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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
21/04/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	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
21/04/2016	2025 On 05-May-16			Bond Future	125.81	125.6992	125.8121	125.6992	4,532.00
21/04/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
21/04/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
21/04/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
21/04/2016	2025 On 05-May-16	126.00	Put	Bond Future	188	0	188	0	0.00
21/04/2016	2025 On 05-May-16	125.99	Put	Bond Future	178	0	178	0	0.00
21/04/2016	2025 On 05-May-16	126.01	Put	Bond Future	198	0	198	0	0.00
21/04/2016	2025 On 04-August-16			Bond Future	126.95	126.8324	126.9468	126.8324	1,061.00
21/04/2016	2025 On 04-August-16	123.85	Call	Bond Future	3097	3	3097	3	0.00
21/04/2016	2025 On 04-August-16	123.86	Call	Bond Future	3087	3	3087	3	0.00
21/04/2016	2025 On 04-August-16	123.87	Call	Bond Future	3077	3	3077	3	0.00
21/04/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2025 On 03-November-16			Bond Future	129.37	129.2549	129.3721	129.2549	0.00
21/04/2016	2025 On 03-November-16	129.22	Call	Bond Future	152	0	152	0	0.00
21/04/2016	2025 On 03-November-16	129.23	Call	Bond Future	142	0	142	0	0.00
21/04/2016	2025 On 03-November-16	129.21	Call	Bond Future	162	0	162	0	0.00
21/04/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2030 On 05-May-16			Bond Future	9.35	91.9269	9.3544	91.9269	10,828.00
21/04/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
21/04/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
21/04/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
21/04/2016	2030 On 05-May-16	9.00	Put	Bond Future	2559	2	2559	2	0.00
21/04/2016	2030 On 05-May-16	8.99	Put	Bond Future	2633	3	2633	3	0.00
21/04/2016	2030 On 05-May-16	9.01	Put	Bond Future	2486	2	2486	2	0.00
21/04/2016	2030 On 04-August-16			Bond Future	9.41	89.6667	9.4111	89.6667	17,926.00
21/04/2016	2030 On 04-August-16	10.17	Call	Bond Future	5080	5	5080	5	0.00
21/04/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2030 On 03-November-16			Bond Future	9.46	91.3725	9.4593	91.3725	0.00
21/04/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
21/04/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
21/04/2016	2030 On 03-November-16	9.33	Put	Bond Future	897	1	897	1	0.00
21/04/2016	2030 On 03-November-16	9.34	Put	Bond Future	827	1	827	1	0.00
21/04/2016	2030 On 03-November-16	9.35	Put	Bond Future	757	1	757	1	0.00
21/04/2016	2032 On 05-May-16			Bond Future	9.49	90.8907	9.4942	90.8907	9,421.00
21/04/2016	2032 On 05-May-16	9.00	Call	Bond Future	67	0	67	0	0.00
21/04/2016	2032 On 05-May-16	8.99	Call	Bond Future	62	0	62	0	0.00
21/04/2016	2032 On 05-May-16	9.01	Call	Bond Future	72	0	72	0	0.00
21/04/2016	2032 On 05-May-16	8.99	Put	Bond Future	3970	4	3970	4	0.00
21/04/2016	2032 On 05-May-16	9.01	Put	Bond Future	3820	4	3820	4	0.00
21/04/2016	2032 On 05-May-16	9.00	Put	Bond Future	3895	4	3895	4	0.00
21/04/2016	2032 On 04-August-16			Bond Future	9.55	92.6189	9.5500	92.6189	3,948.00
21/04/2016	2032 On 04-August-16	8.99	Call	Bond Future	1237	1	1237	1	0.00
21/04/2016	2032 On 04-August-16	9.01	Call	Bond Future	1281	1	1281	1	0.00
21/04/2016	2032 On 04-August-16	9.00	Call	Bond Future	1259	1	1259	1	0.00
21/04/2016	2032 On 04-August-16	8.99	Put	Bond Future	5536	5	5536	5	0.00
21/04/2016	2032 On 04-August-16	9.00	Put	Bond Future	5478	5	5478	5	0.00
21/04/2016	2032 On 04-August-16	9.01	Put	Bond Future	5421	5	5421	5	0.00
21/04/2016	2032 On 03-November-16			Bond Future	9.60	90.2218	9.6023	90.2218	0.00
21/04/2016	2032 On 03-November-16	10.29	Call	Bond Future	6823	7	6823	7	0.00
21/04/2016	2032 On 03-November-16	10.28	Call	Bond Future	6777	7	6777	7	0.00
21/04/2016	2032 On 03-November-16	10.30	Call	Bond Future	6870	7	6870	7	0.00
21/04/2016	2032 On 03-November-16	10.28	Put	Bond Future	2008	2	2008	2	0.00
21/04/2016	2032 On 03-November-16	10.29	Put	Bond Future	1987	2	1987	2	0.00
21/04/2016	2032 On 03-November-16	10.30	Put	Bond Future	1966	2	1966	2	0.00
21/04/2016	2032 On 02-February-17			Bond Future	9.65	92.0527	9.6456	92.0527	0.00
21/04/2016	2032 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
21/04/2016	2032 On 02-February-17	9.53	Call	Bond Future	0	0	0	0	0.00
21/04/2016	2032 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
21/04/2016	2032 On 02-February-17	9.51	Put	Bond Future	990	1	990	1	0.00
21/04/2016	2032 On 02-February-17	9.53	Put	Bond Future	843	1	843	1	0.00
21/04/2016	2032 On 02-February-17	9.52	Put	Bond Future	916	1	916	1	0.00
21/04/2016	2033 On 05-May-16			Bond Future	106.31	106.1434	106.3068	106.1434	735.00
21/04/2016	2033 On 05-May-16	102.40	Call	Bond Future	3907	4	3907	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
21/04/2016	2033 On 05-May-16	102.39	Call	Bond Future	3917	4	3917	4	0.00
21/04/2016	2033 On 05-May-16	102.41	Call	Bond Future	3897	4	3897	4	0.00
21/04/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2033 On 04-August-16			Bond Future	108.34	108.1707	108.3367	108.1707	2,610.00
21/04/2016	2033 On 04-August-16	104.99	Call	Bond Future	3347	3	3347	3	0.00
21/04/2016	2033 On 04-August-16	105.01	Call	Bond Future	3327	3	3327	3	0.00
21/04/2016	2033 On 04-August-16	105.00	Call	Bond Future	3337	3	3337	3	0.00
21/04/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2033 On 03-November-16			Bond Future	109.38	109.2073	109.3768	109.2073	0.00
21/04/2016	2033 On 03-November-16	109.17	Call	Bond Future	207	0	207	0	0.00
21/04/2016	2033 On 03-November-16	109.18	Call	Bond Future	197	0	197	0	0.00
21/04/2016	2033 On 03-November-16	109.16	Call	Bond Future	217	0	217	0	0.00
21/04/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2037 On 05-May-16			Bond Future	9.64	92.2061	9.6444	92.2061	39,944.00
21/04/2016	2037 On 05-May-16	8.99	Call	Bond Future	24	0	24	0	0.00
21/04/2016	2037 On 05-May-16	9.67	Call	Bond Future	1214	1	1214	1	500.00
21/04/2016	2037 On 05-May-16	9.01	Call	Bond Future	28	0	28	0	0.00
21/04/2016	2037 On 05-May-16	9.00	Call	Bond Future	26	0	26	0	0.00
21/04/2016	2037 On 05-May-16	9.67	Put	Bond Future	1005	1	1005	1	0.00
21/04/2016	2037 On 05-May-16	9.00	Put	Bond Future	5549	5	5549	5	0.00
21/04/2016	2037 On 05-May-16	9.01	Put	Bond Future	5462	5	5462	5	0.00
21/04/2016	2037 On 05-May-16	8.99	Put	Bond Future	5637	6	5637	6	0.00
21/04/2016	2037 On 04-August-16			Bond Future	9.70	89.7007	9.7015	89.7007	9,070.00
21/04/2016	2037 On 04-August-16	9.25	Call	Bond Future	1710	2	1710	2	0.00
21/04/2016	2037 On 04-August-16	9.26	Call	Bond Future	1737	2	1737	2	0.00
21/04/2016	2037 On 04-August-16	9.24	Call	Bond Future	1683	2	1683	2	0.00
21/04/2016	2037 On 04-August-16	9.25	Put	Bond Future	5479	5	5479	5	0.00
21/04/2016	2037 On 04-August-16	9.24	Put	Bond Future	5538	5	5538	5	0.00

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21/04/2016	2037 On 04-August-16	9.26	Put	Bond Future	5420	5	5420	5	0.00
