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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
25/04/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	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
25/04/2016	2025 On 05-May-16			Bond Future	126.05	126.0385	126.0507	126.0385	4,528.00
25/04/2016	2025 On 05-May-16	126.00	Call	Bond Future	51	0	51	0	0.00
25/04/2016	2025 On 05-May-16	126.01	Call	Bond Future	41	0	41	0	0.00
25/04/2016	2025 On 05-May-16	125.99	Call	Bond Future	61	0	61	0	0.00
25/04/2016	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2025 On 04-August-16			Bond Future	127.19	127.1762	127.1875	127.1762	1,521.00
25/04/2016	2025 On 04-August-16	123.85	Call	Bond Future	3338	3	3338	3	0.00
25/04/2016	2025 On 04-August-16	123.86	Call	Bond Future	3328	3	3328	3	0.00
25/04/2016	2025 On 04-August-16	123.87	Call	Bond Future	3318	3	3318	3	0.00
25/04/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2025 On 03-November-16			Bond Future	129.62	129.6041	129.6157	129.6041	0.00
25/04/2016	2025 On 03-November-16	129.22	Call	Bond Future	396	0	396	0	0.00
25/04/2016	2025 On 03-November-16	129.23	Call	Bond Future	386	0	386	0	0.00
25/04/2016	2025 On 03-November-16	129.21	Call	Bond Future	406	0	406	0	0.00
25/04/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2030 On 05-May-16			Bond Future	9.47	91.3383	9.4679	91.3383	8,918.00
25/04/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
25/04/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
25/04/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
25/04/2016	2030 On 05-May-16	9.00	Put	Bond Future	3358	3	3358	3	0.00
25/04/2016	2030 On 05-May-16	8.99	Put	Bond Future	3431	3	3431	3	0.00
25/04/2016	2030 On 05-May-16	9.01	Put	Bond Future	3284	3	3284	3	0.00
25/04/2016	2030 On 04-August-16			Bond Future	9.53	89.0655	9.5287	89.0655	18,080.00
25/04/2016	2030 On 04-August-16	10.17	Call	Bond Future	4265	5	4265	5	0.00
25/04/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2030 On 03-November-16			Bond Future	9.58	90.7588	9.5810	90.7588	0.00
25/04/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
25/04/2016	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
25/04/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
25/04/2016	2030 On 03-November-16	9.33	Put	Bond Future	1729	1	1729	1	0.00
25/04/2016	2030 On 03-November-16	9.34	Put	Bond Future	1659	1	1659	1	0.00
25/04/2016	2030 On 03-November-16	9.35	Put	Bond Future	1589	1	1589	1	0.00
25/04/2016	2032 On 05-May-16			Bond Future	9.61	90.2658	9.6077	90.2658	9,421.00
25/04/2016	2032 On 05-May-16	9.00	Call	Bond Future	9	0	9	0	0.00
25/04/2016	2032 On 05-May-16	8.99	Call	Bond Future	8	0	8	0	0.00
25/04/2016	2032 On 05-May-16	9.01	Call	Bond Future	10	0	10	0	0.00
25/04/2016	2032 On 05-May-16	8.99	Put	Bond Future	4763	4	4763	4	0.00
25/04/2016	2032 On 05-May-16	9.01	Put	Bond Future	4606	4	4606	4	0.00
25/04/2016	2032 On 05-May-16	9.00	Put	Bond Future	4684	4	4684	4	0.00
25/04/2016	2032 On 04-August-16			Bond Future	9.67	91.9810	9.6675	91.9810	6,093.00
25/04/2016	2032 On 04-August-16	8.99	Call	Bond Future	962	1	962	1	0.00
25/04/2016	2032 On 04-August-16	9.01	Call	Bond Future	998	1	998	1	0.00
25/04/2016	2032 On 04-August-16	9.00	Call	Bond Future	980	1	980	1	0.00
25/04/2016	2032 On 04-August-16	8.99	Put	Bond Future	6125	6	6125	6	0.00
25/04/2016	2032 On 04-August-16	9.00	Put	Bond Future	6064	6	6064	6	0.00
25/04/2016	2032 On 04-August-16	9.01	Put	Bond Future	6003	6	6003	6	0.00
25/04/2016	2032 On 03-November-16			Bond Future	9.72	89.5707	9.7237	89.5707	0.00
25/04/2016	2032 On 03-November-16	10.29	Call	Bond Future	6175	6	6175	6	0.00
25/04/2016	2032 On 03-November-16	10.28	Call	Bond Future	6131	6	6131	6	0.00
25/04/2016	2032 On 03-November-16	10.30	Call	Bond Future	6220	6	6220	6	0.00
25/04/2016	2032 On 03-November-16	10.28	Put	Bond Future	2244	2	2244	2	0.00
25/04/2016	2032 On 03-November-16	10.29	Put	Bond Future	2221	2	2221	2	0.00
25/04/2016	2032 On 03-November-16	10.30	Put	Bond Future	2199	2	2199	2	0.00
25/04/2016	2032 On 02-February-17			Bond Future	9.77	91.3825	9.7715	91.3825	0.00
25/04/2016	2032 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
25/04/2016	2032 On 02-February-17	9.53	Call	Bond Future	0	0	0	0	0.00
25/04/2016	2032 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
25/04/2016	2032 On 02-February-17	9.51	Put	Bond Future	1895	2	1895	2	0.00
25/04/2016	2032 On 02-February-17	9.53	Put	Bond Future	1748	1	1748	1	0.00
25/04/2016	2032 On 02-February-17	9.52	Put	Bond Future	1821	1	1821	1	0.00
25/04/2016	2033 On 05-May-16			Bond Future	106.49	106.4814	106.4919	106.4814	714.00
25/04/2016	2033 On 05-May-16	102.40	Call	Bond Future	4092	4	4092	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
25/04/2016	2033 On 05-May-16	102.39	Call	Bond Future	4102	4	4102	4	0.00
25/04/2016	2033 On 05-May-16	102.41	Call	Bond Future	4082	4	4082	4	0.00
25/04/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2033 On 04-August-16			Bond Future	108.52	108.5134	108.5233	108.5134	3,310.00
25/04/2016	2033 On 04-August-16	104.99	Call	Bond Future	3533	4	3533	4	0.00
25/04/2016	2033 On 04-August-16	105.01	Call	Bond Future	3513	4	3513	4	0.00
25/04/2016	2033 On 04-August-16	105.00	Call	Bond Future	3523	4	3523	4	0.00
25/04/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2033 On 03-November-16			Bond Future	109.57	109.5556	109.5655	109.5556	0.00
25/04/2016	2033 On 03-November-16	109.17	Call	Bond Future	395	0	395	0	0.00
25/04/2016	2033 On 03-November-16	109.18	Call	Bond Future	385	0	385	0	0.00
25/04/2016	2033 On 03-November-16	109.16	Call	Bond Future	405	0	405	0	0.00
25/04/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2037 On 05-May-16			Bond Future	9.75	91.6089	9.7528	91.6089	20,708.00
25/04/2016	2037 On 05-May-16	8.99	Call	Bond Future	2	0	2	0	0.00
25/04/2016	2037 On 05-May-16	9.67	Call	Bond Future	634	1	634	1	500.00
25/04/2016	2037 On 05-May-16	9.01	Call	Bond Future	3	0	3	0	0.00
25/04/2016	2037 On 05-May-16	9.00	Call	Bond Future	2	0	2	0	0.00
25/04/2016	2037 On 05-May-16	9.67	Put	Bond Future	1304	1	1304	1	0.00
25/04/2016	2037 On 05-May-16	9.00	Put	Bond Future	6405	6	6405	6	0.00
25/04/2016	2037 On 05-May-16	9.01	Put	Bond Future	6316	6	6316	6	0.00
25/04/2016	2037 On 05-May-16	8.99	Put	Bond Future	6495	6	6495	6	0.00
25/04/2016	2037 On 04-August-16			Bond Future	9.81	89.0908	9.8135	89.0908	27,852.00
25/04/2016	2037 On 04-August-16	9.25	Call	Bond Future	1371	2	1371	2	0.00
25/04/2016	2037 On 04-August-16	9.26	Call	Bond Future	1395	2	1395	2	0.00
25/04/2016	2037 On 04-August-16	9.24	Call	Bond Future	1348	1	1348	1	0.00
25/04/2016	2037 On 04-August-16	9.25	Put	Bond Future	6039	6	6039	6	0.00
25/04/2016	2037 On 04-August-16	9.24	Put	Bond Future	6102	6	6102	6	0.00

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25/04/2016	2037 On 04-August-16	9.26	Put	Bond Future	5977	6	5977	6	0.00
25/04/2016	2037 On 03-November-16			Bond Future	9.87	90.7847	9.8662	90.7847	0.00
25/04/2016	2037 On 03-November-16	10.35	Call	Bond Future	6407	7	6407	7	0.00
