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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
17/05/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	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
17/05/2016	2025 On 04-August-16			Bond Future	127.29	127.2593	127.2945	127.2593	3,004.00
17/05/2016	2025 On 04-August-16	123.86	Call	Bond Future	3435	3	3435	3	0.00
17/05/2016	2025 On 04-August-16	123.87	Call	Bond Future	3425	3	3425	3	0.00
17/05/2016	2025 On 04-August-16	123.85	Call	Bond Future	3445	3	3445	3	0.00
17/05/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
17/05/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
17/05/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
17/05/2016	2025 On 03-November-16			Bond Future	129.74	129.7030	129.7371	129.7030	0.00
17/05/2016	2025 On 03-November-16	129.23	Call	Bond Future	507	0	507	0	0.00
17/05/2016	2025 On 03-November-16	129.22	Call	Bond Future	517	0	517	0	0.00
17/05/2016	2025 On 03-November-16	129.21	Call	Bond Future	527	0	527	0	0.00
17/05/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
17/05/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
17/05/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
17/05/2016	2030 On 04-August-16			Bond Future	9.83	87.1625	9.8280	87.1625	25,310.00
17/05/2016	2030 On 04-August-16	10.17	Call	Bond Future	2237	3	2237	3	0.00
17/05/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
17/05/2016	2030 On 03-November-16			Bond Future	9.89	88.8294	9.8889	88.8294	0.00
17/05/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
17/05/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
17/05/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
17/05/2016	2030 On 03-November-16	9.33	Put	Bond Future	3787	3	3787	3	0.00
17/05/2016	2030 On 03-November-16	9.34	Put	Bond Future	3717	3	3717	3	0.00
17/05/2016	2030 On 03-November-16	9.35	Put	Bond Future	3647	3	3647	3	0.00
17/05/2016	2032 On 04-August-16			Bond Future	9.96	90.0725	9.9564	90.0725	7,553.00
17/05/2016	2032 On 04-August-16	8.99	Call	Bond Future	327	0	327	0	0.00
17/05/2016	2032 On 04-August-16	9.01	Call	Bond Future	345	0	345	0	0.00
17/05/2016	2032 On 04-August-16	9.00	Call	Bond Future	336	0	336	0	0.00
17/05/2016	2032 On 04-August-16	9.00	Put	Bond Future	7496	7	7496	7	0.00
17/05/2016	2032 On 04-August-16	9.01	Put	Bond Future	7426	7	7426	7	0.00
17/05/2016	2032 On 04-August-16	8.99	Put	Bond Future	7567	7	7567	7	0.00
17/05/2016	2032 On 03-November-16			Bond Future	10.02	87.6358	10.0208	87.6358	0.00
17/05/2016	2032 On 03-November-16	10.28	Call	Bond Future	4438	5	4438	5	0.00
17/05/2016	2032 On 03-November-16	10.30	Call	Bond Future	4517	5	4517	5	0.00

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17/05/2016	2032 On 03-November-16	10.29	Call	Bond Future	4477	5	4477	5	0.00
17/05/2016	2032 On 03-November-16	10.28	Put	Bond Future	2659	2	2659	2	0.00
17/05/2016	2032 On 03-November-16	10.29	Put	Bond Future	2631	2	2631	2	0.00
17/05/2016	2032 On 03-November-16	10.30	Put	Bond Future	2603	2	2603	2	0.00
17/05/2016	2032 On 02-February-17			Bond Future	10.08	89.4047	10.0782	89.4047	0.00
17/05/2016	2032 On 02-February-17	9.51	Call	Bond Future	2572	3	2572	3	0.00
17/05/2016	2032 On 02-February-17	9.53	Call	Bond Future	2623	3	2623	3	0.00
17/05/2016	2032 On 02-February-17	9.52	Call	Bond Future	2598	3	2598	3	0.00
17/05/2016	2032 On 02-February-17	9.52	Put	Bond Future	6568	6	6568	6	0.00
17/05/2016	2032 On 02-February-17	9.51	Put	Bond Future	6616	6	6616	6	0.00
17/05/2016	2032 On 02-February-17	9.53	Put	Bond Future	6520	6	6520	6	0.00
17/05/2016	2033 On 04-August-16			Bond Future	108.19	108.1643	108.1941	108.1643	3,924.00
