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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
16/05/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	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
16/05/2016	2025 On 04-August-16			Bond Future	127.26	127.2251	127.2593	127.2251	3,004.00
16/05/2016	2025 On 04-August-16	123.86	Call	Bond Future	3399	3	3399	3	0.00
16/05/2016	2025 On 04-August-16	123.87	Call	Bond Future	3389	3	3389	3	0.00
16/05/2016	2025 On 04-August-16	123.85	Call	Bond Future	3409	3	3409	3	0.00
16/05/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
16/05/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
16/05/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
16/05/2016	2025 On 03-November-16			Bond Future	129.70	129.6686	129.7030	129.6686	0.00
16/05/2016	2025 On 03-November-16	129.23	Call	Bond Future	473	0	473	0	0.00
16/05/2016	2025 On 03-November-16	129.22	Call	Bond Future	483	0	483	0	0.00
16/05/2016	2025 On 03-November-16	129.21	Call	Bond Future	493	0	493	0	0.00
16/05/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
16/05/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
16/05/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
16/05/2016	2030 On 04-August-16			Bond Future	9.76	87.8899	9.7617	87.8899	25,310.00
16/05/2016	2030 On 04-August-16	10.17	Call	Bond Future	2681	3	2681	3	0.00
16/05/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
16/05/2016	2030 On 03-November-16			Bond Future	9.82	89.5711	9.8202	89.5711	0.00
16/05/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
16/05/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
16/05/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
16/05/2016	2030 On 03-November-16	9.33	Put	Bond Future	3333	3	3333	3	0.00
16/05/2016	2030 On 03-November-16	9.34	Put	Bond Future	3264	3	3264	3	0.00
16/05/2016	2030 On 03-November-16	9.35	Put	Bond Future	3194	2	3194	2	0.00
16/05/2016	2032 On 04-August-16			Bond Future	9.89	90.8065	9.8850	90.8065	7,553.00
16/05/2016	2032 On 04-August-16	8.99	Call	Bond Future	400	1	400	1	0.00
16/05/2016	2032 On 04-August-16	9.01	Call	Bond Future	421	1	421	1	0.00
16/05/2016	2032 On 04-August-16	9.00	Call	Bond Future	410	1	410	1	0.00
16/05/2016	2032 On 04-August-16	9.00	Put	Bond Future	7065	6	7065	6	0.00
16/05/2016	2032 On 04-August-16	9.01	Put	Bond Future	6996	6	6996	6	0.00
16/05/2016	2032 On 04-August-16	8.99	Put	Bond Future	7133	7	7133	7	0.00
16/05/2016	2032 On 03-November-16			Bond Future	9.95	88.3843	9.9469	88.3843	0.00
16/05/2016	2032 On 03-November-16	10.28	Call	Bond Future	4764	5	4764	5	0.00
16/05/2016	2032 On 03-November-16	10.30	Call	Bond Future	4846	5	4846	5	0.00

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16/05/2016	2032 On 03-November-16	10.29	Call	Bond Future	4805	5	4805	5	0.00
16/05/2016	2032 On 03-November-16	10.28	Put	Bond Future	2468	2	2468	2	0.00
16/05/2016	2032 On 03-November-16	10.29	Put	Bond Future	2442	2	2442	2	0.00
16/05/2016	2032 On 03-November-16	10.30	Put	Bond Future	2416	2	2416	2	0.00
16/05/2016	2032 On 02-February-17			Bond Future	10.00	90.1702	10.0020	90.1702	0.00
16/05/2016	2032 On 02-February-17	9.51	Call	Bond Future	2782	3	2782	3	0.00
16/05/2016	2032 On 02-February-17	9.53	Call	Bond Future	2837	3	2837	3	0.00
16/05/2016	2032 On 02-February-17	9.52	Call	Bond Future	2809	3	2809	3	0.00
16/05/2016	2032 On 02-February-17	9.52	Put	Bond Future	6254	6	6254	6	0.00
16/05/2016	2032 On 02-February-17	9.51	Put	Bond Future	6300	6	6300	6	0.00
16/05/2016	2032 On 02-February-17	9.53	Put	Bond Future	6207	6	6207	6	0.00
16/05/2016	2033 On 04-August-16			Bond Future	108.16	108.1354	108.1643	108.1354	3,924.00
16/05/2016	2033 On 04-August-16	104.99	Call	Bond Future	3174	3	3174	3	0.00
16/05/2016	2033 On 04-August-16	105.00	Call	Bond Future	3164	3	3164	3	0.00
16/05/2016	2033 On 04-August-16	105.01	Call	Bond Future	3154	3	3154	3	0.00
16/05/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
16/05/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
16/05/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
16/05/2016	2033 On 03-November-16			Bond Future	109.22	109.1894	109.2185	109.1894	0.00
16/05/2016	2033 On 03-November-16	109.18	Call	Bond Future	38	0	38	0	0.00
16/05/2016	2033 On 03-November-16	109.17	Call	Bond Future	48	0	48	0	0.00
16/05/2016	2033 On 03-November-16	109.16	Call	Bond Future	58	0	58	0	0.00
16/05/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
16/05/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
16/05/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
16/05/2016	2037 On 04-August-16			Bond Future	9.98	88.0195	9.9792	88.0195	41,343.00
16/05/2016	2037 On 04-August-16	9.24	Call	Bond Future	686	1	686	1	0.00
16/05/2016	2037 On 04-August-16	9.25	Call	Bond Future	702	1	702	1	0.00
16/05/2016	2037 On 04-August-16	9.26	Call	Bond Future	719	1	719	1	0.00
16/05/2016	2037 On 04-August-16	9.25	Put	Bond Future	6672	6	6672	6	0.00
16/05/2016	2037 On 04-August-16	9.26	Put	Bond Future	6602	6	6602	6	0.00
16/05/2016	2037 On 04-August-16	9.24	Put	Bond Future	6743	6	6743	6	0.00
16/05/2016	2037 On 03-November-16			Bond Future	10.04	89.7034	10.0356	89.7034	0.00
16/05/2016	2037 On 03-November-16	10.35	Call	Bond Future	5176	6	5176	6	0.00