21/04/2016	2037 On 03-November-16			Bond Future	9.75	91.4071	9.7507	91.4071	0.00
21/04/2016	2037 On 03-November-16	10.35	Call	Bond Future	7063	7	7063	7	0.00
21/04/2016	2037 On 03-November-16	10.37	Call	Bond Future	7161	7	7161	7	0.00
21/04/2016	2037 On 03-November-16	10.36	Call	Bond Future	7112	7	7112	7	0.00
21/04/2016	2037 On 03-November-16	10.36	Put	Bond Future	2442	2	2442	2	0.00
21/04/2016	2037 On 03-November-16	10.37	Put	Bond Future	2417	2	2417	2	0.00
21/04/2016	2037 On 03-November-16	10.35	Put	Bond Future	2466	2	2466	2	0.00
21/04/2016	2037 On 02-February-17			Bond Future	9.79	89.0050	9.7922	89.0050	0.00
21/04/2016	2037 On 02-February-17	9.68	Call	Bond Future	0	0	0	0	0.00
21/04/2016	2037 On 02-February-17	9.66	Call	Bond Future	0	0	0	0	0.00
21/04/2016	2037 On 02-February-17	9.67	Call	Bond Future	0	0	0	0	0.00
21/04/2016	2037 On 02-February-17	9.66	Put	Bond Future	1057	1	1057	1	0.00
21/04/2016	2037 On 02-February-17	9.67	Put	Bond Future	976	1	976	1	0.00
21/04/2016	2037 On 02-February-17	9.68	Put	Bond Future	896	1	896	1	0.00
21/04/2016	2038 On 05-May-16			Bond Future	133.40	133.1555	133.3996	133.1555	13,082.00
21/04/2016	2038 On 05-May-16	130.99	Call	Bond Future	2410	2	2410	2	0.00
21/04/2016	2038 On 05-May-16	131.01	Call	Bond Future	2390	2	2390	2	0.00
21/04/2016	2038 On 05-May-16	131.00	Call	Bond Future	2400	2	2400	2	0.00
21/04/2016	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2038 On 04-August-16			Bond Future	134.52	134.2727	134.5208	134.2727	5,064.00
21/04/2016	2038 On 04-August-16	129.31	Call	Bond Future	5211	5	5211	5	0.00
21/04/2016	2038 On 04-August-16	129.30	Call	Bond Future	5221	5	5221	5	0.00
21/04/2016	2038 On 04-August-16	129.32	Call	Bond Future	5201	5	5201	5	0.00
21/04/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2038 On 03-November-16			Bond Future	137.09	136.8375	137.0909	136.8375	0.00
21/04/2016	2038 On 03-November-16	136.33	Call	Bond Future	761	1	761	1	0.00
21/04/2016	2038 On 03-November-16	136.32	Call	Bond Future	771	1	771	1	0.00
21/04/2016	2038 On 03-November-16	136.31	Call	Bond Future	781	1	781	1	0.00
21/04/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00

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21/04/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2040 On 05-May-16			Bond Future	9.71	95.9920	9.7094	95.9920	1,677.00
21/04/2016	2040 On 05-May-16	9.51	Call	Bond Future	517	1	517	1	0.00
21/04/2016	2040 On 05-May-16	9.50	Call	Bond Future	493	1	493	1	0.00
21/04/2016	2040 On 05-May-16	9.49	Call	Bond Future	469	1	469	1	0.00
21/04/2016	2040 On 05-May-16	9.50	Put	Bond Future	2348	2	2348	2	0.00
21/04/2016	2040 On 05-May-16	9.51	Put	Bond Future	2283	2	2283	2	0.00
21/04/2016	2040 On 05-May-16	9.49	Put	Bond Future	2415	2	2415	2	0.00
21/04/2016	2040 On 04-August-16			Bond Future	9.77	93.3081	9.7669	93.3081	0.00
21/04/2016	2040 On 04-August-16	9.50	Call	Bond Future	2452	3	2452	3	0.00
21/04/2016	2040 On 04-August-16	9.51	Call	Bond Future	2486	3	2486	3	0.00
21/04/2016	2040 On 04-August-16	9.49	Call	Bond Future	2417	2	2417	2	0.00
21/04/2016	2040 On 04-August-16	9.51	Put	Bond Future	4744	5	4744	5	0.00
21/04/2016	2040 On 04-August-16	9.50	Put	Bond Future	4799	5	4799	5	0.00
21/04/2016	2040 On 04-August-16	9.49	Put	Bond Future	4855	5	4855	5	0.00
21/04/2016	2040 On 03-November-16			Bond Future	9.82	95.0832	9.8166	95.0832	0.00
21/04/2016	2040 On 03-November-16	9.70	Call	Bond Future	0	0	0	0	0.00
21/04/2016	2040 On 03-November-16	9.71	Call	Bond Future	0	0	0	0	0.00
21/04/2016	2040 On 03-November-16	9.69	Call	Bond Future	0	0	0	0	0.00
21/04/2016	2040 On 03-November-16	9.69	Put	Bond Future	1091	1	1091	1	0.00
21/04/2016	2040 On 03-November-16	9.70	Put	Bond Future	1004	1	1004	1	0.00
21/04/2016	2040 On 03-November-16	9.71	Put	Bond Future	917	1	917	1	0.00
21/04/2016	2044 On 05-May-16			Bond Future	9.74	92.9869	9.7442	92.9869	5,393.00
21/04/2016	2044 On 05-May-16	8.99	Call	Bond Future	12	0	12	0	0.00
21/04/2016	2044 On 05-May-16	9.01	Call	Bond Future	14	0	14	0	0.00
21/04/2016	2044 On 05-May-16	9.00	Call	Bond Future	13	0	13	0	0.00
21/04/2016	2044 On 05-May-16	9.01	Put	Bond Future	6854	7	6854	7	0.00
21/04/2016	2044 On 05-May-16	8.99	Put	Bond Future	7051	7	7051	7	0.00
21/04/2016	2044 On 05-May-16	9.00	Put	Bond Future	6952	7	6952	7	0.00
21/04/2016	2044 On 04-August-16			Bond Future	9.80	90.3710	9.8006	90.3710	15,153.00
21/04/2016	2044 On 04-August-16	9.51	Call	Bond Future	2400	2	2400	2	0.00
21/04/2016	2044 On 04-August-16	9.50	Call	Bond Future	2366	2	2366	2	0.00
21/04/2016	2044 On 04-August-16	9.49	Call	Bond Future	2332	2	2332	2	0.00

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21/04/2016	2044 On 04-August-16	9.50	Put	Bond Future	5034	5	5034	5	0.00
21/04/2016	2044 On 04-August-16	9.49	Put	Bond Future	5091	5	5091	5	0.00
21/04/2016	2044 On 04-August-16	9.51	Put	Bond Future	4977	5	4977	5	0.00
21/04/2016	2044 On 03-November-16			Bond Future	9.85	92.0903	9.8493	92.0903	0.00
21/04/2016	2044 On 03-November-16	10.42	Call	Bond Future	7506	8	7506	8	0.00
21/04/2016	2044 On 03-November-16	10.43	Call	Bond Future	7557	8	7557	8	0.00
21/04/2016	2044 On 03-November-16	10.41	Call	Bond Future	7455	8	7455	8	0.00
21/04/2016	2044 On 03-November-16	10.42	Put	Bond Future	2834	3	2834	3	0.00
21/04/2016	2044 On 03-November-16	10.43	Put	Bond Future	2806	3	2806	3	0.00
21/04/2016	2044 On 03-November-16	10.41	Put	Bond Future	2861	3	2861	3	0.00
21/04/2016	2044 On 02-February-17			Bond Future	9.89	89.5768	9.8907	89.5768	0.00
21/04/2016	2044 On 02-February-17	9.77	Call	Bond Future	0	0	0	0	0.00
21/04/2016	2044 On 02-February-17	9.76	Call	Bond Future	0	0	0	0	0.00
21/04/2016	2044 On 02-February-17	9.78	Call	Bond Future	0	0	0	0	0.00
21/04/2016	2044 On 02-February-17	9.78	Put	Bond Future	950	1	950	1	0.00
21/04/2016	2044 On 02-February-17	9.77	Put	Bond Future	1037	1	1037	1	0.00
21/04/2016	2044 On 02-February-17	9.76	Put	Bond Future	1124	1	1124	1	0.00
21/04/2016	2046 On 05-May-16			Bond Future	134.09	134.0722	134.0855	134.0722	12,460.00
21/04/2016	2046 On 05-May-16	129.99	Call	Bond Future	4096	4	4096	4	0.00
21/04/2016	2046 On 05-May-16	130.01	Call	Bond Future	4076	4	4076	4	0.00
21/04/2016	2046 On 05-May-16	130.00	Call	Bond Future	4086	4	4086	4	0.00
21/04/2016	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2046 On 04-August-16			Bond Future	136.65	136.6327	136.6458	136.6327	3,817.00
21/04/2016	2046 On 04-August-16	129.00	Call	Bond Future	7646	8	7646	8	0.00
21/04/2016	2046 On 04-August-16	129.01	Call	Bond Future	7636	8	7636	8	0.00
21/04/2016	2046 On 04-August-16	129.02	Call	Bond Future	7626	8	7626	8	0.00
21/04/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2046 On 03-November-16			Bond Future	137.74	137.7264	137.7405	137.7264	0.00
21/04/2016	2046 On 03-November-16	137.07	Call	Bond Future	671	1	671	1	0.00
21/04/2016	2046 On 03-November-16	137.09	Call	Bond Future	651	1	651	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
21/04/2016	2046 On 03-November-16	137.08	Call	Bond Future	661	1	661	1	0.00