17/05/2016	2033 On 04-August-16	104.99	Call	Bond Future	3204	3	3204	3	0.00
17/05/2016	2033 On 04-August-16	105.00	Call	Bond Future	3194	3	3194	3	0.00
17/05/2016	2033 On 04-August-16	105.01	Call	Bond Future	3184	3	3184	3	0.00
17/05/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
17/05/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
17/05/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
17/05/2016	2033 On 03-November-16			Bond Future	109.25	109.2185	109.2474	109.2185	0.00
17/05/2016	2033 On 03-November-16	109.18	Call	Bond Future	67	0	67	0	0.00
17/05/2016	2033 On 03-November-16	109.17	Call	Bond Future	77	0	77	0	0.00
17/05/2016	2033 On 03-November-16	109.16	Call	Bond Future	87	0	87	0	0.00
17/05/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
17/05/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
17/05/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
17/05/2016	2037 On 04-August-16			Bond Future	10.05	87.4215	10.0505	87.4215	41,343.00
17/05/2016	2037 On 04-August-16	9.24	Call	Bond Future	574	1	574	1	0.00
17/05/2016	2037 On 04-August-16	9.25	Call	Bond Future	588	1	588	1	0.00
17/05/2016	2037 On 04-August-16	9.26	Call	Bond Future	602	1	602	1	0.00
17/05/2016	2037 On 04-August-16	9.25	Put	Bond Future	7109	7	7109	7	0.00
17/05/2016	2037 On 04-August-16	9.26	Put	Bond Future	7037	7	7037	7	0.00
17/05/2016	2037 On 04-August-16	9.24	Put	Bond Future	7182	7	7182	7	0.00
17/05/2016	2037 On 03-November-16			Bond Future	10.11	89.0935	10.1092	89.0935	0.00
17/05/2016	2037 On 03-November-16	10.35	Call	Bond Future	4824	5	4824	5	0.00

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17/05/2016	2037 On 03-November-16	10.36	Call	Bond Future	4866	5	4866	5	0.00
17/05/2016	2037 On 03-November-16	10.37	Call	Bond Future	4909	5	4909	5	0.00
17/05/2016	2037 On 03-November-16	10.36	Put	Bond Future	2992	3	2992	3	0.00
17/05/2016	2037 On 03-November-16	10.37	Put	Bond Future	2962	3	2962	3	0.00
17/05/2016	2037 On 03-November-16	10.35	Put	Bond Future	3023	3	3023	3	0.00
17/05/2016	2037 On 02-February-17			Bond Future	10.16	86.6348	10.1621	86.6348	0.00
17/05/2016	2037 On 02-February-17	9.66	Call	Bond Future	3097	3	3097	3	0.00
17/05/2016	2037 On 02-February-17	9.68	Call	Bond Future	3156	3	3156	3	0.00
17/05/2016	2037 On 02-February-17	9.67	Call	Bond Future	3126	3	3126	3	0.00
17/05/2016	2037 On 02-February-17	9.66	Put	Bond Future	7010	7	7010	7	0.00
17/05/2016	2037 On 02-February-17	9.67	Put	Bond Future	6959	7	6959	7	0.00
17/05/2016	2037 On 02-February-17	9.68	Put	Bond Future	6908	7	6908	7	0.00
17/05/2016	2038 On 04-August-16			Bond Future	134.63	134.5888	134.6264	134.5888	22,289.00
17/05/2016	2038 On 04-August-16	129.31	Call	Bond Future	5316	5	5316	5	0.00
17/05/2016	2038 On 04-August-16	129.30	Call	Bond Future	5326	5	5326	5	0.00
17/05/2016	2038 On 04-August-16	129.32	Call	Bond Future	5306	5	5306	5	0.00
17/05/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
17/05/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
17/05/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
17/05/2016	2038 On 03-November-16			Bond Future	137.21	137.1733	137.2096	137.1733	0.00
17/05/2016	2038 On 03-November-16	136.33	Call	Bond Future	880	1	880	1	0.00
17/05/2016	2038 On 03-November-16	136.32	Call	Bond Future	890	1	890	1	0.00
17/05/2016	2038 On 03-November-16	136.31	Call	Bond Future	900	1	900	1	0.00
17/05/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
17/05/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
17/05/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
17/05/2016	2040 On 04-August-16			Bond Future	10.11	90.9246	10.1055	90.9246	812.00
17/05/2016	2040 On 04-August-16	9.51	Call	Bond Future	1012	1	1012	1	0.00
