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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
22/04/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	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
22/04/2016	2025 On 05-May-16			Bond Future	126.04	125.8121	126.0385	125.8121	4,528.00
22/04/2016	2025 On 05-May-16	126.00	Call	Bond Future	39	0	39	0	0.00
22/04/2016	2025 On 05-May-16	126.01	Call	Bond Future	29	0	29	0	0.00
22/04/2016	2025 On 05-May-16	125.99	Call	Bond Future	49	0	49	0	0.00
22/04/2016	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2025 On 04-August-16			Bond Future	127.18	126.9468	127.1762	126.9468	1,061.00
22/04/2016	2025 On 04-August-16	123.85	Call	Bond Future	3326	3	3326	3	0.00
22/04/2016	2025 On 04-August-16	123.86	Call	Bond Future	3316	3	3316	3	0.00
22/04/2016	2025 On 04-August-16	123.87	Call	Bond Future	3306	3	3306	3	0.00
22/04/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2025 On 03-November-16			Bond Future	129.60	129.3721	129.6041	129.3721	0.00
22/04/2016	2025 On 03-November-16	129.22	Call	Bond Future	384	0	384	0	0.00
22/04/2016	2025 On 03-November-16	129.23	Call	Bond Future	374	0	374	0	0.00
22/04/2016	2025 On 03-November-16	129.21	Call	Bond Future	394	0	394	0	0.00
22/04/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2030 On 05-May-16			Bond Future	9.42	91.8246	9.4234	91.8246	10,828.00
22/04/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
22/04/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
22/04/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
22/04/2016	2030 On 05-May-16	9.00	Put	Bond Future	3046	3	3046	3	0.00
22/04/2016	2030 On 05-May-16	8.99	Put	Bond Future	3119	3	3119	3	0.00
22/04/2016	2030 On 05-May-16	9.01	Put	Bond Future	2972	2	2972	2	0.00
22/04/2016	2030 On 04-August-16			Bond Future	9.48	89.5620	9.4826	89.5620	17,926.00
22/04/2016	2030 On 04-August-16	10.17	Call	Bond Future	4584	5	4584	5	0.00
22/04/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2030 On 03-November-16			Bond Future	9.53	91.2662	9.5333	91.2662	0.00
22/04/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
22/04/2016	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
22/04/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
22/04/2016	2030 On 03-November-16	9.33	Put	Bond Future	1404	1	1404	1	0.00
22/04/2016	2030 On 03-November-16	9.34	Put	Bond Future	1334	1	1334	1	0.00
22/04/2016	2030 On 03-November-16	9.35	Put	Bond Future	1265	1	1265	1	0.00
22/04/2016	2032 On 05-May-16			Bond Future	9.56	90.7819	9.5632	90.7819	9,421.00
22/04/2016	2032 On 05-May-16	9.00	Call	Bond Future	33	0	33	0	0.00
22/04/2016	2032 On 05-May-16	8.99	Call	Bond Future	30	0	30	0	0.00
22/04/2016	2032 On 05-May-16	9.01	Call	Bond Future	35	0	35	0	0.00
22/04/2016	2032 On 05-May-16	8.99	Put	Bond Future	4454	4	4454	4	0.00
22/04/2016	2032 On 05-May-16	9.01	Put	Bond Future	4300	4	4300	4	0.00
22/04/2016	2032 On 05-May-16	9.00	Put	Bond Future	4377	4	4377	4	0.00
22/04/2016	2032 On 04-August-16			Bond Future	9.62	92.5077	9.6213	92.5077	3,961.00
22/04/2016	2032 On 04-August-16	8.99	Call	Bond Future	1080	1	1080	1	0.00
22/04/2016	2032 On 04-August-16	9.01	Call	Bond Future	1120	1	1120	1	0.00
22/04/2016	2032 On 04-August-16	9.00	Call	Bond Future	1100	1	1100	1	0.00
22/04/2016	2032 On 04-August-16	8.99	Put	Bond Future	5905	6	5905	6	0.00
22/04/2016	2032 On 04-August-16	9.00	Put	Bond Future	5846	5	5846	5	0.00
22/04/2016	2032 On 04-August-16	9.01	Put	Bond Future	5787	5	5787	5	0.00
22/04/2016	2032 On 03-November-16			Bond Future	9.68	90.1088	9.6761	90.1088	0.00
22/04/2016	2032 On 03-November-16	10.29	Call	Bond Future	6438	7	6438	7	0.00
22/04/2016	2032 On 03-November-16	10.28	Call	Bond Future	6393	7	6393	7	0.00
22/04/2016	2032 On 03-November-16	10.30	Call	Bond Future	6484	7	6484	7	0.00
22/04/2016	2032 On 03-November-16	10.28	Put	Bond Future	2162	2	2162	2	0.00
22/04/2016	2032 On 03-November-16	10.29	Put	Bond Future	2140	2	2140	2	0.00
22/04/2016	2032 On 03-November-16	10.30	Put	Bond Future	2118	2	2118	2	0.00
22/04/2016	2032 On 02-February-17			Bond Future	9.72	91.9327	9.7219	91.9327	0.00
22/04/2016	2032 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
22/04/2016	2032 On 02-February-17	9.53	Call	Bond Future	0	0	0	0	0.00
22/04/2016	2032 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
22/04/2016	2032 On 02-February-17	9.51	Put	Bond Future	1540	1	1540	1	0.00
22/04/2016	2032 On 02-February-17	9.53	Put	Bond Future	1393	1	1393	1	0.00
22/04/2016	2032 On 02-February-17	9.52	Put	Bond Future	1466	1	1466	1	0.00
22/04/2016	2033 On 05-May-16			Bond Future	106.48	106.3068	106.4814	106.3068	735.00
22/04/2016	2033 On 05-May-16	102.40	Call	Bond Future	4081	4	4081	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
22/04/2016	2033 On 05-May-16	102.39	Call	Bond Future	4091	4	4091	4	0.00
22/04/2016	2033 On 05-May-16	102.41	Call	Bond Future	4071	4	4071	4	0.00
22/04/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2033 On 04-August-16			Bond Future	108.51	108.3367	108.5134	108.3367	2,680.00
22/04/2016	2033 On 04-August-16	104.99	Call	Bond Future	3523	3	3523	3	0.00
22/04/2016	2033 On 04-August-16	105.01	Call	Bond Future	3503	3	3503	3	0.00
22/04/2016	2033 On 04-August-16	105.00	Call	Bond Future	3513	3	3513	3	0.00
22/04/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2033 On 03-November-16			Bond Future	109.56	109.3768	109.5556	109.3768	0.00
22/04/2016	2033 On 03-November-16	109.17	Call	Bond Future	386	0	386	0	0.00
22/04/2016	2033 On 03-November-16	109.18	Call	Bond Future	376	0	376	0	0.00
22/04/2016	2033 On 03-November-16	109.16	Call	Bond Future	396	0	396	0	0.00
22/04/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2037 On 05-May-16			Bond Future	9.71	92.1291	9.7083	92.1291	39,882.00
22/04/2016	2037 On 05-May-16	8.99	Call	Bond Future	11	0	11	0	0.00
22/04/2016	2037 On 05-May-16	9.67	Call	Bond Future	915	1	915	1	500.00
22/04/2016	2037 On 05-May-16	9.01	Call	Bond Future	13	0	13	0	0.00
22/04/2016	2037 On 05-May-16	9.00	Call	Bond Future	12	0	12	0	0.00
22/04/2016	2037 On 05-May-16	9.67	Put	Bond Future	1226	1	1226	1	0.00
22/04/2016	2037 On 05-May-16	9.00	Put	Bond Future	6055	6	6055	6	0.00
22/04/2016	2037 On 05-May-16	9.01	Put	Bond Future	5967	5	5967	5	0.00
22/04/2016	2037 On 05-May-16	8.99	Put	Bond Future	6144	6	6144	6	0.00
22/04/2016	2037 On 04-August-16			Bond Future	9.77	89.6219	9.7675	89.6219	9,132.00
22/04/2016	2037 On 04-August-16	9.25	Call	Bond Future	1523	2	1523	2	0.00
22/04/2016	2037 On 04-August-16	9.26	Call	Bond Future	1548	2	1548	2	0.00
22/04/2016	2037 On 04-August-16	9.24	Call	Bond Future	1498	2	1498	2	0.00
22/04/2016	2037 On 04-August-16	9.25	Put	Bond Future	5823	5	5823	5	0.00
22/04/2016	2037 On 04-August-16	9.24	Put	Bond Future	5885	6	5885	6	0.00

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22/04/2016	2037 On 04-August-16	9.26	Put	Bond Future	5763	5	5763	5	0.00
22/04/2016	2037 On 03-November-16			Bond Future	9.82	91.3272	9.8189	91.3272	0.00