21/04/2016	2046 On 03-November-16	137.09	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2046 On 03-November-16	137.07	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2046 On 03-November-16	137.08	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2050 On 05-May-16			Bond Future	145.93	145.9171	145.9318	145.9171	14,810.00
21/04/2016	2050 On 05-May-16	138.00	Call	Bond Future	7932	8	7932	8	0.00
21/04/2016	2050 On 05-May-16	137.99	Call	Bond Future	7942	8	7942	8	0.00
21/04/2016	2050 On 05-May-16	138.01	Call	Bond Future	7922	8	7922	8	0.00
21/04/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2050 On 04-August-16			Bond Future	147.14	147.1265	147.1409	147.1265	6,661.00
21/04/2016	2050 On 04-August-16	139.12	Call	Bond Future	8021	8	8021	8	0.00
21/04/2016	2050 On 04-August-16	139.14	Call	Bond Future	8001	8	8001	8	0.00
21/04/2016	2050 On 04-August-16	139.13	Call	Bond Future	8011	8	8011	8	0.00
21/04/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2050 On 03-November-16			Bond Future	149.95	149.9369	149.9518	149.9369	0.00
21/04/2016	2050 On 03-November-16	149.52	Call	Bond Future	432	0	432	0	0.00
21/04/2016	2050 On 03-November-16	149.54	Call	Bond Future	412	0	412	0	0.00
21/04/2016	2050 On 03-November-16	149.53	Call	Bond Future	422	0	422	0	0.00
21/04/2016	2050 On 03-November-16	149.53	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2050 On 03-November-16	149.54	Put	Bond Future	0	0	0	0	0.00
21/04/2016	2050 On 03-November-16	149.52	Put	Bond Future	0	0	0	0	0.00
21/04/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	AL37 On 05-May-16			Index Future	477.40	477.8170	477.3980	477.8170	13.00
21/04/2016	AL37 On 04-August-16			Index Future	486.38	486.8050	486.3760	486.8050	0.00
21/04/2016	AL37 On 03-November-16			Index Future	495.73	496.1650	495.7290	496.1650	0.00
21/04/2016	AL7T On 05-May-16			Index Future	552.44	553.1240	552.4400	553.1240	0.00
21/04/2016	AL7T On 04-August-16			Index Future	562.83	563.5280	562.8290	563.5280	9.00
21/04/2016	AL7T On 03-November-16			Index Future	573.65	574.3630	573.6520	574.3630	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
21/04/2016	ALBI On 05-May-16			Index Future	501.43	501.8980	501.4280	501.8980	501.00
21/04/2016	ALBI On 04-August-16			Index Future	510.86	511.3390	510.8570	511.3390	147.00
21/04/2016	ALBI On 03-November-16			Index Future	520.68	521.1700	520.6810	521.1700	0.00
21/04/2016	ALBI On 02-February-17			Index Future	531.21	531.7370	531.2120	531.7370	0.00
21/04/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/04/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C303 On 14-August-15			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
21/04/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2016	EL28 On 05-May-16			Bond Future	128.92	128.9059	128.9204	128.9059	0.00
21/04/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
21/04/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
21/04/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
21/04/2016	EL28 On 05-May-16	129.01	Put	Bond Future	90	0	90	0	0.00
21/04/2016	EL28 On 05-May-16	129.00	Put	Bond Future	80	0	80	0	0.00
21/04/2016	EL28 On 05-May-16	128.99	Put	Bond Future	70	0	70	0	0.00
21/04/2016	EL28 On 04-August-16			Bond Future	131.38	131.3680	131.3820	131.3680	0.00
21/04/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4522	5	4522	5	0.00
21/04/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4512	4	4512	4	0.00
21/04/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4502	4	4502	4	0.00
21/04/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
21/04/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
21/04/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
21/04/2016	EL28 On 03-November-16			Bond Future	132.22	132.2023	132.2171	132.2023	0.00
21/04/2016	EL28 On 03-November-16	132.15	Call	Bond Future	67	0	67	0	0.00
21/04/2016	EL28 On 03-November-16	132.17	Call	Bond Future	47	0	47	0	0.00
21/04/2016	EL28 On 03-November-16	132.16	Call	Bond Future	57	0	57	0	0.00
21/04/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
21/04/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
21/04/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
21/04/2016	ES33 On 05-May-16			Bond Future	10.48	77.5910	10.4781	77.5910	8,710.00
21/04/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
21/04/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
21/04/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
21/04/2016	ES33 On 05-May-16	10.01	Put	Bond Future	3121	3	3121	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
21/04/2016	ES33 On 05-May-16	10.00	Put	Bond Future	3190	3	3190	3	0.00
21/04/2016	ES33 On 05-May-16	9.99	Put	Bond Future	3259	3	3259	3	0.00
21/04/2016	ES33 On 04-August-16			Bond Future	10.56	79.0664	10.5609	79.0664	350.00
21/04/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
21/04/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
21/04/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
21/04/2016	ES33 On 04-August-16	10.24	Put	Bond Future	2090	2	2090	2	0.00
21/04/2016	ES33 On 04-August-16	10.26	Put	Bond Future	1957	2	1957	2	0.00
21/04/2016	ES33 On 04-August-16	10.25	Put	Bond Future	2023	2	2023	2	0.00
21/04/2016	ES33 On 03-November-16			Bond Future	10.64	76.7777	10.6425	76.7777	0.00
21/04/2016	ES33 On 03-November-16	11.30	Call	Bond Future	3972	4	3972	4	0.00
21/04/2016	ES33 On 03-November-16	11.31	Call	Bond Future	4030	4	4030	4	0.00
21/04/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3914	4	3914	4	0.00
21/04/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
21/04/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
21/04/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
21/04/2016	ES33 On 02-February-17			Bond Future	10.72	78.3357	10.7183	78.3357	0.00
21/04/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
21/04/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
21/04/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
21/04/2016	ES33 On 02-February-17	10.60	Put	Bond Future	740	1	740	1	0.00
21/04/2016	ES33 On 02-February-17	10.61	Put	Bond Future	677	1	677	1	0.00
21/04/2016	ES33 On 02-February-17	10.59	Put	Bond Future	803	1	803	1	0.00
21/04/2016	ES42 On 05-May-16			Bond Future	10.66	81.5251	10.6582	81.5251	7,250.00
21/04/2016	ES42 On 04-August-16			Bond Future	10.74	83.0753	10.7415	83.0753	4,900.00
21/04/2016	ES42 On 03-November-16			Bond Future	10.82	80.3930	10.8227	80.3930	0.00
21/04/2016	GOVI On 05-May-16			GOVI	500.05	500.5040	500.0480	500.5040	476.00
21/04/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
21/04/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
21/04/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
21/04/2016	GOVI On 05-May-16	517.99	Put	GOVI	179420	17	179420	17	0.00
21/04/2016	GOVI On 05-May-16	518.00	Put	GOVI	179520	17	179520	17	0.00
21/04/2016	GOVI On 05-May-16	518.01	Put	GOVI	179620	18	179620	18	0.00