17/05/2016	2040 On 04-August-16	9.50	Call	Bond Future	991	1	991	1	0.00
17/05/2016	2040 On 04-August-16	9.49	Call	Bond Future	970	1	970	1	0.00
17/05/2016	2040 On 04-August-16	9.51	Put	Bond Future	6113	6	6113	6	0.00
17/05/2016	2040 On 04-August-16	9.50	Put	Bond Future	6182	6	6182	6	0.00
17/05/2016	2040 On 04-August-16	9.49	Put	Bond Future	6252	6	6252	6	0.00
17/05/2016	2040 On 03-November-16			Bond Future	10.16	92.6635	10.1644	92.6635	0.00

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17/05/2016	2040 On 03-November-16	9.70	Call	Bond Future	2531	3	2531	3	0.00
17/05/2016	2040 On 03-November-16	9.71	Call	Bond Future	2561	3	2561	3	0.00
17/05/2016	2040 On 03-November-16	9.69	Call	Bond Future	2501	3	2501	3	0.00
17/05/2016	2040 On 03-November-16	9.69	Put	Bond Future	6483	6	6483	6	0.00
17/05/2016	2040 On 03-November-16	9.71	Put	Bond Future	6369	6	6369	6	0.00
17/05/2016	2040 On 03-November-16	9.70	Put	Bond Future	6426	6	6426	6	0.00
17/05/2016	2044 On 04-August-16			Bond Future	10.13	88.1068	10.1291	88.1068	20,486.00
17/05/2016	2044 On 04-August-16	9.51	Call	Bond Future	976	1	976	1	0.00
17/05/2016	2044 On 04-August-16	9.50	Call	Bond Future	955	1	955	1	0.00
17/05/2016	2044 On 04-August-16	9.49	Call	Bond Future	935	1	935	1	0.00
17/05/2016	2044 On 04-August-16	9.50	Put	Bond Future	6391	6	6391	6	0.00
17/05/2016	2044 On 04-August-16	9.51	Put	Bond Future	6320	6	6320	6	0.00
17/05/2016	2044 On 04-August-16	9.49	Put	Bond Future	6462	6	6462	6	0.00
17/05/2016	2044 On 03-November-16			Bond Future	10.19	89.7918	10.1865	89.7918	0.00
17/05/2016	2044 On 03-November-16	10.42	Call	Bond Future	5210	6	5210	6	0.00
17/05/2016	2044 On 03-November-16	10.43	Call	Bond Future	5255	6	5255	6	0.00
17/05/2016	2044 On 03-November-16	10.41	Call	Bond Future	5166	6	5166	6	0.00
17/05/2016	2044 On 03-November-16	10.43	Put	Bond Future	3317	3	3317	3	0.00
17/05/2016	2044 On 03-November-16	10.42	Put	Bond Future	3351	3	3351	3	0.00
17/05/2016	2044 On 03-November-16	10.41	Put	Bond Future	3384	3	3384	3	0.00
17/05/2016	2044 On 02-February-17			Bond Future	10.24	87.2221	10.2384	87.2221	0.00
17/05/2016	2044 On 02-February-17	9.77	Call	Bond Future	3528	4	3528	4	0.00
17/05/2016	2044 On 02-February-17	9.76	Call	Bond Future	3495	4	3495	4	0.00
17/05/2016	2044 On 02-February-17	9.78	Call	Bond Future	3560	4	3560	4	0.00
17/05/2016	2044 On 02-February-17	9.77	Put	Bond Future	7438	7	7438	7	0.00
17/05/2016	2044 On 02-February-17	9.78	Put	Bond Future	7383	7	7383	7	0.00
17/05/2016	2044 On 02-February-17	9.76	Put	Bond Future	7493	7	7493	7	0.00
17/05/2016	2046 On 04-August-16			Bond Future	133.93	133.8939	133.9312	133.8939	16,290.00
17/05/2016	2046 On 04-August-16	129.00	Call	Bond Future	4931	5	4931	5	0.00
17/05/2016	2046 On 04-August-16	129.01	Call	Bond Future	4921	5	4921	5	0.00
17/05/2016	2046 On 04-August-16	129.02	Call	Bond Future	4911	5	4911	5	0.00
17/05/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
17/05/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
17/05/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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17/05/2016	2046 On 03-November-16			Bond Future	134.99	134.9541	134.9904	134.9541	0.00
17/05/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
17/05/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
17/05/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
17/05/2016	2046 On 03-November-16	137.09	Put	Bond Future	2100	2	2100	2	0.00
17/05/2016	2046 On 03-November-16	137.07	Put	Bond Future	2080	2	2080	2	0.00
17/05/2016	2046 On 03-November-16	137.08	Put	Bond Future	2090	2	2090	2	0.00
17/05/2016	2050 On 04-August-16			Bond Future	142.42	142.3813	142.4215	142.3813	20,765.00