22/04/2016	2037 On 03-November-16	10.35	Call	Bond Future	6686	7	6686	7	0.00
22/04/2016	2037 On 03-November-16	10.37	Call	Bond Future	6782	7	6782	7	0.00
22/04/2016	2037 On 03-November-16	10.36	Call	Bond Future	6734	7	6734	7	0.00
22/04/2016	2037 On 03-November-16	10.36	Put	Bond Future	2606	2	2606	2	0.00
22/04/2016	2037 On 03-November-16	10.37	Put	Bond Future	2580	2	2580	2	0.00
22/04/2016	2037 On 03-November-16	10.35	Put	Bond Future	2632	2	2632	2	0.00
22/04/2016	2037 On 02-February-17			Bond Future	9.86	88.9186	9.8625	88.9186	0.00
22/04/2016	2037 On 02-February-17	9.68	Call	Bond Future	0	0	0	0	0.00
22/04/2016	2037 On 02-February-17	9.66	Call	Bond Future	0	0	0	0	0.00
22/04/2016	2037 On 02-February-17	9.67	Call	Bond Future	0	0	0	0	0.00
22/04/2016	2037 On 02-February-17	9.66	Put	Bond Future	1612	1	1612	1	0.00
22/04/2016	2037 On 02-February-17	9.67	Put	Bond Future	1531	1	1531	1	0.00
22/04/2016	2037 On 02-February-17	9.68	Put	Bond Future	1450	1	1450	1	0.00
22/04/2016	2038 On 05-May-16			Bond Future	134.12	133.3996	134.1222	133.3996	13,082.00
22/04/2016	2038 On 05-May-16	130.99	Call	Bond Future	3132	2	3132	2	0.00
22/04/2016	2038 On 05-May-16	131.01	Call	Bond Future	3112	2	3112	2	0.00
22/04/2016	2038 On 05-May-16	131.00	Call	Bond Future	3122	2	3122	2	0.00
22/04/2016	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2038 On 04-August-16			Bond Future	135.26	134.5208	135.2558	134.5208	5,064.00
22/04/2016	2038 On 04-August-16	129.31	Call	Bond Future	5946	5	5946	5	0.00
22/04/2016	2038 On 04-August-16	129.30	Call	Bond Future	5956	5	5956	5	0.00
22/04/2016	2038 On 04-August-16	129.32	Call	Bond Future	5936	5	5936	5	0.00
22/04/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2038 On 03-November-16			Bond Future	137.84	137.0909	137.8378	137.0909	0.00
22/04/2016	2038 On 03-November-16	136.33	Call	Bond Future	1508	1	1508	1	0.00
22/04/2016	2038 On 03-November-16	136.32	Call	Bond Future	1518	1	1518	1	0.00
22/04/2016	2038 On 03-November-16	136.31	Call	Bond Future	1528	1	1528	1	0.00
22/04/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00

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22/04/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2040 On 05-May-16			Bond Future	9.77	95.9100	9.7733	95.9100	1,600.00
22/04/2016	2040 On 05-May-16	9.51	Call	Bond Future	345	1	345	1	0.00
22/04/2016	2040 On 05-May-16	9.50	Call	Bond Future	327	0	327	0	0.00
22/04/2016	2040 On 05-May-16	9.49	Call	Bond Future	309	0	309	0	0.00
22/04/2016	2040 On 05-May-16	9.50	Put	Bond Future	2736	2	2736	2	0.00
22/04/2016	2040 On 05-May-16	9.51	Put	Bond Future	2665	2	2665	2	0.00
22/04/2016	2040 On 05-May-16	9.49	Put	Bond Future	2809	2	2809	2	0.00
22/04/2016	2040 On 04-August-16			Bond Future	9.83	93.2241	9.8329	93.2241	74.00
22/04/2016	2040 On 04-August-16	9.50	Call	Bond Future	2210	2	2210	2	0.00
22/04/2016	2040 On 04-August-16	9.51	Call	Bond Future	2242	2	2242	2	0.00
22/04/2016	2040 On 04-August-16	9.49	Call	Bond Future	2177	2	2177	2	0.00
22/04/2016	2040 On 04-August-16	9.51	Put	Bond Future	5066	5	5066	5	0.00
22/04/2016	2040 On 04-August-16	9.50	Put	Bond Future	5123	5	5123	5	0.00
22/04/2016	2040 On 04-August-16	9.49	Put	Bond Future	5181	5	5181	5	0.00
22/04/2016	2040 On 03-November-16			Bond Future	9.88	94.9979	9.8848	94.9979	0.00
22/04/2016	2040 On 03-November-16	9.70	Call	Bond Future	0	0	0	0	0.00
22/04/2016	2040 On 03-November-16	9.71	Call	Bond Future	0	0	0	0	0.00
22/04/2016	2040 On 03-November-16	9.69	Call	Bond Future	0	0	0	0	0.00
22/04/2016	2040 On 03-November-16	9.69	Put	Bond Future	1669	1	1669	1	0.00
22/04/2016	2040 On 03-November-16	9.70	Put	Bond Future	1582	1	1582	1	0.00
22/04/2016	2040 On 03-November-16	9.71	Put	Bond Future	1496	1	1496	1	0.00
22/04/2016	2044 On 05-May-16			Bond Future	9.80	92.9045	9.8032	92.9045	5,393.00
22/04/2016	2044 On 05-May-16	8.99	Call	Bond Future	5	0	5	0	0.00
22/04/2016	2044 On 05-May-16	9.01	Call	Bond Future	6	0	6	0	0.00
22/04/2016	2044 On 05-May-16	9.00	Call	Bond Future	5	0	5	0	0.00
22/04/2016	2044 On 05-May-16	9.01	Put	Bond Future	7360	7	7360	7	0.00
22/04/2016	2044 On 05-May-16	8.99	Put	Bond Future	7557	7	7557	7	0.00
22/04/2016	2044 On 05-May-16	9.00	Put	Bond Future	7458	7	7458	7	0.00
22/04/2016	2044 On 04-August-16			Bond Future	9.86	90.2866	9.8614	90.2866	15,153.00
22/04/2016	2044 On 04-August-16	9.51	Call	Bond Future	2178	2	2178	2	0.00
22/04/2016	2044 On 04-August-16	9.50	Call	Bond Future	2146	2	2146	2	0.00
22/04/2016	2044 On 04-August-16	9.49	Call	Bond Future	2114	2	2114	2	0.00

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22/04/2016	2044 On 04-August-16	9.50	Put	Bond Future	5338	5	5338	5	0.00
22/04/2016	2044 On 04-August-16	9.49	Put	Bond Future	5397	5	5397	5	0.00
22/04/2016	2044 On 04-August-16	9.51	Put	Bond Future	5279	5	5279	5	0.00
22/04/2016	2044 On 03-November-16			Bond Future	9.91	92.0046	9.9120	92.0046	0.00
22/04/2016	2044 On 03-November-16	10.42	Call	Bond Future	7138	8	7138	8	0.00
22/04/2016	2044 On 03-November-16	10.43	Call	Bond Future	7187	8	7187	8	0.00
22/04/2016	2044 On 03-November-16	10.41	Call	Bond Future	7088	7	7088	7	0.00
22/04/2016	2044 On 03-November-16	10.42	Put	Bond Future	3000	3	3000	3	0.00
22/04/2016	2044 On 03-November-16	10.43	Put	Bond Future	2972	3	2972	3	0.00
22/04/2016	2044 On 03-November-16	10.41	Put	Bond Future	3028	3	3028	3	0.00
22/04/2016	2044 On 02-February-17			Bond Future	9.96	89.4846	9.9554	89.4846	0.00
22/04/2016	2044 On 02-February-17	9.77	Call	Bond Future	0	0	0	0	0.00
22/04/2016	2044 On 02-February-17	9.76	Call	Bond Future	0	0	0	0	0.00
22/04/2016	2044 On 02-February-17	9.78	Call	Bond Future	0	0	0	0	0.00
22/04/2016	2044 On 02-February-17	9.78	Put	Bond Future	1497	1	1497	1	0.00
22/04/2016	2044 On 02-February-17	9.77	Put	Bond Future	1584	1	1584	1	0.00
22/04/2016	2044 On 02-February-17	9.76	Put	Bond Future	1671	1	1671	1	0.00
22/04/2016	2046 On 05-May-16			Bond Future	134.11	134.0855	134.1135	134.0855	12,460.00
22/04/2016	2046 On 05-May-16	129.99	Call	Bond Future	4123	4	4123	4	0.00
22/04/2016	2046 On 05-May-16	130.01	Call	Bond Future	4103	4	4103	4	0.00
22/04/2016	2046 On 05-May-16	130.00	Call	Bond Future	4113	4	4113	4	0.00
22/04/2016	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2046 On 04-August-16			Bond Future	136.67	136.6458	136.6726	136.6458	3,817.00
22/04/2016	2046 On 04-August-16	129.00	Call	Bond Future	7673	8	7673	8	0.00
22/04/2016	2046 On 04-August-16	129.01	Call	Bond Future	7663	8	7663	8	0.00
22/04/2016	2046 On 04-August-16	129.02	Call	Bond Future	7653	8	7653	8	0.00
22/04/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2046 On 03-November-16			Bond Future	137.77	137.7405	137.7660	137.7405	0.00
22/04/2016	2046 On 03-November-16	137.07	Call	Bond Future	696	1	696	1	0.00
22/04/2016	2046 On 03-November-16	137.09	Call	Bond Future	676	1	676	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
22/04/2016	2046 On 03-November-16	137.08	Call	Bond Future	686	1	686	1	0.00