25/04/2016	2037 On 03-November-16	10.37	Call	Bond Future	6501	7	6501	7	0.00
25/04/2016	2037 On 03-November-16	10.36	Call	Bond Future	6454	7	6454	7	0.00
25/04/2016	2037 On 03-November-16	10.36	Put	Bond Future	2700	3	2700	3	0.00
25/04/2016	2037 On 03-November-16	10.37	Put	Bond Future	2674	3	2674	3	0.00
25/04/2016	2037 On 03-November-16	10.35	Put	Bond Future	2727	3	2727	3	0.00
25/04/2016	2037 On 02-February-17			Bond Future	9.91	88.3640	9.9118	88.3640	0.00
25/04/2016	2037 On 02-February-17	9.68	Call	Bond Future	0	0	0	0	0.00
25/04/2016	2037 On 02-February-17	9.66	Call	Bond Future	0	0	0	0	0.00
25/04/2016	2037 On 02-February-17	9.67	Call	Bond Future	0	0	0	0	0.00
25/04/2016	2037 On 02-February-17	9.66	Put	Bond Future	1997	2	1997	2	0.00
25/04/2016	2037 On 02-February-17	9.67	Put	Bond Future	1916	2	1916	2	0.00
25/04/2016	2037 On 02-February-17	9.68	Put	Bond Future	1836	1	1836	1	0.00
25/04/2016	2038 On 05-May-16			Bond Future	134.14	134.1222	134.1357	134.1222	11,188.00
25/04/2016	2038 On 05-May-16	130.99	Call	Bond Future	3146	3	3146	3	0.00
25/04/2016	2038 On 05-May-16	131.01	Call	Bond Future	3126	3	3126	3	0.00
25/04/2016	2038 On 05-May-16	131.00	Call	Bond Future	3136	3	3136	3	0.00
25/04/2016	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2038 On 04-August-16			Bond Future	135.27	135.2558	135.2681	135.2558	9,053.00
25/04/2016	2038 On 04-August-16	129.31	Call	Bond Future	5958	6	5958	6	0.00
25/04/2016	2038 On 04-August-16	129.30	Call	Bond Future	5968	6	5968	6	0.00
25/04/2016	2038 On 04-August-16	129.32	Call	Bond Future	5948	6	5948	6	0.00
25/04/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2038 On 03-November-16			Bond Future	137.85	137.8378	137.8506	137.8378	0.00
25/04/2016	2038 On 03-November-16	136.33	Call	Bond Future	1521	2	1521	2	0.00
25/04/2016	2038 On 03-November-16	136.32	Call	Bond Future	1531	2	1531	2	0.00
25/04/2016	2038 On 03-November-16	136.31	Call	Bond Future	1541	2	1541	2	0.00
25/04/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00

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25/04/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2040 On 05-May-16			Bond Future	9.82	95.3557	9.8178	95.3557	1,600.00
25/04/2016	2040 On 05-May-16	9.51	Call	Bond Future	184	0	184	0	0.00
25/04/2016	2040 On 05-May-16	9.50	Call	Bond Future	172	0	172	0	0.00
25/04/2016	2040 On 05-May-16	9.49	Call	Bond Future	160	0	160	0	0.00
25/04/2016	2040 On 05-May-16	9.50	Put	Bond Future	2964	3	2964	3	0.00
25/04/2016	2040 On 05-May-16	9.51	Put	Bond Future	2887	3	2887	3	0.00
25/04/2016	2040 On 05-May-16	9.49	Put	Bond Future	3043	3	3043	3	0.00
25/04/2016	2040 On 04-August-16			Bond Future	9.88	92.6582	9.8789	92.6582	74.00
25/04/2016	2040 On 04-August-16	9.50	Call	Bond Future	2015	2	2015	2	0.00
25/04/2016	2040 On 04-August-16	9.51	Call	Bond Future	2046	2	2046	2	0.00
25/04/2016	2040 On 04-August-16	9.49	Call	Bond Future	1984	2	1984	2	0.00
25/04/2016	2040 On 04-August-16	9.51	Put	Bond Future	5261	5	5261	5	0.00
25/04/2016	2040 On 04-August-16	9.50	Put	Bond Future	5320	5	5320	5	0.00
25/04/2016	2040 On 04-August-16	9.49	Put	Bond Future	5379	5	5379	5	0.00
25/04/2016	2040 On 03-November-16			Bond Future	9.93	94.4199	9.9321	94.4199	0.00
25/04/2016	2040 On 03-November-16	9.70	Call	Bond Future	0	0	0	0	0.00
25/04/2016	2040 On 03-November-16	9.71	Call	Bond Future	0	0	0	0	0.00
25/04/2016	2040 On 03-November-16	9.69	Call	Bond Future	0	0	0	0	0.00
25/04/2016	2040 On 03-November-16	9.69	Put	Bond Future	2067	2	2067	2	0.00
25/04/2016	2040 On 03-November-16	9.70	Put	Bond Future	1981	2	1981	2	0.00
25/04/2016	2040 On 03-November-16	9.71	Put	Bond Future	1894	1	1894	1	0.00
25/04/2016	2044 On 05-May-16			Bond Future	9.85	92.3913	9.8477	92.3913	5,352.00
25/04/2016	2044 On 05-May-16	8.99	Call	Bond Future	1	0	1	0	0.00
25/04/2016	2044 On 05-May-16	9.01	Call	Bond Future	1	0	1	0	0.00
25/04/2016	2044 On 05-May-16	9.00	Call	Bond Future	1	0	1	0	0.00
25/04/2016	2044 On 05-May-16	9.01	Put	Bond Future	7739	7	7739	7	0.00
25/04/2016	2044 On 05-May-16	8.99	Put	Bond Future	7937	8	7937	8	0.00
25/04/2016	2044 On 05-May-16	9.00	Put	Bond Future	7838	7	7838	7	0.00
25/04/2016	2044 On 04-August-16			Bond Future	9.91	89.7628	9.9074	89.7628	15,153.00
25/04/2016	2044 On 04-August-16	9.51	Call	Bond Future	1985	2	1985	2	0.00
25/04/2016	2044 On 04-August-16	9.50	Call	Bond Future	1955	2	1955	2	0.00
25/04/2016	2044 On 04-August-16	9.49	Call	Bond Future	1925	2	1925	2	0.00

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25/04/2016	2044 On 04-August-16	9.50	Put	Bond Future	5539	5	5539	5	0.00
25/04/2016	2044 On 04-August-16	9.49	Put	Bond Future	5600	5	5600	5	0.00
25/04/2016	2044 On 04-August-16	9.51	Put	Bond Future	5478	5	5478	5	0.00
25/04/2016	2044 On 03-November-16			Bond Future	9.96	91.4695	9.9593	91.4695	0.00
25/04/2016	2044 On 03-November-16	10.42	Call	Bond Future	6841	7	6841	7	0.00
25/04/2016	2044 On 03-November-16	10.43	Call	Bond Future	6890	7	6890	7	0.00
25/04/2016	2044 On 03-November-16	10.41	Call	Bond Future	6792	7	6792	7	0.00
25/04/2016	2044 On 03-November-16	10.42	Put	Bond Future	3103	3	3103	3	0.00
25/04/2016	2044 On 03-November-16	10.43	Put	Bond Future	3074	3	3074	3	0.00
25/04/2016	2044 On 03-November-16	10.41	Put	Bond Future	3133	3	3133	3	0.00
25/04/2016	2044 On 02-February-17			Bond Future	10.00	88.9375	10.0046	88.9375	0.00
25/04/2016	2044 On 02-February-17	9.77	Call	Bond Future	0	0	0	0	0.00
25/04/2016	2044 On 02-February-17	9.76	Call	Bond Future	0	0	0	0	0.00
25/04/2016	2044 On 02-February-17	9.78	Call	Bond Future	0	0	0	0	0.00
25/04/2016	2044 On 02-February-17	9.78	Put	Bond Future	1909	1	1909	1	0.00
25/04/2016	2044 On 02-February-17	9.77	Put	Bond Future	1996	2	1996	2	0.00
25/04/2016	2044 On 02-February-17	9.76	Put	Bond Future	2083	2	2083	2	0.00
25/04/2016	2046 On 05-May-16			Bond Future	134.13	134.1135	134.1269	134.1135	12,460.00
25/04/2016	2046 On 05-May-16	129.99	Call	Bond Future	4137	4	4137	4	0.00
25/04/2016	2046 On 05-May-16	130.01	Call	Bond Future	4117	4	4117	4	0.00
25/04/2016	2046 On 05-May-16	130.00	Call	Bond Future	4127	4	4127	4	0.00
25/04/2016	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2046 On 04-August-16			Bond Future	136.69	136.6726	136.6855	136.6726	3,817.00
25/04/2016	2046 On 04-August-16	129.00	Call	Bond Future	7685	8	7685	8	0.00
25/04/2016	2046 On 04-August-16	129.01	Call	Bond Future	7675	8	7675	8	0.00
25/04/2016	2046 On 04-August-16	129.02	Call	Bond Future	7665	8	7665	8	0.00
25/04/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2046 On 03-November-16			Bond Future	137.78	137.7660	137.7790	137.7660	0.00
25/04/2016	2046 On 03-November-16	137.07	Call	Bond Future	709	1	709	1	0.00
25/04/2016	2046 On 03-November-16	137.09	Call	Bond Future	689	1	689	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
25/04/2016	2046 On 03-November-16	137.08	Call	Bond Future	699	1	699	1	0.00
