put	Bond Future	2	0	2	0	5,000.00
19/04/2016	R186 On 05-May-16	7.56	Put	Bond Future	10144	11	10144	11	0.00
19/04/2016	R186 On 05-May-16	8.35	Put	Bond Future	3943	5	3943	5	0.00
19/04/2016	R186 On 05-May-16	8.34	Put	Bond Future	4016	5	4016	5	0.00
19/04/2016	R186 On 05-May-16	8.85	Put	Bond Future	1046	2	1046	2	5,350.00
19/04/2016	R186 On 05-May-16	8.75	Put	Bond Future	1475	2	1475	2	1,900.00
19/04/2016	R186 On 05-May-16	9.25	Put	Bond Future	160	0	160	0	0.00
19/04/2016	R186 On 04-August-16			Bond Future	8.92	111.1066	8.9182	111.1066	2,672.00
19/04/2016	R186 On 04-August-16	9.60	Call	Bond Future	5670	5	5670	5	0.00
19/04/2016	R186 On 04-August-16	8.51	Call	Bond Future	1423	1	1423	1	0.00
19/04/2016	R186 On 04-August-16	8.49	Call	Bond Future	1375	1	1375	1	0.00
19/04/2016	R186 On 04-August-16	9.25	Call	Bond Future	3973	0	3973	0	0.00
19/04/2016	R186 On 04-August-16	8.50	Call	Bond Future	1399	1	1399	1	0.00
19/04/2016	R186 On 04-August-16	10.00	Call	Bond Future	7843	7	7843	7	0.00
19/04/2016	R186 On 04-August-16	9.60	Put	Bond Future	939	1	939	1	5,635.00
19/04/2016	R186 On 04-August-16	8.49	Put	Bond Future	4494	5	4494	5	0.00
19/04/2016	R186 On 04-August-16	10.00	Put	Bond Future	466	1	466	1	6,500.00
19/04/2016	R186 On 04-August-16	8.51	Put	Bond Future	4393	5	4393	5	0.00
19/04/2016	R186 On 04-August-16	9.25	Put	Bond Future	1636	0	1636	0	1,000.00
19/04/2016	R186 On 04-August-16	8.50	Put	Bond Future	4443	5	4443	5	0.00
19/04/2016	R197 On 05-May-16			Bond Future	298.67	298.6443	298.6729	298.6443	1,944.00
19/04/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
19/04/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
19/04/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
19/04/2016	R197 On 05-May-16	300.00	Put	Bond Future	1327	1	1327	1	0.00
19/04/2016	R197 On 05-May-16	300.01	Put	Bond Future	1337	1	1337	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
19/04/2016	R197 On 05-May-16	299.99	Put	Bond Future	1317	1	1317	1	0.00
19/04/2016	R197 On 04-August-16			Bond Future	297.88	297.8552	297.8844	297.8552	0.00
19/04/2016	R197 On 04-August-16	293.96	Call	Bond Future	3924	4	3924	4	0.00
19/04/2016	R197 On 04-August-16	293.98	Call	Bond Future	3904	4	3904	4	0.00
19/04/2016	R197 On 04-August-16	293.97	Call	Bond Future	3914	4	3914	4	0.00
19/04/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
19/04/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
19/04/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
19/04/2016	R202 On 05-May-16			Bond Future	247.82	247.7937	247.8182	247.7937	37,049.00
19/04/2016	R202 On 05-May-16	246.99	Call	Bond Future	2411	2	2411	2	0.00
19/04/2016	R202 On 05-May-16	247.01	Call	Bond Future	2400	2	2400	2	0.00
19/04/2016	R202 On 05-May-16	247.00	Call	Bond Future	2405	2	2405	2	0.00
19/04/2016	R202 On 05-May-16	247.00	Put	Bond Future	1587	2	1587	2	0.00
19/04/2016	R202 On 05-May-16	247.01	Put	Bond Future	1592	2	1592	2	0.00
19/04/2016	R202 On 05-May-16	246.99	Put	Bond Future	1583	2	1583	2	0.00