22/04/2016	2046 On 03-November-16	137.09	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2046 On 03-November-16	137.07	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2046 On 03-November-16	137.08	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2050 On 05-May-16			Bond Future	146.31	145.9318	146.3141	145.9318	14,810.00
22/04/2016	2050 On 05-May-16	138.00	Call	Bond Future	8314	8	8314	8	0.00
22/04/2016	2050 On 05-May-16	137.99	Call	Bond Future	8324	8	8324	8	0.00
22/04/2016	2050 On 05-May-16	138.01	Call	Bond Future	8304	8	8304	8	0.00
22/04/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2050 On 04-August-16			Bond Future	147.53	147.1409	147.5288	147.1409	6,661.00
22/04/2016	2050 On 04-August-16	139.12	Call	Bond Future	8409	8	8409	8	0.00
22/04/2016	2050 On 04-August-16	139.14	Call	Bond Future	8389	8	8389	8	0.00
22/04/2016	2050 On 04-August-16	139.13	Call	Bond Future	8399	8	8399	8	0.00
22/04/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2050 On 03-November-16			Bond Future	150.35	149.9518	150.3451	149.9518	0.00
22/04/2016	2050 On 03-November-16	149.52	Call	Bond Future	825	0	825	0	0.00
22/04/2016	2050 On 03-November-16	149.54	Call	Bond Future	805	0	805	0	0.00
22/04/2016	2050 On 03-November-16	149.53	Call	Bond Future	815	0	815	0	0.00
22/04/2016	2050 On 03-November-16	149.53	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2050 On 03-November-16	149.54	Put	Bond Future	0	0	0	0	0.00
22/04/2016	2050 On 03-November-16	149.52	Put	Bond Future	0	0	0	0	0.00
22/04/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	AL37 On 05-May-16			Index Future	476.05	477.3980	476.0500	477.3980	13.00
22/04/2016	AL37 On 04-August-16			Index Future	485.00	486.3760	484.9990	486.3760	0.00
22/04/2016	AL37 On 03-November-16			Index Future	494.32	495.7290	494.3180	495.7290	0.00
22/04/2016	AL7T On 05-May-16			Index Future	549.83	552.4400	549.8280	552.4400	0.00
22/04/2016	AL7T On 04-August-16			Index Future	560.16	562.8290	560.1640	562.8290	9.00
22/04/2016	AL7T On 03-November-16			Index Future	570.93	573.6520	570.9280	573.6520	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
22/04/2016	ALBI On 05-May-16			Index Future	499.14	501.4280	499.1380	501.4280	501.00
22/04/2016	ALBI On 04-August-16			Index Future	508.52	510.8570	508.5210	510.8570	147.00
22/04/2016	ALBI On 03-November-16			Index Future	518.29	520.6810	518.2930	520.6810	0.00
22/04/2016	ALBI On 02-February-17			Index Future	528.77	531.2120	528.7700	531.2120	0.00
22/04/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/04/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	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
22/04/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2016	EL28 On 05-May-16			Bond Future	128.95	128.9204	128.9498	128.9204	0.00
22/04/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
22/04/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
22/04/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
22/04/2016	EL28 On 05-May-16	129.01	Put	Bond Future	60	0	60	0	0.00
22/04/2016	EL28 On 05-May-16	129.00	Put	Bond Future	50	0	50	0	0.00
22/04/2016	EL28 On 05-May-16	128.99	Put	Bond Future	40	0	40	0	0.00
22/04/2016	EL28 On 04-August-16			Bond Future	131.41	131.3820	131.4106	131.3820	0.00
22/04/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4551	5	4551	5	0.00
22/04/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4541	5	4541	5	0.00
22/04/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4531	5	4531	5	0.00
22/04/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
22/04/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
22/04/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
22/04/2016	EL28 On 03-November-16			Bond Future	132.24	132.2171	132.2444	132.2171	0.00
22/04/2016	EL28 On 03-November-16	132.15	Call	Bond Future	94	0	94	0	0.00
22/04/2016	EL28 On 03-November-16	132.17	Call	Bond Future	74	0	74	0	0.00
22/04/2016	EL28 On 03-November-16	132.16	Call	Bond Future	84	0	84	0	0.00
22/04/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
22/04/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
22/04/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
22/04/2016	ES33 On 05-May-16			Bond Future	10.54	77.5318	10.5415	77.5318	8,710.00
22/04/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
22/04/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
22/04/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
22/04/2016	ES33 On 05-May-16	10.01	Put	Bond Future	3530	3	3530	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
22/04/2016	ES33 On 05-May-16	10.00	Put	Bond Future	3599	3	3599	3	0.00
22/04/2016	ES33 On 05-May-16	9.99	Put	Bond Future	3668	3	3668	3	0.00
22/04/2016	ES33 On 04-August-16			Bond Future	10.63	79.0058	10.6266	79.0058	350.00
22/04/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
22/04/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
22/04/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
22/04/2016	ES33 On 04-August-16	10.24	Put	Bond Future	2507	2	2507	2	0.00
22/04/2016	ES33 On 04-August-16	10.26	Put	Bond Future	2374	2	2374	2	0.00
22/04/2016	ES33 On 04-August-16	10.25	Put	Bond Future	2440	2	2440	2	0.00
22/04/2016	ES33 On 03-November-16			Bond Future	10.71	76.7162	10.7105	76.7162	0.00
22/04/2016	ES33 On 03-November-16	11.30	Call	Bond Future	3546	4	3546	4	0.00
22/04/2016	ES33 On 03-November-16	11.31	Call	Bond Future	3604	4	3604	4	0.00
22/04/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3488	4	3488	4	0.00
22/04/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
22/04/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
22/04/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
22/04/2016	ES33 On 02-February-17			Bond Future	10.79	78.2689	10.7887	78.2689	0.00
22/04/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
22/04/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
22/04/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
22/04/2016	ES33 On 02-February-17	10.60	Put	Bond Future	1176	1	1176	1	0.00
22/04/2016	ES33 On 02-February-17	10.61	Put	Bond Future	1113	1	1113	1	0.00
22/04/2016	ES33 On 02-February-17	10.59	Put	Bond Future	1239	1	1239	1	0.00
22/04/2016	ES42 On 05-May-16			Bond Future	10.72	81.4582	10.7215	81.4582	7,250.00
22/04/2016	ES42 On 04-August-16			Bond Future	10.81	83.0068	10.8072	83.0068	4,900.00
22/04/2016	ES42 On 03-November-16			Bond Future	10.89	80.3235	10.8907	80.3235	0.00
22/04/2016	GOVI On 05-May-16			GOVI	497.87	500.0480	497.8670	500.0480	447.00
22/04/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
22/04/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
22/04/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
22/04/2016	GOVI On 05-May-16	517.99	Put	GOVI	201230	18	201230	18	0.00
22/04/2016	GOVI On 05-May-16	518.00	Put	GOVI	201330	18	201330	18	0.00
22/04/2016	GOVI On 05-May-16	518.01	Put	GOVI	201430	18	201430	18	0.00
22/04/2016	GOVI On 04-August-16			GOVI	507.23	509.4520	507.2260	509.4520	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