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16/05/2016	2037 On 03-November-16	10.36	Call	Bond Future	5220	6	5220	6	0.00
16/05/2016	2037 On 03-November-16	10.37	Call	Bond Future	5265	6	5265	6	0.00
16/05/2016	2037 On 03-November-16	10.36	Put	Bond Future	2783	3	2783	3	0.00
16/05/2016	2037 On 03-November-16	10.37	Put	Bond Future	2755	3	2755	3	0.00
16/05/2016	2037 On 03-November-16	10.35	Put	Bond Future	2813	3	2813	3	0.00
16/05/2016	2037 On 02-February-17			Bond Future	10.09	87.2589	10.0863	87.2589	0.00
16/05/2016	2037 On 02-February-17	9.66	Call	Bond Future	3339	4	3339	4	0.00
16/05/2016	2037 On 02-February-17	9.68	Call	Bond Future	3401	4	3401	4	0.00
16/05/2016	2037 On 02-February-17	9.67	Call	Bond Future	3370	4	3370	4	0.00
16/05/2016	2037 On 02-February-17	9.66	Put	Bond Future	6680	6	6680	6	0.00
16/05/2016	2037 On 02-February-17	9.67	Put	Bond Future	6631	6	6631	6	0.00
16/05/2016	2037 On 02-February-17	9.68	Put	Bond Future	6581	6	6581	6	0.00
16/05/2016	2038 On 04-August-16			Bond Future	134.59	134.5524	134.5888	134.5524	22,289.00
16/05/2016	2038 On 04-August-16	129.31	Call	Bond Future	5279	5	5279	5	0.00
16/05/2016	2038 On 04-August-16	129.30	Call	Bond Future	5289	5	5289	5	0.00
16/05/2016	2038 On 04-August-16	129.32	Call	Bond Future	5269	5	5269	5	0.00
16/05/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
16/05/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
16/05/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
16/05/2016	2038 On 03-November-16			Bond Future	137.17	137.1365	137.1733	137.1365	0.00
16/05/2016	2038 On 03-November-16	136.33	Call	Bond Future	843	1	843	1	0.00
16/05/2016	2038 On 03-November-16	136.32	Call	Bond Future	853	1	853	1	0.00
16/05/2016	2038 On 03-November-16	136.31	Call	Bond Future	863	1	863	1	0.00
16/05/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
16/05/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
16/05/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
16/05/2016	2040 On 04-August-16			Bond Future	10.04	91.5182	10.0394	91.5182	812.00
16/05/2016	2040 On 04-August-16	9.51	Call	Bond Future	1170	1	1170	1	0.00
16/05/2016	2040 On 04-August-16	9.50	Call	Bond Future	1147	1	1147	1	0.00
16/05/2016	2040 On 04-August-16	9.49	Call	Bond Future	1124	1	1124	1	0.00
16/05/2016	2040 On 04-August-16	9.51	Put	Bond Future	5728	5	5728	5	0.00
16/05/2016	2040 On 04-August-16	9.50	Put	Bond Future	5794	5	5794	5	0.00
16/05/2016	2040 On 04-August-16	9.49	Put	Bond Future	5861	5	5861	5	0.00
16/05/2016	2040 On 03-November-16			Bond Future	10.10	93.2689	10.0961	93.2689	0.00

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16/05/2016	2040 On 03-November-16	9.70	Call	Bond Future	2758	3	2758	3	0.00
16/05/2016	2040 On 03-November-16	9.71	Call	Bond Future	2790	3	2790	3	0.00
16/05/2016	2040 On 03-November-16	9.69	Call	Bond Future	2726	3	2726	3	0.00
16/05/2016	2040 On 03-November-16	9.69	Put	Bond Future	6152	6	6152	6	0.00
16/05/2016	2040 On 03-November-16	9.71	Put	Bond Future	6042	6	6042	6	0.00
16/05/2016	2040 On 03-November-16	9.70	Put	Bond Future	6097	6	6097	6	0.00
16/05/2016	2044 On 04-August-16			Bond Future	10.06	88.5733	10.0578	88.5733	20,486.00
16/05/2016	2044 On 04-August-16	9.51	Call	Bond Future	1141	1	1141	1	0.00
16/05/2016	2044 On 04-August-16	9.50	Call	Bond Future	1119	1	1119	1	0.00
16/05/2016	2044 On 04-August-16	9.49	Call	Bond Future	1096	1	1096	1	0.00
16/05/2016	2044 On 04-August-16	9.50	Put	Bond Future	5966	6	5966	6	0.00
16/05/2016	2044 On 04-August-16	9.51	Put	Bond Future	5898	6	5898	6	0.00
16/05/2016	2044 On 04-August-16	9.49	Put	Bond Future	6035	6	6035	6	0.00
16/05/2016	2044 On 03-November-16			Bond Future	10.11	90.2677	10.1130	90.2677	0.00
16/05/2016	2044 On 03-November-16	10.42	Call	Bond Future	5585	6	5585	6	0.00
16/05/2016	2044 On 03-November-16	10.43	Call	Bond Future	5631	6	5631	6	0.00
16/05/2016	2044 On 03-November-16	10.41	Call	Bond Future	5539	6	5539	6	0.00
16/05/2016	2044 On 03-November-16	10.43	Put	Bond Future	3093	3	3093	3	0.00
16/05/2016	2044 On 03-November-16	10.42	Put	Bond Future	3125	3	3125	3	0.00
16/05/2016	2044 On 03-November-16	10.41	Put	Bond Future	3157	3	3157	3	0.00
16/05/2016	2044 On 02-February-17			Bond Future	10.16	87.7095	10.1628	87.7095	0.00
16/05/2016	2044 On 02-February-17	9.77	Call	Bond Future	3795	4	3795	4	0.00
16/05/2016	2044 On 02-February-17	9.76	Call	Bond Future	3761	4	3761	4	0.00
16/05/2016	2044 On 02-February-17	9.78	Call	Bond Future	3828	4	3828	4	0.00
16/05/2016	2044 On 02-February-17	9.77	Put	Bond Future	7094	7	7094	7	0.00
16/05/2016	2044 On 02-February-17	9.78	Put	Bond Future	7041	7	7041	7	0.00
16/05/2016	2044 On 02-February-17	9.76	Put	Bond Future	7147	7	7147	7	0.00
16/05/2016	2046 On 04-August-16			Bond Future	133.89	133.8574	133.8939	133.8574	16,290.00
16/05/2016	2046 On 04-August-16	129.00	Call	Bond Future	4894	5	4894	5	0.00
16/05/2016	2046 On 04-August-16	129.01	Call	Bond Future	4884	5	4884	5	0.00
16/05/2016	2046 On 04-August-16	129.02	Call	Bond Future	4874	5	4874	5	0.00
16/05/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
16/05/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
16/05/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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16/05/2016	2046 On 03-November-16			Bond Future	134.95	134.9174	134.9541	134.9174	0.00
