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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For May 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	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
13/05/2016	2025 On 04-August-16			Bond Future	127.23	127.3944	127.2251	127.3944	3,004.00
13/05/2016	2025 On 04-August-16	123.86	Call	Bond Future	3365	4	3365	4	0.00
13/05/2016	2025 On 04-August-16	123.87	Call	Bond Future	3355	4	3355	4	0.00
13/05/2016	2025 On 04-August-16	123.85	Call	Bond Future	3375	4	3375	4	0.00
13/05/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
13/05/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
13/05/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
13/05/2016	2025 On 03-November-16			Bond Future	129.67	129.8402	129.6686	129.8402	0.00
13/05/2016	2025 On 03-November-16	129.23	Call	Bond Future	439	1	439	1	0.00
13/05/2016	2025 On 03-November-16	129.22	Call	Bond Future	449	1	449	1	0.00
13/05/2016	2025 On 03-November-16	129.21	Call	Bond Future	459	1	459	1	0.00
13/05/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
13/05/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
13/05/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
13/05/2016	2030 On 04-August-16			Bond Future	9.65	88.3427	9.6540	88.3427	25,310.00
13/05/2016	2030 On 04-August-16	10.17	Call	Bond Future	3408	4	3408	4	0.00
13/05/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
13/05/2016	2030 On 03-November-16			Bond Future	9.71	90.0322	9.7089	90.0322	0.00
13/05/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
13/05/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
13/05/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
13/05/2016	2030 On 03-November-16	9.33	Put	Bond Future	2592	2	2592	2	0.00
13/05/2016	2030 On 03-November-16	9.34	Put	Bond Future	2522	2	2522	2	0.00
13/05/2016	2030 On 03-November-16	9.35	Put	Bond Future	2452	2	2452	2	0.00
13/05/2016	2032 On 04-August-16			Bond Future	9.78	91.2869	9.7826	91.2869	7,553.00
13/05/2016	2032 On 04-August-16	8.99	Call	Bond Future	540	1	540	1	0.00
13/05/2016	2032 On 04-August-16	9.01	Call	Bond Future	566	1	566	1	0.00
13/05/2016	2032 On 04-August-16	9.00	Call	Bond Future	553	1	553	1	0.00
13/05/2016	2032 On 04-August-16	9.00	Put	Bond Future	6474	6	6474	6	0.00
13/05/2016	2032 On 04-August-16	9.01	Put	Bond Future	6408	6	6408	6	0.00
13/05/2016	2032 On 04-August-16	8.99	Put	Bond Future	6540	6	6540	6	0.00
13/05/2016	2032 On 03-November-16			Bond Future	9.84	88.8732	9.8411	88.8732	0.00
13/05/2016	2032 On 03-November-16	10.28	Call	Bond Future	5271	6	5271	6	0.00
13/05/2016	2032 On 03-November-16	10.30	Call	Bond Future	5357	6	5357	6	0.00

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13/05/2016	2032 On 03-November-16	10.29	Call	Bond Future	5314	6	5314	6	0.00
13/05/2016	2032 On 03-November-16	10.28	Put	Bond Future	2226	2	2226	2	0.00
13/05/2016	2032 On 03-November-16	10.29	Put	Bond Future	2202	2	2202	2	0.00
13/05/2016	2032 On 03-November-16	10.30	Put	Bond Future	2178	2	2178	2	0.00
13/05/2016	2032 On 02-February-17			Bond Future	9.89	90.6702	9.8925	90.6702	0.00
13/05/2016	2032 On 02-February-17	9.51	Call	Bond Future	3120	3	3120	3	0.00
13/05/2016	2032 On 02-February-17	9.53	Call	Bond Future	3178	3	3178	3	0.00
13/05/2016	2032 On 02-February-17	9.52	Call	Bond Future	3149	3	3149	3	0.00
13/05/2016	2032 On 02-February-17	9.52	Put	Bond Future	5827	6	5827	6	0.00
13/05/2016	2032 On 02-February-17	9.51	Put	Bond Future	5872	6	5872	6	0.00
13/05/2016	2032 On 02-February-17	9.53	Put	Bond Future	5783	6	5783	6	0.00
13/05/2016	2033 On 04-August-16			Bond Future	108.14	108.4160	108.1354	108.4160	3,924.00
13/05/2016	2033 On 04-August-16	104.99	Call	Bond Future	3145	3	3145	3	0.00
13/05/2016	2033 On 04-August-16	105.00	Call	Bond Future	3135	3	3135	3	0.00
13/05/2016	2033 On 04-August-16	105.01	Call	Bond Future	3125	3	3125	3	0.00
13/05/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
13/05/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
13/05/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
13/05/2016	2033 On 03-November-16			Bond Future	109.19	109.4747	109.1894	109.4747	0.00
13/05/2016	2033 On 03-November-16	109.18	Call	Bond Future	9	0	9	0	0.00
13/05/2016	2033 On 03-November-16	109.17	Call	Bond Future	19	0	19	0	0.00
13/05/2016	2033 On 03-November-16	109.16	Call	Bond Future	29	0	29	0	0.00
13/05/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
13/05/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
13/05/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
13/05/2016	2037 On 04-August-16			Bond Future	9.90	88.5015	9.9026	88.5015	41,343.00
13/05/2016	2037 On 04-August-16	9.24	Call	Bond Future	848	1	848	1	0.00
13/05/2016	2037 On 04-August-16	9.25	Call	Bond Future	866	1	866	1	0.00
13/05/2016	2037 On 04-August-16	9.26	Call	Bond Future	885	1	885	1	0.00
13/05/2016	2037 On 04-August-16	9.25	Put	Bond Future	6238	6	6238	6	0.00
13/05/2016	2037 On 04-August-16	9.26	Put	Bond Future	6171	6	6171	6	0.00
13/05/2016	2037 On 04-August-16	9.24	Put	Bond Future	6306	6	6306	6	0.00
13/05/2016	2037 On 03-November-16			Bond Future	9.96	90.1940	9.9567	90.1940	0.00