19/04/2016	R202 On 04-August-16			Bond Future	249.10	249.0785	249.1037	249.0785	2,199.00
19/04/2016	R202 On 04-August-16	243.26	Call	Bond Future	8221	8	8221	8	0.00
19/04/2016	R202 On 04-August-16	243.25	Call	Bond Future	8228	8	8228	8	0.00
19/04/2016	R202 On 04-August-16	243.24	Call	Bond Future	8235	8	8235	8	0.00
19/04/2016	R202 On 04-August-16	243.25	Put	Bond Future	2375	2	2375	2	0.00
19/04/2016	R202 On 04-August-16	243.24	Put	Bond Future	2371	2	2371	2	0.00
19/04/2016	R202 On 04-August-16	243.26	Put	Bond Future	2378	2	2378	2	0.00
19/04/2016	R203 On 05-May-16			Bond Future	7.80	101.6496	7.8023	101.6496	52,684.00
19/04/2016	R203 On 05-May-16	7.26	Call	Bond Future	2	0	2	0	0.00
19/04/2016	R203 On 05-May-16	7.24	Call	Bond Future	2	0	2	0	0.00
19/04/2016	R203 On 05-May-16	7.25	Call	Bond Future	2	0	2	0	0.00
19/04/2016	R203 On 05-May-16	7.24	Put	Bond Future	716	1	716	1	0.00
19/04/2016	R203 On 05-May-16	7.26	Put	Bond Future	690	1	690	1	0.00
19/04/2016	R203 On 05-May-16	7.25	Put	Bond Future	703	1	703	1	0.00
19/04/2016	R203 On 04-August-16			Bond Future	7.83	103.5839	7.8308	103.5839	1,128.00
19/04/2016	R203 On 04-August-16	7.24	Call	Bond Future	76	0	76	0	0.00
19/04/2016	R203 On 04-August-16	7.26	Call	Bond Future	80	0	80	0	0.00
19/04/2016	R203 On 04-August-16	7.25	Call	Bond Future	78	0	78	0	0.00
19/04/2016	R203 On 04-August-16	7.25	Put	Bond Future	683	1	683	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
19/04/2016	R203 On 04-August-16	7.26	Put	Bond Future	675	1	675	1	0.00
19/04/2016	R203 On 04-August-16	7.24	Put	Bond Future	691	1	691	1	0.00
19/04/2016	R203 On 03-November-16			Bond Future	7.85	101.3838	7.8466	101.3838	0.00
19/04/2016	R203 On 03-November-16	8.84	Call	Bond Future	885	1	885	1	0.00
19/04/2016	R203 On 03-November-16	8.86	Call	Bond Future	899	1	899	1	0.00
19/04/2016	R203 On 03-November-16	8.85	Call	Bond Future	892	1	892	1	0.00
19/04/2016	R203 On 03-November-16	8.84	Put	Bond Future	84	0	84	0	0.00
19/04/2016	R203 On 03-November-16	8.86	Put	Bond Future	81	0	81	0	0.00
19/04/2016	R203 On 03-November-16	8.85	Put	Bond Future	83	0	83	0	0.00
19/04/2016	R204 On 05-May-16			Bond Future	8.17	102.3894	8.1704	102.3894	26,042.00
19/04/2016	R204 On 05-May-16	7.76	Call	Bond Future	21	0	21	0	0.00
19/04/2016	R204 On 05-May-16	7.75	Call	Bond Future	20	0	20	0	0.00
19/04/2016	R204 On 05-May-16	7.74	Call	Bond Future	18	0	18	0	0.00
19/04/2016	R204 On 05-May-16	7.75	Put	Bond Future	996	1	996	1	0.00
19/04/2016	R204 On 05-May-16	7.76	Put	Bond Future	974	1	974	1	0.00
19/04/2016	R204 On 05-May-16	7.74	Put	Bond Future	1018	1	1018	1	0.00
19/04/2016	R204 On 04-August-16			Bond Future	8.23	100.2965	8.2327	100.2965	740.00
19/04/2016	R204 On 04-August-16	7.74	Call	Bond Future	267	0	267	0	0.00
19/04/2016	R204 On 04-August-16	7.75	Call	Bond Future	272	0	272	0	0.00
19/04/2016	R204 On 04-August-16	7.76	Call	Bond Future	278	0	278	0	0.00
19/04/2016	R204 On 04-August-16	7.75	Put	Bond Future	1295	2	1295	2	0.00
19/04/2016	R204 On 04-August-16	7.76	Put	Bond Future	1279	1	1279	1	0.00