22/04/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
22/04/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
22/04/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
22/04/2016	GOVI On 04-August-16	521.01	Put	GOVI	137840	12	137840	12	0.00
22/04/2016	GOVI On 04-August-16	520.99	Put	GOVI	137640	12	137640	12	0.00
22/04/2016	GOVI On 04-August-16	521.00	Put	GOVI	137740	12	137740	12	0.00
22/04/2016	GOVI On 03-November-16			GOVI	516.97	519.2490	516.9730	519.2490	146.00
22/04/2016	GOVI On 03-November-16	476.11	Call	GOVI	408630	43	408630	43	0.00
22/04/2016	GOVI On 03-November-16	476.12	Call	GOVI	408530	43	408530	43	0.00
22/04/2016	GOVI On 03-November-16	476.13	Call	GOVI	408430	43	408430	43	0.00
22/04/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
22/04/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
22/04/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
22/04/2016	GOVI On 02-February-17			GOVI	527.42	529.7500	527.4230	529.7500	0.00
22/04/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
22/04/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
22/04/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
22/04/2016	GOVI On 02-February-17	533.34	Put	GOVI	59170	4	59170	4	0.00
22/04/2016	GOVI On 02-February-17	533.33	Put	GOVI	59070	4	59070	4	0.00
22/04/2016	GOVI On 02-February-17	533.32	Put	GOVI	58970	4	58970	4	0.00
22/04/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/04/2016	IGOV On 05-May-16			Index Future	243.92	243.6130	243.9190	243.6130	897.00
22/04/2016	IGOV On 04-August-16			Index Future	248.52	248.2140	248.5240	248.2140	170.00
22/04/2016	IGOV On 03-November-16			Index Future	253.32	253.0080	253.3200	253.0080	23.00
22/04/2016	IGOV On 02-February-17			Index Future	258.46	258.1440	258.4600	258.1440	0.00
22/04/2016	ILBI On 05-May-16			Index Future	659.95	659.0090	659.9460	659.0090	0.00
22/04/2016	ILBI On 04-August-16			Index Future	672.08	671.1220	672.0750	671.1220	157.00
22/04/2016	ILBI On 03-November-16			Index Future	684.67	683.7000	684.6700	683.7000	0.00
22/04/2016	IS01 On 19-December-16			Interest Rate Swap	100.14	100.1324	100.1442	100.1324	0.00
22/04/2016	IS01 On 16-March-17			Interest Rate Swap	100.17	100.1509	100.1716	100.1509	0.00
22/04/2016	IS01 On 15-June-17			Interest Rate Swap	99.92	99.8710	99.9211	99.8710	0.00
22/04/2016	IS02 On 18-December-17			Interest Rate Swap	100.51	100.4360	100.5066	100.4360	0.00
22/04/2016	IS02 On 16-March-18			Interest Rate Swap	99.94	99.8550	99.9401	99.8550	0.00
22/04/2016	IS02 On 15-June-18			Interest Rate Swap	99.77	99.6677	99.7682	99.6677	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
22/04/2016	IS05 On 17-December-20			Interest Rate Swap	100.32	100.1058	100.3202	100.1058	0.00
22/04/2016	IS05 On 16-March-21			Interest Rate Swap	99.80	99.5717	99.7984	99.5717	0.00
22/04/2016	IS05 On 15-June-21			Interest Rate Swap	99.24	98.9995	99.2413	98.9995	0.00
22/04/2016	IS10 On 17-December-25			Interest Rate Swap	101.88	101.4265	101.8820	101.4265	0.00
22/04/2016	IS10 On 16-March-26			Interest Rate Swap	99.10	98.6146	99.0961	98.6146	0.00
22/04/2016	IS10 On 15-June-26			Interest Rate Swap	97.95	97.4595	97.9547	97.4595	0.00
22/04/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/04/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/04/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/04/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/04/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
22/04/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
22/04/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
22/04/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
22/04/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
22/04/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.81	92.1900	7.8100	92.1900	0.00
22/04/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.93	92.0700	7.9300	92.0700	0.00
22/04/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.06	91.9400	8.0600	91.9400	0.00
22/04/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.16	91.8400	8.1600	91.8400	0.00
22/04/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.25	91.7500	8.2500	91.7500	0.00
22/04/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.34	91.6600	8.3400	91.6600	0.00
22/04/2016	R023 On 05-May-16			Bond Future	8.88	96.1267	8.8835	96.1267	5,718.00
22/04/2016	R023 On 05-May-16	8.24	Call	Bond Future	6	0	6	0	0.00
22/04/2016	R023 On 05-May-16	8.26	Call	Bond Future	7	0	7	0	0.00
22/04/2016	R023 On 05-May-16	8.25	Call	Bond Future	6	0	6	0	0.00
22/04/2016	R023 On 05-May-16	8.25	Put	Bond Future	3140	3	3140	3	0.00
22/04/2016	R023 On 05-May-16	8.26	Put	Bond Future	3091	3	3091	3	0.00
22/04/2016	R023 On 05-May-16	8.24	Put	Bond Future	3190	3	3190	3	0.00
22/04/2016	R023 On 04-August-16			Bond Future	8.94	97.9541	8.9413	97.9541	3,715.00
22/04/2016	R023 On 04-August-16	8.24	Call	Bond Future	493	1	493	1	0.00
22/04/2016	R023 On 04-August-16	8.25	Call	Bond Future	504	1	504	1	0.00
22/04/2016	R023 On 04-August-16	8.26	Call	Bond Future	515	1	515	1	0.00
22/04/2016	R023 On 04-August-16	8.25	Put	Bond Future	3827	4	3827	4	0.00
22/04/2016	R023 On 04-August-16	8.24	Put	Bond Future	3865	4	3865	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
22/04/2016	R023 On 04-August-16	8.26	Put	Bond Future	3788	4	3788	4	0.00
22/04/2016	R023 On 03-November-16			Bond Future	9.00	95.8864	9.0006	95.8864	0.00
22/04/2016	R023 On 03-November-16	9.73	Call	Bond Future	4287	5	4287	5	0.00
22/04/2016	R023 On 03-November-16	9.74	Call	Bond Future	4319	5	4319	5	0.00
22/04/2016	R023 On 03-November-16	9.75	Call	Bond Future	4350	5	4350	5	0.00
22/04/2016	R023 On 03-November-16	9.74	Put	Bond Future	1020	1	1020	1	0.00
22/04/2016	R023 On 03-November-16	9.75	Put	Bond Future	1008	1	1008	1	0.00
22/04/2016	R023 On 03-November-16	9.73	Put	Bond Future	1032	1	1032	1	0.00
22/04/2016	R023 On 02-February-17			Bond Future	9.05	97.8267	9.0471	97.8267	0.00
22/04/2016	R023 On 02-February-17	8.86	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R023 On 02-February-17	8.85	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R023 On 02-February-17	8.84	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R023 On 02-February-17	8.85	Put	Bond Future	876	1	876	1	0.00
22/04/2016	R023 On 02-February-17	8.86	Put	Bond Future	831	0	831	0	0.00
22/04/2016	R023 On 02-February-17	8.84	Put	Bond Future	920	1	920	1	0.00
22/04/2016	R035 On 05-May-16			Bond Future	9.64	95.6203	9.6427	95.6203	5,138.00
22/04/2016	R035 On 05-May-16	10.35	Call	Bond Future	5510	6	5510	6	0.00
22/04/2016	R035 On 05-May-16	10.37	Call	Bond Future	5658	6	5658	6	0.00
22/04/2016	R035 On 05-May-16	10.36	Call	Bond Future	5584	6	5584	6	0.00
22/04/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R035 On 04-August-16			Bond Future	9.70	97.4381	9.6978	97.4381	203.00
22/04/2016	R035 On 04-August-16	10.37	Call	Bond Future	5188	6	5188	6	0.00
22/04/2016	R035 On 04-August-16	10.36	Call	Bond Future	5114	6	5114	6	0.00