25/04/2016	2046 On 03-November-16	137.09	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2046 On 03-November-16	137.07	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2046 On 03-November-16	137.08	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2050 On 05-May-16			Bond Future	145.28	146.3141	145.2760	146.3141	12,522.00
25/04/2016	2050 On 05-May-16	138.00	Call	Bond Future	7276	8	7276	8	0.00
25/04/2016	2050 On 05-May-16	137.99	Call	Bond Future	7286	8	7286	8	0.00
25/04/2016	2050 On 05-May-16	138.01	Call	Bond Future	7266	8	7266	8	0.00
25/04/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2050 On 04-August-16			Bond Future	146.47	147.5288	146.4699	147.5288	8,789.00
25/04/2016	2050 On 04-August-16	139.12	Call	Bond Future	7350	8	7350	8	0.00
25/04/2016	2050 On 04-August-16	139.14	Call	Bond Future	7330	8	7330	8	0.00
25/04/2016	2050 On 04-August-16	139.13	Call	Bond Future	7340	8	7340	8	0.00
25/04/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
25/04/2016	2050 On 03-November-16			Bond Future	149.27	150.3451	149.2662	150.3451	0.00
25/04/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	1	0	1	0.00
25/04/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	1	0	1	0.00
25/04/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	1	0	1	0.00
25/04/2016	2050 On 03-November-16	149.53	Put	Bond Future	264	0	264	0	0.00
25/04/2016	2050 On 03-November-16	149.54	Put	Bond Future	274	0	274	0	0.00
25/04/2016	2050 On 03-November-16	149.52	Put	Bond Future	254	0	254	0	0.00
25/04/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	AL37 On 05-May-16			Index Future	475.36	476.0500	475.3640	476.0500	13.00
25/04/2016	AL37 On 04-August-16			Index Future	484.29	484.9990	484.2920	484.9990	0.00
25/04/2016	AL37 On 03-November-16			Index Future	493.60	494.3180	493.5990	494.3180	0.00
25/04/2016	AL7T On 05-May-16			Index Future	548.33	549.8280	548.3300	549.8280	0.00
25/04/2016	AL7T On 04-August-16			Index Future	558.63	560.1640	558.6280	560.1640	9.00
25/04/2016	AL7T On 03-November-16			Index Future	569.36	570.9280	569.3630	570.9280	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
25/04/2016	ALBI On 05-May-16			Index Future	497.72	499.1380	497.7170	499.1380	501.00
25/04/2016	ALBI On 04-August-16			Index Future	507.07	508.5210	507.0650	508.5210	147.00
25/04/2016	ALBI On 03-November-16			Index Future	516.81	518.2930	516.8090	518.2930	0.00
25/04/2016	ALBI On 02-February-17			Index Future	527.23	528.7700	527.2320	528.7700	0.00
25/04/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/04/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	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
25/04/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2016	EL28 On 05-May-16			Bond Future	128.70	128.9498	128.6975	128.9498	0.00
25/04/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
25/04/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
25/04/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
25/04/2016	EL28 On 05-May-16	129.01	Put	Bond Future	313	0	313	0	0.00
25/04/2016	EL28 On 05-May-16	129.00	Put	Bond Future	303	0	303	0	0.00
25/04/2016	EL28 On 05-May-16	128.99	Put	Bond Future	293	0	293	0	0.00
25/04/2016	EL28 On 04-August-16			Bond Future	131.15	131.4106	131.1525	131.4106	0.00
25/04/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4292	5	4292	5	0.00
25/04/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4282	5	4282	5	0.00
25/04/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4272	5	4272	5	0.00
25/04/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
25/04/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
25/04/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
25/04/2016	EL28 On 03-November-16			Bond Future	131.98	132.2444	131.9813	132.2444	0.00
25/04/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
25/04/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
25/04/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
25/04/2016	EL28 On 03-November-16	132.15	Put	Bond Future	169	0	169	0	0.00
25/04/2016	EL28 On 03-November-16	132.16	Put	Bond Future	179	0	179	0	0.00
25/04/2016	EL28 On 03-November-16	132.17	Put	Bond Future	189	0	189	0	0.00
25/04/2016	ES33 On 05-May-16			Bond Future	10.59	77.1234	10.5858	77.1234	8,710.00
25/04/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
25/04/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
25/04/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
25/04/2016	ES33 On 05-May-16	10.01	Put	Bond Future	3813	4	3813	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
25/04/2016	ES33 On 05-May-16	10.00	Put	Bond Future	3882	4	3882	4	0.00
25/04/2016	ES33 On 05-May-16	9.99	Put	Bond Future	3951	4	3951	4	0.00
25/04/2016	ES33 On 04-August-16			Bond Future	10.67	78.5888	10.6724	78.5888	350.00
25/04/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
25/04/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
25/04/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
25/04/2016	ES33 On 04-August-16	10.24	Put	Bond Future	2796	3	2796	3	0.00
25/04/2016	ES33 On 04-August-16	10.26	Put	Bond Future	2663	2	2663	2	0.00
25/04/2016	ES33 On 04-August-16	10.25	Put	Bond Future	2730	2	2730	2	0.00
25/04/2016	ES33 On 03-November-16			Bond Future	10.76	76.2901	10.7578	76.2901	0.00
25/04/2016	ES33 On 03-November-16	11.30	Call	Bond Future	3251	4	3251	4	0.00
25/04/2016	ES33 On 03-November-16	11.31	Call	Bond Future	3309	4	3309	4	0.00
25/04/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3193	3	3193	3	0.00
25/04/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
25/04/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
25/04/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
25/04/2016	ES33 On 02-February-17			Bond Future	10.84	77.8333	10.8382	77.8333	0.00
25/04/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
25/04/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
25/04/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
25/04/2016	ES33 On 02-February-17	10.60	Put	Bond Future	1480	1	1480	1	0.00
25/04/2016	ES33 On 02-February-17	10.61	Put	Bond Future	1417	1	1417	1	0.00
25/04/2016	ES33 On 02-February-17	10.59	Put	Bond Future	1543	1	1543	1	0.00
25/04/2016	ES42 On 05-May-16			Bond Future	10.77	80.9967	10.7658	80.9967	7,250.00
25/04/2016	ES42 On 04-August-16			Bond Future	10.85	82.5358	10.8530	82.5358	4,900.00
25/04/2016	ES42 On 03-November-16			Bond Future	10.94	79.8422	10.9381	79.8422	0.00
25/04/2016	GOVI On 05-May-16			GOVI	496.52	497.8670	496.5200	497.8670	226.00
25/04/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
25/04/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
25/04/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
25/04/2016	GOVI On 05-May-16	517.99	Put	GOVI	214700	20	214700	20	0.00
25/04/2016	GOVI On 05-May-16	518.00	Put	GOVI	214800	20	214800	20	0.00
25/04/2016	GOVI On 05-May-16	518.01	Put	GOVI	214900	20	214900	20	0.00
25/04/2016	GOVI On 04-August-16			GOVI	505.85	507.2260	505.8450	507.2260	245.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
25/04/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
25/04/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