16/05/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
16/05/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
16/05/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
16/05/2016	2046 On 03-November-16	137.09	Put	Bond Future	2136	2	2136	2	0.00
16/05/2016	2046 On 03-November-16	137.07	Put	Bond Future	2116	2	2116	2	0.00
16/05/2016	2046 On 03-November-16	137.08	Put	Bond Future	2126	2	2126	2	0.00
16/05/2016	2050 On 04-August-16			Bond Future	142.38	142.3418	142.3813	142.3418	20,765.00
16/05/2016	2050 On 04-August-16	139.12	Call	Bond Future	3261	3	3261	3	0.00
16/05/2016	2050 On 04-August-16	139.14	Call	Bond Future	3241	3	3241	3	0.00
16/05/2016	2050 On 04-August-16	139.13	Call	Bond Future	3251	3	3251	3	0.00
16/05/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
16/05/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
16/05/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
16/05/2016	2050 On 03-November-16			Bond Future	145.12	145.0758	145.1152	145.0758	0.00
16/05/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
16/05/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
16/05/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
16/05/2016	2050 On 03-November-16	149.53	Put	Bond Future	4415	4	4415	4	0.00
16/05/2016	2050 On 03-November-16	149.54	Put	Bond Future	4425	4	4425	4	0.00
16/05/2016	2050 On 03-November-16	149.52	Put	Bond Future	4405	4	4405	4	0.00
16/05/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	AL37 On 04-August-16			Index Future	481.48	483.5460	481.4800	483.5460	22.00
16/05/2016	AL37 On 03-November-16			Index Future	490.79	492.8940	490.7850	492.8940	0.00
16/05/2016	AL7T On 04-August-16			Index Future	550.96	554.8760	550.9570	554.8760	10.00
16/05/2016	AL7T On 03-November-16			Index Future	561.61	565.6030	561.6050	565.6030	0.00
16/05/2016	ALBI On 04-August-16			Index Future	501.14	504.0080	501.1440	504.0080	627.00
16/05/2016	ALBI On 03-November-16			Index Future	510.83	513.7520	510.8290	513.7520	0.00
16/05/2016	ALBI On 02-February-17			Index Future	521.13	524.1260	521.1310	524.1260	0.00
16/05/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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16/05/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/05/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	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
16/05/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2016	EL28 On 04-August-16			Bond Future	131.54	131.5041	131.5408	131.5041	0.00
16/05/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4681	5	4681	5	0.00
16/05/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4671	5	4671	5	0.00
16/05/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4661	5	4661	5	0.00
16/05/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
16/05/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
16/05/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
16/05/2016	EL28 On 03-November-16			Bond Future	132.40	132.3597	132.3965	132.3597	0.00
16/05/2016	EL28 On 03-November-16	132.15	Call	Bond Future	247	0	247	0	0.00
16/05/2016	EL28 On 03-November-16	132.17	Call	Bond Future	227	0	227	0	0.00
16/05/2016	EL28 On 03-November-16	132.16	Call	Bond Future	237	0	237	0	0.00
16/05/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
16/05/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
16/05/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
16/05/2016	ES33 On 04-August-16			Bond Future	10.85	77.6781	10.8483	77.6781	8,932.00
16/05/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
16/05/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
16/05/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
16/05/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3890	3	3890	3	0.00
16/05/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3757	3	3757	3	0.00
16/05/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3823	3	3823	3	0.00
16/05/2016	ES33 On 03-November-16			Bond Future	10.94	75.3709	10.9382	75.3709	0.00
16/05/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2202	3	2202	3	0.00
16/05/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2087	3	2087	3	0.00
16/05/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2145	3	2145	3	0.00
16/05/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
16/05/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
16/05/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
16/05/2016	ES33 On 02-February-17			Bond Future	11.02	76.8938	11.0248	76.8938	0.00
16/05/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
16/05/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
16/05/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
16/05/2016	ES33 On 02-February-17	10.60	Put	Bond Future	2608	2	2608	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
16/05/2016	ES33 On 02-February-17	10.61	Put	Bond Future	2545	2	2545	2	0.00
16/05/2016	ES33 On 02-February-17	10.59	Put	Bond Future	2672	2	2672	2	0.00
16/05/2016	ES42 On 04-August-16			Bond Future	11.00	81.6180	11.0031	81.6180	7,270.00
16/05/2016	ES42 On 03-November-16			Bond Future	11.09	78.9165	11.0920	78.9165	0.00
16/05/2016	GOVI On 04-August-16			GOVI	500.11	502.9280	500.1070	502.9280	463.00