19/04/2016	R204 On 04-August-16	7.74	Put	Bond Future	1310	2	1310	2	0.00
19/04/2016	R204 On 03-November-16			Bond Future	8.29	102.2059	8.2861	102.2059	0.00
19/04/2016	R204 On 03-November-16	9.21	Call	Bond Future	1990	2	1990	2	0.00
19/04/2016	R204 On 03-November-16	9.23	Call	Bond Future	2020	2	2020	2	0.00
19/04/2016	R204 On 03-November-16	9.22	Call	Bond Future	2005	2	2005	2	0.00
19/04/2016	R204 On 03-November-16	9.22	Put	Bond Future	249	0	249	0	0.00
19/04/2016	R204 On 03-November-16	9.21	Put	Bond Future	253	0	253	0	0.00
19/04/2016	R204 On 03-November-16	9.23	Put	Bond Future	246	0	246	0	0.00
19/04/2016	R207 On 05-May-16			Bond Future	8.37	98.4644	8.3700	98.4644	59,443.00
19/04/2016	R207 On 05-May-16	7.56	Call	Bond Future	1	0	1	0	43.00
19/04/2016	R207 On 05-May-16	7.85	Call	Bond Future	14	0	14	0	0.00
19/04/2016	R207 On 05-May-16	7.86	Call	Bond Future	15	0	15	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2016	R207 On 05-May-16	7.84	Call	Bond Future	13	0	13	0	0.00
19/04/2016	R207 On 05-May-16	7.85	Put	Bond Future	1615	2	1615	2	0.00
19/04/2016	R207 On 05-May-16	7.86	Put	Bond Future	1585	2	1585	2	0.00
19/04/2016	R207 On 05-May-16	7.84	Put	Bond Future	1645	2	1645	2	0.00
19/04/2016	R207 On 05-May-16	7.56	Put	Bond Future	2509	3	2509	3	0.00
19/04/2016	R207 On 04-August-16			Bond Future	8.43	96.6937	8.4331	96.6937	21.00
19/04/2016	R207 On 04-August-16	8.00	Call	Bond Future	451	0	451	0	0.00
19/04/2016	R207 On 04-August-16	7.99	Call	Bond Future	442	0	442	0	0.00
19/04/2016	R207 On 04-August-16	8.01	Call	Bond Future	460	0	460	0	0.00
19/04/2016	R207 On 04-August-16	7.99	Put	Bond Future	1721	2	1721	2	0.00
19/04/2016	R207 On 04-August-16	8.01	Put	Bond Future	1680	2	1680	2	0.00
19/04/2016	R207 On 04-August-16	8.00	Put	Bond Future	1701	2	1701	2	0.00
19/04/2016	R207 On 02-February-17			Bond Future	8.50	96.8929	8.5041	96.8929	0.00
19/04/2016	R207 On 02-February-17	8.91	Call	Bond Future	1975	2	1975	2	62.00
19/04/2016	R207 On 02-February-17	9.22	Call	Bond Future	2484	2	2484	2	0.00
19/04/2016	R207 On 02-February-17	9.24	Call	Bond Future	2519	2	2519	2	0.00
19/04/2016	R207 On 02-February-17	9.23	Call	Bond Future	2501	2	2501	2	0.00
19/04/2016	R207 On 02-February-17	8.91	Put	Bond Future	966	1	966	1	0.00
19/04/2016	R207 On 02-February-17	9.22	Put	Bond Future	714	1	714	1	0.00
19/04/2016	R207 On 02-February-17	9.23	Put	Bond Future	707	1	707	1	0.00
19/04/2016	R207 On 02-February-17	9.24	Put	Bond Future	700	1	700	1	0.00
19/04/2016	R208 On 05-May-16			Bond Future	8.50	93.4098	8.5025	93.4098	46,423.00
19/04/2016	R208 On 05-May-16	7.99	Call	Bond Future	23	0	23	0	0.00
19/04/2016	R208 On 05-May-16	8.01	Call	Bond Future	27	0	27	0	0.00
19/04/2016	R208 On 05-May-16	8.00	Call	Bond Future	25	0	25	0	0.00
19/04/2016	R208 On 05-May-16	8.00	Put	Bond Future	1942	2	1942	2	0.00
19/04/2016	R208 On 05-May-16	7.99	Put	Bond Future	1979	2	1979	2	0.00
19/04/2016	R208 On 05-May-16	8.01	Put	Bond Future	1905	2	1905	2	0.00
19/04/2016	R208 On 04-August-16			Bond Future	8.56	95.1873	8.5577	95.1873	243.00