17/05/2016	2050 On 04-August-16	139.12	Call	Bond Future	3302	3	3302	3	0.00
17/05/2016	2050 On 04-August-16	139.14	Call	Bond Future	3282	3	3282	3	0.00
17/05/2016	2050 On 04-August-16	139.13	Call	Bond Future	3292	3	3292	3	0.00
17/05/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
17/05/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
17/05/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
17/05/2016	2050 On 03-November-16			Bond Future	145.15	145.1152	145.1543	145.1152	0.00
17/05/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
17/05/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
17/05/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
17/05/2016	2050 On 03-November-16	149.53	Put	Bond Future	4376	4	4376	4	0.00
17/05/2016	2050 On 03-November-16	149.54	Put	Bond Future	4386	4	4386	4	0.00
17/05/2016	2050 On 03-November-16	149.52	Put	Bond Future	4366	4	4366	4	0.00
17/05/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	AL37 On 04-August-16			Index Future	480.19	481.4800	480.1900	481.4800	22.00
17/05/2016	AL37 On 03-November-16			Index Future	489.46	490.7850	489.4640	490.7850	0.00
17/05/2016	AL7T On 04-August-16			Index Future	548.75	550.9570	548.7460	550.9570	10.00
17/05/2016	AL7T On 03-November-16			Index Future	559.34	561.6050	559.3440	561.6050	0.00
17/05/2016	ALBI On 04-August-16			Index Future	498.91	501.1440	498.9080	501.1440	617.00
17/05/2016	ALBI On 03-November-16			Index Future	508.54	510.8290	508.5430	510.8290	0.00
17/05/2016	ALBI On 02-February-17			Index Future	518.81	521.1310	518.8070	521.1310	0.00
17/05/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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17/05/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/05/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	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
17/05/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2016	EL28 On 04-August-16			Bond Future	131.58	131.5408	131.5786	131.5408	0.00
17/05/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4719	5	4719	5	0.00
17/05/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4709	5	4709	5	0.00
17/05/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4699	5	4699	5	0.00
17/05/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
17/05/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
17/05/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
17/05/2016	EL28 On 03-November-16			Bond Future	132.43	132.3965	132.4333	132.3965	0.00
17/05/2016	EL28 On 03-November-16	132.15	Call	Bond Future	283	0	283	0	0.00
17/05/2016	EL28 On 03-November-16	132.17	Call	Bond Future	263	0	263	0	0.00
17/05/2016	EL28 On 03-November-16	132.16	Call	Bond Future	273	0	273	0	0.00
17/05/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
17/05/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
17/05/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
17/05/2016	ES33 On 04-August-16			Bond Future	10.92	77.2057	10.9195	77.2057	8,932.00
17/05/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
17/05/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
17/05/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
17/05/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4326	4	4326	4	0.00
17/05/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4193	4	4193	4	0.00
17/05/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4259	4	4259	4	0.00
17/05/2016	ES33 On 03-November-16			Bond Future	11.01	74.8890	11.0120	74.8890	0.00
17/05/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1758	2	1758	2	0.00
17/05/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1642	2	1642	2	0.00