16/05/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
16/05/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
16/05/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
16/05/2016	GOVI On 04-August-16	521.01	Put	GOVI	209030	18	209030	18	0.00
16/05/2016	GOVI On 04-August-16	520.99	Put	GOVI	208830	18	208830	18	0.00
16/05/2016	GOVI On 04-August-16	521.00	Put	GOVI	208930	18	208930	18	0.00
16/05/2016	GOVI On 03-November-16			GOVI	509.77	512.6510	509.7720	512.6510	146.00
16/05/2016	GOVI On 03-November-16	476.11	Call	GOVI	336620	37	336620	37	0.00
16/05/2016	GOVI On 03-November-16	476.12	Call	GOVI	336520	37	336520	37	0.00
16/05/2016	GOVI On 03-November-16	476.13	Call	GOVI	336420	37	336420	37	0.00
16/05/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
16/05/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
16/05/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
16/05/2016	GOVI On 02-February-17			GOVI	520.05	523.0030	520.0530	523.0030	0.00
16/05/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
16/05/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
16/05/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
16/05/2016	GOVI On 02-February-17	533.33	Put	GOVI	132770	10	132770	10	0.00
16/05/2016	GOVI On 02-February-17	533.34	Put	GOVI	132870	10	132870	10	0.00
16/05/2016	GOVI On 02-February-17	533.32	Put	GOVI	132670	10	132670	10	0.00
16/05/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/05/2016	IGOV On 04-August-16			Index Future	247.38	247.2330	247.3770	247.2330	1,033.00
16/05/2016	IGOV On 03-November-16			Index Future	252.18	252.0320	252.1780	252.0320	23.00
16/05/2016	IGOV On 02-February-17			Index Future	257.28	257.1420	257.2840	257.1420	0.00
16/05/2016	ILBI On 04-August-16			Index Future	670.64	670.6240	670.6430	670.6240	157.00
16/05/2016	ILBI On 03-November-16			Index Future	683.45	683.4290	683.4470	683.4290	0.00
16/05/2016	IS01 On 19-December-16			Interest Rate Swap	100.15	100.1370	100.1477	100.1370	0.00
16/05/2016	IS01 On 16-March-17			Interest Rate Swap	100.19	100.1674	100.1892	100.1674	0.00
16/05/2016	IS01 On 15-June-17			Interest Rate Swap	99.96	99.9202	99.9631	99.9202	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
16/05/2016	IS02 On 18-December-17			Interest Rate Swap	100.62	100.5358	100.6188	100.5358	0.00
16/05/2016	IS02 On 16-March-18			Interest Rate Swap	100.09	99.9892	100.0853	99.9892	0.00
16/05/2016	IS02 On 15-June-18			Interest Rate Swap	99.94	99.8478	99.9441	99.8478	0.00
16/05/2016	IS05 On 17-December-20			Interest Rate Swap	100.84	100.5027	100.8444	100.5027	0.00
16/05/2016	IS05 On 16-March-21			Interest Rate Swap	100.35	99.9931	100.3540	99.9931	0.00
16/05/2016	IS05 On 15-June-21			Interest Rate Swap	99.83	99.4504	99.8298	99.4504	0.00
16/05/2016	IS10 On 17-December-25			Interest Rate Swap	102.98	102.3923	102.9800	102.3923	0.00
16/05/2016	IS10 On 16-March-26			Interest Rate Swap	100.24	99.6312	100.2417	99.6312	0.00
16/05/2016	IS10 On 15-June-26			Interest Rate Swap	99.14	98.5119	99.1396	98.5119	0.00
16/05/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/05/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/05/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/05/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/05/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
16/05/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.41	92.6100	7.4100	92.6100	0.00
16/05/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
16/05/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.55	92.4800	7.5500	92.4800	0.00
16/05/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.60	92.4300	7.6000	92.4300	0.00
16/05/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
16/05/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.83	92.2400	7.8300	92.2400	0.00
16/05/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.99	92.0900	7.9900	92.0900	0.00
16/05/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.11	91.9900	8.1100	91.9900	0.00
16/05/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.20	91.9100	8.2000	91.9100	0.00
16/05/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.27	91.8300	8.2700	91.8300	0.00
16/05/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.33	91.7800	8.3300	91.7800	0.00
16/05/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
16/05/2016	R023 On 04-August-16			Bond Future	9.14	97.2126	9.1356	97.2126	6,473.00
16/05/2016	R023 On 04-August-16	8.24	Call	Bond Future	193	0	193	0	0.00
16/05/2016	R023 On 04-August-16	8.26	Call	Bond Future	204	0	204	0	0.00
16/05/2016	R023 On 04-August-16	8.25	Call	Bond Future	198	0	198	0	0.00
16/05/2016	R023 On 04-August-16	8.25	Put	Bond Future	4429	4	4429	4	0.00
16/05/2016	R023 On 04-August-16	8.24	Put	Bond Future	4473	4	4473	4	0.00
16/05/2016	R023 On 04-August-16	8.26	Put	Bond Future	4386	4	4386	4	0.00
16/05/2016	R023 On 03-November-16			Bond Future	9.20	95.1404	9.2024	95.1404	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
16/05/2016	R023 On 03-November-16	9.73	Call	Bond Future	3452	4	3452	4	0.00
16/05/2016	R023 On 03-November-16	9.75	Call	Bond Future	3511	4	3511	4	0.00
16/05/2016	R023 On 03-November-16	9.74	Call	Bond Future	3481	4	3481	4	0.00
16/05/2016	R023 On 03-November-16	9.74	Put	Bond Future	1098	1	1098	1	0.00