25/04/2016	GOVI On 04-August-16	521.01	Put	GOVI	151650	14	151650	14	0.00
25/04/2016	GOVI On 04-August-16	520.99	Put	GOVI	151450	14	151450	14	0.00
25/04/2016	GOVI On 04-August-16	521.00	Put	GOVI	151550	14	151550	14	0.00
25/04/2016	GOVI On 03-November-16			GOVI	515.57	516.9730	515.5660	516.9730	146.00
25/04/2016	GOVI On 03-November-16	476.11	Call	GOVI	394560	41	394560	41	0.00
25/04/2016	GOVI On 03-November-16	476.12	Call	GOVI	394460	41	394460	41	0.00
25/04/2016	GOVI On 03-November-16	476.13	Call	GOVI	394360	41	394360	41	0.00
25/04/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
25/04/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
25/04/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
25/04/2016	GOVI On 02-February-17			GOVI	525.96	527.4230	525.9630	527.4230	0.00
25/04/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
25/04/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
25/04/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
25/04/2016	GOVI On 02-February-17	533.34	Put	GOVI	73770	6	73770	6	0.00
25/04/2016	GOVI On 02-February-17	533.33	Put	GOVI	73670	6	73670	6	0.00
25/04/2016	GOVI On 02-February-17	533.32	Put	GOVI	73570	6	73570	6	0.00
25/04/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/04/2016	IGOV On 05-May-16			Index Future	243.70	243.9190	243.6980	243.9190	897.00
25/04/2016	IGOV On 04-August-16			Index Future	248.30	248.5240	248.2960	248.5240	170.00
25/04/2016	IGOV On 03-November-16			Index Future	253.09	253.3200	253.0870	253.3200	23.00
25/04/2016	IGOV On 02-February-17			Index Future	258.21	258.4600	258.2100	258.4600	0.00
25/04/2016	ILBI On 05-May-16			Index Future	659.35	659.9460	659.3470	659.9460	0.00
25/04/2016	ILBI On 04-August-16			Index Future	671.46	672.0750	671.4580	672.0750	157.00
25/04/2016	ILBI On 03-November-16			Index Future	684.04	684.6700	684.0420	684.6700	0.00
25/04/2016	IS01 On 19-December-16			Interest Rate Swap	100.16	100.1442	100.1564	100.1442	0.00
25/04/2016	IS01 On 16-March-17			Interest Rate Swap	100.19	100.1716	100.1892	100.1716	0.00
25/04/2016	IS01 On 15-June-17			Interest Rate Swap	99.93	99.9211	99.9341	99.9211	0.00
25/04/2016	IS02 On 18-December-17			Interest Rate Swap	100.54	100.5066	100.5415	100.5066	0.00
25/04/2016	IS02 On 16-March-18			Interest Rate Swap	99.98	99.9401	99.9818	99.9401	0.00
25/04/2016	IS02 On 15-June-18			Interest Rate Swap	99.82	99.7682	99.8193	99.7682	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
25/04/2016	IS05 On 17-December-20			Interest Rate Swap	100.44	100.3202	100.4383	100.3202	0.00
25/04/2016	IS05 On 16-March-21			Interest Rate Swap	99.92	99.7984	99.9243	99.7984	0.00
25/04/2016	IS05 On 15-June-21			Interest Rate Swap	99.37	99.2413	99.3744	99.2413	0.00
25/04/2016	IS10 On 17-December-25			Interest Rate Swap	102.09	101.8820	102.0905	101.8820	0.00
25/04/2016	IS10 On 16-March-26			Interest Rate Swap	99.31	99.0961	99.3129	99.0961	0.00
25/04/2016	IS10 On 15-June-26			Interest Rate Swap	98.18	97.9547	98.1816	97.9547	0.00
25/04/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/04/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/04/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/04/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/04/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
25/04/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
25/04/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
25/04/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
25/04/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
25/04/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.57	7.8000	7.5700	7.8000	0.00
25/04/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.81	92.1900	7.8100	92.1900	0.00
25/04/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.93	92.0700	7.9300	92.0700	0.00
25/04/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.06	91.9400	8.0600	91.9400	0.00
25/04/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.16	91.8400	8.1600	91.8400	0.00
25/04/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.25	91.7500	8.2500	91.7500	0.00
25/04/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.34	91.6600	8.3400	91.6600	0.00
25/04/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	8.3000	8.3000	8.3000	0.00
25/04/2016	R023 On 05-May-16			Bond Future	8.92	95.7909	8.9180	95.7909	5,718.00
25/04/2016	R023 On 05-May-16	8.24	Call	Bond Future	1	0	1	0	0.00
25/04/2016	R023 On 05-May-16	8.26	Call	Bond Future	2	0	2	0	0.00
25/04/2016	R023 On 05-May-16	8.25	Call	Bond Future	1	0	1	0	0.00
25/04/2016	R023 On 05-May-16	8.25	Put	Bond Future	3303	3	3303	3	0.00
25/04/2016	R023 On 05-May-16	8.26	Put	Bond Future	3252	3	3252	3	0.00
25/04/2016	R023 On 05-May-16	8.24	Put	Bond Future	3353	3	3353	3	0.00
25/04/2016	R023 On 04-August-16			Bond Future	8.98	97.6110	8.9778	97.6110	3,988.00
25/04/2016	R023 On 04-August-16	8.24	Call	Bond Future	441	0	441	0	0.00
25/04/2016	R023 On 04-August-16	8.25	Call	Bond Future	451	1	451	1	0.00
25/04/2016	R023 On 04-August-16	8.26	Call	Bond Future	460	1	460	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
25/04/2016	R023 On 04-August-16	8.25	Put	Bond Future	3945	4	3945	4	0.00
25/04/2016	R023 On 04-August-16	8.24	Put	Bond Future	3984	4	3984	4	0.00
25/04/2016	R023 On 04-August-16	8.26	Put	Bond Future	3905	4	3905	4	0.00
25/04/2016	R023 On 03-November-16			Bond Future	9.04	95.5353	9.0389	95.5353	0.00
25/04/2016	R023 On 03-November-16	9.73	Call	Bond Future	4146	4	4146	4	0.00
25/04/2016	R023 On 03-November-16	9.74	Call	Bond Future	4178	4	4178	4	0.00
25/04/2016	R023 On 03-November-16	9.75	Call	Bond Future	4209	4	4209	4	0.00
25/04/2016	R023 On 03-November-16	9.74	Put	Bond Future	1053	1	1053	1	0.00
25/04/2016	R023 On 03-November-16	9.75	Put	Bond Future	1041	1	1041	1	0.00
25/04/2016	R023 On 03-November-16	9.73	Put	Bond Future	1066	1	1066	1	0.00
25/04/2016	R023 On 02-February-17			Bond Future	9.09	97.4674	9.0884	97.4674	0.00
25/04/2016	R023 On 02-February-17	8.86	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R023 On 02-February-17	8.85	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R023 On 02-February-17	8.84	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R023 On 02-February-17	8.85	Put	Bond Future	1058	1	1058	1	0.00
25/04/2016	R023 On 02-February-17	8.86	Put	Bond Future	1013	1	1013	1	0.00
25/04/2016	R023 On 02-February-17	8.84	Put	Bond Future	1102	1	1102	1	0.00
25/04/2016	R035 On 05-May-16			Bond Future	9.69	95.0953	9.6873	95.0953	4,528.00
25/04/2016	R035 On 05-May-16	10.35	Call	Bond Future	5147	6	5147	6	0.00
25/04/2016	R035 On 05-May-16	10.37	Call	Bond Future	5295	6	5295	6	0.00
25/04/2016	R035 On 05-May-16	10.36	Call	Bond Future	5221	6	5221	6	0.00
25/04/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R035 On 04-August-16			Bond Future	9.74	96.9021	9.7439	96.9021	813.00
25/04/2016	R035 On 04-August-16	10.37	Call	Bond Future	4817	5	4817	5	0.00
25/04/2016	R035 On 04-August-16	10.36	Call	Bond Future	4744	5	4744	5	0.00
25/04/2016	R035 On 04-August-16	10.35	Call	Bond Future	4670	5	4670	5	0.00