19/04/2016	R208 On 04-August-16	7.99	Call	Bond Future	470	0	470	0	0.00
19/04/2016	R208 On 04-August-16	8.00	Call	Bond Future	480	0	480	0	0.00
19/04/2016	R208 On 04-August-16	8.01	Call	Bond Future	489	0	489	0	0.00
19/04/2016	R208 On 04-August-16	7.99	Put	Bond Future	2546	3	2546	3	0.00
19/04/2016	R208 On 04-August-16	8.00	Put	Bond Future	2518	3	2518	3	0.00

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19/04/2016	R208 On 04-August-16	8.01	Put	Bond Future	2491	3	2491	3	0.00
19/04/2016	R208 On 03-November-16			Bond Future	8.61	93.5965	8.6080	93.5965	0.00
19/04/2016	R208 On 03-November-16	9.57	Call	Bond Future	3771	3	3771	3	0.00
19/04/2016	R208 On 03-November-16	9.59	Call	Bond Future	3824	3	3824	3	0.00
19/04/2016	R208 On 03-November-16	9.58	Call	Bond Future	3797	3	3797	3	0.00
19/04/2016	R208 On 03-November-16	9.57	Put	Bond Future	525	1	525	1	0.00
19/04/2016	R208 On 03-November-16	9.58	Put	Bond Future	518	1	518	1	0.00
19/04/2016	R208 On 03-November-16	9.59	Put	Bond Future	511	1	511	1	0.00
19/04/2016	R209 On 05-May-16			Bond Future	9.41	71.6487	9.4148	71.6487	30,175.00
19/04/2016	R209 On 05-May-16	9.00	Call	Bond Future	133	0	133	0	6,700.00
19/04/2016	R209 On 05-May-16	8.25	Call	Bond Future	0	0	0	0	6,700.00
19/04/2016	R209 On 05-May-16	8.99	Call	Bond Future	125	0	125	0	0.00
19/04/2016	R209 On 05-May-16	9.01	Call	Bond Future	141	0	141	0	0.00
19/04/2016	R209 On 05-May-16	9.01	Put	Bond Future	3039	4	3039	4	0.00
19/04/2016	R209 On 05-May-16	9.00	Put	Bond Future	3104	4	3104	4	0.00
19/04/2016	R209 On 05-May-16	8.25	Put	Bond Future	8837	10	8837	10	0.00
19/04/2016	R209 On 05-May-16	8.99	Put	Bond Future	3170	4	3170	4	0.00
19/04/2016	R209 On 04-August-16			Bond Future	9.46	73.0121	9.4605	73.0121	190.00
19/04/2016	R209 On 04-August-16	10.60	Call	Bond Future	7692	7	7692	7	5,760.00
19/04/2016	R209 On 04-August-16	9.24	Call	Bond Future	1972	2	1972	2	0.00
19/04/2016	R209 On 04-August-16	9.26	Call	Bond Future	2030	2	2030	2	0.00
19/04/2016	R209 On 04-August-16	9.25	Call	Bond Future	2001	2	2001	2	0.00
19/04/2016	R209 On 04-August-16	9.70	Call	Bond Future	3538	3	3538	3	0.00
19/04/2016	R209 On 04-August-16	10.29	Call	Bond Future	6156	6	6156	6	0.00
19/04/2016	R209 On 04-August-16	9.60	Call	Bond Future	3157	3	3157	3	5,760.00
19/04/2016	R209 On 04-August-16	9.40	Call	Bond Future	2461	2	2461	2	250.00
19/04/2016	R209 On 04-August-16	10.60	Put	Bond Future	463	1	463	1	0.00
19/04/2016	R209 On 04-August-16	9.24	Put	Bond Future	3515	4	3515	4	0.00
19/04/2016	R209 On 04-August-16	9.26	Put	Bond Future	3431	4	3431	4	0.00
19/04/2016	R209 On 04-August-16	9.25	Put	Bond Future	3473	4	3473	4	0.00
19/04/2016	R209 On 04-August-16	10.29	Put	Bond Future	778	1	778	1	250.00
19/04/2016	R209 On 04-August-16	9.70	Put	Bond Future	1918	2	1918	2	250.00
19/04/2016	R209 On 04-August-16	9.40	Put	Bond Future	2880	3	2880	3	0.00
19/04/2016	R209 On 04-August-16	9.60	Put	Bond Future	2207	3	2207	3	0.00