16/05/2016	R023 On 03-November-16	9.75	Put	Bond Future	1084	1	1084	1	0.00
16/05/2016	R023 On 03-November-16	9.73	Put	Bond Future	1111	1	1111	1	0.00
16/05/2016	R023 On 02-February-17			Bond Future	9.26	97.0624	9.2607	97.0624	0.00
16/05/2016	R023 On 02-February-17	8.86	Call	Bond Future	1693	2	1693	2	0.00
16/05/2016	R023 On 02-February-17	8.85	Call	Bond Future	1676	2	1676	2	0.00
16/05/2016	R023 On 02-February-17	8.84	Call	Bond Future	1659	2	1659	2	0.00
16/05/2016	R023 On 02-February-17	8.85	Put	Bond Future	3489	3	3489	3	0.00
16/05/2016	R023 On 02-February-17	8.84	Put	Bond Future	3516	3	3516	3	0.00
16/05/2016	R023 On 02-February-17	8.86	Put	Bond Future	3461	3	3461	3	0.00
16/05/2016	R035 On 04-August-16			Bond Future	9.92	95.8139	9.9157	95.8139	5,341.00
16/05/2016	R035 On 04-August-16	10.35	Call	Bond Future	3307	4	3307	4	0.00
16/05/2016	R035 On 04-August-16	10.36	Call	Bond Future	3381	4	3381	4	0.00
16/05/2016	R035 On 04-August-16	10.37	Call	Bond Future	3455	4	3455	4	0.00
16/05/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R035 On 03-November-16			Bond Future	9.98	93.1441	9.9759	93.1441	0.00
16/05/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
16/05/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
16/05/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
16/05/2016	R035 On 03-November-16	9.59	Put	Bond Future	3066	2	3066	2	0.00
16/05/2016	R035 On 03-November-16	9.57	Put	Bond Future	3229	3	3229	3	0.00
16/05/2016	R035 On 03-November-16	9.58	Put	Bond Future	3148	2	3148	2	0.00
16/05/2016	R186 On 04-August-16			Bond Future	9.37	109.5939	9.3739	109.5939	90,249.00
16/05/2016	R186 On 04-August-16	9.60	Call	Bond Future	3025	4	3025	4	0.00
16/05/2016	R186 On 04-August-16	8.51	Call	Bond Future	341	0	341	0	0.00
16/05/2016	R186 On 04-August-16	8.49	Call	Bond Future	323	0	323	0	0.00
16/05/2016	R186 On 04-August-16	10.00	Call	Bond Future	4889	6	4889	6	0.00
16/05/2016	R186 On 04-August-16	8.50	Call	Bond Future	332	0	332	0	0.00
16/05/2016	R186 On 04-August-16	9.25	Call	Bond Future	1751	2	1751	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
16/05/2016	R186 On 04-August-16	9.40	Call	Bond Future	2250	3	2250	3	0.00
16/05/2016	R186 On 04-August-16	9.60	Put	Bond Future	1488	1	1488	1	5,635.00
16/05/2016	R186 On 04-August-16	8.49	Put	Bond Future	6634	6	6634	6	0.00
16/05/2016	R186 On 04-August-16	10.00	Put	Bond Future	704	1	704	1	6,500.00
16/05/2016	R186 On 04-August-16	8.51	Put	Bond Future	6504	6	6504	6	0.00
16/05/2016	R186 On 04-August-16	8.50	Put	Bond Future	6569	6	6569	6	0.00
16/05/2016	R186 On 04-August-16	9.25	Put	Bond Future	2606	2	2606	2	1,000.00
16/05/2016	R186 On 04-August-16	9.40	Put	Bond Future	2071	2	2071	2	5,000.00
16/05/2016	R186 On 03-November-16			Bond Future	9.43	111.6902	9.4329	111.6902	0.00
16/05/2016	R186 On 03-November-16	8.96	Call	Bond Future	1757	2	1757	2	0.00
16/05/2016	R186 On 03-November-16	8.95	Call	Bond Future	1734	2	1734	2	0.00
16/05/2016	R186 On 03-November-16	8.97	Call	Bond Future	1781	2	1781	2	0.00
16/05/2016	R186 On 03-November-16	8.95	Put	Bond Future	5052	5	5052	5	0.00
16/05/2016	R186 On 03-November-16	8.96	Put	Bond Future	5005	5	5005	5	0.00
16/05/2016	R186 On 03-November-16	8.97	Put	Bond Future	4959	4	4959	4	0.00
16/05/2016	R197 On 04-August-16			Bond Future	299.11	299.0277	299.1084	299.0277	1,878.00
16/05/2016	R197 On 04-August-16	293.98	Call	Bond Future	5128	5	5128	5	0.00
16/05/2016	R197 On 04-August-16	293.96	Call	Bond Future	5148	5	5148	5	0.00
16/05/2016	R197 On 04-August-16	293.97	Call	Bond Future	5138	5	5138	5	0.00
16/05/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R197 On 03-November-16			Bond Future	304.85	304.7708	304.8518	304.7708	0.00
16/05/2016	R197 On 03-November-16	303.56	Call	Bond Future	1292	1	1292	1	0.00
16/05/2016	R197 On 03-November-16	303.58	Call	Bond Future	1272	1	1272	1	0.00
16/05/2016	R197 On 03-November-16	303.57	Call	Bond Future	1282	1	1282	1	0.00
16/05/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R202 On 04-August-16			Bond Future	249.76	249.8640	249.7600	249.8640	37,085.00
16/05/2016	R202 On 04-August-16	243.26	Call	Bond Future	8145	8	8145	8	0.00
16/05/2016	R202 On 04-August-16	243.25	Call	Bond Future	8152	8	8152	8	0.00
16/05/2016	R202 On 04-August-16	243.24	Call	Bond Future	8160	8	8160	8	0.00
16/05/2016	R202 On 04-August-16	243.25	Put	Bond Future	1642	2	1642	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
16/05/2016	R202 On 04-August-16	243.26	Put	Bond Future	1645	2	1645	2	0.00
16/05/2016	R202 On 04-August-16	243.24	Put	Bond Future	1640	2	1640	2	0.00
16/05/2016	R202 On 03-November-16			Bond Future	254.56	254.6627	254.5560	254.6627	0.00
16/05/2016	R202 On 03-November-16	253.85	Call	Bond Future	706	1	706	1	0.00
16/05/2016	R202 On 03-November-16	253.86	Call	Bond Future	696	1	696	1	0.00
16/05/2016	R202 On 03-November-16	253.87	Call	Bond Future	686	1	686	1	0.00
16/05/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R203 On 04-August-16			Bond Future	8.09	103.5859	8.0939	103.5859	58,097.00
16/05/2016	R203 On 04-August-16	7.24	Call	Bond Future	19	0	19	0	0.00
16/05/2016	R203 On 04-August-16	7.26	Call	Bond Future	20	0	20	0	0.00
16/05/2016	R203 On 04-August-16	7.25	Call	Bond Future	20	0	20	0	0.00