22/04/2016	R035 On 04-August-16	10.35	Call	Bond Future	5040	6	5040	6	0.00
22/04/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R035 On 03-November-16			Bond Future	9.75	94.7899	9.7526	94.7899	0.00
22/04/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R035 On 03-November-16	9.57	Put	Bond Future	1474	1	1474	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
22/04/2016	R035 On 03-November-16	9.59	Put	Bond Future	1311	1	1311	1	0.00
22/04/2016	R035 On 03-November-16	9.58	Put	Bond Future	1392	1	1392	1	0.00
22/04/2016	R186 On 05-May-16			Bond Future	9.04	114.3686	9.0431	114.3686	63,342.00
22/04/2016	R186 On 05-May-16	8.34	Call	Bond Future	6	0	6	0	0.00
22/04/2016	R186 On 05-May-16	9.25	Call	Bond Future	1795	2	1795	2	180.00
22/04/2016	R186 On 05-May-16	9.96	Call	Bond Future	6324	7	6324	7	0.00
22/04/2016	R186 On 05-May-16	9.86	Call	Bond Future	5662	6	5662	6	0.00
22/04/2016	R186 On 05-May-16	8.33	Call	Bond Future	5	0	5	0	0.00
22/04/2016	R186 On 05-May-16	9.89	Call	Bond Future	5861	6	5861	6	0.00
22/04/2016	R186 On 05-May-16	8.35	Call	Bond Future	6	0	6	0	0.00
22/04/2016	R186 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R186 On 05-May-16	8.85	Call	Bond Future	338	1	338	1	0.00
22/04/2016	R186 On 05-May-16	8.75	Call	Bond Future	185	0	185	0	180.00
22/04/2016	R186 On 05-May-16	7.56	Put	Bond Future	11392	11	11392	11	0.00
22/04/2016	R186 On 05-May-16	8.35	Put	Bond Future	5141	5	5141	5	0.00
22/04/2016	R186 On 05-May-16	8.34	Put	Bond Future	5217	5	5217	5	0.00
22/04/2016	R186 On 05-May-16	8.33	Put	Bond Future	5293	5	5293	5	0.00
22/04/2016	R186 On 05-May-16	9.89	Put	Bond Future	3	0	3	0	180.00
22/04/2016	R186 On 05-May-16	9.96	Put	Bond Future	1	0	1	0	5,000.00
22/04/2016	R186 On 05-May-16	9.86	Put	Bond Future	4	0	4	0	5,000.00
22/04/2016	R186 On 05-May-16	8.75	Put	Bond Future	2317	2	2317	2	1,900.00
22/04/2016	R186 On 05-May-16	9.25	Put	Bond Future	323	0	323	0	0.00
22/04/2016	R186 On 05-May-16	8.85	Put	Bond Future	1736	1	1736	1	5,350.00
22/04/2016	R186 On 04-August-16			Bond Future	9.10	111.2387	9.0979	111.2387	44,610.00
22/04/2016	R186 On 04-August-16	9.60	Call	Bond Future	4658	5	4658	5	0.00
22/04/2016	R186 On 04-August-16	8.49	Call	Bond Future	936	1	936	1	0.00
22/04/2016	R186 On 04-August-16	8.51	Call	Bond Future	973	1	973	1	0.00
22/04/2016	R186 On 04-August-16	10.00	Call	Bond Future	6708	7	6708	7	0.00
22/04/2016	R186 On 04-August-16	9.25	Call	Bond Future	3116	3	3116	3	0.00
22/04/2016	R186 On 04-August-16	8.50	Call	Bond Future	955	1	955	1	0.00
22/04/2016	R186 On 04-August-16	9.60	Put	Bond Future	1202	1	1202	1	5,635.00
22/04/2016	R186 On 04-August-16	8.49	Put	Bond Future	5329	5	5329	5	0.00
22/04/2016	R186 On 04-August-16	10.00	Put	Bond Future	605	1	605	1	6,500.00
22/04/2016	R186 On 04-August-16	8.51	Put	Bond Future	5218	5	5218	5	0.00

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22/04/2016	R186 On 04-August-16	9.25	Put	Bond Future	2053	2	2053	2	1,000.00
22/04/2016	R186 On 04-August-16	8.50	Put	Bond Future	5273	5	5273	5	0.00
22/04/2016	R186 On 03-November-16			Bond Future	9.15	113.3552	9.1477	113.3552	0.00
22/04/2016	R186 On 03-November-16	8.96	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R186 On 03-November-16	8.95	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R186 On 03-November-16	8.97	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R186 On 03-November-16	8.95	Put	Bond Future	1375	1	1375	1	0.00
22/04/2016	R186 On 03-November-16	8.97	Put	Bond Future	1234	1	1234	1	0.00
22/04/2016	R186 On 03-November-16	8.96	Put	Bond Future	1305	1	1305	1	0.00
22/04/2016	R197 On 05-May-16			Bond Future	298.94	298.8844	298.9430	298.8844	1,246.00
22/04/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R197 On 05-May-16	300.01	Put	Bond Future	1067	1	1067	1	0.00
22/04/2016	R197 On 05-May-16	300.00	Put	Bond Future	1057	1	1057	1	0.00
22/04/2016	R197 On 05-May-16	299.99	Put	Bond Future	1047	1	1047	1	0.00
22/04/2016	R197 On 04-August-16			Bond Future	298.15	298.0950	298.1514	298.0950	995.00
22/04/2016	R197 On 04-August-16	293.96	Call	Bond Future	4191	4	4191	4	0.00
22/04/2016	R197 On 04-August-16	293.98	Call	Bond Future	4171	4	4171	4	0.00
22/04/2016	R197 On 04-August-16	293.97	Call	Bond Future	4181	4	4181	4	0.00
22/04/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R197 On 03-November-16			Bond Future	303.84	303.7899	303.8433	303.7899	0.00
22/04/2016	R197 On 03-November-16	303.56	Call	Bond Future	283	0	283	0	0.00
22/04/2016	R197 On 03-November-16	303.57	Call	Bond Future	273	0	273	0	0.00
22/04/2016	R197 On 03-November-16	303.58	Call	Bond Future	263	0	263	0	0.00
22/04/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R202 On 05-May-16			Bond Future	248.31	247.9189	248.3075	247.9189	36,258.00
22/04/2016	R202 On 05-May-16	246.99	Call	Bond Future	2513	2	2513	2	0.00
22/04/2016	R202 On 05-May-16	247.01	Call	Bond Future	2501	2	2501	2	0.00
22/04/2016	R202 On 05-May-16	247.00	Call	Bond Future	2507	2	2507	2	0.00

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22/04/2016	R202 On 05-May-16	247.00	Put	Bond Future	1199	1	1199	1	0.00
22/04/2016	R202 On 05-May-16	247.01	Put	Bond Future	1203	1	1203	1	0.00
22/04/2016	R202 On 05-May-16	246.99	Put	Bond Future	1195	1	1195	1	0.00
22/04/2016	R202 On 04-August-16			Bond Future	249.60	249.2023	249.5954	249.2023	2,960.00
22/04/2016	R202 On 04-August-16	243.26	Call	Bond Future	8510	8	8510	8	0.00
22/04/2016	R202 On 04-August-16	243.25	Call	Bond Future	8517	8	8517	8	0.00
22/04/2016	R202 On 04-August-16	243.24	Call	Bond Future	8524	8	8524	8	0.00
22/04/2016	R202 On 04-August-16	243.25	Put	Bond Future	2171	2	2171	2	0.00
22/04/2016	R202 On 04-August-16	243.24	Put	Bond Future	2168	2	2168	2	0.00
22/04/2016	R202 On 04-August-16	243.26	Put	Bond Future	2174	2	2174	2	0.00
22/04/2016	R202 On 03-November-16			Bond Future	254.36	253.9630	254.3604	253.9630	0.00
22/04/2016	R202 On 03-November-16	253.85	Call	Bond Future	510	0	510	0	0.00
22/04/2016	R202 On 03-November-16	253.87	Call	Bond Future	490	0	490	0	0.00
22/04/2016	R202 On 03-November-16	253.86	Call	Bond Future	500	0	500	0	0.00
22/04/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R203 On 05-May-16			Bond Future	7.95	101.7069	7.9471	101.7069	49,921.00
22/04/2016	R203 On 05-May-16	7.26	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R203 On 05-May-16	7.24	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R203 On 05-May-16	7.25	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R203 On 05-May-16	7.24	Put	Bond Future	897	1	897	1	0.00
22/04/2016	R203 On 05-May-16	7.26	Put	Bond Future	871	1	871	1	0.00
22/04/2016	R203 On 05-May-16	7.25	Put	Bond Future	884	1	884	1	0.00
22/04/2016	R203 On 04-August-16			Bond Future	8.01	103.6404	8.0132	103.6404	3,401.00
22/04/2016	R203 On 04-August-16	7.24	Call	Bond Future	41	0	41	0	0.00
22/04/2016	R203 On 04-August-16	7.26	Call	Bond Future	44	0	44	0	0.00
22/04/2016	R203 On 04-August-16	7.25	Call	Bond Future	42	0	42	0	0.00