13/05/2016	2037 On 03-November-16	10.35	Call	Bond Future	5592	6	5592	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2016	2037 On 03-November-16	10.36	Call	Bond Future	5638	6	5638	6	0.00
13/05/2016	2037 On 03-November-16	10.37	Call	Bond Future	5684	6	5684	6	0.00
13/05/2016	2037 On 03-November-16	10.36	Put	Bond Future	2591	2	2591	2	0.00
13/05/2016	2037 On 03-November-16	10.37	Put	Bond Future	2564	2	2564	2	0.00
13/05/2016	2037 On 03-November-16	10.35	Put	Bond Future	2619	2	2619	2	0.00
13/05/2016	2037 On 02-February-17			Bond Future	10.00	87.7606	10.0047	87.7606	0.00
13/05/2016	2037 On 02-February-17	9.66	Call	Bond Future	3634	4	3634	4	0.00
13/05/2016	2037 On 02-February-17	9.68	Call	Bond Future	3699	4	3699	4	0.00
13/05/2016	2037 On 02-February-17	9.67	Call	Bond Future	3666	4	3666	4	0.00
13/05/2016	2037 On 02-February-17	9.66	Put	Bond Future	6350	6	6350	6	0.00
13/05/2016	2037 On 02-February-17	9.67	Put	Bond Future	6302	6	6302	6	0.00
13/05/2016	2037 On 02-February-17	9.68	Put	Bond Future	6254	6	6254	6	0.00
13/05/2016	2038 On 04-August-16			Bond Future	134.55	135.2207	134.5524	135.2207	22,289.00
13/05/2016	2038 On 04-August-16	129.31	Call	Bond Future	5242	6	5242	6	0.00
13/05/2016	2038 On 04-August-16	129.30	Call	Bond Future	5252	6	5252	6	0.00
13/05/2016	2038 On 04-August-16	129.32	Call	Bond Future	5232	6	5232	6	0.00
13/05/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
13/05/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
13/05/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
13/05/2016	2038 On 03-November-16			Bond Future	137.14	137.8165	137.1365	137.8165	0.00
13/05/2016	2038 On 03-November-16	136.33	Call	Bond Future	806	1	806	1	0.00
13/05/2016	2038 On 03-November-16	136.32	Call	Bond Future	816	1	816	1	0.00
13/05/2016	2038 On 03-November-16	136.31	Call	Bond Future	826	2	826	2	0.00
13/05/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
13/05/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
13/05/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
13/05/2016	2040 On 04-August-16			Bond Future	9.97	92.0312	9.9680	92.0312	812.00
13/05/2016	2040 On 04-August-16	9.51	Call	Bond Future	1390	2	1390	2	0.00
13/05/2016	2040 On 04-August-16	9.50	Call	Bond Future	1364	2	1364	2	0.00
13/05/2016	2040 On 04-August-16	9.49	Call	Bond Future	1339	2	1339	2	0.00
13/05/2016	2040 On 04-August-16	9.51	Put	Bond Future	5354	5	5354	5	0.00
13/05/2016	2040 On 04-August-16	9.50	Put	Bond Future	5418	5	5418	5	0.00
13/05/2016	2040 On 04-August-16	9.49	Put	Bond Future	5482	5	5482	5	0.00
13/05/2016	2040 On 03-November-16			Bond Future	10.02	93.7911	10.0225	93.7911	0.00

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13/05/2016	2040 On 03-November-16	9.70	Call	Bond Future	3041	3	3041	3	0.00
13/05/2016	2040 On 03-November-16	9.71	Call	Bond Future	3075	3	3075	3	0.00
13/05/2016	2040 On 03-November-16	9.69	Call	Bond Future	3007	3	3007	3	0.00
13/05/2016	2040 On 03-November-16	9.69	Put	Bond Future	5828	6	5828	6	0.00
13/05/2016	2040 On 03-November-16	9.71	Put	Bond Future	5722	5	5722	5	0.00
13/05/2016	2040 On 03-November-16	9.70	Put	Bond Future	5774	5	5774	5	0.00
13/05/2016	2044 On 04-August-16			Bond Future	10.00	89.0873	10.0018	89.0873	20,486.00
13/05/2016	2044 On 04-August-16	9.51	Call	Bond Future	1319	1	1319	1	0.00
13/05/2016	2044 On 04-August-16	9.50	Call	Bond Future	1294	1	1294	1	0.00
13/05/2016	2044 On 04-August-16	9.49	Call	Bond Future	1269	1	1269	1	0.00
13/05/2016	2044 On 04-August-16	9.50	Put	Bond Future	5675	5	5675	5	0.00
13/05/2016	2044 On 04-August-16	9.51	Put	Bond Future	5609	5	5609	5	0.00
13/05/2016	2044 On 04-August-16	9.49	Put	Bond Future	5742	5	5742	5	0.00
13/05/2016	2044 On 03-November-16			Bond Future	10.06	90.7910	10.0553	90.7910	0.00
13/05/2016	2044 On 03-November-16	10.42	Call	Bond Future	5917	6	5917	6	0.00
13/05/2016	2044 On 03-November-16	10.43	Call	Bond Future	5965	6	5965	6	0.00
13/05/2016	2044 On 03-November-16	10.41	Call	Bond Future	5870	6	5870	6	0.00
13/05/2016	2044 On 03-November-16	10.43	Put	Bond Future	2951	3	2951	3	0.00
13/05/2016	2044 On 03-November-16	10.42	Put	Bond Future	2981	3	2981	3	0.00
13/05/2016	2044 On 03-November-16	10.41	Put	Bond Future	3012	3	3012	3	0.00
13/05/2016	2044 On 02-February-17			Bond Future	10.10	88.2445	10.1031	88.2445	0.00
13/05/2016	2044 On 02-February-17	9.77	Call	Bond Future	4038	4	4038	4	0.00
13/05/2016	2044 On 02-February-17	9.76	Call	Bond Future	4003	4	4003	4	0.00
13/05/2016	2044 On 02-February-17	9.78	Call	Bond Future	4073	4	4073	4	0.00
13/05/2016	2044 On 02-February-17	9.77	Put	Bond Future	6850	7	6850	7	0.00
13/05/2016	2044 On 02-February-17	9.78	Put	Bond Future	6798	7	6798	7	0.00
13/05/2016	2044 On 02-February-17	9.76	Put	Bond Future	6902	7	6902	7	0.00
13/05/2016	2046 On 04-August-16			Bond Future	133.86	135.4197	133.8574	135.4197	16,290.00
13/05/2016	2046 On 04-August-16	129.00	Call	Bond Future	4857	6	4857	6	0.00
13/05/2016	2046 On 04-August-16	129.01	Call	Bond Future	4847	6	4847	6	0.00
13/05/2016	2046 On 04-August-16	129.02	Call	Bond Future	4837	6	4837	6	0.00
13/05/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
13/05/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
13/05/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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13/05/2016	2046 On 03-November-16			Bond Future	134.92	136.5087	134.9174	136.5087	0.00