21/04/2016	GOVI On 04-August-16			GOVI	509.45	509.9180	509.4520	509.9180	27.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
21/04/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
21/04/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
21/04/2016	GOVI On 04-August-16	521.01	Put	GOVI	115580	11	115580	11	0.00
21/04/2016	GOVI On 04-August-16	520.99	Put	GOVI	115380	11	115380	11	0.00
21/04/2016	GOVI On 04-August-16	521.00	Put	GOVI	115480	11	115480	11	0.00
21/04/2016	GOVI On 03-November-16			GOVI	519.25	519.7220	519.2490	519.7220	0.00
21/04/2016	GOVI On 03-November-16	476.11	Call	GOVI	431390	44	431390	44	0.00
21/04/2016	GOVI On 03-November-16	476.12	Call	GOVI	431290	44	431290	44	0.00
21/04/2016	GOVI On 03-November-16	476.13	Call	GOVI	431190	44	431190	44	0.00
21/04/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
21/04/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
21/04/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
21/04/2016	GOVI On 02-February-17			GOVI	529.75	530.2600	529.7500	530.2600	0.00
21/04/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
21/04/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
21/04/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
21/04/2016	GOVI On 02-February-17	533.34	Put	GOVI	35900	3	35900	3	0.00
21/04/2016	GOVI On 02-February-17	533.33	Put	GOVI	35800	3	35800	3	0.00
21/04/2016	GOVI On 02-February-17	533.32	Put	GOVI	35700	3	35700	3	0.00
21/04/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/04/2016	IGOV On 05-May-16			Index Future	243.61	243.5300	243.6130	243.5300	920.00
21/04/2016	IGOV On 04-August-16			Index Future	248.21	248.1310	248.2140	248.1310	170.00
21/04/2016	IGOV On 03-November-16			Index Future	253.01	252.9220	253.0080	252.9220	0.00
21/04/2016	IGOV On 02-February-17			Index Future	258.14	258.0690	258.1440	258.0690	0.00
21/04/2016	ILBI On 05-May-16			Index Future	659.01	658.8080	659.0090	658.8080	0.00
21/04/2016	ILBI On 04-August-16			Index Future	671.12	670.9190	671.1220	670.9190	157.00
21/04/2016	ILBI On 03-November-16			Index Future	683.70	683.4940	683.7000	683.4940	0.00
21/04/2016	IS01 On 19-December-16			Interest Rate Swap	100.13	100.1328	100.1324	100.1328	0.00
21/04/2016	IS01 On 16-March-17			Interest Rate Swap	100.15	100.1485	100.1509	100.1485	0.00
21/04/2016	IS01 On 15-June-17			Interest Rate Swap	99.87	99.8680	99.8710	99.8680	0.00
21/04/2016	IS02 On 18-December-17			Interest Rate Swap	100.44	100.4199	100.4360	100.4199	0.00
21/04/2016	IS02 On 16-March-18			Interest Rate Swap	99.86	99.8686	99.8550	99.8686	0.00
21/04/2016	IS02 On 15-June-18			Interest Rate Swap	99.67	99.7107	99.6677	99.7107	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
21/04/2016	IS05 On 17-December-20			Interest Rate Swap	100.11	100.0332	100.1058	100.0332	0.00
21/04/2016	IS05 On 16-March-21			Interest Rate Swap	99.57	99.4939	99.5717	99.4939	0.00
21/04/2016	IS05 On 15-June-21			Interest Rate Swap	99.00	98.9210	98.9995	98.9210	0.00
21/04/2016	IS10 On 17-December-25			Interest Rate Swap	101.43	101.2635	101.4265	101.2635	0.00
21/04/2016	IS10 On 16-March-26			Interest Rate Swap	98.61	98.4625	98.6146	98.4625	0.00
21/04/2016	IS10 On 15-June-26			Interest Rate Swap	97.46	97.3107	97.4595	97.3107	0.00
21/04/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/04/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/04/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/04/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/04/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
21/04/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
21/04/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
21/04/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
21/04/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
21/04/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.81	92.1900	7.8100	92.1900	0.00
21/04/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.93	92.0700	7.9300	92.0700	0.00
21/04/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.06	91.9400	8.0600	91.9400	0.00
21/04/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.16	91.8400	8.1600	91.8400	0.00
21/04/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.25	91.7500	8.2500	91.7500	0.00
21/04/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.34	91.6600	8.3400	91.6600	0.00
21/04/2016	R023 On 05-May-16			Bond Future	8.81	96.2464	8.8144	96.2464	5,718.00
21/04/2016	R023 On 05-May-16	8.24	Call	Bond Future	14	0	14	0	0.00
21/04/2016	R023 On 05-May-16	8.26	Call	Bond Future	17	0	17	0	0.00
21/04/2016	R023 On 05-May-16	8.25	Call	Bond Future	16	0	16	0	0.00
21/04/2016	R023 On 05-May-16	8.25	Put	Bond Future	2814	3	2814	3	0.00
21/04/2016	R023 On 05-May-16	8.26	Put	Bond Future	2765	3	2765	3	0.00
21/04/2016	R023 On 05-May-16	8.24	Put	Bond Future	2863	3	2863	3	0.00
21/04/2016	R023 On 04-August-16			Bond Future	8.87	98.0766	8.8686	98.0766	3,715.00
21/04/2016	R023 On 04-August-16	8.24	Call	Bond Future	578	1	578	1	0.00
21/04/2016	R023 On 04-August-16	8.25	Call	Bond Future	590	1	590	1	0.00
21/04/2016	R023 On 04-August-16	8.26	Call	Bond Future	601	1	601	1	0.00
21/04/2016	R023 On 04-August-16	8.25	Put	Bond Future	3569	3	3569	3	0.00
21/04/2016	R023 On 04-August-16	8.24	Put	Bond Future	3607	4	3607	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
21/04/2016	R023 On 04-August-16	8.26	Put	Bond Future	3532	3	3532	3	0.00
21/04/2016	R023 On 03-November-16			Bond Future	8.92	96.0108	8.9238	96.0108	0.00
21/04/2016	R023 On 03-November-16	9.73	Call	Bond Future	4549	5	4549	5	0.00
21/04/2016	R023 On 03-November-16	9.74	Call	Bond Future	4582	5	4582	5	0.00
21/04/2016	R023 On 03-November-16	9.75	Call	Bond Future	4615	5	4615	5	0.00
21/04/2016	R023 On 03-November-16	9.74	Put	Bond Future	932	1	932	1	0.00
21/04/2016	R023 On 03-November-16	9.75	Put	Bond Future	921	1	921	1	0.00
21/04/2016	R023 On 03-November-16	9.73	Put	Bond Future	944	1	944	1	0.00
21/04/2016	R023 On 02-February-17			Bond Future	8.97	97.9587	8.9660	97.9587	0.00
21/04/2016	R023 On 02-February-17	8.86	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R023 On 02-February-17	8.85	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R023 On 02-February-17	8.84	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R023 On 02-February-17	8.85	Put	Bond Future	516	0	516	0	0.00
21/04/2016	R023 On 02-February-17	8.86	Put	Bond Future	472	0	472	0	0.00
21/04/2016	R023 On 02-February-17	8.84	Put	Bond Future	561	0	561	0	0.00
21/04/2016	R035 On 05-May-16			Bond Future	9.58	95.6982	9.5787	95.6982	5,151.00
21/04/2016	R035 On 05-May-16	10.35	Call	Bond Future	6035	6	6035	6	0.00
21/04/2016	R035 On 05-May-16	10.37	Call	Bond Future	6183	6	6183	6	0.00
21/04/2016	R035 On 05-May-16	10.36	Call	Bond Future	6109	6	6109	6	0.00
21/04/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R035 On 04-August-16			Bond Future	9.63	97.5180	9.6317	97.5180	190.00
21/04/2016	R035 On 04-August-16	10.37	Call	Bond Future	5724	6	5724	6	0.00