17/05/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1700	2	1700	2	0.00
17/05/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
17/05/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
17/05/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
17/05/2016	ES33 On 02-February-17			Bond Future	11.10	76.4006	11.1009	76.4006	0.00
17/05/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
17/05/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
17/05/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
17/05/2016	ES33 On 02-February-17	10.60	Put	Bond Future	3061	3	3061	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
17/05/2016	ES33 On 02-February-17	10.61	Put	Bond Future	2998	3	2998	3	0.00
17/05/2016	ES33 On 02-February-17	10.59	Put	Bond Future	3124	3	3124	3	0.00
17/05/2016	ES42 On 04-August-16			Bond Future	11.07	81.1574	11.0743	81.1574	7,270.00
17/05/2016	ES42 On 03-November-16			Bond Future	11.17	78.4466	11.1658	78.4466	0.00
17/05/2016	GOVI On 04-August-16			GOVI	498.02	500.1070	498.0230	500.1070	463.00
17/05/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
17/05/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
17/05/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
17/05/2016	GOVI On 04-August-16	521.01	Put	GOVI	229870	21	229870	21	0.00
17/05/2016	GOVI On 04-August-16	520.99	Put	GOVI	229670	21	229670	21	0.00
17/05/2016	GOVI On 04-August-16	521.00	Put	GOVI	229770	21	229770	21	0.00
17/05/2016	GOVI On 03-November-16			GOVI	507.64	509.7720	507.6420	509.7720	146.00
17/05/2016	GOVI On 03-November-16	476.11	Call	GOVI	315320	34	315320	34	0.00
17/05/2016	GOVI On 03-November-16	476.12	Call	GOVI	315220	34	315220	34	0.00
17/05/2016	GOVI On 03-November-16	476.13	Call	GOVI	315120	34	315120	34	0.00
17/05/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
17/05/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
17/05/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
17/05/2016	GOVI On 02-February-17			GOVI	517.89	520.0530	517.8870	520.0530	0.00
17/05/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
17/05/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
17/05/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
17/05/2016	GOVI On 02-February-17	533.33	Put	GOVI	154430	13	154430	13	0.00
17/05/2016	GOVI On 02-February-17	533.34	Put	GOVI	154530	13	154530	13	0.00
17/05/2016	GOVI On 02-February-17	533.32	Put	GOVI	154330	13	154330	13	0.00
17/05/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/05/2016	IGOV On 04-August-16			Index Future	247.45	247.3770	247.4450	247.3770	1,033.00
17/05/2016	IGOV On 03-November-16			Index Future	252.24	252.1780	252.2440	252.1780	23.00
17/05/2016	IGOV On 02-February-17			Index Future	257.36	257.2840	257.3550	257.2840	0.00
17/05/2016	ILBI On 04-August-16			Index Future	670.81	670.6430	670.8140	670.6430	157.00
17/05/2016	ILBI On 03-November-16			Index Future	683.62	683.4470	683.6210	683.4470	0.00
17/05/2016	IS01 On 19-December-16			Interest Rate Swap	100.15	100.1477	100.1519	100.1477	0.00
17/05/2016	IS01 On 16-March-17			Interest Rate Swap	100.21	100.1892	100.2059	100.1892	0.00
17/05/2016	IS01 On 15-June-17			Interest Rate Swap	99.99	99.9631	99.9913	99.9631	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
17/05/2016	IS02 On 18-December-17			Interest Rate Swap	100.67	100.6188	100.6720	100.6188	0.00
17/05/2016	IS02 On 16-March-18			Interest Rate Swap	100.15	100.0853	100.1524	100.0853	0.00
17/05/2016	IS02 On 15-June-18			Interest Rate Swap	100.03	99.9441	100.0309	99.9441	0.00
17/05/2016	IS05 On 17-December-20			Interest Rate Swap	101.06	100.8444	101.0579	100.8444	0.00