13/05/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
13/05/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
13/05/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
13/05/2016	2046 On 03-November-16	137.09	Put	Bond Future	2173	1	2173	1	0.00
13/05/2016	2046 On 03-November-16	137.07	Put	Bond Future	2153	1	2153	1	0.00
13/05/2016	2046 On 03-November-16	137.08	Put	Bond Future	2163	1	2163	1	0.00
13/05/2016	2050 On 04-August-16			Bond Future	142.34	144.0253	142.3418	144.0253	20,765.00
13/05/2016	2050 On 04-August-16	139.12	Call	Bond Future	3222	5	3222	5	0.00
13/05/2016	2050 On 04-August-16	139.14	Call	Bond Future	3202	5	3202	5	0.00
13/05/2016	2050 On 04-August-16	139.13	Call	Bond Future	3212	5	3212	5	0.00
13/05/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
13/05/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
13/05/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
13/05/2016	2050 On 03-November-16			Bond Future	145.08	146.7904	145.0758	146.7904	0.00
13/05/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
13/05/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
13/05/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
13/05/2016	2050 On 03-November-16	149.53	Put	Bond Future	4454	3	4454	3	0.00
13/05/2016	2050 On 03-November-16	149.54	Put	Bond Future	4464	3	4464	3	0.00
13/05/2016	2050 On 03-November-16	149.52	Put	Bond Future	4444	3	4444	3	0.00
13/05/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	AL37 On 04-August-16			Index Future	483.55	484.7910	483.5460	484.7910	22.00
13/05/2016	AL37 On 03-November-16			Index Future	492.89	494.1610	492.8940	494.1610	0.00
13/05/2016	AL7T On 04-August-16			Index Future	554.88	557.1300	554.8760	557.1300	9.00
13/05/2016	AL7T On 03-November-16			Index Future	565.60	567.8980	565.6030	567.8980	0.00
13/05/2016	ALBI On 04-August-16			Index Future	504.01	506.1190	504.0080	506.1190	627.00
13/05/2016	ALBI On 03-November-16			Index Future	513.75	515.9010	513.7520	515.9010	0.00
13/05/2016	ALBI On 02-February-17			Index Future	524.13	526.3250	524.1260	526.3250	0.00
13/05/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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13/05/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/05/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	CS26 On 02-April-26			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
13/05/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2016	EL28 On 04-August-16			Bond Future	131.50	131.4668	131.5041	131.4668	0.00
13/05/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4644	5	4644	5	0.00
13/05/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4634	5	4634	5	0.00
13/05/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4624	5	4624	5	0.00
13/05/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
13/05/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
13/05/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
13/05/2016	EL28 On 03-November-16			Bond Future	132.36	132.3207	132.3597	132.3207	0.00
13/05/2016	EL28 On 03-November-16	132.15	Call	Bond Future	210	0	210	0	0.00
13/05/2016	EL28 On 03-November-16	132.17	Call	Bond Future	190	0	190	0	0.00
13/05/2016	EL28 On 03-November-16	132.16	Call	Bond Future	200	0	200	0	0.00
13/05/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
13/05/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
13/05/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
13/05/2016	ES33 On 04-August-16			Bond Future	10.77	78.0581	10.7719	78.0581	8,932.00
13/05/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
13/05/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
13/05/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
13/05/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3417	3	3417	3	0.00
13/05/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3285	3	3285	3	0.00
13/05/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3351	3	3351	3	0.00
13/05/2016	ES33 On 03-November-16			Bond Future	10.86	75.7577	10.8592	75.7577	0.00
13/05/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2684	3	2684	3	0.00
13/05/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2568	3	2568	3	0.00
13/05/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2626	3	2626	3	0.00
13/05/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
13/05/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
13/05/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
13/05/2016	ES33 On 02-February-17			Bond Future	10.94	77.2894	10.9427	77.2894	0.00
13/05/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
13/05/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
13/05/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
13/05/2016	ES33 On 02-February-17	10.60	Put	Bond Future	2115	2	2115	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
13/05/2016	ES33 On 02-February-17	10.61	Put	Bond Future	2052	2	2052	2	0.00
13/05/2016	ES33 On 02-February-17	10.59	Put	Bond Future	2178	2	2178	2	0.00
13/05/2016	ES42 On 04-August-16			Bond Future	10.94	82.0467	10.9370	82.0467	7,270.00
13/05/2016	ES42 On 03-November-16			Bond Future	11.02	79.3529	11.0235	79.3529	0.00