22/04/2016	R203 On 04-August-16	7.25	Put	Bond Future	837	1	837	1	0.00
22/04/2016	R203 On 04-August-16	7.26	Put	Bond Future	828	1	828	1	0.00
22/04/2016	R203 On 04-August-16	7.24	Put	Bond Future	846	1	846	1	0.00
22/04/2016	R203 On 03-November-16			Bond Future	8.09	101.4402	8.0859	101.4402	0.00
22/04/2016	R203 On 03-November-16	8.84	Call	Bond Future	727	1	727	1	0.00
22/04/2016	R203 On 03-November-16	8.86	Call	Bond Future	740	1	740	1	0.00

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22/04/2016	R203 On 03-November-16	8.85	Call	Bond Future	734	1	734	1	0.00
22/04/2016	R203 On 03-November-16	8.84	Put	Bond Future	120	0	120	0	0.00
22/04/2016	R203 On 03-November-16	8.86	Put	Bond Future	117	0	117	0	0.00
22/04/2016	R203 On 03-November-16	8.85	Put	Bond Future	118	0	118	0	0.00
22/04/2016	R203 On 02-February-17			Bond Future	8.07	103.4932	8.0686	103.4932	0.00
22/04/2016	R203 On 02-February-17	7.70	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R203 On 02-February-17	7.72	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R203 On 02-February-17	7.71	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R203 On 02-February-17	7.71	Put	Bond Future	207	0	207	0	0.00
22/04/2016	R203 On 02-February-17	7.72	Put	Bond Future	201	0	201	0	0.00
22/04/2016	R203 On 02-February-17	7.70	Put	Bond Future	213	0	213	0	0.00
22/04/2016	R204 On 05-May-16			Bond Future	8.32	102.5056	8.3175	102.5056	18,794.00
22/04/2016	R204 On 05-May-16	7.76	Call	Bond Future	3	0	3	0	0.00
22/04/2016	R204 On 05-May-16	7.75	Call	Bond Future	2	0	2	0	0.00
22/04/2016	R204 On 05-May-16	7.74	Call	Bond Future	2	0	2	0	0.00
22/04/2016	R204 On 05-May-16	7.75	Put	Bond Future	1318	1	1318	1	0.00
22/04/2016	R204 On 05-May-16	7.76	Put	Bond Future	1294	1	1294	1	0.00
22/04/2016	R204 On 05-May-16	7.74	Put	Bond Future	1341	1	1341	1	0.00
22/04/2016	R204 On 04-August-16			Bond Future	8.40	100.4131	8.3985	100.4131	10,021.00
22/04/2016	R204 On 04-August-16	7.74	Call	Bond Future	174	0	174	0	0.00
22/04/2016	R204 On 04-August-16	7.75	Call	Bond Future	178	0	178	0	0.00
22/04/2016	R204 On 04-August-16	7.76	Call	Bond Future	183	0	183	0	0.00
22/04/2016	R204 On 04-August-16	7.75	Put	Bond Future	1549	1	1549	1	0.00
22/04/2016	R204 On 04-August-16	7.74	Put	Bond Future	1566	1	1566	1	0.00
22/04/2016	R204 On 04-August-16	7.76	Put	Bond Future	1532	1	1532	1	0.00
22/04/2016	R204 On 03-November-16			Bond Future	8.47	102.3236	8.4739	102.3236	0.00
22/04/2016	R204 On 03-November-16	9.21	Call	Bond Future	1706	2	1706	2	0.00
22/04/2016	R204 On 03-November-16	9.23	Call	Bond Future	1734	2	1734	2	0.00
22/04/2016	R204 On 03-November-16	9.22	Call	Bond Future	1720	2	1720	2	0.00
22/04/2016	R204 On 03-November-16	9.22	Put	Bond Future	321	0	321	0	0.00
22/04/2016	R204 On 03-November-16	9.23	Put	Bond Future	316	0	316	0	0.00
22/04/2016	R204 On 03-November-16	9.21	Put	Bond Future	325	0	325	0	0.00
22/04/2016	R204 On 02-February-17			Bond Future	8.51	100.3518	8.5145	100.3518	0.00
22/04/2016	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
22/04/2016	R204 On 02-February-17	8.29	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R204 On 02-February-17	8.30	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R204 On 02-February-17	8.28	Put	Bond Future	396	0	396	0	0.00
22/04/2016	R204 On 02-February-17	8.30	Put	Bond Future	363	0	363	0	0.00
22/04/2016	R204 On 02-February-17	8.29	Put	Bond Future	380	0	380	0	0.00
22/04/2016	R207 On 05-May-16			Bond Future	8.51	98.6010	8.5065	98.6010	53,215.00
22/04/2016	R207 On 05-May-16	7.84	Call	Bond Future	1	0	1	0	0.00
22/04/2016	R207 On 05-May-16	7.86	Call	Bond Future	2	0	2	0	0.00
22/04/2016	R207 On 05-May-16	7.85	Call	Bond Future	2	0	2	0	0.00
22/04/2016	R207 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	43.00
22/04/2016	R207 On 05-May-16	7.85	Put	Bond Future	2018	2	2018	2	0.00
22/04/2016	R207 On 05-May-16	7.86	Put	Bond Future	1987	2	1987	2	0.00
22/04/2016	R207 On 05-May-16	7.84	Put	Bond Future	2049	2	2049	2	0.00
22/04/2016	R207 On 05-May-16	7.56	Put	Bond Future	2923	3	2923	3	0.00
22/04/2016	R207 On 04-August-16			Bond Future	8.58	96.8310	8.5821	96.8310	5,832.00
22/04/2016	R207 On 04-August-16	8.01	Call	Bond Future	323	0	323	0	0.00
22/04/2016	R207 On 04-August-16	7.99	Call	Bond Future	309	0	309	0	0.00
22/04/2016	R207 On 04-August-16	8.00	Call	Bond Future	316	0	316	0	0.00
22/04/2016	R207 On 04-August-16	7.99	Put	Bond Future	2014	2	2014	2	0.00
22/04/2016	R207 On 04-August-16	8.01	Put	Bond Future	1970	2	1970	2	0.00
22/04/2016	R207 On 04-August-16	8.00	Put	Bond Future	1992	2	1992	2	0.00
22/04/2016	R207 On 02-February-17			Bond Future	8.69	97.0266	8.6853	97.0266	0.00
22/04/2016	R207 On 02-February-17	8.91	Call	Bond Future	1681	2	1681	2	62.00
22/04/2016	R207 On 02-February-17	9.22	Call	Bond Future	2157	2	2157	2	0.00
22/04/2016	R207 On 02-February-17	9.24	Call	Bond Future	2190	2	2190	2	0.00
22/04/2016	R207 On 02-February-17	9.23	Call	Bond Future	2173	2	2173	2	0.00
22/04/2016	R207 On 02-February-17	9.23	Put	Bond Future	830	1	830	1	0.00
22/04/2016	R207 On 02-February-17	9.24	Put	Bond Future	822	1	822	1	0.00
22/04/2016	R207 On 02-February-17	8.91	Put	Bond Future	1124	1	1124	1	0.00
22/04/2016	R207 On 02-February-17	9.22	Put	Bond Future	839	1	839	1	0.00
22/04/2016	R208 On 05-May-16			Bond Future	8.64	93.5563	8.6446	93.5563	46,246.00
22/04/2016	R208 On 05-May-16	7.99	Call	Bond Future	3	0	3	0	0.00
22/04/2016	R208 On 05-May-16	8.01	Call	Bond Future	3	0	3	0	0.00
22/04/2016	R208 On 05-May-16	8.00	Call	Bond Future	3	0	3	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
22/04/2016	R208 On 05-May-16	8.00	Put	Bond Future	2454	2	2454	2	0.00
22/04/2016	R208 On 05-May-16	7.99	Put	Bond Future	2492	2	2492	2	0.00
22/04/2016	R208 On 05-May-16	8.01	Put	Bond Future	2415	2	2415	2	0.00
22/04/2016	R208 On 04-August-16			Bond Future	8.71	95.3348	8.7096	95.3348	3,130.00
22/04/2016	R208 On 04-August-16	7.99	Call	Bond Future	317	0	317	0	0.00
22/04/2016	R208 On 04-August-16	8.00	Call	Bond Future	324	0	324	0	0.00
22/04/2016	R208 On 04-August-16	8.01	Call	Bond Future	332	0	332	0	0.00
22/04/2016	R208 On 04-August-16	7.99	Put	Bond Future	2938	3	2938	3	0.00
22/04/2016	R208 On 04-August-16	8.00	Put	Bond Future	2909	3	2909	3	0.00
22/04/2016	R208 On 04-August-16	8.01	Put	Bond Future	2879	3	2879	3	0.00
22/04/2016	R208 On 03-November-16			Bond Future	8.77	93.7458	8.7704	93.7458	0.00
22/04/2016	R208 On 03-November-16	9.57	Call	Bond Future	3324	4	3324	4	0.00
22/04/2016	R208 On 03-November-16	9.59	Call	Bond Future	3374	4	3374	4	0.00
22/04/2016	R208 On 03-November-16	9.58	Call	Bond Future	3349	4	3349	4	0.00
22/04/2016	R208 On 03-November-16	9.57	Put	Bond Future	635	1	635	1	0.00
22/04/2016	R208 On 03-November-16	9.58	Put	Bond Future	627	1	627	1	0.00
22/04/2016	R208 On 03-November-16	9.59	Put	Bond Future	619	1	619	1	0.00
22/04/2016	R208 On 02-February-17			Bond Future	8.81	95.6430	8.8124	95.6430	0.00