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19/04/2016	R209 On 03-November-16			Bond Future	9.50	71.2513	9.5031	71.2513	0.00
19/04/2016	R209 On 03-November-16	10.24	Call	Bond Future	6498	6	6498	6	0.00
19/04/2016	R209 On 03-November-16	10.26	Call	Bond Future	6584	6	6584	6	0.00
19/04/2016	R209 On 03-November-16	10.25	Call	Bond Future	6541	6	6541	6	0.00
19/04/2016	R209 On 03-November-16	10.25	Put	Bond Future	1708	2	1708	2	0.00
19/04/2016	R209 On 03-November-16	10.26	Put	Bond Future	1690	2	1690	2	0.00
19/04/2016	R209 On 03-November-16	10.24	Put	Bond Future	1726	2	1726	2	0.00
19/04/2016	R210 On 05-May-16			Bond Future	184.10	184.0861	184.1043	184.0861	1,441.00
19/04/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
19/04/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
19/04/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
19/04/2016	R210 On 05-May-16	185.00	Put	Bond Future	896	1	896	1	0.00
19/04/2016	R210 On 05-May-16	185.01	Put	Bond Future	906	1	906	1	0.00
19/04/2016	R210 On 05-May-16	184.99	Put	Bond Future	886	1	886	1	0.00
19/04/2016	R210 On 04-August-16			Bond Future	187.62	187.6043	187.6226	187.6043	0.00
19/04/2016	R210 On 04-August-16	181.51	Call	Bond Future	6113	6	6113	6	0.00
19/04/2016	R210 On 04-August-16	181.50	Call	Bond Future	6123	6	6123	6	0.00
19/04/2016	R210 On 04-August-16	181.52	Call	Bond Future	6103	6	6103	6	0.00
19/04/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
19/04/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
19/04/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
19/04/2016	R211 On 05-May-16			Bond Future	138.21	138.2047	138.2133	138.2047	62.00
19/04/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
19/04/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
19/04/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
19/04/2016	R211 On 05-May-16	138.99	Put	Bond Future	777	1	777	1	0.00
19/04/2016	R211 On 05-May-16	139.00	Put	Bond Future	787	1	787	1	0.00
19/04/2016	R211 On 05-May-16	139.01	Put	Bond Future	797	1	797	1	0.00
19/04/2016	R211 On 04-August-16			Bond Future	139.10	139.0863	139.0951	139.0863	0.00
19/04/2016	R211 On 04-August-16	137.09	Call	Bond Future	2005	2	2005	2	0.00
19/04/2016	R211 On 04-August-16	137.07	Call	Bond Future	2025	2	2025	2	0.00
19/04/2016	R211 On 04-August-16	137.08	Call	Bond Future	2015	2	2015	2	0.00
19/04/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
19/04/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00

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19/04/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
19/04/2016	R212 On 05-May-16			Bond Future	144.50	144.1040	144.5020	144.1040	3,488.00
19/04/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
19/04/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
19/04/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
19/04/2016	R212 On 05-May-16	145.00	Put	Bond Future	498	1	498	1	0.00
19/04/2016	R212 On 05-May-16	145.01	Put	Bond Future	508	1	508	1	0.00
19/04/2016	R212 On 05-May-16	144.99	Put	Bond Future	488	1	488	1	0.00