13/05/2016	GOVI On 04-August-16			GOVI	502.93	504.9330	502.9280	504.9330	463.00
13/05/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
13/05/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
13/05/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
13/05/2016	GOVI On 04-August-16	521.01	Put	GOVI	180820	16	180820	16	0.00
13/05/2016	GOVI On 04-August-16	520.99	Put	GOVI	180620	16	180620	16	0.00
13/05/2016	GOVI On 04-August-16	521.00	Put	GOVI	180720	16	180720	16	0.00
13/05/2016	GOVI On 03-November-16			GOVI	512.65	514.6920	512.6510	514.6920	146.00
13/05/2016	GOVI On 03-November-16	476.11	Call	GOVI	365410	39	365410	39	0.00
13/05/2016	GOVI On 03-November-16	476.12	Call	GOVI	365310	39	365310	39	0.00
13/05/2016	GOVI On 03-November-16	476.13	Call	GOVI	365210	39	365210	39	0.00
13/05/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
13/05/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
13/05/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
13/05/2016	GOVI On 02-February-17			GOVI	523.00	525.0910	523.0030	525.0910	0.00
13/05/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
13/05/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
13/05/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
13/05/2016	GOVI On 02-February-17	533.33	Put	GOVI	103270	8	103270	8	0.00
13/05/2016	GOVI On 02-February-17	533.34	Put	GOVI	103370	8	103370	8	0.00
13/05/2016	GOVI On 02-February-17	533.32	Put	GOVI	103170	8	103170	8	0.00
13/05/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/05/2016	IGOV On 04-August-16			Index Future	247.23	248.0270	247.2330	248.0270	1,033.00
13/05/2016	IGOV On 03-November-16			Index Future	252.03	252.8410	252.0320	252.8410	23.00
13/05/2016	IGOV On 02-February-17			Index Future	257.14	257.9700	257.1420	257.9700	0.00
13/05/2016	ILBI On 04-August-16			Index Future	670.62	672.2720	670.6240	672.2720	157.00
13/05/2016	ILBI On 03-November-16			Index Future	683.43	685.1080	683.4290	685.1080	0.00
13/05/2016	IS01 On 19-December-16			Interest Rate Swap	100.14	100.1359	100.1370	100.1359	0.00
13/05/2016	IS01 On 16-March-17			Interest Rate Swap	100.17	100.1619	100.1674	100.1619	0.00
13/05/2016	IS01 On 15-June-17			Interest Rate Swap	99.92	99.9092	99.9202	99.9092	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
13/05/2016	IS02 On 18-December-17			Interest Rate Swap	100.54	100.5091	100.5358	100.5091	0.00
13/05/2016	IS02 On 16-March-18			Interest Rate Swap	99.99	99.9564	99.9892	99.9564	0.00
13/05/2016	IS02 On 15-June-18			Interest Rate Swap	99.85	99.8100	99.8478	99.8100	0.00
13/05/2016	IS05 On 17-December-20			Interest Rate Swap	100.50	100.3562	100.5027	100.3562	0.00
13/05/2016	IS05 On 16-March-21			Interest Rate Swap	99.99	99.8396	99.9931	99.8396	0.00
13/05/2016	IS05 On 15-June-21			Interest Rate Swap	99.45	99.2873	99.4504	99.2873	0.00
13/05/2016	IS10 On 17-December-25			Interest Rate Swap	102.39	102.1073	102.3923	102.1073	0.00
13/05/2016	IS10 On 16-March-26			Interest Rate Swap	99.63	99.3369	99.6312	99.3369	0.00
13/05/2016	IS10 On 15-June-26			Interest Rate Swap	98.51	98.2106	98.5119	98.2106	0.00
13/05/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/05/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/05/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/05/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/05/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
13/05/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
13/05/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
13/05/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
13/05/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
13/05/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
13/05/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.76	92.2400	7.7600	92.2400	0.00
13/05/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.91	92.0900	7.9100	92.0900	0.00
13/05/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.01	91.9900	8.0100	91.9900	0.00
13/05/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.09	91.9100	8.0900	91.9100	0.00
13/05/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.17	91.8300	8.1700	91.8300	0.00
13/05/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.22	91.7800	8.2200	91.7800	0.00
13/05/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
13/05/2016	R023 On 04-August-16			Bond Future	9.03	97.5289	9.0263	97.5289	6,473.00
13/05/2016	R023 On 04-August-16	8.24	Call	Bond Future	275	0	275	0	0.00
13/05/2016	R023 On 04-August-16	8.26	Call	Bond Future	290	0	290	0	0.00
13/05/2016	R023 On 04-August-16	8.25	Call	Bond Future	282	0	282	0	0.00
13/05/2016	R023 On 04-August-16	8.25	Put	Bond Future	4003	4	4003	4	0.00
13/05/2016	R023 On 04-August-16	8.24	Put	Bond Future	4045	4	4045	4	0.00
13/05/2016	R023 On 04-August-16	8.26	Put	Bond Future	3962	4	3962	4	0.00
13/05/2016	R023 On 03-November-16			Bond Future	9.09	95.4621	9.0874	95.4621	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
13/05/2016	R023 On 03-November-16	9.73	Call	Bond Future	3832	4	3832	4	0.00
13/05/2016	R023 On 03-November-16	9.75	Call	Bond Future	3894	4	3894	4	0.00
13/05/2016	R023 On 03-November-16	9.74	Call	Bond Future	3863	4	3863	4	0.00
13/05/2016	R023 On 03-November-16	9.74	Put	Bond Future	959	1	959	1	0.00