22/04/2016	R208 On 02-February-17	8.64	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R208 On 02-February-17	8.63	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R208 On 02-February-17	8.65	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R208 On 02-February-17	8.65	Put	Bond Future	532	0	532	0	0.00
22/04/2016	R208 On 02-February-17	8.64	Put	Bond Future	564	0	564	0	0.00
22/04/2016	R208 On 02-February-17	8.63	Put	Bond Future	597	0	597	0	0.00
22/04/2016	R209 On 05-May-16			Bond Future	9.59	71.7024	9.5872	71.7024	22,350.00
22/04/2016	R209 On 05-May-16	9.00	Call	Bond Future	23	0	23	0	6,700.00
22/04/2016	R209 On 05-May-16	9.01	Call	Bond Future	25	0	25	0	0.00
22/04/2016	R209 On 05-May-16	8.25	Call	Bond Future	0	0	0	0	6,700.00
22/04/2016	R209 On 05-May-16	8.99	Call	Bond Future	21	0	21	0	0.00
22/04/2016	R209 On 05-May-16	9.00	Put	Bond Future	4176	4	4176	4	0.00
22/04/2016	R209 On 05-May-16	9.01	Put	Bond Future	4105	4	4105	4	0.00
22/04/2016	R209 On 05-May-16	8.99	Put	Bond Future	4248	4	4248	4	0.00
22/04/2016	R209 On 05-May-16	8.25	Put	Bond Future	10019	10	10019	10	0.00
22/04/2016	R209 On 04-August-16			Bond Future	9.64	73.0655	9.6382	73.0655	11,103.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2016	R209 On 04-August-16	10.60	Call	Bond Future	6640	7	6640	7	5,760.00
22/04/2016	R209 On 04-August-16	9.24	Call	Bond Future	1453	2	1453	2	0.00
22/04/2016	R209 On 04-August-16	9.26	Call	Bond Future	1500	2	1500	2	0.00
22/04/2016	R209 On 04-August-16	9.70	Call	Bond Future	2790	3	2790	3	0.00
22/04/2016	R209 On 04-August-16	10.29	Call	Bond Future	5187	6	5187	6	0.00
22/04/2016	R209 On 04-August-16	9.25	Call	Bond Future	1476	2	1476	2	0.00
22/04/2016	R209 On 04-August-16	9.40	Call	Bond Future	1860	2	1860	2	250.00
22/04/2016	R209 On 04-August-16	9.60	Call	Bond Future	2457	3	2457	3	5,760.00
22/04/2016	R209 On 04-August-16	9.26	Put	Bond Future	4108	4	4108	4	0.00
22/04/2016	R209 On 04-August-16	10.60	Put	Bond Future	618	1	618	1	0.00
22/04/2016	R209 On 04-August-16	9.24	Put	Bond Future	4203	4	4203	4	0.00
22/04/2016	R209 On 04-August-16	10.29	Put	Bond Future	1015	1	1015	1	250.00
22/04/2016	R209 On 04-August-16	9.25	Put	Bond Future	4155	4	4155	4	0.00
22/04/2016	R209 On 04-August-16	9.70	Put	Bond Future	2377	2	2377	2	250.00
22/04/2016	R209 On 04-August-16	9.40	Put	Bond Future	3486	3	3486	3	0.00
22/04/2016	R209 On 04-August-16	9.60	Put	Bond Future	2713	3	2713	3	0.00
22/04/2016	R209 On 03-November-16			Bond Future	9.69	71.3048	9.6859	71.3048	0.00
22/04/2016	R209 On 03-November-16	10.24	Call	Bond Future	5609	6	5609	6	0.00
22/04/2016	R209 On 03-November-16	10.26	Call	Bond Future	5690	6	5690	6	0.00
22/04/2016	R209 On 03-November-16	10.25	Call	Bond Future	5649	6	5649	6	0.00
22/04/2016	R209 On 03-November-16	10.25	Put	Bond Future	2048	2	2048	2	0.00
22/04/2016	R209 On 03-November-16	10.26	Put	Bond Future	2027	2	2027	2	0.00
22/04/2016	R209 On 03-November-16	10.24	Put	Bond Future	2069	2	2069	2	0.00
22/04/2016	R209 On 02-February-17			Bond Future	9.73	72.7481	9.7255	72.7481	0.00
22/04/2016	R209 On 02-February-17	9.53	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R209 On 02-February-17	9.55	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R209 On 02-February-17	9.54	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R209 On 02-February-17	9.53	Put	Bond Future	1308	1	1308	1	0.00
22/04/2016	R209 On 02-February-17	9.54	Put	Bond Future	1240	1	1240	1	0.00
22/04/2016	R209 On 02-February-17	9.55	Put	Bond Future	1172	1	1172	1	0.00
22/04/2016	R210 On 05-May-16			Bond Future	184.22	184.1781	184.2154	184.1781	1,441.00
22/04/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
22/04/2016	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
22/04/2016	R210 On 05-May-16	184.99	Put	Bond Future	775	1	775	1	0.00
22/04/2016	R210 On 05-May-16	185.00	Put	Bond Future	785	1	785	1	0.00
22/04/2016	R210 On 05-May-16	185.01	Put	Bond Future	795	1	795	1	0.00
22/04/2016	R210 On 04-August-16			Bond Future	187.73	187.6951	187.7307	187.6951	0.00
22/04/2016	R210 On 04-August-16	181.50	Call	Bond Future	6231	6	6231	6	0.00
22/04/2016	R210 On 04-August-16	181.52	Call	Bond Future	6211	6	6211	6	0.00
22/04/2016	R210 On 04-August-16	181.51	Call	Bond Future	6221	6	6221	6	0.00
22/04/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R210 On 03-November-16			Bond Future	189.02	188.9827	189.0166	188.9827	0.00
22/04/2016	R210 On 03-November-16	188.92	Call	Bond Future	97	0	97	0	0.00
22/04/2016	R210 On 03-November-16	188.91	Call	Bond Future	107	0	107	0	0.00
22/04/2016	R210 On 03-November-16	188.90	Call	Bond Future	117	0	117	0	0.00
22/04/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R211 On 05-May-16			Bond Future	138.27	138.2488	138.2668	138.2488	62.00
22/04/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R211 On 05-May-16	138.99	Put	Bond Future	723	1	723	1	0.00
22/04/2016	R211 On 05-May-16	139.00	Put	Bond Future	733	1	733	1	0.00
22/04/2016	R211 On 05-May-16	139.01	Put	Bond Future	743	1	743	1	0.00
22/04/2016	R211 On 04-August-16			Bond Future	139.15	139.1290	139.1457	139.1290	0.00
22/04/2016	R211 On 04-August-16	137.09	Call	Bond Future	2056	2	2056	2	0.00
22/04/2016	R211 On 04-August-16	137.07	Call	Bond Future	2076	2	2076	2	0.00
22/04/2016	R211 On 04-August-16	137.08	Call	Bond Future	2066	2	2066	2	0.00
22/04/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R211 On 03-November-16			Bond Future	141.80	141.7870	141.8022	141.7870	0.00
22/04/2016	R211 On 03-November-16	141.76	Call	Bond Future	42	0	42	0	0.00
22/04/2016	R211 On 03-November-16	141.75	Call	Bond Future	52	0	52	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
22/04/2016	R211 On 03-November-16	141.74	Call	Bond Future	62	0	62	0	0.00
22/04/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R212 On 05-May-16			Bond Future	144.59	144.5583	144.5868	144.5583	3,488.00
22/04/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R212 On 05-May-16	145.00	Put	Bond Future	413	0	413	0	0.00
22/04/2016	R212 On 05-May-16	144.99	Put	Bond Future	403	0	403	0	0.00
22/04/2016	R212 On 05-May-16	145.01	Put	Bond Future	423	0	423	0	0.00
22/04/2016	R212 On 04-August-16			Bond Future	145.41	145.3872	145.4145	145.3872	1,090.00
22/04/2016	R212 On 04-August-16	142.44	Call	Bond Future	2975	3	2975	3	0.00
22/04/2016	R212 On 04-August-16	142.43	Call	Bond Future	2985	3	2985	3	0.00
22/04/2016	R212 On 04-August-16	142.42	Call	Bond Future	2995	3	2995	3	0.00
22/04/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R212 On 03-November-16			Bond Future	148.19	148.1648	148.1907	148.1648	0.00
22/04/2016	R212 On 03-November-16	148.11	Call	Bond Future	81	0	81	0	0.00
22/04/2016	R212 On 03-November-16	148.12	Call	Bond Future	71	0	71	0	0.00
22/04/2016	R212 On 03-November-16	148.10	Call	Bond Future	91	0	91	0	0.00
22/04/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
22/04/2016	R213 On 05-May-16			Bond Future	9.46	82.4445	9.4574	82.4445	31,279.00
22/04/2016	R213 On 05-May-16	8.74	Call	Bond Future	6	0	6	0	0.00
22/04/2016	R213 On 05-May-16	8.76	Call	Bond Future	8	0	8	0	0.00