16/05/2016	R203 On 04-August-16	7.24	Put	Bond Future	907	1	907	1	0.00
16/05/2016	R203 On 04-August-16	7.26	Put	Bond Future	888	1	888	1	0.00
16/05/2016	R203 On 04-August-16	7.25	Put	Bond Future	897	1	897	1	0.00
16/05/2016	R203 On 03-November-16			Bond Future	8.18	101.3950	8.1772	101.3950	0.00
16/05/2016	R203 On 03-November-16	8.84	Call	Bond Future	654	1	654	1	0.00
16/05/2016	R203 On 03-November-16	8.86	Call	Bond Future	667	1	667	1	0.00
16/05/2016	R203 On 03-November-16	8.85	Call	Bond Future	661	1	661	1	0.00
16/05/2016	R203 On 03-November-16	8.85	Put	Bond Future	119	0	119	0	0.00
16/05/2016	R203 On 03-November-16	8.86	Put	Bond Future	117	0	117	0	0.00
16/05/2016	R203 On 03-November-16	8.84	Put	Bond Future	121	0	121	0	0.00
16/05/2016	R203 On 02-February-17			Bond Future	8.21	103.4435	8.2069	103.4435	0.00
16/05/2016	R203 On 02-February-17	7.70	Call	Bond Future	148	0	148	0	0.00
16/05/2016	R203 On 02-February-17	7.72	Call	Bond Future	152	0	152	0	0.00
16/05/2016	R203 On 02-February-17	7.71	Call	Bond Future	150	0	150	0	0.00
16/05/2016	R203 On 02-February-17	7.71	Put	Bond Future	436	0	436	0	0.00
16/05/2016	R203 On 02-February-17	7.70	Put	Bond Future	440	0	440	0	0.00
16/05/2016	R203 On 02-February-17	7.72	Put	Bond Future	433	0	433	0	0.00
16/05/2016	R204 On 04-August-16			Bond Future	8.49	100.2732	8.4865	100.2732	34,911.00
16/05/2016	R204 On 04-August-16	7.76	Call	Bond Future	102	0	102	0	0.00
16/05/2016	R204 On 04-August-16	7.75	Call	Bond Future	99	0	99	0	0.00
16/05/2016	R204 On 04-August-16	7.74	Call	Bond Future	96	0	96	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
16/05/2016	R204 On 04-August-16	7.75	Put	Bond Future	1653	1	1653	1	0.00
16/05/2016	R204 On 04-August-16	7.74	Put	Bond Future	1671	1	1671	1	0.00
16/05/2016	R204 On 04-August-16	7.76	Put	Bond Future	1635	1	1635	1	0.00
16/05/2016	R204 On 03-November-16			Bond Future	8.57	102.1912	8.5673	102.1912	0.00
16/05/2016	R204 On 03-November-16	9.22	Call	Bond Future	1554	2	1554	2	0.00
16/05/2016	R204 On 03-November-16	9.21	Call	Bond Future	1541	2	1541	2	0.00
16/05/2016	R204 On 03-November-16	9.23	Call	Bond Future	1568	2	1568	2	0.00
16/05/2016	R204 On 03-November-16	9.22	Put	Bond Future	332	0	332	0	0.00
16/05/2016	R204 On 03-November-16	9.23	Put	Bond Future	327	0	327	0	0.00
16/05/2016	R204 On 03-November-16	9.21	Put	Bond Future	337	0	337	0	0.00
16/05/2016	R204 On 02-February-17			Bond Future	8.62	100.2132	8.6240	100.2132	0.00
16/05/2016	R204 On 02-February-17	8.28	Call	Bond Future	583	1	583	1	0.00
16/05/2016	R204 On 02-February-17	8.29	Call	Bond Future	590	1	590	1	0.00
16/05/2016	R204 On 02-February-17	8.30	Call	Bond Future	597	1	597	1	0.00
16/05/2016	R204 On 02-February-17	8.28	Put	Bond Future	1164	1	1164	1	0.00
16/05/2016	R204 On 02-February-17	8.29	Put	Bond Future	1154	1	1154	1	0.00
16/05/2016	R204 On 02-February-17	8.30	Put	Bond Future	1144	1	1144	1	0.00
16/05/2016	R207 On 04-August-16			Bond Future	8.77	96.4136	8.7714	96.4136	76,765.00
16/05/2016	R207 On 04-August-16	8.00	Call	Bond Future	138	0	138	0	0.00
16/05/2016	R207 On 04-August-16	7.99	Call	Bond Future	134	0	134	0	0.00
16/05/2016	R207 On 04-August-16	8.01	Call	Bond Future	142	0	142	0	0.00
16/05/2016	R207 On 04-August-16	7.99	Put	Bond Future	2376	2	2376	2	0.00
16/05/2016	R207 On 04-August-16	8.00	Put	Bond Future	2351	2	2351	2	0.00
16/05/2016	R207 On 04-August-16	8.01	Put	Bond Future	2326	2	2326	2	0.00
16/05/2016	R207 On 02-February-17			Bond Future	8.91	96.5992	8.9079	96.5992	0.00
16/05/2016	R207 On 02-February-17	8.91	Call	Bond Future	1337	2	1337	2	62.00
16/05/2016	R207 On 02-February-17	9.22	Call	Bond Future	1767	2	1767	2	0.00
16/05/2016	R207 On 02-February-17	9.24	Call	Bond Future	1797	2	1797	2	0.00
16/05/2016	R207 On 02-February-17	9.23	Call	Bond Future	1782	2	1782	2	0.00
16/05/2016	R207 On 02-February-17	8.91	Put	Bond Future	1332	1	1332	1	0.00
16/05/2016	R207 On 02-February-17	9.22	Put	Bond Future	1000	1	1000	1	0.00
16/05/2016	R207 On 02-February-17	9.23	Put	Bond Future	991	1	991	1	0.00
16/05/2016	R207 On 02-February-17	9.24	Put	Bond Future	981	1	981	1	0.00
16/05/2016	R208 On 04-August-16			Bond Future	8.91	94.7883	8.9096	94.7883	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
16/05/2016	R208 On 04-August-16	7.99	Call	Bond Future	120	0	120	0	0.00
16/05/2016	R208 On 04-August-16	8.00	Call	Bond Future	124	0	124	0	0.00
16/05/2016	R208 On 04-August-16	8.01	Call	Bond Future	128	0	128	0	0.00
16/05/2016	R208 On 04-August-16	7.99	Put	Bond Future	3455	3	3455	3	0.00
16/05/2016	R208 On 04-August-16	8.00	Put	Bond Future	3421	3	3421	3	0.00
16/05/2016	R208 On 04-August-16	8.01	Put	Bond Future	3388	3	3388	3	0.00
16/05/2016	R208 On 03-November-16			Bond Future	8.98	93.1984	8.9807	93.1984	0.00
16/05/2016	R208 On 03-November-16	9.57	Call	Bond Future	2700	3	2700	3	0.00
16/05/2016	R208 On 03-November-16	9.59	Call	Bond Future	2746	3	2746	3	0.00
16/05/2016	R208 On 03-November-16	9.58	Call	Bond Future	2723	3	2723	3	0.00
16/05/2016	R208 On 03-November-16	9.57	Put	Bond Future	727	1	727	1	0.00
16/05/2016	R208 On 03-November-16	9.58	Put	Bond Future	718	1	718	1	0.00
16/05/2016	R208 On 03-November-16	9.59	Put	Bond Future	708	1	708	1	0.00
16/05/2016	R208 On 02-February-17			Bond Future	9.04	95.0813	9.0387	95.0813	0.00