13/05/2016	R023 On 03-November-16	9.75	Put	Bond Future	947	1	947	1	0.00
13/05/2016	R023 On 03-November-16	9.73	Put	Bond Future	972	1	972	1	0.00
13/05/2016	R023 On 02-February-17			Bond Future	9.14	97.3918	9.1391	97.3918	0.00
13/05/2016	R023 On 02-February-17	8.86	Call	Bond Future	1929	2	1929	2	0.00
13/05/2016	R023 On 02-February-17	8.85	Call	Bond Future	1910	2	1910	2	0.00
13/05/2016	R023 On 02-February-17	8.84	Call	Bond Future	1891	2	1891	2	0.00
13/05/2016	R023 On 02-February-17	8.85	Put	Bond Future	3191	3	3191	3	0.00
13/05/2016	R023 On 02-February-17	8.84	Put	Bond Future	3217	3	3217	3	0.00
13/05/2016	R023 On 02-February-17	8.86	Put	Bond Future	3165	3	3165	3	0.00
13/05/2016	R035 On 04-August-16			Bond Future	9.83	96.3005	9.8339	96.3005	5,341.00
13/05/2016	R035 On 04-August-16	10.35	Call	Bond Future	3952	4	3952	4	0.00
13/05/2016	R035 On 04-August-16	10.36	Call	Bond Future	4026	5	4026	5	0.00
13/05/2016	R035 On 04-August-16	10.37	Call	Bond Future	4100	5	4100	5	0.00
13/05/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R035 On 03-November-16			Bond Future	9.89	93.6395	9.8915	93.6395	0.00
13/05/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
13/05/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
13/05/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
13/05/2016	R035 On 03-November-16	9.59	Put	Bond Future	2409	2	2409	2	0.00
13/05/2016	R035 On 03-November-16	9.57	Put	Bond Future	2572	2	2572	2	0.00
13/05/2016	R035 On 03-November-16	9.58	Put	Bond Future	2491	2	2491	2	0.00
13/05/2016	R186 On 04-August-16			Bond Future	9.26	110.0589	9.2553	110.0589	90,249.00
13/05/2016	R186 On 04-August-16	9.60	Call	Bond Future	3593	4	3593	4	0.00
13/05/2016	R186 On 04-August-16	8.51	Call	Bond Future	488	1	488	1	0.00
13/05/2016	R186 On 04-August-16	8.49	Call	Bond Future	464	1	464	1	0.00
13/05/2016	R186 On 04-August-16	10.00	Call	Bond Future	5576	6	5576	6	0.00
13/05/2016	R186 On 04-August-16	8.50	Call	Bond Future	476	1	476	1	0.00
13/05/2016	R186 On 04-August-16	9.25	Call	Bond Future	2182	2	2182	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
13/05/2016	R186 On 04-August-16	9.40	Call	Bond Future	2743	3	2743	3	0.00
13/05/2016	R186 On 04-August-16	9.60	Put	Bond Future	1237	1	1237	1	5,635.00
13/05/2016	R186 On 04-August-16	8.49	Put	Bond Future	5957	6	5957	6	0.00
13/05/2016	R186 On 04-August-16	10.00	Put	Bond Future	572	1	572	1	6,500.00
13/05/2016	R186 On 04-August-16	8.51	Put	Bond Future	5832	5	5832	5	0.00
13/05/2016	R186 On 04-August-16	8.50	Put	Bond Future	5894	6	5894	6	0.00
13/05/2016	R186 On 04-August-16	9.25	Put	Bond Future	2218	2	2218	2	1,000.00
13/05/2016	R186 On 04-August-16	9.40	Put	Bond Future	1745	2	1745	2	5,000.00
13/05/2016	R186 On 03-November-16			Bond Future	9.31	112.1634	9.3094	112.1634	0.00
13/05/2016	R186 On 03-November-16	8.96	Call	Bond Future	2094	2	2094	2	0.00
13/05/2016	R186 On 03-November-16	8.95	Call	Bond Future	2068	2	2068	2	0.00
13/05/2016	R186 On 03-November-16	8.97	Call	Bond Future	2121	2	2121	2	0.00
13/05/2016	R186 On 03-November-16	8.95	Put	Bond Future	4550	4	4550	4	0.00
13/05/2016	R186 On 03-November-16	8.96	Put	Bond Future	4506	4	4506	4	0.00
13/05/2016	R186 On 03-November-16	8.97	Put	Bond Future	4463	4	4463	4	0.00
13/05/2016	R197 On 04-August-16			Bond Future	299.03	299.3303	299.0277	299.3303	1,878.00
13/05/2016	R197 On 04-August-16	293.98	Call	Bond Future	5048	5	5048	5	0.00
13/05/2016	R197 On 04-August-16	293.96	Call	Bond Future	5068	5	5068	5	0.00
13/05/2016	R197 On 04-August-16	293.97	Call	Bond Future	5058	5	5058	5	0.00
13/05/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R197 On 03-November-16			Bond Future	304.77	305.0768	304.7708	305.0768	0.00
13/05/2016	R197 On 03-November-16	303.56	Call	Bond Future	1211	2	1211	2	0.00
13/05/2016	R197 On 03-November-16	303.58	Call	Bond Future	1191	1	1191	1	0.00
13/05/2016	R197 On 03-November-16	303.57	Call	Bond Future	1201	2	1201	2	0.00
13/05/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R202 On 04-August-16			Bond Future	249.86	250.3113	249.8640	250.3113	37,085.00
13/05/2016	R202 On 04-August-16	243.26	Call	Bond Future	8285	9	8285	9	0.00
13/05/2016	R202 On 04-August-16	243.25	Call	Bond Future	8292	9	8292	9	0.00
13/05/2016	R202 On 04-August-16	243.24	Call	Bond Future	8299	9	8299	9	0.00
13/05/2016	R202 On 04-August-16	243.25	Put	Bond Future	1678	2	1678	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
13/05/2016	R202 On 04-August-16	243.26	Put	Bond Future	1681	2	1681	2	0.00
13/05/2016	R202 On 04-August-16	243.24	Put	Bond Future	1675	2	1675	2	0.00
13/05/2016	R202 On 03-November-16			Bond Future	254.66	255.1169	254.6627	255.1169	0.00
13/05/2016	R202 On 03-November-16	253.85	Call	Bond Future	813	1	813	1	0.00
13/05/2016	R202 On 03-November-16	253.86	Call	Bond Future	803	1	803	1	0.00
13/05/2016	R202 On 03-November-16	253.87	Call	Bond Future	793	1	793	1	0.00
13/05/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R203 On 04-August-16			Bond Future	7.98	103.6744	7.9779	103.6744	58,097.00
13/05/2016	R203 On 04-August-16	7.24	Call	Bond Future	31	0	31	0	0.00
13/05/2016	R203 On 04-August-16	7.26	Call	Bond Future	33	0	33	0	0.00
13/05/2016	R203 On 04-August-16	7.25	Call	Bond Future	32	0	32	0	0.00
13/05/2016	R203 On 04-August-16	7.24	Put	Bond Future	799	1	799	1	0.00