21/04/2016	R035 On 04-August-16	10.36	Call	Bond Future	5650	6	5650	6	0.00
21/04/2016	R035 On 04-August-16	10.35	Call	Bond Future	5576	6	5576	6	0.00
21/04/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R035 On 03-November-16			Bond Future	9.68	94.8709	9.6842	94.8709	0.00
21/04/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R035 On 03-November-16	9.57	Put	Bond Future	927	1	927	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
21/04/2016	R035 On 03-November-16	9.59	Put	Bond Future	763	1	763	1	0.00
21/04/2016	R035 On 03-November-16	9.58	Put	Bond Future	845	1	845	1	0.00
21/04/2016	R186 On 05-May-16			Bond Future	8.97	114.5099	8.9690	114.5099	63,192.00
21/04/2016	R186 On 05-May-16	8.34	Call	Bond Future	15	0	15	0	0.00
21/04/2016	R186 On 05-May-16	9.25	Call	Bond Future	2239	2	2239	2	180.00
21/04/2016	R186 On 05-May-16	9.86	Call	Bond Future	6194	6	6194	6	0.00
21/04/2016	R186 On 05-May-16	9.96	Call	Bond Future	6858	7	6858	7	0.00
21/04/2016	R186 On 05-May-16	8.33	Call	Bond Future	14	0	14	0	0.00
21/04/2016	R186 On 05-May-16	9.89	Call	Bond Future	6394	7	6394	7	0.00
21/04/2016	R186 On 05-May-16	8.35	Call	Bond Future	17	0	17	0	0.00
21/04/2016	R186 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R186 On 05-May-16	8.85	Call	Bond Future	530	1	530	1	0.00
21/04/2016	R186 On 05-May-16	8.75	Call	Bond Future	315	0	315	0	180.00
21/04/2016	R186 On 05-May-16	7.56	Put	Bond Future	10858	11	10858	11	0.00
21/04/2016	R186 On 05-May-16	8.35	Put	Bond Future	4617	4	4617	4	0.00
21/04/2016	R186 On 05-May-16	8.34	Put	Bond Future	4692	5	4692	5	0.00
21/04/2016	R186 On 05-May-16	8.33	Put	Bond Future	4767	5	4767	5	0.00
21/04/2016	R186 On 05-May-16	9.89	Put	Bond Future	2	0	2	0	180.00
21/04/2016	R186 On 05-May-16	9.96	Put	Bond Future	1	0	1	0	5,000.00
21/04/2016	R186 On 05-May-16	9.86	Put	Bond Future	3	0	3	0	5,000.00
21/04/2016	R186 On 05-May-16	8.75	Put	Bond Future	1914	2	1914	2	1,900.00
21/04/2016	R186 On 05-May-16	9.25	Put	Bond Future	233	0	233	0	0.00
21/04/2016	R186 On 05-May-16	8.85	Put	Bond Future	1395	1	1395	1	5,350.00
21/04/2016	R186 On 04-August-16			Bond Future	9.02	111.3832	9.0207	111.3832	22,497.00
21/04/2016	R186 On 04-August-16	9.60	Call	Bond Future	5065	5	5065	5	0.00
21/04/2016	R186 On 04-August-16	8.49	Call	Bond Future	1094	1	1094	1	0.00
21/04/2016	R186 On 04-August-16	8.51	Call	Bond Future	1135	1	1135	1	0.00
21/04/2016	R186 On 04-August-16	10.00	Call	Bond Future	7176	7	7176	7	0.00
21/04/2016	R186 On 04-August-16	9.25	Call	Bond Future	3452	4	3452	4	0.00
21/04/2016	R186 On 04-August-16	8.50	Call	Bond Future	1114	1	1114	1	0.00
21/04/2016	R186 On 04-August-16	9.60	Put	Bond Future	1064	1	1064	1	5,635.00
21/04/2016	R186 On 04-August-16	8.49	Put	Bond Future	4941	5	4941	5	0.00
21/04/2016	R186 On 04-August-16	10.00	Put	Bond Future	527	1	527	1	6,500.00
21/04/2016	R186 On 04-August-16	8.51	Put	Bond Future	4834	5	4834	5	0.00

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21/04/2016	R186 On 04-August-16	9.25	Put	Bond Future	1844	2	1844	2	1,000.00
21/04/2016	R186 On 04-August-16	8.50	Put	Bond Future	4888	5	4888	5	0.00
21/04/2016	R186 On 03-November-16			Bond Future	9.07	113.5020	9.0671	113.5020	0.00
21/04/2016	R186 On 03-November-16	8.96	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R186 On 03-November-16	8.95	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R186 On 03-November-16	8.97	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R186 On 03-November-16	8.95	Put	Bond Future	817	1	817	1	0.00
21/04/2016	R186 On 03-November-16	8.97	Put	Bond Future	677	1	677	1	0.00
21/04/2016	R186 On 03-November-16	8.96	Put	Bond Future	747	1	747	1	0.00
21/04/2016	R197 On 05-May-16			Bond Future	298.88	298.8557	298.8844	298.8557	1,246.00
21/04/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R197 On 05-May-16	300.01	Put	Bond Future	1126	1	1126	1	0.00
21/04/2016	R197 On 05-May-16	300.00	Put	Bond Future	1116	1	1116	1	0.00
21/04/2016	R197 On 05-May-16	299.99	Put	Bond Future	1106	1	1106	1	0.00
21/04/2016	R197 On 04-August-16			Bond Future	298.09	298.0672	298.0950	298.0672	995.00
21/04/2016	R197 On 04-August-16	293.96	Call	Bond Future	4135	4	4135	4	0.00
21/04/2016	R197 On 04-August-16	293.98	Call	Bond Future	4115	4	4115	4	0.00
21/04/2016	R197 On 04-August-16	293.97	Call	Bond Future	4125	4	4125	4	0.00
21/04/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R197 On 03-November-16			Bond Future	303.79	303.7604	303.7899	303.7604	0.00
21/04/2016	R197 On 03-November-16	303.56	Call	Bond Future	230	0	230	0	0.00
21/04/2016	R197 On 03-November-16	303.57	Call	Bond Future	220	0	220	0	0.00
21/04/2016	R197 On 03-November-16	303.58	Call	Bond Future	210	0	210	0	0.00
21/04/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R202 On 05-May-16			Bond Future	247.92	247.8943	247.9189	247.8943	36,288.00
21/04/2016	R202 On 05-May-16	246.99	Call	Bond Future	2344	2	2344	2	0.00
21/04/2016	R202 On 05-May-16	247.01	Call	Bond Future	2333	2	2333	2	0.00
21/04/2016	R202 On 05-May-16	247.00	Call	Bond Future	2338	2	2338	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
21/04/2016	R202 On 05-May-16	247.00	Put	Bond Future	1419	1	1419	1	0.00
21/04/2016	R202 On 05-May-16	247.01	Put	Bond Future	1424	1	1424	1	0.00
21/04/2016	R202 On 05-May-16	246.99	Put	Bond Future	1415	1	1415	1	0.00
21/04/2016	R202 On 04-August-16			Bond Future	249.20	249.1781	249.2023	249.1781	2,960.00
21/04/2016	R202 On 04-August-16	243.26	Call	Bond Future	8251	8	8251	8	0.00
21/04/2016	R202 On 04-August-16	243.25	Call	Bond Future	8258	8	8258	8	0.00
21/04/2016	R202 On 04-August-16	243.24	Call	Bond Future	8265	8	8265	8	0.00
21/04/2016	R202 On 04-August-16	243.25	Put	Bond Future	2306	2	2306	2	0.00
21/04/2016	R202 On 04-August-16	243.24	Put	Bond Future	2303	2	2303	2	0.00
21/04/2016	R202 On 04-August-16	243.26	Put	Bond Future	2309	2	2309	2	0.00
21/04/2016	R202 On 03-November-16			Bond Future	253.96	253.9375	253.9630	253.9375	0.00
21/04/2016	R202 On 03-November-16	253.85	Call	Bond Future	113	0	113	0	0.00
21/04/2016	R202 On 03-November-16	253.87	Call	Bond Future	93	0	93	0	0.00
21/04/2016	R202 On 03-November-16	253.86	Call	Bond Future	103	0	103	0	0.00
21/04/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R203 On 05-May-16			Bond Future	7.88	101.7321	7.8770	101.7321	49,921.00
21/04/2016	R203 On 05-May-16	7.26	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R203 On 05-May-16	7.24	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R203 On 05-May-16	7.25	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R203 On 05-May-16	7.24	Put	Bond Future	809	1	809	1	0.00
21/04/2016	R203 On 05-May-16	7.26	Put	Bond Future	783	1	783	1	0.00
21/04/2016	R203 On 05-May-16	7.25	Put	Bond Future	796	1	796	1	0.00
21/04/2016	R203 On 04-August-16			Bond Future	7.93	103.6666	7.9252	103.6666	3,401.00
21/04/2016	R203 On 04-August-16	7.24	Call	Bond Future	54	0	54	0	0.00
21/04/2016	R203 On 04-August-16	7.26	Call	Bond Future	58	0	58	0	0.00