16/05/2016	R208 On 02-February-17	8.64	Call	Bond Future	1198	1	1198	1	0.00
16/05/2016	R208 On 02-February-17	8.63	Call	Bond Future	1185	1	1185	1	0.00
16/05/2016	R208 On 02-February-17	8.65	Call	Bond Future	1211	1	1211	1	0.00
16/05/2016	R208 On 02-February-17	8.65	Put	Bond Future	2477	2	2477	2	0.00
16/05/2016	R208 On 02-February-17	8.64	Put	Bond Future	2497	2	2497	2	0.00
16/05/2016	R208 On 02-February-17	8.63	Put	Bond Future	2517	2	2517	2	0.00
16/05/2016	R209 On 04-August-16			Bond Future	9.85	71.7460	9.8463	71.7460	54,894.00
16/05/2016	R209 On 04-August-16	9.24	Call	Bond Future	711	1	711	1	0.00
16/05/2016	R209 On 04-August-16	10.60	Call	Bond Future	5244	6	5244	6	5,624.00
16/05/2016	R209 On 04-August-16	9.26	Call	Bond Future	743	1	743	1	0.00
16/05/2016	R209 On 04-August-16	9.25	Call	Bond Future	727	1	727	1	0.00
16/05/2016	R209 On 04-August-16	9.70	Call	Bond Future	1716	2	1716	2	0.00
16/05/2016	R209 On 04-August-16	10.29	Call	Bond Future	3848	4	3848	4	0.00
16/05/2016	R209 On 04-August-16	9.60	Call	Bond Future	1448	2	1448	2	5,624.00
16/05/2016	R209 On 04-August-16	9.40	Call	Bond Future	996	1	996	1	250.00
16/05/2016	R209 On 04-August-16	9.24	Put	Bond Future	4836	4	4836	4	0.00
16/05/2016	R209 On 04-August-16	10.60	Put	Bond Future	597	1	597	1	0.00
16/05/2016	R209 On 04-August-16	9.26	Put	Bond Future	4726	4	4726	4	0.00
16/05/2016	R209 On 04-August-16	9.25	Put	Bond Future	4781	4	4781	4	0.00
16/05/2016	R209 On 04-August-16	10.29	Put	Bond Future	1052	1	1052	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
16/05/2016	R209 On 04-August-16	9.70	Put	Bond Future	2678	2	2678	2	250.00
16/05/2016	R209 On 04-August-16	9.40	Put	Bond Future	3996	4	3996	4	0.00
16/05/2016	R209 On 04-August-16	9.60	Put	Bond Future	3080	3	3080	3	0.00
16/05/2016	R209 On 03-November-16			Bond Future	9.90	69.9675	9.8987	69.9675	0.00
16/05/2016	R209 On 03-November-16	10.24	Call	Bond Future	4368	5	4368	5	0.00
16/05/2016	R209 On 03-November-16	10.26	Call	Bond Future	4443	5	4443	5	0.00
16/05/2016	R209 On 03-November-16	10.25	Call	Bond Future	4406	5	4406	5	0.00
16/05/2016	R209 On 03-November-16	10.25	Put	Bond Future	2197	2	2197	2	0.00
16/05/2016	R209 On 03-November-16	10.26	Put	Bond Future	2174	2	2174	2	0.00
16/05/2016	R209 On 03-November-16	10.24	Put	Bond Future	2221	2	2221	2	0.00
16/05/2016	R209 On 02-February-17			Bond Future	9.94	71.3812	9.9449	71.3812	0.00
16/05/2016	R209 On 02-February-17	9.53	Call	Bond Future	2750	3	2750	3	0.00
16/05/2016	R209 On 02-February-17	9.55	Call	Bond Future	2802	3	2802	3	0.00
16/05/2016	R209 On 02-February-17	9.54	Call	Bond Future	2776	3	2776	3	0.00
16/05/2016	R209 On 02-February-17	9.53	Put	Bond Future	5482	5	5482	5	0.00
16/05/2016	R209 On 02-February-17	9.54	Put	Bond Future	5440	5	5440	5	0.00
16/05/2016	R209 On 02-February-17	9.55	Put	Bond Future	5398	5	5398	5	0.00
16/05/2016	R210 On 04-August-16			Bond Future	187.87	187.8199	187.8701	187.8199	1,391.00
16/05/2016	R210 On 04-August-16	181.51	Call	Bond Future	6360	6	6360	6	0.00
16/05/2016	R210 On 04-August-16	181.50	Call	Bond Future	6370	6	6370	6	0.00
16/05/2016	R210 On 04-August-16	181.52	Call	Bond Future	6350	6	6350	6	0.00
16/05/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R210 On 03-November-16			Bond Future	189.19	189.1367	189.1873	189.1367	0.00
16/05/2016	R210 On 03-November-16	188.90	Call	Bond Future	287	0	287	0	0.00
16/05/2016	R210 On 03-November-16	188.92	Call	Bond Future	267	0	267	0	0.00
16/05/2016	R210 On 03-November-16	188.91	Call	Bond Future	277	0	277	0	0.00
16/05/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R211 On 04-August-16			Bond Future	139.81	139.7753	139.8078	139.7753	64.00
16/05/2016	R211 On 04-August-16	137.09	Call	Bond Future	2718	3	2718	3	0.00
16/05/2016	R211 On 04-August-16	137.07	Call	Bond Future	2738	3	2738	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
16/05/2016	R211 On 04-August-16	137.08	Call	Bond Future	2728	3	2728	3	0.00
16/05/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R211 On 03-November-16			Bond Future	142.49	142.4599	142.4925	142.4599	0.00
16/05/2016	R211 On 03-November-16	141.76	Call	Bond Future	733	1	733	1	0.00
16/05/2016	R211 On 03-November-16	141.75	Call	Bond Future	743	1	743	1	0.00
16/05/2016	R211 On 03-November-16	141.74	Call	Bond Future	753	1	753	1	0.00
16/05/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R212 On 04-August-16			Bond Future	145.82	145.9393	145.8232	145.9393	4,287.00
16/05/2016	R212 On 04-August-16	142.44	Call	Bond Future	3383	3	3383	3	0.00
16/05/2016	R212 On 04-August-16	142.43	Call	Bond Future	3393	4	3393	4	0.00
16/05/2016	R212 On 04-August-16	142.42	Call	Bond Future	3403	4	3403	4	0.00
16/05/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R212 On 03-November-16			Bond Future	148.62	148.7422	148.6233	148.7422	0.00
16/05/2016	R212 On 03-November-16	148.11	Call	Bond Future	513	1	513	1	0.00
16/05/2016	R212 On 03-November-16	148.12	Call	Bond Future	503	1	503	1	0.00
16/05/2016	R212 On 03-November-16	148.10	Call	Bond Future	523	1	523	1	0.00
16/05/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
16/05/2016	R213 On 04-August-16			Bond Future	9.78	82.3879	9.7793	82.3879	44,354.00
16/05/2016	R213 On 04-August-16	9.01	Call	Bond Future	479	1	479	1	0.00
16/05/2016	R213 On 04-August-16	8.99	Call	Bond Future	456	1	456	1	0.00