25/04/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R035 On 03-November-16			Bond Future	9.80	94.2423	9.8000	94.2423	0.00
25/04/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R035 On 03-November-16	9.57	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
25/04/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R035 On 03-November-16	9.57	Put	Bond Future	1852	1	1852	1	0.00
25/04/2016	R035 On 03-November-16	9.59	Put	Bond Future	1688	1	1688	1	0.00
25/04/2016	R035 On 03-November-16	9.58	Put	Bond Future	1770	1	1770	1	0.00
25/04/2016	R186 On 05-May-16			Bond Future	9.09	113.8346	9.0877	113.8346	53,067.00
25/04/2016	R186 On 05-May-16	8.34	Call	Bond Future	1	0	1	0	0.00
25/04/2016	R186 On 05-May-16	9.25	Call	Bond Future	1471	2	1471	2	180.00
25/04/2016	R186 On 05-May-16	8.33	Call	Bond Future	1	0	1	0	0.00
25/04/2016	R186 On 05-May-16	9.96	Call	Bond Future	6004	6	6004	6	0.00
25/04/2016	R186 On 05-May-16	9.86	Call	Bond Future	5340	6	5340	6	0.00
25/04/2016	R186 On 05-May-16	9.89	Call	Bond Future	5540	6	5540	6	0.00
25/04/2016	R186 On 05-May-16	8.35	Call	Bond Future	1	0	1	0	0.00
25/04/2016	R186 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R186 On 05-May-16	8.85	Call	Bond Future	188	0	188	0	0.00
25/04/2016	R186 On 05-May-16	8.75	Call	Bond Future	87	0	87	0	180.00
25/04/2016	R186 On 05-May-16	7.56	Put	Bond Future	11711	11	11711	11	0.00
25/04/2016	R186 On 05-May-16	8.35	Put	Bond Future	5455	5	5455	5	0.00
25/04/2016	R186 On 05-May-16	8.34	Put	Bond Future	5531	5	5531	5	0.00
25/04/2016	R186 On 05-May-16	8.33	Put	Bond Future	5608	5	5608	5	0.00
25/04/2016	R186 On 05-May-16	9.89	Put	Bond Future	1	0	1	0	180.00
25/04/2016	R186 On 05-May-16	9.96	Put	Bond Future	1	0	1	0	5,000.00
25/04/2016	R186 On 05-May-16	9.86	Put	Bond Future	2	0	2	0	5,000.00
25/04/2016	R186 On 05-May-16	8.75	Put	Bond Future	2539	2	2539	2	1,900.00
25/04/2016	R186 On 05-May-16	9.25	Put	Bond Future	319	0	319	0	0.00
25/04/2016	R186 On 05-May-16	8.85	Put	Bond Future	1906	2	1906	2	5,350.00
25/04/2016	R186 On 04-August-16			Bond Future	9.14	110.6935	9.1444	110.6935	50,885.00
25/04/2016	R186 On 04-August-16	9.60	Call	Bond Future	4394	5	4394	5	0.00
25/04/2016	R186 On 04-August-16	8.49	Call	Bond Future	828	1	828	1	0.00
25/04/2016	R186 On 04-August-16	8.51	Call	Bond Future	862	1	862	1	0.00
25/04/2016	R186 On 04-August-16	10.00	Call	Bond Future	6413	7	6413	7	0.00
25/04/2016	R186 On 04-August-16	9.25	Call	Bond Future	2894	3	2894	3	0.00
25/04/2016	R186 On 04-August-16	8.50	Call	Bond Future	844	1	844	1	0.00
25/04/2016	R186 On 04-August-16	9.60	Put	Bond Future	1265	1	1265	1	5,635.00
25/04/2016	R186 On 04-August-16	8.49	Put	Bond Future	5547	5	5547	5	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
25/04/2016	R186 On 04-August-16	10.00	Put	Bond Future	636	1	636	1	6,500.00
25/04/2016	R186 On 04-August-16	8.51	Put	Bond Future	5433	5	5433	5	0.00
25/04/2016	R186 On 04-August-16	9.25	Put	Bond Future	2158	2	2158	2	1,000.00
25/04/2016	R186 On 04-August-16	8.50	Put	Bond Future	5490	5	5490	5	0.00
25/04/2016	R186 On 03-November-16			Bond Future	9.20	112.7979	9.1960	112.7979	0.00
25/04/2016	R186 On 03-November-16	8.96	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R186 On 03-November-16	8.95	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R186 On 03-November-16	8.97	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R186 On 03-November-16	8.95	Put	Bond Future	1707	1	1707	1	0.00
25/04/2016	R186 On 03-November-16	8.97	Put	Bond Future	1567	1	1567	1	0.00
25/04/2016	R186 On 03-November-16	8.96	Put	Bond Future	1637	1	1637	1	0.00
25/04/2016	R197 On 05-May-16			Bond Future	298.69	298.9430	298.6874	298.9430	1,246.00
25/04/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R197 On 05-May-16	300.01	Put	Bond Future	1323	1	1323	1	0.00
25/04/2016	R197 On 05-May-16	300.00	Put	Bond Future	1313	1	1313	1	0.00
25/04/2016	R197 On 05-May-16	299.99	Put	Bond Future	1303	1	1303	1	0.00
25/04/2016	R197 On 04-August-16			Bond Future	297.89	298.1514	297.8884	298.1514	995.00
25/04/2016	R197 On 04-August-16	293.96	Call	Bond Future	3928	4	3928	4	0.00
25/04/2016	R197 On 04-August-16	293.98	Call	Bond Future	3908	4	3908	4	0.00
25/04/2016	R197 On 04-August-16	293.97	Call	Bond Future	3918	4	3918	4	0.00
25/04/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R197 On 03-November-16			Bond Future	303.58	303.8433	303.5755	303.8433	0.00
25/04/2016	R197 On 03-November-16	303.56	Call	Bond Future	16	0	16	0	0.00
25/04/2016	R197 On 03-November-16	303.57	Call	Bond Future	6	0	6	0	0.00
25/04/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R197 On 03-November-16	303.58	Put	Bond Future	4	0	4	0	0.00
25/04/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R202 On 05-May-16			Bond Future	248.33	248.3075	248.3321	248.3075	34,459.00
25/04/2016	R202 On 05-May-16	246.99	Call	Bond Future	2321	3	2321	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
25/04/2016	R202 On 05-May-16	247.01	Call	Bond Future	2308	3	2308	3	0.00
25/04/2016	R202 On 05-May-16	247.00	Call	Bond Future	2314	3	2314	3	0.00
25/04/2016	R202 On 05-May-16	247.00	Put	Bond Future	982	1	982	1	0.00
25/04/2016	R202 On 05-May-16	247.01	Put	Bond Future	986	1	986	1	0.00
25/04/2016	R202 On 05-May-16	246.99	Put	Bond Future	979	1	979	1	0.00
25/04/2016	R202 On 04-August-16			Bond Future	249.62	249.5954	249.6185	249.5954	3,224.00
25/04/2016	R202 On 04-August-16	243.26	Call	Bond Future	8468	9	8468	9	0.00
25/04/2016	R202 On 04-August-16	243.25	Call	Bond Future	8475	9	8475	9	0.00
25/04/2016	R202 On 04-August-16	243.24	Call	Bond Future	8482	9	8482	9	0.00
25/04/2016	R202 On 04-August-16	243.25	Put	Bond Future	2106	2	2106	2	0.00
25/04/2016	R202 On 04-August-16	243.24	Put	Bond Future	2103	2	2103	2	0.00
25/04/2016	R202 On 04-August-16	243.26	Put	Bond Future	2109	2	2109	2	0.00
25/04/2016	R202 On 03-November-16			Bond Future	254.38	254.3604	254.3839	254.3604	0.00
25/04/2016	R202 On 03-November-16	253.85	Call	Bond Future	534	1	534	1	0.00
25/04/2016	R202 On 03-November-16	253.87	Call	Bond Future	514	0	514	0	0.00
25/04/2016	R202 On 03-November-16	253.86	Call	Bond Future	524	1	524	1	0.00
25/04/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R203 On 05-May-16			Bond Future	7.98	101.6185	7.9821	101.6185	49,496.00
25/04/2016	R203 On 05-May-16	7.26	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R203 On 05-May-16	7.24	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R203 On 05-May-16	7.25	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R203 On 05-May-16	7.24	Put	Bond Future	941	1	941	1	0.00
25/04/2016	R203 On 05-May-16	7.26	Put	Bond Future	915	1	915	1	0.00
25/04/2016	R203 On 05-May-16	7.25	Put	Bond Future	928	1	928	1	0.00
25/04/2016	R203 On 04-August-16			Bond Future	8.06	103.5494	8.0576	103.5494	4,071.00
25/04/2016	R203 On 04-August-16	7.24	Call	Bond Future	34	0	34	0	0.00
25/04/2016	R203 On 04-August-16	7.26	Call	Bond Future	36	0	36	0	0.00
25/04/2016	R203 On 04-August-16	7.25	Call	Bond Future	35	0	35	0	0.00