13/05/2016	R203 On 04-August-16	7.26	Put	Bond Future	781	1	781	1	0.00
13/05/2016	R203 On 04-August-16	7.25	Put	Bond Future	790	1	790	1	0.00
13/05/2016	R203 On 03-November-16			Bond Future	8.03	101.4845	8.0254	101.4845	0.00
13/05/2016	R203 On 03-November-16	8.84	Call	Bond Future	751	1	751	1	0.00
13/05/2016	R203 On 03-November-16	8.86	Call	Bond Future	764	1	764	1	0.00
13/05/2016	R203 On 03-November-16	8.85	Call	Bond Future	758	1	758	1	0.00
13/05/2016	R203 On 03-November-16	8.85	Put	Bond Future	93	0	93	0	0.00
13/05/2016	R203 On 03-November-16	8.86	Put	Bond Future	92	0	92	0	0.00
13/05/2016	R203 On 03-November-16	8.84	Put	Bond Future	95	0	95	0	0.00
13/05/2016	R203 On 02-February-17			Bond Future	7.99	103.5361	7.9856	103.5361	0.00
13/05/2016	R203 On 02-February-17	7.70	Call	Bond Future	196	0	196	0	0.00
13/05/2016	R203 On 02-February-17	7.72	Call	Bond Future	201	0	201	0	0.00
13/05/2016	R203 On 02-February-17	7.71	Call	Bond Future	199	0	199	0	0.00
13/05/2016	R203 On 02-February-17	7.71	Put	Bond Future	358	0	358	0	0.00
13/05/2016	R203 On 02-February-17	7.70	Put	Bond Future	361	0	361	0	0.00
13/05/2016	R203 On 02-February-17	7.72	Put	Bond Future	355	0	355	0	0.00
13/05/2016	R204 On 04-August-16			Bond Future	8.38	100.4347	8.3818	100.4347	34,911.00
13/05/2016	R204 On 04-August-16	7.76	Call	Bond Future	144	0	144	0	0.00
13/05/2016	R204 On 04-August-16	7.75	Call	Bond Future	140	0	140	0	0.00
13/05/2016	R204 On 04-August-16	7.74	Call	Bond Future	136	0	136	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
13/05/2016	R204 On 04-August-16	7.75	Put	Bond Future	1475	1	1475	1	0.00
13/05/2016	R204 On 04-August-16	7.74	Put	Bond Future	1492	1	1492	1	0.00
13/05/2016	R204 On 04-August-16	7.76	Put	Bond Future	1458	1	1458	1	0.00
13/05/2016	R204 On 03-November-16			Bond Future	8.45	102.3552	8.4489	102.3552	0.00
13/05/2016	R204 On 03-November-16	9.22	Call	Bond Future	1728	2	1728	2	0.00
13/05/2016	R204 On 03-November-16	9.21	Call	Bond Future	1713	2	1713	2	0.00
13/05/2016	R204 On 03-November-16	9.23	Call	Bond Future	1742	2	1742	2	0.00
13/05/2016	R204 On 03-November-16	9.22	Put	Bond Future	281	0	281	0	0.00
13/05/2016	R204 On 03-November-16	9.23	Put	Bond Future	277	0	277	0	0.00
13/05/2016	R204 On 03-November-16	9.21	Put	Bond Future	285	0	285	0	0.00
13/05/2016	R204 On 02-February-17			Bond Future	8.49	100.3818	8.4872	100.3818	0.00
13/05/2016	R204 On 02-February-17	8.28	Call	Bond Future	684	1	684	1	0.00
13/05/2016	R204 On 02-February-17	8.29	Call	Bond Future	692	1	692	1	0.00
13/05/2016	R204 On 02-February-17	8.30	Call	Bond Future	699	1	699	1	0.00
13/05/2016	R204 On 02-February-17	8.28	Put	Bond Future	1034	1	1034	1	0.00
13/05/2016	R204 On 02-February-17	8.29	Put	Bond Future	1025	1	1025	1	0.00
13/05/2016	R204 On 02-February-17	8.30	Put	Bond Future	1016	1	1016	1	0.00
13/05/2016	R207 On 04-August-16			Bond Future	8.65	96.6108	8.6536	96.6108	76,765.00
13/05/2016	R207 On 04-August-16	8.00	Call	Bond Future	200	0	200	0	0.00
13/05/2016	R207 On 04-August-16	7.99	Call	Bond Future	195	0	195	0	0.00
13/05/2016	R207 On 04-August-16	8.01	Call	Bond Future	206	0	206	0	0.00
13/05/2016	R207 On 04-August-16	7.99	Put	Bond Future	2103	2	2103	2	0.00
13/05/2016	R207 On 04-August-16	8.00	Put	Bond Future	2079	2	2079	2	0.00
13/05/2016	R207 On 04-August-16	8.01	Put	Bond Future	2055	2	2055	2	0.00
13/05/2016	R207 On 02-February-17			Bond Future	8.77	96.8050	8.7666	96.8050	0.00
13/05/2016	R207 On 02-February-17	8.91	Call	Bond Future	1529	2	1529	2	62.00
13/05/2016	R207 On 02-February-17	9.22	Call	Bond Future	1990	2	1990	2	0.00
13/05/2016	R207 On 02-February-17	9.24	Call	Bond Future	2022	2	2022	2	0.00
13/05/2016	R207 On 02-February-17	9.23	Call	Bond Future	2006	2	2006	2	0.00
13/05/2016	R207 On 02-February-17	8.91	Put	Bond Future	1174	1	1174	1	0.00
13/05/2016	R207 On 02-February-17	9.22	Put	Bond Future	873	1	873	1	0.00
13/05/2016	R207 On 02-February-17	9.23	Put	Bond Future	865	1	865	1	0.00
13/05/2016	R207 On 02-February-17	9.24	Put	Bond Future	856	1	856	1	0.00
13/05/2016	R208 On 04-August-16			Bond Future	8.79	95.0323	8.7884	95.0323	48,590.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2016	R208 On 04-August-16	7.99	Call	Bond Future	181	0	181	0	0.00
13/05/2016	R208 On 04-August-16	8.00	Call	Bond Future	186	0	186	0	0.00
13/05/2016	R208 On 04-August-16	8.01	Call	Bond Future	191	0	191	0	0.00
13/05/2016	R208 On 04-August-16	7.99	Put	Bond Future	3084	3	3084	3	0.00
13/05/2016	R208 On 04-August-16	8.00	Put	Bond Future	3052	3	3052	3	0.00
13/05/2016	R208 On 04-August-16	8.01	Put	Bond Future	3021	3	3021	3	0.00
13/05/2016	R208 On 03-November-16			Bond Future	8.85	93.4465	8.8513	93.4465	0.00
13/05/2016	R208 On 03-November-16	9.57	Call	Bond Future	3029	3	3029	3	0.00
13/05/2016	R208 On 03-November-16	9.59	Call	Bond Future	3079	3	3079	3	0.00
13/05/2016	R208 On 03-November-16	9.58	Call	Bond Future	3054	3	3054	3	0.00
13/05/2016	R208 On 03-November-16	9.57	Put	Bond Future	617	1	617	1	0.00
13/05/2016	R208 On 03-November-16	9.58	Put	Bond Future	609	1	609	1	0.00
13/05/2016	R208 On 03-November-16	9.59	Put	Bond Future	600	1	600	1	0.00
13/05/2016	R208 On 02-February-17			Bond Future	8.90	95.3356	8.8995	95.3356	0.00
13/05/2016	R208 On 02-February-17	8.64	Call	Bond Future	1395	2	1395	2	0.00