21/04/2016	R203 On 04-August-16	7.25	Call	Bond Future	56	0	56	0	0.00
21/04/2016	R203 On 04-August-16	7.25	Put	Bond Future	759	1	759	1	0.00
21/04/2016	R203 On 04-August-16	7.26	Put	Bond Future	750	1	750	1	0.00
21/04/2016	R203 On 04-August-16	7.24	Put	Bond Future	768	1	768	1	0.00
21/04/2016	R203 On 03-November-16			Bond Future	7.97	101.4665	7.9695	101.4665	0.00
21/04/2016	R203 On 03-November-16	8.84	Call	Bond Future	801	1	801	1	0.00
21/04/2016	R203 On 03-November-16	8.86	Call	Bond Future	815	1	815	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
21/04/2016	R203 On 03-November-16	8.85	Call	Bond Future	808	1	808	1	0.00
21/04/2016	R203 On 03-November-16	8.84	Put	Bond Future	100	0	100	0	0.00
21/04/2016	R203 On 03-November-16	8.86	Put	Bond Future	97	0	97	0	0.00
21/04/2016	R203 On 03-November-16	8.85	Put	Bond Future	98	0	98	0	0.00
21/04/2016	R203 On 02-February-17			Bond Future	7.90	103.5253	7.8995	103.5253	0.00
21/04/2016	R203 On 02-February-17	7.70	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R203 On 02-February-17	7.72	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R203 On 02-February-17	7.71	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R203 On 02-February-17	7.71	Put	Bond Future	109	0	109	0	0.00
21/04/2016	R203 On 02-February-17	7.72	Put	Bond Future	104	0	104	0	0.00
21/04/2016	R203 On 02-February-17	7.70	Put	Bond Future	115	0	115	0	0.00
21/04/2016	R204 On 05-May-16			Bond Future	8.24	102.5388	8.2433	102.5388	18,794.00
21/04/2016	R204 On 05-May-16	7.76	Call	Bond Future	8	0	8	0	0.00
21/04/2016	R204 On 05-May-16	7.75	Call	Bond Future	7	0	7	0	0.00
21/04/2016	R204 On 05-May-16	7.74	Call	Bond Future	6	0	6	0	0.00
21/04/2016	R204 On 05-May-16	7.75	Put	Bond Future	1151	1	1151	1	0.00
21/04/2016	R204 On 05-May-16	7.76	Put	Bond Future	1129	1	1129	1	0.00
21/04/2016	R204 On 05-May-16	7.74	Put	Bond Future	1174	1	1174	1	0.00
21/04/2016	R204 On 04-August-16			Bond Future	8.32	100.4474	8.3151	100.4474	10,021.00
21/04/2016	R204 On 04-August-16	7.74	Call	Bond Future	214	0	214	0	0.00
21/04/2016	R204 On 04-August-16	7.75	Call	Bond Future	219	0	219	0	0.00
21/04/2016	R204 On 04-August-16	7.76	Call	Bond Future	224	0	224	0	0.00
21/04/2016	R204 On 04-August-16	7.75	Put	Bond Future	1414	1	1414	1	0.00
21/04/2016	R204 On 04-August-16	7.74	Put	Bond Future	1430	1	1430	1	0.00
21/04/2016	R204 On 04-August-16	7.76	Put	Bond Future	1398	1	1398	1	0.00
21/04/2016	R204 On 03-November-16			Bond Future	8.38	102.3582	8.3790	102.3582	0.00
21/04/2016	R204 On 03-November-16	9.21	Call	Bond Future	1844	2	1844	2	0.00
21/04/2016	R204 On 03-November-16	9.23	Call	Bond Future	1873	2	1873	2	0.00
21/04/2016	R204 On 03-November-16	9.22	Call	Bond Future	1859	2	1859	2	0.00
21/04/2016	R204 On 03-November-16	9.22	Put	Bond Future	280	0	280	0	0.00
21/04/2016	R204 On 03-November-16	9.23	Put	Bond Future	276	0	276	0	0.00
21/04/2016	R204 On 03-November-16	9.21	Put	Bond Future	284	0	284	0	0.00
21/04/2016	R204 On 02-February-17			Bond Future	8.41	100.3924	8.4051	100.3924	0.00
21/04/2016	R204 On 02-February-17	8.28	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2016	R204 On 02-February-17	8.29	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R204 On 02-February-17	8.30	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R204 On 02-February-17	8.28	Put	Bond Future	212	0	212	0	0.00
21/04/2016	R204 On 02-February-17	8.30	Put	Bond Future	178	0	178	0	0.00
21/04/2016	R204 On 02-February-17	8.29	Put	Bond Future	195	0	195	0	0.00
21/04/2016	R207 On 05-May-16			Bond Future	8.44	98.6601	8.4376	98.6601	53,215.00
21/04/2016	R207 On 05-May-16	7.84	Call	Bond Future	4	0	4	0	0.00
21/04/2016	R207 On 05-May-16	7.86	Call	Bond Future	5	0	5	0	0.00
21/04/2016	R207 On 05-May-16	7.85	Call	Bond Future	5	0	5	0	0.00
21/04/2016	R207 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	43.00
21/04/2016	R207 On 05-May-16	7.85	Put	Bond Future	1811	2	1811	2	0.00
21/04/2016	R207 On 05-May-16	7.86	Put	Bond Future	1781	2	1781	2	0.00
21/04/2016	R207 On 05-May-16	7.84	Put	Bond Future	1842	2	1842	2	0.00
21/04/2016	R207 On 05-May-16	7.56	Put	Bond Future	2714	3	2714	3	0.00
21/04/2016	R207 On 04-August-16			Bond Future	8.51	96.8917	8.5070	96.8917	5,832.00
21/04/2016	R207 On 04-August-16	8.01	Call	Bond Future	382	0	382	0	0.00
21/04/2016	R207 On 04-August-16	7.99	Call	Bond Future	366	0	366	0	0.00
21/04/2016	R207 On 04-August-16	8.00	Call	Bond Future	374	0	374	0	0.00
21/04/2016	R207 On 04-August-16	7.99	Put	Bond Future	1856	2	1856	2	0.00
21/04/2016	R207 On 04-August-16	8.01	Put	Bond Future	1814	2	1814	2	0.00
21/04/2016	R207 On 04-August-16	8.00	Put	Bond Future	1835	2	1835	2	0.00
21/04/2016	R207 On 02-February-17			Bond Future	8.59	97.0944	8.5947	97.0944	0.00
21/04/2016	R207 On 02-February-17	8.91	Call	Bond Future	1815	2	1815	2	62.00
21/04/2016	R207 On 02-February-17	9.22	Call	Bond Future	2309	2	2309	2	0.00
21/04/2016	R207 On 02-February-17	9.24	Call	Bond Future	2343	2	2343	2	0.00
21/04/2016	R207 On 02-February-17	9.23	Call	Bond Future	2326	2	2326	2	0.00
21/04/2016	R207 On 02-February-17	9.23	Put	Bond Future	758	1	758	1	0.00
21/04/2016	R207 On 02-February-17	9.24	Put	Bond Future	750	1	750	1	0.00
21/04/2016	R207 On 02-February-17	8.91	Put	Bond Future	1032	1	1032	1	0.00
21/04/2016	R207 On 02-February-17	9.22	Put	Bond Future	765	1	765	1	0.00
21/04/2016	R208 On 05-May-16			Bond Future	8.58	93.6295	8.5755	93.6295	46,246.00
21/04/2016	R208 On 05-May-16	7.99	Call	Bond Future	7	0	7	0	0.00
21/04/2016	R208 On 05-May-16	8.01	Call	Bond Future	9	0	9	0	0.00
21/04/2016	R208 On 05-May-16	8.00	Call	Bond Future	8	0	8	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
21/04/2016	R208 On 05-May-16	8.00	Put	Bond Future	2200	2	2200	2	0.00
21/04/2016	R208 On 05-May-16	7.99	Put	Bond Future	2238	2	2238	2	0.00
21/04/2016	R208 On 05-May-16	8.01	Put	Bond Future	2162	2	2162	2	0.00
21/04/2016	R208 On 04-August-16			Bond Future	8.64	95.4099	8.6358	95.4099	3,130.00
21/04/2016	R208 On 04-August-16	7.99	Call	Bond Future	376	0	376	0	0.00
21/04/2016	R208 On 04-August-16	8.00	Call	Bond Future	385	0	385	0	0.00
21/04/2016	R208 On 04-August-16	8.01	Call	Bond Future	393	0	393	0	0.00
21/04/2016	R208 On 04-August-16	7.99	Put	Bond Future	2733	3	2733	3	0.00
21/04/2016	R208 On 04-August-16	8.00	Put	Bond Future	2704	3	2704	3	0.00
21/04/2016	R208 On 04-August-16	8.01	Put	Bond Future	2676	3	2676	3	0.00
21/04/2016	R208 On 03-November-16			Bond Future	8.69	93.8220	8.6913	93.8220	0.00
21/04/2016	R208 On 03-November-16	9.57	Call	Bond Future	3534	4	3534	4	0.00
21/04/2016	R208 On 03-November-16	9.59	Call	Bond Future	3585	4	3585	4	0.00
21/04/2016	R208 On 03-November-16	9.58	Call	Bond Future	3559	4	3559	4	0.00
21/04/2016	R208 On 03-November-16	9.57	Put	Bond Future	574	1	574	1	0.00
21/04/2016	R208 On 03-November-16	9.58	Put	Bond Future	566	1	566	1	0.00
21/04/2016	R208 On 03-November-16	9.59	Put	Bond Future	559	1	559	1	0.00
21/04/2016	R208 On 02-February-17			Bond Future	8.73	95.7257	8.7274	95.7257	0.00