25/04/2016	R203 On 04-August-16	7.25	Put	Bond Future	875	1	875	1	0.00
25/04/2016	R203 On 04-August-16	7.26	Put	Bond Future	866	1	866	1	0.00
25/04/2016	R203 On 04-August-16	7.24	Put	Bond Future	885	1	885	1	0.00
25/04/2016	R203 On 03-November-16			Bond Future	8.14	101.3459	8.1436	101.3459	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
25/04/2016	R203 On 03-November-16	8.84	Call	Bond Future	690	1	690	1	0.00
25/04/2016	R203 On 03-November-16	8.86	Call	Bond Future	702	1	702	1	0.00
25/04/2016	R203 On 03-November-16	8.85	Call	Bond Future	696	1	696	1	0.00
25/04/2016	R203 On 03-November-16	8.84	Put	Bond Future	129	0	129	0	0.00
25/04/2016	R203 On 03-November-16	8.86	Put	Bond Future	126	0	126	0	0.00
25/04/2016	R203 On 03-November-16	8.85	Put	Bond Future	127	0	127	0	0.00
25/04/2016	R203 On 02-February-17			Bond Future	8.16	103.3957	8.1590	103.3957	0.00
25/04/2016	R203 On 02-February-17	7.70	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R203 On 02-February-17	7.72	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R203 On 02-February-17	7.71	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R203 On 02-February-17	7.71	Put	Bond Future	259	0	259	0	0.00
25/04/2016	R203 On 02-February-17	7.72	Put	Bond Future	253	0	253	0	0.00
25/04/2016	R203 On 02-February-17	7.70	Put	Bond Future	265	0	265	0	0.00
25/04/2016	R204 On 05-May-16			Bond Future	8.35	102.3350	8.3520	102.3350	11,106.00
25/04/2016	R204 On 05-May-16	7.76	Call	Bond Future	1	0	1	0	0.00
25/04/2016	R204 On 05-May-16	7.75	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R204 On 05-May-16	7.74	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R204 On 05-May-16	7.75	Put	Bond Future	1395	1	1395	1	0.00
25/04/2016	R204 On 05-May-16	7.76	Put	Bond Future	1372	1	1372	1	0.00
25/04/2016	R204 On 05-May-16	7.74	Put	Bond Future	1418	1	1418	1	0.00
25/04/2016	R204 On 04-August-16			Bond Future	8.44	100.2382	8.4376	100.2382	18,070.00
25/04/2016	R204 On 04-August-16	7.74	Call	Bond Future	152	0	152	0	0.00
25/04/2016	R204 On 04-August-16	7.75	Call	Bond Future	156	0	156	0	0.00
25/04/2016	R204 On 04-August-16	7.76	Call	Bond Future	161	0	161	0	0.00
25/04/2016	R204 On 04-August-16	7.75	Put	Bond Future	1608	2	1608	2	0.00
25/04/2016	R204 On 04-August-16	7.74	Put	Bond Future	1626	2	1626	2	0.00
25/04/2016	R204 On 04-August-16	7.76	Put	Bond Future	1591	2	1591	2	0.00
25/04/2016	R204 On 03-November-16			Bond Future	8.52	102.1439	8.5179	102.1439	0.00
25/04/2016	R204 On 03-November-16	9.21	Call	Bond Future	1639	2	1639	2	0.00
25/04/2016	R204 On 03-November-16	9.23	Call	Bond Future	1667	2	1667	2	0.00
25/04/2016	R204 On 03-November-16	9.22	Call	Bond Future	1653	2	1653	2	0.00
25/04/2016	R204 On 03-November-16	9.22	Put	Bond Future	337	0	337	0	0.00
25/04/2016	R204 On 03-November-16	9.23	Put	Bond Future	332	0	332	0	0.00
25/04/2016	R204 On 03-November-16	9.21	Put	Bond Future	341	0	341	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
25/04/2016	R204 On 02-February-17			Bond Future	8.57	100.1672	8.5675	100.1672	0.00
25/04/2016	R204 On 02-February-17	8.28	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R204 On 02-February-17	8.29	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R204 On 02-February-17	8.30	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R204 On 02-February-17	8.28	Put	Bond Future	486	0	486	0	0.00
25/04/2016	R204 On 02-February-17	8.30	Put	Bond Future	452	0	452	0	0.00
25/04/2016	R204 On 02-February-17	8.29	Put	Bond Future	469	0	469	0	0.00
25/04/2016	R207 On 05-May-16			Bond Future	8.55	98.3917	8.5460	98.3917	23,210.00
25/04/2016	R207 On 05-May-16	7.84	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R207 On 05-May-16	7.86	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R207 On 05-May-16	7.85	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R207 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	43.00
25/04/2016	R207 On 05-May-16	7.85	Put	Bond Future	2136	2	2136	2	0.00
25/04/2016	R207 On 05-May-16	7.86	Put	Bond Future	2105	2	2105	2	0.00
25/04/2016	R207 On 05-May-16	7.84	Put	Bond Future	2167	2	2167	2	0.00
25/04/2016	R207 On 05-May-16	7.56	Put	Bond Future	3043	3	3043	3	0.00
25/04/2016	R207 On 04-August-16			Bond Future	8.63	96.6168	8.6253	96.6168	40,951.00
25/04/2016	R207 On 04-August-16	8.01	Call	Bond Future	284	0	284	0	0.00
25/04/2016	R207 On 04-August-16	7.99	Call	Bond Future	272	0	272	0	0.00
25/04/2016	R207 On 04-August-16	8.00	Call	Bond Future	278	0	278	0	0.00
25/04/2016	R207 On 04-August-16	7.99	Put	Bond Future	2099	2	2099	2	0.00
25/04/2016	R207 On 04-August-16	8.01	Put	Bond Future	2054	2	2054	2	0.00
25/04/2016	R207 On 04-August-16	8.00	Put	Bond Future	2077	2	2077	2	0.00
25/04/2016	R207 On 02-February-17			Bond Future	8.74	96.8011	8.7384	96.8011	0.00
25/04/2016	R207 On 02-February-17	8.91	Call	Bond Future	1599	2	1599	2	62.00
25/04/2016	R207 On 02-February-17	9.22	Call	Bond Future	2065	2	2065	2	0.00
25/04/2016	R207 On 02-February-17	9.24	Call	Bond Future	2097	2	2097	2	0.00
25/04/2016	R207 On 02-February-17	9.23	Call	Bond Future	2081	2	2081	2	0.00
25/04/2016	R207 On 02-February-17	9.23	Put	Bond Future	870	1	870	1	0.00
25/04/2016	R207 On 02-February-17	9.24	Put	Bond Future	861	1	861	1	0.00
25/04/2016	R207 On 02-February-17	8.91	Put	Bond Future	1174	1	1174	1	0.00
25/04/2016	R207 On 02-February-17	9.22	Put	Bond Future	878	1	878	1	0.00
25/04/2016	R208 On 05-May-16			Bond Future	8.68	93.2974	8.6841	93.2974	23,879.00
25/04/2016	R208 On 05-May-16	7.99	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
25/04/2016	R208 On 05-May-16	8.01	Call	Bond Future	1	0	1	0	0.00
25/04/2016	R208 On 05-May-16	8.00	Call	Bond Future	1	0	1	0	0.00
25/04/2016	R208 On 05-May-16	8.00	Put	Bond Future	2599	2	2599	2	0.00
25/04/2016	R208 On 05-May-16	7.99	Put	Bond Future	2638	2	2638	2	0.00
25/04/2016	R208 On 05-May-16	8.01	Put	Bond Future	2561	2	2561	2	0.00
25/04/2016	R208 On 04-August-16			Bond Future	8.75	95.0701	8.7520	95.0701	6,452.00
25/04/2016	R208 On 04-August-16	7.99	Call	Bond Future	277	0	277	0	0.00
25/04/2016	R208 On 04-August-16	8.00	Call	Bond Future	284	0	284	0	0.00
25/04/2016	R208 On 04-August-16	8.01	Call	Bond Future	290	0	290	0	0.00
25/04/2016	R208 On 04-August-16	7.99	Put	Bond Future	3050	3	3050	3	0.00
25/04/2016	R208 On 04-August-16	8.00	Put	Bond Future	3020	3	3020	3	0.00
25/04/2016	R208 On 04-August-16	8.01	Put	Bond Future	2990	3	2990	3	0.00
25/04/2016	R208 On 03-November-16			Bond Future	8.82	93.4747	8.8155	93.4747	0.00
25/04/2016	R208 On 03-November-16	9.57	Call	Bond Future	3199	3	3199	3	0.00
25/04/2016	R208 On 03-November-16	9.59	Call	Bond Future	3248	3	3248	3	0.00
25/04/2016	R208 On 03-November-16	9.58	Call	Bond Future	3223	3	3223	3	0.00
25/04/2016	R208 On 03-November-16	9.57	Put	Bond Future	664	1	664	1	0.00
25/04/2016	R208 On 03-November-16	9.58	Put	Bond Future	656	1	656	1	0.00
25/04/2016	R208 On 03-November-16	9.59	Put	Bond Future	648	1	648	1	0.00
25/04/2016	R208 On 02-February-17			Bond Future	8.86	95.3652	8.8619	95.3652	0.00