13/05/2016	R208 On 02-February-17	8.63	Call	Bond Future	1380	1	1380	1	0.00
13/05/2016	R208 On 02-February-17	8.65	Call	Bond Future	1409	2	1409	2	0.00
13/05/2016	R208 On 02-February-17	8.65	Put	Bond Future	2224	2	2224	2	0.00
13/05/2016	R208 On 02-February-17	8.64	Put	Bond Future	2243	2	2243	2	0.00
13/05/2016	R208 On 02-February-17	8.63	Put	Bond Future	2261	2	2261	2	0.00
13/05/2016	R209 On 04-August-16			Bond Future	9.77	72.1497	9.7698	72.1497	54,894.00
13/05/2016	R209 On 04-August-16	9.24	Call	Bond Future	870	1	870	1	0.00
13/05/2016	R209 On 04-August-16	10.60	Call	Bond Future	5683	6	5683	6	5,624.00
13/05/2016	R209 On 04-August-16	9.26	Call	Bond Future	907	1	907	1	0.00
13/05/2016	R209 On 04-August-16	9.25	Call	Bond Future	888	1	888	1	0.00
13/05/2016	R209 On 04-August-16	9.70	Call	Bond Future	1987	2	1987	2	0.00
13/05/2016	R209 On 04-August-16	10.29	Call	Bond Future	4245	5	4245	5	0.00
13/05/2016	R209 On 04-August-16	9.60	Call	Bond Future	1695	2	1695	2	5,624.00
13/05/2016	R209 On 04-August-16	9.40	Call	Bond Future	1193	1	1193	1	250.00
13/05/2016	R209 On 04-August-16	9.24	Put	Bond Future	4494	4	4494	4	0.00
13/05/2016	R209 On 04-August-16	10.60	Put	Bond Future	535	0	535	0	0.00
13/05/2016	R209 On 04-August-16	9.26	Put	Bond Future	4389	4	4389	4	0.00
13/05/2016	R209 On 04-August-16	9.25	Put	Bond Future	4441	4	4441	4	0.00
13/05/2016	R209 On 04-August-16	10.29	Put	Bond Future	948	1	948	1	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2016	R209 On 04-August-16	9.70	Put	Bond Future	2449	2	2449	2	250.00
13/05/2016	R209 On 04-August-16	9.40	Put	Bond Future	3693	3	3693	3	0.00
13/05/2016	R209 On 04-August-16	9.60	Put	Bond Future	2826	3	2826	3	0.00
13/05/2016	R209 On 03-November-16			Bond Future	9.82	70.3784	9.8200	70.3784	0.00
13/05/2016	R209 On 03-November-16	10.24	Call	Bond Future	4721	5	4721	5	0.00
13/05/2016	R209 On 03-November-16	10.26	Call	Bond Future	4799	5	4799	5	0.00
13/05/2016	R209 On 03-November-16	10.25	Call	Bond Future	4760	5	4760	5	0.00
13/05/2016	R209 On 03-November-16	10.25	Put	Bond Future	2041	2	2041	2	0.00
13/05/2016	R209 On 03-November-16	10.26	Put	Bond Future	2019	2	2019	2	0.00
13/05/2016	R209 On 03-November-16	10.24	Put	Bond Future	2064	2	2064	2	0.00
13/05/2016	R209 On 02-February-17			Bond Future	9.86	71.8013	9.8636	71.8013	0.00
13/05/2016	R209 On 02-February-17	9.53	Call	Bond Future	2996	3	2996	3	0.00
13/05/2016	R209 On 02-February-17	9.55	Call	Bond Future	3051	3	3051	3	0.00
13/05/2016	R209 On 02-February-17	9.54	Call	Bond Future	3023	3	3023	3	0.00
13/05/2016	R209 On 02-February-17	9.53	Put	Bond Future	5206	5	5206	5	0.00
13/05/2016	R209 On 02-February-17	9.54	Put	Bond Future	5165	5	5165	5	0.00
13/05/2016	R209 On 02-February-17	9.55	Put	Bond Future	5125	5	5125	5	0.00
13/05/2016	R210 On 04-August-16			Bond Future	187.82	187.7692	187.8199	187.7692	1,391.00
13/05/2016	R210 On 04-August-16	181.51	Call	Bond Future	6310	6	6310	6	0.00
13/05/2016	R210 On 04-August-16	181.50	Call	Bond Future	6320	6	6320	6	0.00
13/05/2016	R210 On 04-August-16	181.52	Call	Bond Future	6300	6	6300	6	0.00
13/05/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R210 On 03-November-16			Bond Future	189.14	189.0837	189.1367	189.0837	0.00
13/05/2016	R210 On 03-November-16	188.90	Call	Bond Future	237	0	237	0	0.00
13/05/2016	R210 On 03-November-16	188.92	Call	Bond Future	217	0	217	0	0.00
13/05/2016	R210 On 03-November-16	188.91	Call	Bond Future	227	0	227	0	0.00
13/05/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R211 On 04-August-16			Bond Future	139.78	139.7424	139.7753	139.7424	64.00
13/05/2016	R211 On 04-August-16	137.09	Call	Bond Future	2685	3	2685	3	0.00
13/05/2016	R211 On 04-August-16	137.07	Call	Bond Future	2705	3	2705	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
13/05/2016	R211 On 04-August-16	137.08	Call	Bond Future	2695	3	2695	3	0.00
13/05/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R211 On 03-November-16			Bond Future	142.46	142.4252	142.4599	142.4252	0.00
13/05/2016	R211 On 03-November-16	141.76	Call	Bond Future	700	1	700	1	0.00
13/05/2016	R211 On 03-November-16	141.75	Call	Bond Future	710	1	710	1	0.00
13/05/2016	R211 On 03-November-16	141.74	Call	Bond Future	720	1	720	1	0.00
13/05/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R212 On 04-August-16			Bond Future	145.94	146.0551	145.9393	146.0551	3,892.00
13/05/2016	R212 On 04-August-16	142.44	Call	Bond Future	3499	4	3499	4	0.00
13/05/2016	R212 On 04-August-16	142.43	Call	Bond Future	3509	4	3509	4	0.00
13/05/2016	R212 On 04-August-16	142.42	Call	Bond Future	3519	4	3519	4	0.00
13/05/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R212 On 03-November-16			Bond Future	148.74	148.8592	148.7422	148.8592	0.00
13/05/2016	R212 On 03-November-16	148.11	Call	Bond Future	632	1	632	1	0.00
13/05/2016	R212 On 03-November-16	148.12	Call	Bond Future	622	1	622	1	0.00
13/05/2016	R212 On 03-November-16	148.10	Call	Bond Future	642	1	642	1	0.00
13/05/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
13/05/2016	R213 On 04-August-16			Bond Future	9.68	82.8245	9.6820	82.8245	44,354.00
13/05/2016	R213 On 04-August-16	9.01	Call	Bond Future	629	1	629	1	0.00
13/05/2016	R213 On 04-August-16	8.99	Call	Bond Future	601	1	601	1	0.00