19/04/2016	R212 On 04-August-16			Bond Future	145.33	144.9265	145.3321	144.9265	0.00
19/04/2016	R212 On 04-August-16	142.44	Call	Bond Future	2892	2	2892	2	0.00
19/04/2016	R212 On 04-August-16	142.43	Call	Bond Future	2902	2	2902	2	0.00
19/04/2016	R212 On 04-August-16	142.42	Call	Bond Future	2912	3	2912	3	0.00
19/04/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
19/04/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
19/04/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
19/04/2016	R213 On 05-May-16			Bond Future	9.28	82.3905	9.2799	82.3905	47,701.00
19/04/2016	R213 On 05-May-16	8.74	Call	Bond Future	55	0	55	0	0.00
19/04/2016	R213 On 05-May-16	8.76	Call	Bond Future	63	0	63	0	0.00
19/04/2016	R213 On 05-May-16	8.75	Call	Bond Future	59	0	59	0	0.00
19/04/2016	R213 On 05-May-16	8.75	Put	Bond Future	3843	5	3843	5	0.00
19/04/2016	R213 On 05-May-16	8.74	Put	Bond Future	3912	5	3912	5	0.00
19/04/2016	R213 On 05-May-16	8.76	Put	Bond Future	3773	5	3773	5	0.00
19/04/2016	R213 On 04-August-16			Bond Future	9.33	83.9584	9.3258	83.9584	562.00
19/04/2016	R213 On 04-August-16	9.01	Call	Bond Future	1683	1	1683	1	0.00
19/04/2016	R213 On 04-August-16	8.99	Call	Bond Future	1631	1	1631	1	0.00
19/04/2016	R213 On 04-August-16	9.00	Call	Bond Future	1657	1	1657	1	0.00
19/04/2016	R213 On 04-August-16	8.99	Put	Bond Future	3972	5	3972	5	0.00
19/04/2016	R213 On 04-August-16	9.01	Put	Bond Future	3882	4	3882	4	0.00
19/04/2016	R213 On 04-August-16	9.00	Put	Bond Future	3927	4	3927	4	0.00
19/04/2016	R213 On 03-November-16			Bond Future	9.37	82.0057	9.3716	82.0057	0.00
19/04/2016	R213 On 03-November-16	10.20	Call	Bond Future	6877	6	6877	6	0.00
19/04/2016	R213 On 03-November-16	10.19	Call	Bond Future	6833	6	6833	6	0.00
19/04/2016	R213 On 03-November-16	10.18	Call	Bond Future	6788	6	6788	6	0.00
19/04/2016	R213 On 03-November-16	10.19	Put	Bond Future	1558	2	1558	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
19/04/2016	R213 On 03-November-16	10.20	Put	Bond Future	1541	2	1541	2	0.00
19/04/2016	R213 On 03-November-16	10.18	Put	Bond Future	1575	2	1575	2	0.00
19/04/2016	R214 On 05-May-16			Bond Future	9.54	71.6447	9.5446	71.6447	32,450.00
19/04/2016	R214 On 05-May-16	8.99	Call	Bond Future	55	0	55	0	0.00
19/04/2016	R214 On 05-May-16	9.01	Call	Bond Future	63	0	63	0	0.00
19/04/2016	R214 On 05-May-16	9.00	Call	Bond Future	59	0	59	0	0.00
19/04/2016	R214 On 05-May-16	9.30	Call	Bond Future	358	0	358	0	0.00
19/04/2016	R214 On 05-May-16	9.01	Put	Bond Future	4077	5	4077	5	0.00
19/04/2016	R214 On 05-May-16	9.00	Put	Bond Future	4151	5	4151	5	0.00
19/04/2016	R214 On 05-May-16	8.99	Put	Bond Future	4226	5	4226	5	0.00
19/04/2016	R214 On 05-May-16	9.30	Put	Bond Future	2150	3	2150	3	0.00
19/04/2016	R214 On 04-August-16			Bond Future	9.59	73.0081	9.5895	73.0081	210.00
19/04/2016	R214 On 04-August-16	9.30	Call	Bond Future	1872	2	1872	2	1,300.00
19/04/2016	R214 On 04-August-16	11.30	Call	Bond Future	10814	10	10814	10	5,800.00