25/04/2016	R208 On 02-February-17	8.64	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R208 On 02-February-17	8.63	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R208 On 02-February-17	8.65	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R208 On 02-February-17	8.65	Put	Bond Future	693	1	693	1	0.00
25/04/2016	R208 On 02-February-17	8.64	Put	Bond Future	726	1	726	1	0.00
25/04/2016	R208 On 02-February-17	8.63	Put	Bond Future	759	1	759	1	0.00
25/04/2016	R209 On 05-May-16			Bond Future	9.63	71.2663	9.6317	71.2663	21,078.00
25/04/2016	R209 On 05-May-16	9.00	Call	Bond Future	6	0	6	0	6,700.00
25/04/2016	R209 On 05-May-16	9.01	Call	Bond Future	7	0	7	0	0.00
25/04/2016	R209 On 05-May-16	8.25	Call	Bond Future	0	0	0	0	6,700.00
25/04/2016	R209 On 05-May-16	8.99	Call	Bond Future	5	0	5	0	0.00
25/04/2016	R209 On 05-May-16	9.00	Put	Bond Future	4460	4	4460	4	0.00
25/04/2016	R209 On 05-May-16	9.01	Put	Bond Future	4387	4	4387	4	0.00
25/04/2016	R209 On 05-May-16	8.99	Put	Bond Future	4534	4	4534	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
25/04/2016	R209 On 05-May-16	8.25	Put	Bond Future	10320	10	10320	10	0.00
25/04/2016	R209 On 04-August-16			Bond Future	9.68	72.6204	9.6841	72.6204	12,080.00
25/04/2016	R209 On 04-August-16	10.60	Call	Bond Future	6360	7	6360	7	5,760.00
25/04/2016	R209 On 04-August-16	9.24	Call	Bond Future	1314	1	1314	1	0.00
25/04/2016	R209 On 04-August-16	9.26	Call	Bond Future	1358	2	1358	2	0.00
25/04/2016	R209 On 04-August-16	9.70	Call	Bond Future	2589	3	2589	3	0.00
25/04/2016	R209 On 04-August-16	10.29	Call	Bond Future	4926	5	4926	5	0.00
25/04/2016	R209 On 04-August-16	9.25	Call	Bond Future	1336	1	1336	1	0.00
25/04/2016	R209 On 04-August-16	9.40	Call	Bond Future	1698	2	1698	2	250.00
25/04/2016	R209 On 04-August-16	9.60	Call	Bond Future	2268	2	2268	2	5,760.00
25/04/2016	R209 On 04-August-16	9.26	Put	Bond Future	4273	4	4273	4	0.00
25/04/2016	R209 On 04-August-16	10.60	Put	Bond Future	645	1	645	1	0.00
25/04/2016	R209 On 04-August-16	9.24	Put	Bond Future	4371	4	4371	4	0.00
25/04/2016	R209 On 04-August-16	10.29	Put	Bond Future	1061	1	1061	1	250.00
25/04/2016	R209 On 04-August-16	9.25	Put	Bond Future	4322	4	4322	4	0.00
25/04/2016	R209 On 04-August-16	9.70	Put	Bond Future	2483	2	2483	2	250.00
25/04/2016	R209 On 04-August-16	9.40	Put	Bond Future	3631	3	3631	3	0.00
25/04/2016	R209 On 04-August-16	9.60	Put	Bond Future	2832	3	2832	3	0.00
25/04/2016	R209 On 03-November-16			Bond Future	9.73	70.8503	9.7331	70.8503	0.00
25/04/2016	R209 On 03-November-16	10.24	Call	Bond Future	5373	6	5373	6	0.00
25/04/2016	R209 On 03-November-16	10.26	Call	Bond Future	5453	6	5453	6	0.00
25/04/2016	R209 On 03-November-16	10.25	Call	Bond Future	5413	6	5413	6	0.00
25/04/2016	R209 On 03-November-16	10.25	Put	Bond Future	2124	2	2124	2	0.00
25/04/2016	R209 On 03-November-16	10.26	Put	Bond Future	2103	2	2103	2	0.00
25/04/2016	R209 On 03-November-16	10.24	Put	Bond Future	2146	2	2146	2	0.00
25/04/2016	R209 On 02-February-17			Bond Future	9.77	72.2835	9.7746	72.2835	0.00
25/04/2016	R209 On 02-February-17	9.53	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R209 On 02-February-17	9.55	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R209 On 02-February-17	9.54	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R209 On 02-February-17	9.53	Put	Bond Future	1630	1	1630	1	0.00
25/04/2016	R209 On 02-February-17	9.54	Put	Bond Future	1562	1	1562	1	0.00
25/04/2016	R209 On 02-February-17	9.55	Put	Bond Future	1495	1	1495	1	0.00
25/04/2016	R210 On 05-May-16			Bond Future	183.85	184.2154	183.8540	184.2154	1,110.00
25/04/2016	R210 On 05-May-16	185.01	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
25/04/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R210 On 05-May-16	184.99	Put	Bond Future	1136	1	1136	1	0.00
25/04/2016	R210 On 05-May-16	185.00	Put	Bond Future	1146	1	1146	1	0.00
25/04/2016	R210 On 05-May-16	185.01	Put	Bond Future	1156	1	1156	1	0.00
25/04/2016	R210 On 04-August-16			Bond Future	187.36	187.7307	187.3609	187.7307	331.00
25/04/2016	R210 On 04-August-16	181.50	Call	Bond Future	5861	6	5861	6	0.00
25/04/2016	R210 On 04-August-16	181.52	Call	Bond Future	5841	6	5841	6	0.00
25/04/2016	R210 On 04-August-16	181.51	Call	Bond Future	5851	6	5851	6	0.00
25/04/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R210 On 03-November-16			Bond Future	188.64	189.0166	188.6397	189.0166	0.00
25/04/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R210 On 03-November-16	188.90	Put	Bond Future	260	0	260	0	0.00
25/04/2016	R210 On 03-November-16	188.92	Put	Bond Future	280	0	280	0	0.00
25/04/2016	R210 On 03-November-16	188.91	Put	Bond Future	270	0	270	0	0.00
25/04/2016	R211 On 05-May-16			Bond Future	138.28	138.2668	138.2753	138.2668	62.00
25/04/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R211 On 05-May-16	138.99	Put	Bond Future	715	1	715	1	0.00
25/04/2016	R211 On 05-May-16	139.00	Put	Bond Future	725	1	725	1	0.00
25/04/2016	R211 On 05-May-16	139.01	Put	Bond Future	735	1	735	1	0.00
25/04/2016	R211 On 04-August-16			Bond Future	139.15	139.1457	139.1533	139.1457	0.00
25/04/2016	R211 On 04-August-16	137.09	Call	Bond Future	2063	2	2063	2	0.00
25/04/2016	R211 On 04-August-16	137.07	Call	Bond Future	2083	2	2083	2	0.00
25/04/2016	R211 On 04-August-16	137.08	Call	Bond Future	2073	2	2073	2	0.00
25/04/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R211 On 03-November-16			Bond Future	141.81	141.8022	141.8099	141.8022	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
25/04/2016	R211 On 03-November-16	141.76	Call	Bond Future	50	0	50	0	0.00
25/04/2016	R211 On 03-November-16	141.75	Call	Bond Future	60	0	60	0	0.00
25/04/2016	R211 On 03-November-16	141.74	Call	Bond Future	70	0	70	0	0.00
25/04/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R212 On 05-May-16			Bond Future	144.60	144.5868	144.6005	144.5868	3,488.00
25/04/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R212 On 05-May-16	145.00	Put	Bond Future	400	0	400	0	0.00
25/04/2016	R212 On 05-May-16	144.99	Put	Bond Future	390	0	390	0	0.00
25/04/2016	R212 On 05-May-16	145.01	Put	Bond Future	410	0	410	0	0.00
25/04/2016	R212 On 04-August-16			Bond Future	145.43	145.4145	145.4273	145.4145	1,090.00
25/04/2016	R212 On 04-August-16	142.44	Call	Bond Future	2987	3	2987	3	0.00
25/04/2016	R212 On 04-August-16	142.43	Call	Bond Future	2997	3	2997	3	0.00
25/04/2016	R212 On 04-August-16	142.42	Call	Bond Future	3007	3	3007	3	0.00
25/04/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R212 On 03-November-16			Bond Future	148.20	148.1907	148.2038	148.1907	0.00
25/04/2016	R212 On 03-November-16	148.11	Call	Bond Future	94	0	94	0	0.00
25/04/2016	R212 On 03-November-16	148.12	Call	Bond Future	84	0	84	0	0.00
25/04/2016	R212 On 03-November-16	148.10	Call	Bond Future	104	0	104	0	0.00
25/04/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
25/04/2016	R213 On 05-May-16			Bond Future	9.50	81.9746	9.5019	81.9746	30,653.00
25/04/2016	R213 On 05-May-16	8.74	Call	Bond Future	1	0	1	0	0.00