21/04/2016	R208 On 02-February-17	8.64	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R208 On 02-February-17	8.63	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R208 On 02-February-17	8.65	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R208 On 02-February-17	8.65	Put	Bond Future	254	0	254	0	0.00
21/04/2016	R208 On 02-February-17	8.64	Put	Bond Future	287	0	287	0	0.00
21/04/2016	R208 On 02-February-17	8.63	Put	Bond Future	319	0	319	0	0.00
21/04/2016	R209 On 05-May-16			Bond Future	9.52	71.7673	9.5231	71.7673	24,889.00
21/04/2016	R209 On 05-May-16	9.00	Call	Bond Future	46	0	46	0	6,700.00
21/04/2016	R209 On 05-May-16	9.01	Call	Bond Future	50	0	50	0	0.00
21/04/2016	R209 On 05-May-16	8.25	Call	Bond Future	0	0	0	0	6,700.00
21/04/2016	R209 On 05-May-16	8.99	Call	Bond Future	43	0	43	0	0.00
21/04/2016	R209 On 05-May-16	9.00	Put	Bond Future	3764	4	3764	4	0.00
21/04/2016	R209 On 05-May-16	9.01	Put	Bond Future	3694	4	3694	4	0.00
21/04/2016	R209 On 05-May-16	8.99	Put	Bond Future	3835	4	3835	4	0.00
21/04/2016	R209 On 05-May-16	8.25	Put	Bond Future	9583	10	9583	10	0.00
21/04/2016	R209 On 04-August-16			Bond Future	9.57	73.1319	9.5721	73.1319	9,132.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2016	R209 On 04-August-16	10.60	Call	Bond Future	7023	7	7023	7	5,760.00
21/04/2016	R209 On 04-August-16	9.24	Call	Bond Future	1627	2	1627	2	0.00
21/04/2016	R209 On 04-August-16	9.26	Call	Bond Future	1679	2	1679	2	0.00
21/04/2016	R209 On 04-August-16	9.70	Call	Bond Future	3050	3	3050	3	0.00
21/04/2016	R209 On 04-August-16	10.29	Call	Bond Future	5537	6	5537	6	0.00
21/04/2016	R209 On 04-August-16	9.25	Call	Bond Future	1653	2	1653	2	0.00
21/04/2016	R209 On 04-August-16	9.40	Call	Bond Future	2065	2	2065	2	250.00
21/04/2016	R209 On 04-August-16	9.60	Call	Bond Future	2698	3	2698	3	5,760.00
21/04/2016	R209 On 04-August-16	9.26	Put	Bond Future	3841	4	3841	4	0.00
21/04/2016	R209 On 04-August-16	10.60	Put	Bond Future	555	1	555	1	0.00
21/04/2016	R209 On 04-August-16	9.24	Put	Bond Future	3932	4	3932	4	0.00
21/04/2016	R209 On 04-August-16	10.29	Put	Bond Future	920	1	920	1	250.00
21/04/2016	R209 On 04-August-16	9.25	Put	Bond Future	3887	4	3887	4	0.00
21/04/2016	R209 On 04-August-16	9.70	Put	Bond Future	2192	2	2192	2	250.00
21/04/2016	R209 On 04-August-16	9.40	Put	Bond Future	3245	3	3245	3	0.00
21/04/2016	R209 On 04-August-16	9.60	Put	Bond Future	2510	2	2510	2	0.00
21/04/2016	R209 On 03-November-16			Bond Future	9.62	71.3723	9.6178	71.3723	0.00
21/04/2016	R209 On 03-November-16	10.24	Call	Bond Future	5929	6	5929	6	0.00
21/04/2016	R209 On 03-November-16	10.26	Call	Bond Future	6012	6	6012	6	0.00
21/04/2016	R209 On 03-November-16	10.25	Call	Bond Future	5971	6	5971	6	0.00
21/04/2016	R209 On 03-November-16	10.25	Put	Bond Future	1914	2	1914	2	0.00
21/04/2016	R209 On 03-November-16	10.26	Put	Bond Future	1895	2	1895	2	0.00
21/04/2016	R209 On 03-November-16	10.24	Put	Bond Future	1934	2	1934	2	0.00
21/04/2016	R209 On 02-February-17			Bond Future	9.66	72.8207	9.6554	72.8207	0.00
21/04/2016	R209 On 02-February-17	9.53	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R209 On 02-February-17	9.55	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R209 On 02-February-17	9.54	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R209 On 02-February-17	9.53	Put	Bond Future	843	1	843	1	0.00
21/04/2016	R209 On 02-February-17	9.54	Put	Bond Future	775	1	775	1	0.00
21/04/2016	R209 On 02-February-17	9.55	Put	Bond Future	708	1	708	1	0.00
21/04/2016	R210 On 05-May-16			Bond Future	184.18	184.1601	184.1781	184.1601	1,441.00
21/04/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2016	R210 On 05-May-16	184.99	Put	Bond Future	812	1	812	1	0.00
21/04/2016	R210 On 05-May-16	185.00	Put	Bond Future	822	1	822	1	0.00
21/04/2016	R210 On 05-May-16	185.01	Put	Bond Future	832	1	832	1	0.00
21/04/2016	R210 On 04-August-16			Bond Future	187.70	187.6774	187.6951	187.6774	0.00
21/04/2016	R210 On 04-August-16	181.50	Call	Bond Future	6195	6	6195	6	0.00
21/04/2016	R210 On 04-August-16	181.52	Call	Bond Future	6175	6	6175	6	0.00
21/04/2016	R210 On 04-August-16	181.51	Call	Bond Future	6185	6	6185	6	0.00
21/04/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R210 On 03-November-16			Bond Future	188.98	188.9639	188.9827	188.9639	0.00
21/04/2016	R210 On 03-November-16	188.92	Call	Bond Future	63	0	63	0	0.00
21/04/2016	R210 On 03-November-16	188.91	Call	Bond Future	73	0	73	0	0.00
21/04/2016	R210 On 03-November-16	188.90	Call	Bond Future	83	0	83	0	0.00
21/04/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R211 On 05-May-16			Bond Future	138.25	138.2402	138.2488	138.2402	62.00
21/04/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R211 On 05-May-16	138.99	Put	Bond Future	741	1	741	1	0.00
21/04/2016	R211 On 05-May-16	139.00	Put	Bond Future	751	1	751	1	0.00
21/04/2016	R211 On 05-May-16	139.01	Put	Bond Future	761	1	761	1	0.00
21/04/2016	R211 On 04-August-16			Bond Future	139.13	139.1208	139.1290	139.1208	0.00
21/04/2016	R211 On 04-August-16	137.09	Call	Bond Future	2039	2	2039	2	0.00
21/04/2016	R211 On 04-August-16	137.07	Call	Bond Future	2059	2	2059	2	0.00
21/04/2016	R211 On 04-August-16	137.08	Call	Bond Future	2049	2	2049	2	0.00
21/04/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R211 On 03-November-16			Bond Future	141.79	141.7782	141.7870	141.7782	0.00
21/04/2016	R211 On 03-November-16	141.76	Call	Bond Future	27	0	27	0	0.00
21/04/2016	R211 On 03-November-16	141.75	Call	Bond Future	37	0	37	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2016	R211 On 03-November-16	141.74	Call	Bond Future	47	0	47	0	0.00
21/04/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R212 On 05-May-16			Bond Future	144.56	144.5446	144.5583	144.5446	3,488.00
21/04/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R212 On 05-May-16	145.00	Put	Bond Future	442	0	442	0	0.00
21/04/2016	R212 On 05-May-16	144.99	Put	Bond Future	432	0	432	0	0.00
21/04/2016	R212 On 05-May-16	145.01	Put	Bond Future	452	0	452	0	0.00
21/04/2016	R212 On 04-August-16			Bond Future	145.39	145.3737	145.3872	145.3737	1,090.00
21/04/2016	R212 On 04-August-16	142.44	Call	Bond Future	2947	3	2947	3	0.00
21/04/2016	R212 On 04-August-16	142.43	Call	Bond Future	2957	3	2957	3	0.00
21/04/2016	R212 On 04-August-16	142.42	Call	Bond Future	2967	3	2967	3	0.00
21/04/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R212 On 03-November-16			Bond Future	148.16	148.1506	148.1648	148.1506	0.00
21/04/2016	R212 On 03-November-16	148.11	Call	Bond Future	55	0	55	0	0.00
21/04/2016	R212 On 03-November-16	148.12	Call	Bond Future	45	0	45	0	0.00
21/04/2016	R212 On 03-November-16	148.10	Call	Bond Future	65	0	65	0	0.00
21/04/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
21/04/2016	R213 On 05-May-16			Bond Future	9.39	82.5436	9.3882	82.5436	32,257.00
21/04/2016	R213 On 05-May-16	8.74	Call	Bond Future	15	0	15	0	0.00
21/04/2016	R213 On 05-May-16	8.76	Call	Bond Future	18	0	18	0	0.00