19/04/2016	R214 On 04-August-16	9.24	Call	Bond Future	1709	1	1709	1	0.00
19/04/2016	R214 On 04-August-16	9.26	Call	Bond Future	1762	1	1762	1	0.00
19/04/2016	R214 On 04-August-16	9.25	Call	Bond Future	1735	1	1735	1	0.00
19/04/2016	R214 On 04-August-16	8.55	Call	Bond Future	480	0	480	0	1,300.00
19/04/2016	R214 On 04-August-16	10.30	Call	Bond Future	5782	5	5782	5	5,800.00
19/04/2016	R214 On 04-August-16	9.26	Put	Bond Future	4172	5	4172	5	0.00
19/04/2016	R214 On 04-August-16	9.24	Put	Bond Future	4270	5	4270	5	0.00
19/04/2016	R214 On 04-August-16	9.30	Put	Bond Future	3982	5	3982	5	0.00
19/04/2016	R214 On 04-August-16	11.30	Put	Bond Future	179	0	179	0	0.00
19/04/2016	R214 On 04-August-16	10.30	Put	Bond Future	1008	1	1008	1	0.00
19/04/2016	R214 On 04-August-16	9.25	Put	Bond Future	4221	5	4221	5	0.00
19/04/2016	R214 On 04-August-16	8.55	Put	Bond Future	8560	9	8560	9	0.00
19/04/2016	R214 On 03-November-16			Bond Future	9.63	71.1006	9.6339	71.1006	0.00
19/04/2016	R214 On 03-November-16	10.33	Call	Bond Future	6562	6	6562	6	0.00
19/04/2016	R214 On 03-November-16	10.35	Call	Bond Future	6649	6	6649	6	0.00
19/04/2016	R214 On 03-November-16	10.34	Call	Bond Future	6606	6	6606	6	0.00
19/04/2016	R214 On 03-November-16	10.33	Put	Bond Future	1916	2	1916	2	0.00
19/04/2016	R214 On 03-November-16	10.34	Put	Bond Future	1896	2	1896	2	0.00
19/04/2016	R214 On 03-November-16	10.35	Put	Bond Future	1877	2	1877	2	0.00
19/04/2016	R248 On 05-May-16			Bond Future	9.63	91.9066	9.6301	91.9066	62,509.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2016	R248 On 05-May-16	9.01	Call	Bond Future	51	0	51	0	0.00
19/04/2016	R248 On 05-May-16	9.00	Call	Bond Future	48	0	48	0	0.00
19/04/2016	R248 On 05-May-16	8.99	Call	Bond Future	44	0	44	0	0.00
19/04/2016	R248 On 05-May-16	9.00	Put	Bond Future	6120	7	6120	7	0.00
19/04/2016	R248 On 05-May-16	8.99	Put	Bond Future	6219	7	6219	7	0.00
19/04/2016	R248 On 05-May-16	9.01	Put	Bond Future	6022	7	6022	7	0.00
19/04/2016	R248 On 04-August-16			Bond Future	9.68	93.6555	9.6777	93.6555	1,241.00
19/04/2016	R248 On 04-August-16	9.25	Call	Bond Future	2025	2	2025	2	0.00
19/04/2016	R248 On 04-August-16	9.26	Call	Bond Future	2057	2	2057	2	0.00
19/04/2016	R248 On 04-August-16	9.24	Call	Bond Future	1994	2	1994	2	0.00
19/04/2016	R248 On 04-August-16	9.26	Put	Bond Future	5966	7	5966	7	0.00
19/04/2016	R248 On 04-August-16	9.25	Put	Bond Future	6032	7	6032	7	0.00
19/04/2016	R248 On 04-August-16	9.24	Put	Bond Future	6098	7	6098	7	0.00
19/04/2016	R248 On 03-November-16			Bond Future	9.72	90.9996	9.7248	90.9996	0.00
19/04/2016	R248 On 03-November-16	10.39	Call	Bond Future	8215	7	8215	7	0.00
19/04/2016	R248 On 03-November-16	10.38	Call	Bond Future	8161	7	8161	7	0.00
19/04/2016	R248 On 03-November-16	10.37	Call	Bond Future	8107	7	8107	7	0.00
19/04/2016	R248 On 03-November-16	10.38	Put	Bond Future	2628	3	2628	3	0.00
19/04/2016	R248 On 03-November-16	10.39	Put	Bond Future	2602	3	2602	3	0.00
19/04/2016	R248 On 03-November-16	10.37	Put	Bond Future	2654	3	2654	3	0.00