16/05/2016	R213 On 04-August-16	9.00	Call	Bond Future	468	1	468	1	0.00
16/05/2016	R213 On 04-August-16	8.99	Put	Bond Future	5815	5	5815	5	0.00
16/05/2016	R213 On 04-August-16	9.00	Put	Bond Future	5756	5	5756	5	0.00
16/05/2016	R213 On 04-August-16	9.01	Put	Bond Future	5696	5	5696	5	0.00
16/05/2016	R213 On 03-November-16			Bond Future	9.84	80.4126	9.8380	80.4126	0.00
16/05/2016	R213 On 03-November-16	10.20	Call	Bond Future	4386	5	4386	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
16/05/2016	R213 On 03-November-16	10.19	Call	Bond Future	4348	5	4348	5	0.00
16/05/2016	R213 On 03-November-16	10.18	Call	Bond Future	4310	5	4310	5	0.00
16/05/2016	R213 On 03-November-16	10.19	Put	Bond Future	2141	2	2141	2	0.00
16/05/2016	R213 On 03-November-16	10.18	Put	Bond Future	2164	2	2164	2	0.00
16/05/2016	R213 On 03-November-16	10.20	Put	Bond Future	2117	2	2117	2	0.00
16/05/2016	R213 On 02-February-17			Bond Future	9.89	82.0372	9.8915	82.0372	0.00
16/05/2016	R213 On 02-February-17	9.40	Call	Bond Future	2482	3	2482	3	0.00
16/05/2016	R213 On 02-February-17	9.42	Call	Bond Future	2531	3	2531	3	0.00
16/05/2016	R213 On 02-February-17	9.41	Call	Bond Future	2506	3	2506	3	0.00
16/05/2016	R213 On 02-February-17	9.40	Put	Bond Future	5678	5	5678	5	0.00
16/05/2016	R213 On 02-February-17	9.42	Put	Bond Future	5594	5	5594	5	0.00
16/05/2016	R213 On 02-February-17	9.41	Put	Bond Future	5636	5	5636	5	0.00
16/05/2016	R214 On 04-August-16			Bond Future	9.97	71.7039	9.9702	71.7039	30,123.00
16/05/2016	R214 On 04-August-16	9.30	Call	Bond Future	658	1	658	1	1,300.00
16/05/2016	R214 On 04-August-16	11.30	Call	Bond Future	8198	9	8198	9	5,610.00
16/05/2016	R214 On 04-August-16	9.24	Call	Bond Future	573	1	573	1	0.00
16/05/2016	R214 On 04-August-16	9.26	Call	Bond Future	600	1	600	1	0.00
16/05/2016	R214 On 04-August-16	9.25	Call	Bond Future	586	1	586	1	0.00
16/05/2016	R214 On 04-August-16	10.30	Call	Bond Future	3507	4	3507	4	5,610.00
16/05/2016	R214 On 04-August-16	8.55	Call	Bond Future	78	0	78	0	1,300.00
16/05/2016	R214 On 04-August-16	9.30	Put	Bond Future	5395	5	5395	5	0.00
16/05/2016	R214 On 04-August-16	9.26	Put	Bond Future	5637	5	5637	5	0.00
16/05/2016	R214 On 04-August-16	9.24	Put	Bond Future	5761	5	5761	5	0.00
16/05/2016	R214 On 04-August-16	11.30	Put	Bond Future	190	0	190	0	0.00
16/05/2016	R214 On 04-August-16	10.30	Put	Bond Future	1360	1	1360	1	0.00
16/05/2016	R214 On 04-August-16	9.25	Put	Bond Future	5699	5	5699	5	0.00
16/05/2016	R214 On 04-August-16	8.55	Put	Bond Future	10785	10	10785	10	0.00
16/05/2016	R214 On 03-November-16			Bond Future	10.02	69.7778	10.0243	69.7778	0.00
16/05/2016	R214 On 03-November-16	10.33	Call	Bond Future	4375	5	4375	5	0.00
16/05/2016	R214 On 03-November-16	10.35	Call	Bond Future	4451	5	4451	5	0.00
16/05/2016	R214 On 03-November-16	10.34	Call	Bond Future	4413	5	4413	5	0.00
16/05/2016	R214 On 03-November-16	10.33	Put	Bond Future	2399	2	2399	2	0.00
16/05/2016	R214 On 03-November-16	10.34	Put	Bond Future	2374	2	2374	2	0.00
16/05/2016	R214 On 03-November-16	10.35	Put	Bond Future	2349	2	2349	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
16/05/2016	R214 On 02-February-17			Bond Future	10.07	71.1875	10.0738	71.1875	0.00
16/05/2016	R214 On 02-February-17	9.67	Call	Bond Future	2900	3	2900	3	0.00
16/05/2016	R214 On 02-February-17	9.66	Call	Bond Future	2873	3	2873	3	0.00
16/05/2016	R214 On 02-February-17	9.68	Call	Bond Future	2927	3	2927	3	0.00
16/05/2016	R214 On 02-February-17	9.67	Put	Bond Future	5641	5	5641	5	0.00
16/05/2016	R214 On 02-February-17	9.66	Put	Bond Future	5684	5	5684	5	0.00
16/05/2016	R214 On 02-February-17	9.68	Put	Bond Future	5598	5	5598	5	0.00
16/05/2016	R248 On 04-August-16			Bond Future	10.05	91.9688	10.0529	91.9688	59,364.00
16/05/2016	R248 On 04-August-16	9.25	Call	Bond Future	668	1	668	1	0.00
16/05/2016	R248 On 04-August-16	9.26	Call	Bond Future	684	1	684	1	0.00
16/05/2016	R248 On 04-August-16	9.24	Call	Bond Future	652	1	652	1	0.00
16/05/2016	R248 On 04-August-16	9.26	Put	Bond Future	7868	8	7868	8	0.00
16/05/2016	R248 On 04-August-16	9.25	Put	Bond Future	7949	8	7949	8	0.00
16/05/2016	R248 On 04-August-16	9.24	Put	Bond Future	8030	8	8030	8	0.00
16/05/2016	R248 On 03-November-16			Bond Future	10.11	89.2889	10.1099	89.2889	0.00
16/05/2016	R248 On 03-November-16	10.39	Call	Bond Future	5565	6	5565	6	0.00
16/05/2016	R248 On 03-November-16	10.38	Call	Bond Future	5519	6	5519	6	0.00
16/05/2016	R248 On 03-November-16	10.37	Call	Bond Future	5472	6	5472	6	0.00
16/05/2016	R248 On 03-November-16	10.38	Put	Bond Future	3313	3	3313	3	0.00
16/05/2016	R248 On 03-November-16	10.39	Put	Bond Future	3280	3	3280	3	0.00
16/05/2016	R248 On 03-November-16	10.37	Put	Bond Future	3347	3	3347	3	0.00
16/05/2016	R248 On 02-February-17			Bond Future	10.16	91.0929	10.1625	91.0929	0.00
16/05/2016	R248 On 02-February-17	9.76	Call	Bond Future	3842	4	3842	4	0.00
16/05/2016	R248 On 02-February-17	9.77	Call	Bond Future	3876	4	3876	4	0.00
16/05/2016	R248 On 02-February-17	9.78	Call	Bond Future	3910	4	3910	4	0.00
16/05/2016	R248 On 02-February-17	9.77	Put	Bond Future	7236	7	7236	7	0.00
16/05/2016	R248 On 02-February-17	9.76	Put	Bond Future	7290	7	7290	7	0.00
16/05/2016	R248 On 02-February-17	9.78	Put	Bond Future	7181	7	7181	7	0.00