21/04/2016	R213 On 05-May-16	8.75	Call	Bond Future	17	0	17	0	0.00
21/04/2016	R213 On 05-May-16	8.75	Put	Bond Future	4545	4	4545	4	0.00
21/04/2016	R213 On 05-May-16	8.74	Put	Bond Future	4617	5	4617	5	0.00
21/04/2016	R213 On 05-May-16	8.76	Put	Bond Future	4473	4	4473	4	0.00
21/04/2016	R213 On 04-August-16			Bond Future	9.44	84.1133	9.4378	84.1133	18,240.00
21/04/2016	R213 On 04-August-16	9.01	Call	Bond Future	1363	1	1363	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
21/04/2016	R213 On 04-August-16	8.99	Call	Bond Future	1319	1	1319	1	0.00
21/04/2016	R213 On 04-August-16	9.00	Call	Bond Future	1341	1	1341	1	0.00
21/04/2016	R213 On 04-August-16	8.99	Put	Bond Future	4420	4	4420	4	0.00
21/04/2016	R213 On 04-August-16	9.01	Put	Bond Future	4323	4	4323	4	0.00
21/04/2016	R213 On 04-August-16	9.00	Put	Bond Future	4371	4	4371	4	0.00
21/04/2016	R213 On 03-November-16			Bond Future	9.49	82.1624	9.4870	82.1624	0.00
21/04/2016	R213 On 03-November-16	10.20	Call	Bond Future	6246	6	6246	6	0.00
21/04/2016	R213 On 03-November-16	10.19	Call	Bond Future	6203	6	6203	6	0.00
21/04/2016	R213 On 03-November-16	10.18	Call	Bond Future	6160	6	6160	6	0.00
21/04/2016	R213 On 03-November-16	10.19	Put	Bond Future	1703	2	1703	2	0.00
21/04/2016	R213 On 03-November-16	10.20	Put	Bond Future	1685	2	1685	2	0.00
21/04/2016	R213 On 03-November-16	10.18	Put	Bond Future	1721	2	1721	2	0.00
21/04/2016	R213 On 02-February-17			Bond Future	9.53	83.8293	9.5284	83.8293	0.00
21/04/2016	R213 On 02-February-17	9.40	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R213 On 02-February-17	9.42	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R213 On 02-February-17	9.41	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R213 On 02-February-17	9.40	Put	Bond Future	853	1	853	1	0.00
21/04/2016	R213 On 02-February-17	9.42	Put	Bond Future	719	1	719	1	0.00
21/04/2016	R213 On 02-February-17	9.41	Put	Bond Future	786	1	786	1	0.00
21/04/2016	R214 On 05-May-16			Bond Future	9.65	71.8021	9.6529	71.8021	28,628.00
21/04/2016	R214 On 05-May-16	8.99	Call	Bond Future	17	0	17	0	0.00
21/04/2016	R214 On 05-May-16	9.01	Call	Bond Future	20	0	20	0	0.00
21/04/2016	R214 On 05-May-16	9.00	Call	Bond Future	18	0	18	0	0.00
21/04/2016	R214 On 05-May-16	9.30	Call	Bond Future	168	0	168	0	0.00
21/04/2016	R214 On 05-May-16	9.01	Put	Bond Future	4805	5	4805	5	0.00
21/04/2016	R214 On 05-May-16	9.00	Put	Bond Future	4882	5	4882	5	0.00
21/04/2016	R214 On 05-May-16	8.99	Put	Bond Future	4959	5	4959	5	0.00
21/04/2016	R214 On 05-May-16	9.30	Put	Bond Future	2731	3	2731	3	0.00
21/04/2016	R214 On 04-August-16			Bond Future	9.70	73.1674	9.7010	73.1674	4,488.00
21/04/2016	R214 On 04-August-16	9.30	Call	Bond Future	1556	2	1556	2	1,300.00
21/04/2016	R214 On 04-August-16	11.30	Call	Bond Future	10064	10	10064	10	5,800.00
21/04/2016	R214 On 04-August-16	9.24	Call	Bond Future	1412	1	1412	1	0.00
21/04/2016	R214 On 04-August-16	9.26	Call	Bond Future	1459	1	1459	1	0.00
21/04/2016	R214 On 04-August-16	9.25	Call	Bond Future	1436	1	1436	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
21/04/2016	R214 On 04-August-16	8.55	Call	Bond Future	359	0	359	0	1,300.00
21/04/2016	R214 On 04-August-16	10.30	Call	Bond Future	5188	5	5188	5	5,800.00
21/04/2016	R214 On 04-August-16	9.26	Put	Bond Future	4656	5	4656	5	0.00
21/04/2016	R214 On 04-August-16	9.24	Put	Bond Future	4760	5	4760	5	0.00
21/04/2016	R214 On 04-August-16	9.30	Put	Bond Future	4454	4	4454	4	0.00
21/04/2016	R214 On 04-August-16	11.30	Put	Bond Future	216	0	216	0	0.00
21/04/2016	R214 On 04-August-16	10.30	Put	Bond Future	1201	1	1201	1	0.00
21/04/2016	R214 On 04-August-16	9.25	Put	Bond Future	4708	5	4708	5	0.00
21/04/2016	R214 On 04-August-16	8.55	Put	Bond Future	9226	9	9226	9	0.00
21/04/2016	R214 On 03-November-16			Bond Future	9.75	71.2620	9.7486	71.2620	0.00
21/04/2016	R214 On 03-November-16	10.33	Call	Bond Future	5960	6	5960	6	0.00
21/04/2016	R214 On 03-November-16	10.35	Call	Bond Future	6044	6	6044	6	0.00
21/04/2016	R214 On 03-November-16	10.34	Call	Bond Future	6002	6	6002	6	0.00
21/04/2016	R214 On 03-November-16	10.33	Put	Bond Future	2115	2	2115	2	0.00
21/04/2016	R214 On 03-November-16	10.34	Put	Bond Future	2094	2	2094	2	0.00
21/04/2016	R214 On 03-November-16	10.35	Put	Bond Future	2073	2	2073	2	0.00
21/04/2016	R214 On 02-February-17			Bond Future	9.79	72.7079	9.7896	72.7079	0.00
21/04/2016	R214 On 02-February-17	9.67	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R214 On 02-February-17	9.66	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R214 On 02-February-17	9.68	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R214 On 02-February-17	9.67	Put	Bond Future	830	1	830	1	0.00
21/04/2016	R214 On 02-February-17	9.66	Put	Bond Future	901	1	901	1	0.00
21/04/2016	R214 On 02-February-17	9.68	Put	Bond Future	760	1	760	1	0.00
21/04/2016	R248 On 05-May-16			Bond Future	9.74	92.0621	9.7434	92.0621	28,603.00
21/04/2016	R248 On 05-May-16	8.99	Call	Bond Future	12	0	12	0	0.00
21/04/2016	R248 On 05-May-16	9.00	Call	Bond Future	13	0	13	0	0.00
21/04/2016	R248 On 05-May-16	9.01	Call	Bond Future	14	0	14	0	0.00
21/04/2016	R248 On 05-May-16	9.00	Put	Bond Future	7107	7	7107	7	0.00
21/04/2016	R248 On 05-May-16	9.01	Put	Bond Future	7006	7	7006	7	0.00
21/04/2016	R248 On 05-May-16	8.99	Put	Bond Future	7208	7	7208	7	0.00
21/04/2016	R248 On 04-August-16			Bond Future	9.79	93.8127	9.7944	93.8127	35,147.00
21/04/2016	R248 On 04-August-16	9.25	Call	Bond Future	1664	2	1664	2	0.00
21/04/2016	R248 On 04-August-16	9.24	Call	Bond Future	1636	2	1636	2	0.00
21/04/2016	R248 On 04-August-16	9.26	Call	Bond Future	1691	2	1691	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
21/04/2016	R248 On 04-August-16	9.26	Put	Bond Future	6643	7	6643	7	0.00
21/04/2016	R248 On 04-August-16	9.25	Put	Bond Future	6712	7	6712	7	0.00
21/04/2016	R248 On 04-August-16	9.24	Put	Bond Future	6782	7	6782	7	0.00
21/04/2016	R248 On 03-November-16			Bond Future	9.84	91.1585	9.8449	91.1585	0.00
21/04/2016	R248 On 03-November-16	10.39	Call	Bond Future	7529	8	7529	8	0.00
21/04/2016	R248 On 03-November-16	10.38	Call	Bond Future	7478	8	7478	8	0.00
21/04/2016	R248 On 03-November-16	10.37	Call	Bond Future	7427	7	7427	7	0.00
21/04/2016	R248 On 03-November-16	10.38	Put	Bond Future	3007	3	3007	3	0.00
21/04/2016	R248 On 03-November-16	10.39	Put	Bond Future	2978	3	2978	3	0.00
21/04/2016	R248 On 03-November-16	10.37	Put	Bond Future	3035	3	3035	3	0.00
21/04/2016	R248 On 02-February-17			Bond Future	9.89	93.0082	9.8890	93.0082	0.00
21/04/2016	R248 On 02-February-17	9.76	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R248 On 02-February-17	9.77	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R248 On 02-February-17	9.78	Call	Bond Future	0	0	0	0	0.00
21/04/2016	R248 On 02-February-17	9.77	Put	Bond Future	1042	1	1042	1	0.00
21/04/2016	R248 On 02-February-17	9.76	Put	Bond Future	1131	1	1131	1	0.00
21/04/2016	R248 On 02-February-17	9.78	Put	Bond Future	954	1	954	1	0.00