25/04/2016	R213 On 05-May-16	8.76	Call	Bond Future	1	0	1	0	0.00
25/04/2016	R213 On 05-May-16	8.75	Call	Bond Future	1	0	1	0	0.00
25/04/2016	R213 On 05-May-16	8.75	Put	Bond Future	5300	5	5300	5	0.00
25/04/2016	R213 On 05-May-16	8.74	Put	Bond Future	5374	5	5374	5	0.00
25/04/2016	R213 On 05-May-16	8.76	Put	Bond Future	5227	5	5227	5	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
25/04/2016	R213 On 04-August-16			Bond Future	9.56	83.5322	9.5553	83.5322	18,698.00
25/04/2016	R213 On 04-August-16	9.01	Call	Bond Future	1074	1	1074	1	0.00
25/04/2016	R213 On 04-August-16	8.99	Call	Bond Future	1036	1	1036	1	0.00
25/04/2016	R213 On 04-August-16	9.00	Call	Bond Future	1055	1	1055	1	0.00
25/04/2016	R213 On 04-August-16	8.99	Put	Bond Future	4925	5	4925	5	0.00
25/04/2016	R213 On 04-August-16	9.01	Put	Bond Future	4821	5	4821	5	0.00
25/04/2016	R213 On 04-August-16	9.00	Put	Bond Future	4872	5	4872	5	0.00
25/04/2016	R213 On 03-November-16			Bond Future	9.61	81.5693	9.6084	81.5693	0.00
25/04/2016	R213 On 03-November-16	10.20	Call	Bond Future	5650	6	5650	6	0.00
25/04/2016	R213 On 03-November-16	10.19	Call	Bond Future	5609	6	5609	6	0.00
25/04/2016	R213 On 03-November-16	10.18	Call	Bond Future	5568	6	5568	6	0.00
25/04/2016	R213 On 03-November-16	10.19	Put	Bond Future	1912	2	1912	2	0.00
25/04/2016	R213 On 03-November-16	10.20	Put	Bond Future	1892	2	1892	2	0.00
25/04/2016	R213 On 03-November-16	10.18	Put	Bond Future	1932	2	1932	2	0.00
25/04/2016	R213 On 02-February-17			Bond Future	9.65	83.2190	9.6544	83.2190	0.00
25/04/2016	R213 On 02-February-17	9.40	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R213 On 02-February-17	9.42	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R213 On 02-February-17	9.41	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R213 On 02-February-17	9.40	Put	Bond Future	1677	1	1677	1	0.00
25/04/2016	R213 On 02-February-17	9.42	Put	Bond Future	1543	1	1543	1	0.00
25/04/2016	R213 On 02-February-17	9.41	Put	Bond Future	1610	1	1610	1	0.00
25/04/2016	R214 On 05-May-16			Bond Future	9.76	71.2855	9.7616	71.2855	26,577.00
25/04/2016	R214 On 05-May-16	8.99	Call	Bond Future	1	0	1	0	0.00
25/04/2016	R214 On 05-May-16	9.01	Call	Bond Future	2	0	2	0	0.00
25/04/2016	R214 On 05-May-16	9.00	Call	Bond Future	1	0	1	0	0.00
25/04/2016	R214 On 05-May-16	9.30	Call	Bond Future	39	0	39	0	0.00
25/04/2016	R214 On 05-May-16	9.01	Put	Bond Future	5546	5	5546	5	0.00
25/04/2016	R214 On 05-May-16	9.00	Put	Bond Future	5625	5	5625	5	0.00
25/04/2016	R214 On 05-May-16	8.99	Put	Bond Future	5703	5	5703	5	0.00
25/04/2016	R214 On 05-May-16	9.30	Put	Bond Future	3361	3	3361	3	0.00
25/04/2016	R214 On 04-August-16			Bond Future	9.81	72.6400	9.8130	72.6400	6,397.00
25/04/2016	R214 On 04-August-16	9.30	Call	Bond Future	1251	1	1251	1	1,300.00
25/04/2016	R214 On 04-August-16	11.30	Call	Bond Future	9324	10	9324	10	5,800.00
25/04/2016	R214 On 04-August-16	9.24	Call	Bond Future	1127	1	1127	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
25/04/2016	R214 On 04-August-16	9.26	Call	Bond Future	1167	1	1167	1	0.00
25/04/2016	R214 On 04-August-16	9.25	Call	Bond Future	1147	1	1147	1	0.00
25/04/2016	R214 On 04-August-16	8.55	Call	Bond Future	258	0	258	0	1,300.00
25/04/2016	R214 On 04-August-16	10.30	Call	Bond Future	4586	5	4586	5	5,800.00
25/04/2016	R214 On 04-August-16	9.26	Put	Bond Future	5140	5	5140	5	0.00
25/04/2016	R214 On 04-August-16	9.24	Put	Bond Future	5250	5	5250	5	0.00
25/04/2016	R214 On 04-August-16	9.30	Put	Bond Future	4924	5	4924	5	0.00
25/04/2016	R214 On 04-August-16	11.30	Put	Bond Future	252	0	252	0	0.00
25/04/2016	R214 On 04-August-16	10.30	Put	Bond Future	1374	1	1374	1	0.00
25/04/2016	R214 On 04-August-16	9.25	Put	Bond Future	5195	5	5195	5	0.00
25/04/2016	R214 On 04-August-16	8.55	Put	Bond Future	9901	10	9901	10	0.00
25/04/2016	R214 On 03-November-16			Bond Future	9.86	70.7236	9.8638	70.7236	0.00
25/04/2016	R214 On 03-November-16	10.33	Call	Bond Future	5395	6	5395	6	0.00
25/04/2016	R214 On 03-November-16	10.35	Call	Bond Future	5475	6	5475	6	0.00
25/04/2016	R214 On 03-November-16	10.34	Call	Bond Future	5435	6	5435	6	0.00
25/04/2016	R214 On 03-November-16	10.33	Put	Bond Future	2341	2	2341	2	0.00
25/04/2016	R214 On 03-November-16	10.34	Put	Bond Future	2318	2	2318	2	0.00
25/04/2016	R214 On 03-November-16	10.35	Put	Bond Future	2295	2	2295	2	0.00
25/04/2016	R214 On 02-February-17			Bond Future	9.91	72.1540	9.9087	72.1540	0.00
25/04/2016	R214 On 02-February-17	9.67	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R214 On 02-February-17	9.66	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R214 On 02-February-17	9.68	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R214 On 02-February-17	9.67	Put	Bond Future	1642	1	1642	1	0.00
25/04/2016	R214 On 02-February-17	9.66	Put	Bond Future	1712	1	1712	1	0.00
25/04/2016	R214 On 02-February-17	9.68	Put	Bond Future	1571	1	1571	1	0.00
25/04/2016	R248 On 05-May-16			Bond Future	9.85	91.4535	9.8470	91.4535	23,704.00
25/04/2016	R248 On 05-May-16	8.99	Call	Bond Future	1	0	1	0	0.00
25/04/2016	R248 On 05-May-16	9.00	Call	Bond Future	1	0	1	0	0.00
25/04/2016	R248 On 05-May-16	9.01	Call	Bond Future	1	0	1	0	0.00
25/04/2016	R248 On 05-May-16	9.00	Put	Bond Future	8010	8	8010	8	0.00
25/04/2016	R248 On 05-May-16	9.01	Put	Bond Future	7909	8	7909	8	0.00
25/04/2016	R248 On 05-May-16	8.99	Put	Bond Future	8112	8	8112	8	0.00
25/04/2016	R248 On 04-August-16			Bond Future	9.90	93.1912	9.9013	93.1912	37,432.00
25/04/2016	R248 On 04-August-16	9.25	Call	Bond Future	1338	1	1338	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
25/04/2016	R248 On 04-August-16	9.24	Call	Bond Future	1314	1	1314	1	0.00
25/04/2016	R248 On 04-August-16	9.26	Call	Bond Future	1362	2	1362	2	0.00
25/04/2016	R248 On 04-August-16	9.26	Put	Bond Future	7248	7	7248	7	0.00
25/04/2016	R248 On 04-August-16	9.25	Put	Bond Future	7321	7	7321	7	0.00
25/04/2016	R248 On 04-August-16	9.24	Put	Bond Future	7395	7	7395	7	0.00
25/04/2016	R248 On 03-November-16			Bond Future	9.96	90.5242	9.9550	90.5242	0.00
25/04/2016	R248 On 03-November-16	10.39	Call	Bond Future	6856	7	6856	7	0.00
25/04/2016	R248 On 03-November-16	10.38	Call	Bond Future	6807	7	6807	7	0.00
25/04/2016	R248 On 03-November-16	10.37	Call	Bond Future	6758	7	6758	7	0.00
25/04/2016	R248 On 03-November-16	10.38	Put	Bond Future	3290	3	3290	3	0.00
25/04/2016	R248 On 03-November-16	10.39	Put	Bond Future	3259	3	3259	3	0.00
25/04/2016	R248 On 03-November-16	10.37	Put	Bond Future	3321	3	3321	3	0.00
25/04/2016	R248 On 02-February-17			Bond Future	10.00	92.3551	10.0029	92.3551	0.00
25/04/2016	R248 On 02-February-17	9.76	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R248 On 02-February-17	9.77	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R248 On 02-February-17	9.78	Call	Bond Future	0	0	0	0	0.00
25/04/2016	R248 On 02-February-17	9.77	Put	Bond Future	2021	2	2021	2	0.00
25/04/2016	R248 On 02-February-17	9.76	Put	Bond Future	2110	2	2110	2	0.00
25/04/2016	R248 On 02-February-17	9.78	Put	Bond Future	1933	2	1933	2	0.00