13/05/2016	R213 On 04-August-16	9.00	Call	Bond Future	615	1	615	1	0.00
13/05/2016	R213 On 04-August-16	8.99	Put	Bond Future	5326	5	5326	5	0.00
13/05/2016	R213 On 04-August-16	9.00	Put	Bond Future	5269	5	5269	5	0.00
13/05/2016	R213 On 04-August-16	9.01	Put	Bond Future	5212	5	5212	5	0.00
13/05/2016	R213 On 03-November-16			Bond Future	9.74	80.8571	9.7376	80.8571	0.00
13/05/2016	R213 On 03-November-16	10.20	Call	Bond Future	4830	5	4830	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
13/05/2016	R213 On 03-November-16	10.19	Call	Bond Future	4791	5	4791	5	0.00
13/05/2016	R213 On 03-November-16	10.18	Call	Bond Future	4751	5	4751	5	0.00
13/05/2016	R213 On 03-November-16	10.19	Put	Bond Future	1937	2	1937	2	0.00
13/05/2016	R213 On 03-November-16	10.18	Put	Bond Future	1959	2	1959	2	0.00
13/05/2016	R213 On 03-November-16	10.20	Put	Bond Future	1915	2	1915	2	0.00
13/05/2016	R213 On 02-February-17			Bond Future	9.79	82.4916	9.7876	82.4916	0.00
13/05/2016	R213 On 02-February-17	9.40	Call	Bond Future	2772	3	2772	3	0.00
13/05/2016	R213 On 02-February-17	9.42	Call	Bond Future	2825	3	2825	3	0.00
13/05/2016	R213 On 02-February-17	9.41	Call	Bond Future	2799	3	2799	3	0.00
13/05/2016	R213 On 02-February-17	9.40	Put	Bond Future	5308	5	5308	5	0.00
13/05/2016	R213 On 02-February-17	9.42	Put	Bond Future	5227	5	5227	5	0.00
13/05/2016	R213 On 02-February-17	9.41	Put	Bond Future	5267	5	5267	5	0.00
13/05/2016	R214 On 04-August-16			Bond Future	9.90	72.1186	9.9040	72.1186	30,123.00
13/05/2016	R214 On 04-August-16	9.30	Call	Bond Future	792	1	792	1	1,300.00
13/05/2016	R214 On 04-August-16	9.24	Call	Bond Future	694	1	694	1	0.00
13/05/2016	R214 On 04-August-16	11.30	Call	Bond Future	8627	9	8627	9	5,610.00
13/05/2016	R214 On 04-August-16	9.26	Call	Bond Future	726	1	726	1	0.00
13/05/2016	R214 On 04-August-16	9.25	Call	Bond Future	710	1	710	1	0.00
13/05/2016	R214 On 04-August-16	10.30	Call	Bond Future	3846	4	3846	4	5,610.00
13/05/2016	R214 On 04-August-16	8.55	Call	Bond Future	106	0	106	0	1,300.00
13/05/2016	R214 On 04-August-16	9.30	Put	Bond Future	5084	5	5084	5	0.00
13/05/2016	R214 On 04-August-16	9.26	Put	Bond Future	5318	5	5318	5	0.00
13/05/2016	R214 On 04-August-16	9.24	Put	Bond Future	5437	5	5437	5	0.00
13/05/2016	R214 On 04-August-16	11.30	Put	Bond Future	174	0	174	0	0.00
13/05/2016	R214 On 04-August-16	10.30	Put	Bond Future	1254	1	1254	1	0.00
13/05/2016	R214 On 04-August-16	9.25	Put	Bond Future	5377	5	5377	5	0.00
13/05/2016	R214 On 04-August-16	8.55	Put	Bond Future	10368	10	10368	10	0.00
13/05/2016	R214 On 03-November-16			Bond Future	9.96	70.2001	9.9562	70.2001	0.00
13/05/2016	R214 On 03-November-16	10.33	Call	Bond Future	4688	5	4688	5	0.00
13/05/2016	R214 On 03-November-16	10.35	Call	Bond Future	4766	5	4766	5	0.00
13/05/2016	R214 On 03-November-16	10.34	Call	Bond Future	4727	5	4727	5	0.00
13/05/2016	R214 On 03-November-16	10.33	Put	Bond Future	2258	2	2258	2	0.00
13/05/2016	R214 On 03-November-16	10.34	Put	Bond Future	2234	2	2234	2	0.00
13/05/2016	R214 On 03-November-16	10.35	Put	Bond Future	2210	2	2210	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
13/05/2016	R214 On 02-February-17			Bond Future	10.00	71.6193	10.0035	71.6193	0.00
13/05/2016	R214 On 02-February-17	9.67	Call	Bond Future	3124	3	3124	3	0.00
13/05/2016	R214 On 02-February-17	9.66	Call	Bond Future	3096	3	3096	3	0.00
13/05/2016	R214 On 02-February-17	9.68	Call	Bond Future	3152	3	3152	3	0.00
13/05/2016	R214 On 02-February-17	9.67	Put	Bond Future	5400	5	5400	5	0.00
13/05/2016	R214 On 02-February-17	9.66	Put	Bond Future	5442	5	5442	5	0.00
13/05/2016	R214 On 02-February-17	9.68	Put	Bond Future	5358	5	5358	5	0.00
13/05/2016	R248 On 04-August-16			Bond Future	10.00	92.4925	9.9969	92.4925	59,364.00
13/05/2016	R248 On 04-August-16	9.25	Call	Bond Future	794	1	794	1	0.00
13/05/2016	R248 On 04-August-16	9.26	Call	Bond Future	812	1	812	1	0.00
13/05/2016	R248 On 04-August-16	9.24	Call	Bond Future	776	1	776	1	0.00
13/05/2016	R248 On 04-August-16	9.26	Put	Bond Future	7520	7	7520	7	0.00
13/05/2016	R248 On 04-August-16	9.25	Put	Bond Future	7599	7	7599	7	0.00
13/05/2016	R248 On 04-August-16	9.24	Put	Bond Future	7679	7	7679	7	0.00
13/05/2016	R248 On 03-November-16			Bond Future	10.05	89.8221	10.0522	89.8221	0.00
13/05/2016	R248 On 03-November-16	10.39	Call	Bond Future	5900	6	5900	6	0.00
13/05/2016	R248 On 03-November-16	10.38	Call	Bond Future	5852	6	5852	6	0.00
13/05/2016	R248 On 03-November-16	10.37	Call	Bond Future	5804	6	5804	6	0.00
13/05/2016	R248 On 03-November-16	10.38	Put	Bond Future	3163	3	3163	3	0.00
13/05/2016	R248 On 03-November-16	10.39	Put	Bond Future	3131	3	3131	3	0.00
13/05/2016	R248 On 03-November-16	10.37	Put	Bond Future	3194	3	3194	3	0.00
13/05/2016	R248 On 02-February-17			Bond Future	10.10	91.6380	10.1028	91.6380	0.00
13/05/2016	R248 On 02-February-17	9.76	Call	Bond Future	4088	4	4088	4	0.00
13/05/2016	R248 On 02-February-17	9.77	Call	Bond Future	4123	4	4123	4	0.00
13/05/2016	R248 On 02-February-17	9.78	Call	Bond Future	4159	4	4159	4	0.00
13/05/2016	R248 On 02-February-17	9.77	Put	Bond Future	6987	7	6987	7	0.00
13/05/2016	R248 On 02-February-17	9.76	Put	Bond Future	7039	7	7039	7	0.00
13/05/2016	R248 On 02-February-17	9.78	Put	Bond Future	6934	7	6934	7	0.00