22/04/2016	R213 On 05-May-16	8.75	Call	Bond Future	7	0	7	0	0.00
22/04/2016	R213 On 05-May-16	8.75	Put	Bond Future	5005	5	5005	5	0.00
22/04/2016	R213 On 05-May-16	8.74	Put	Bond Future	5078	5	5078	5	0.00
22/04/2016	R213 On 05-May-16	8.76	Put	Bond Future	4932	4	4932	4	0.00
22/04/2016	R213 On 04-August-16			Bond Future	9.51	84.0118	9.5092	84.0118	18,300.00
22/04/2016	R213 On 04-August-16	9.01	Call	Bond Future	1198	1	1198	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
22/04/2016	R213 On 04-August-16	8.99	Call	Bond Future	1157	1	1157	1	0.00
22/04/2016	R213 On 04-August-16	9.00	Call	Bond Future	1177	1	1177	1	0.00
22/04/2016	R213 On 04-August-16	8.99	Put	Bond Future	4738	4	4738	4	0.00
22/04/2016	R213 On 04-August-16	9.01	Put	Bond Future	4637	4	4637	4	0.00
22/04/2016	R213 On 04-August-16	9.00	Put	Bond Future	4687	4	4687	4	0.00
22/04/2016	R213 On 03-November-16			Bond Future	9.56	82.0593	9.5608	82.0593	0.00
22/04/2016	R213 On 03-November-16	10.20	Call	Bond Future	5892	6	5892	6	0.00
22/04/2016	R213 On 03-November-16	10.19	Call	Bond Future	5850	6	5850	6	0.00
22/04/2016	R213 On 03-November-16	10.18	Call	Bond Future	5808	6	5808	6	0.00
22/04/2016	R213 On 03-November-16	10.19	Put	Bond Future	1839	2	1839	2	0.00
22/04/2016	R213 On 03-November-16	10.20	Put	Bond Future	1820	2	1820	2	0.00
22/04/2016	R213 On 03-November-16	10.18	Put	Bond Future	1859	2	1859	2	0.00
22/04/2016	R213 On 02-February-17			Bond Future	9.60	83.7199	9.6048	83.7199	0.00
22/04/2016	R213 On 02-February-17	9.40	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R213 On 02-February-17	9.42	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R213 On 02-February-17	9.41	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R213 On 02-February-17	9.40	Put	Bond Future	1354	1	1354	1	0.00
22/04/2016	R213 On 02-February-17	9.42	Put	Bond Future	1220	1	1220	1	0.00
22/04/2016	R213 On 02-February-17	9.41	Put	Bond Future	1287	1	1287	1	0.00
22/04/2016	R214 On 05-May-16			Bond Future	9.72	71.7350	9.7170	71.7350	27,274.00
22/04/2016	R214 On 05-May-16	8.99	Call	Bond Future	7	0	7	0	0.00
22/04/2016	R214 On 05-May-16	9.01	Call	Bond Future	9	0	9	0	0.00
22/04/2016	R214 On 05-May-16	9.00	Call	Bond Future	8	0	8	0	0.00
22/04/2016	R214 On 05-May-16	9.30	Call	Bond Future	98	0	98	0	0.00
22/04/2016	R214 On 05-May-16	9.01	Put	Bond Future	5243	5	5243	5	0.00
22/04/2016	R214 On 05-May-16	9.00	Put	Bond Future	5321	5	5321	5	0.00
22/04/2016	R214 On 05-May-16	8.99	Put	Bond Future	5399	5	5399	5	0.00
22/04/2016	R214 On 05-May-16	9.30	Put	Bond Future	3110	3	3110	3	0.00
22/04/2016	R214 On 04-August-16			Bond Future	9.77	73.0988	9.7671	73.0988	5,276.00
22/04/2016	R214 On 04-August-16	9.30	Call	Bond Future	1387	2	1387	2	1,300.00
22/04/2016	R214 On 04-August-16	11.30	Call	Bond Future	9632	10	9632	10	5,800.00
22/04/2016	R214 On 04-August-16	9.24	Call	Bond Future	1255	1	1255	1	0.00
22/04/2016	R214 On 04-August-16	9.26	Call	Bond Future	1298	1	1298	1	0.00
22/04/2016	R214 On 04-August-16	9.25	Call	Bond Future	1276	1	1276	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
22/04/2016	R214 On 04-August-16	8.55	Call	Bond Future	304	0	304	0	1,300.00
22/04/2016	R214 On 04-August-16	10.30	Call	Bond Future	4845	5	4845	5	5,800.00
22/04/2016	R214 On 04-August-16	9.26	Put	Bond Future	4954	5	4954	5	0.00
22/04/2016	R214 On 04-August-16	9.24	Put	Bond Future	5061	5	5061	5	0.00
22/04/2016	R214 On 04-August-16	9.30	Put	Bond Future	4744	4	4744	4	0.00
22/04/2016	R214 On 04-August-16	11.30	Put	Bond Future	243	0	243	0	0.00
22/04/2016	R214 On 04-August-16	10.30	Put	Bond Future	1316	1	1316	1	0.00
22/04/2016	R214 On 04-August-16	9.25	Put	Bond Future	5007	5	5007	5	0.00
22/04/2016	R214 On 04-August-16	8.55	Put	Bond Future	9630	9	9630	9	0.00
22/04/2016	R214 On 03-November-16			Bond Future	9.82	71.1922	9.8166	71.1922	0.00
22/04/2016	R214 On 03-November-16	10.33	Call	Bond Future	5635	6	5635	6	0.00
22/04/2016	R214 On 03-November-16	10.35	Call	Bond Future	5716	6	5716	6	0.00
22/04/2016	R214 On 03-November-16	10.34	Call	Bond Future	5675	6	5675	6	0.00
22/04/2016	R214 On 03-November-16	10.33	Put	Bond Future	2259	2	2259	2	0.00
22/04/2016	R214 On 03-November-16	10.34	Put	Bond Future	2236	2	2236	2	0.00
22/04/2016	R214 On 03-November-16	10.35	Put	Bond Future	2214	2	2214	2	0.00
22/04/2016	R214 On 02-February-17			Bond Future	9.86	72.6330	9.8597	72.6330	0.00
22/04/2016	R214 On 02-February-17	9.67	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R214 On 02-February-17	9.66	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R214 On 02-February-17	9.68	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R214 On 02-February-17	9.67	Put	Bond Future	1309	1	1309	1	0.00
22/04/2016	R214 On 02-February-17	9.66	Put	Bond Future	1380	1	1380	1	0.00
22/04/2016	R214 On 02-February-17	9.68	Put	Bond Future	1239	1	1239	1	0.00
22/04/2016	R248 On 05-May-16			Bond Future	9.80	91.9775	9.8024	91.9775	28,603.00
22/04/2016	R248 On 05-May-16	8.99	Call	Bond Future	5	0	5	0	0.00
22/04/2016	R248 On 05-May-16	9.00	Call	Bond Future	6	0	6	0	0.00
22/04/2016	R248 On 05-May-16	9.01	Call	Bond Future	6	0	6	0	0.00
22/04/2016	R248 On 05-May-16	9.00	Put	Bond Future	7623	7	7623	7	0.00
22/04/2016	R248 On 05-May-16	9.01	Put	Bond Future	7522	7	7522	7	0.00
22/04/2016	R248 On 05-May-16	8.99	Put	Bond Future	7725	7	7725	7	0.00
22/04/2016	R248 On 04-August-16			Bond Future	9.86	93.7261	9.8553	93.7261	35,147.00
22/04/2016	R248 On 04-August-16	9.25	Call	Bond Future	1491	2	1491	2	0.00
22/04/2016	R248 On 04-August-16	9.24	Call	Bond Future	1465	2	1465	2	0.00
22/04/2016	R248 On 04-August-16	9.26	Call	Bond Future	1516	2	1516	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
22/04/2016	R248 On 04-August-16	9.26	Put	Bond Future	7003	7	7003	7	0.00
22/04/2016	R248 On 04-August-16	9.25	Put	Bond Future	7074	7	7074	7	0.00
22/04/2016	R248 On 04-August-16	9.24	Put	Bond Future	7146	7	7146	7	0.00
22/04/2016	R248 On 03-November-16			Bond Future	9.91	91.0705	9.9077	91.0705	0.00
22/04/2016	R248 On 03-November-16	10.39	Call	Bond Future	7156	8	7156	8	0.00
22/04/2016	R248 On 03-November-16	10.38	Call	Bond Future	7106	7	7106	7	0.00
22/04/2016	R248 On 03-November-16	10.37	Call	Bond Future	7056	7	7056	7	0.00
22/04/2016	R248 On 03-November-16	10.38	Put	Bond Future	3181	3	3181	3	0.00
22/04/2016	R248 On 03-November-16	10.39	Put	Bond Future	3151	3	3151	3	0.00
22/04/2016	R248 On 03-November-16	10.37	Put	Bond Future	3211	3	3211	3	0.00
22/04/2016	R248 On 02-February-17			Bond Future	9.95	92.9137	9.9537	92.9137	0.00
22/04/2016	R248 On 02-February-17	9.76	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R248 On 02-February-17	9.77	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R248 On 02-February-17	9.78	Call	Bond Future	0	0	0	0	0.00
22/04/2016	R248 On 02-February-17	9.77	Put	Bond Future	1601	1	1601	1	0.00
22/04/2016	R248 On 02-February-17	9.76	Put	Bond Future	1690	1	1690	1	0.00
22/04/2016	R248 On 02-February-17	9.78	Put	Bond Future	1513	1	1513	1	0.00