17/05/2016	IS05 On 16-March-21			Interest Rate Swap	100.59	100.3540	100.5850	100.3540	0.00
17/05/2016	IS05 On 15-June-21			Interest Rate Swap	100.07	99.8298	100.0746	99.8298	0.00
17/05/2016	IS10 On 17-December-25			Interest Rate Swap	103.42	102.9800	103.4196	102.9800	0.00
17/05/2016	IS10 On 16-March-26			Interest Rate Swap	100.70	100.2417	100.6959	100.2417	0.00
17/05/2016	IS10 On 15-June-26			Interest Rate Swap	99.61	99.1396	99.6065	99.1396	0.00
17/05/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/05/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/05/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/05/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/05/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
17/05/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
17/05/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
17/05/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	0.00
17/05/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.60	92.4000	7.6000	92.4000	0.00
17/05/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
17/05/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.83	92.1700	7.8300	92.1700	0.00
17/05/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.99	92.0100	7.9900	92.0100	0.00
17/05/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.11	91.8900	8.1100	91.8900	0.00
17/05/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.20	91.8000	8.2000	91.8000	0.00
17/05/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.27	91.7300	8.2700	91.7300	0.00
17/05/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.33	91.6700	8.3300	91.6700	0.00
17/05/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
17/05/2016	R023 On 04-August-16			Bond Future	9.21	96.7030	9.2080	96.7030	6,473.00
17/05/2016	R023 On 04-August-16	8.24	Call	Bond Future	153	0	153	0	0.00
17/05/2016	R023 On 04-August-16	8.26	Call	Bond Future	163	0	163	0	0.00
17/05/2016	R023 On 04-August-16	8.25	Call	Bond Future	158	0	158	0	0.00
17/05/2016	R023 On 04-August-16	8.25	Put	Bond Future	4725	4	4725	4	0.00
17/05/2016	R023 On 04-August-16	8.24	Put	Bond Future	4769	4	4769	4	0.00
17/05/2016	R023 On 04-August-16	8.26	Put	Bond Future	4680	4	4680	4	0.00
17/05/2016	R023 On 03-November-16			Bond Future	9.28	94.6205	9.2788	94.6205	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
17/05/2016	R023 On 03-November-16	9.73	Call	Bond Future	3215	3	3215	3	0.00
17/05/2016	R023 On 03-November-16	9.75	Call	Bond Future	3273	4	3273	4	0.00
17/05/2016	R023 On 03-November-16	9.74	Call	Bond Future	3244	3	3244	3	0.00
17/05/2016	R023 On 03-November-16	9.74	Put	Bond Future	1204	1	1204	1	0.00
17/05/2016	R023 On 03-November-16	9.75	Put	Bond Future	1189	1	1189	1	0.00
17/05/2016	R023 On 03-November-16	9.73	Put	Bond Future	1219	1	1219	1	0.00
17/05/2016	R023 On 02-February-17			Bond Future	9.34	96.5300	9.3410	96.5300	0.00
17/05/2016	R023 On 02-February-17	8.86	Call	Bond Future	1553	2	1553	2	0.00
17/05/2016	R023 On 02-February-17	8.85	Call	Bond Future	1536	2	1536	2	0.00
17/05/2016	R023 On 02-February-17	8.84	Call	Bond Future	1520	2	1520	2	0.00
17/05/2016	R023 On 02-February-17	8.85	Put	Bond Future	3698	3	3698	3	0.00
17/05/2016	R023 On 02-February-17	8.84	Put	Bond Future	3727	4	3727	4	0.00
17/05/2016	R023 On 02-February-17	8.86	Put	Bond Future	3670	3	3670	3	0.00
17/05/2016	R035 On 04-August-16			Bond Future	9.99	95.1695	9.9871	95.1695	5,341.00
17/05/2016	R035 On 04-August-16	10.35	Call	Bond Future	2751	3	2751	3	0.00
17/05/2016	R035 On 04-August-16	10.36	Call	Bond Future	2825	3	2825	3	0.00
17/05/2016	R035 On 04-August-16	10.37	Call	Bond Future	2899	3	2899	3	0.00
17/05/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R035 On 03-November-16			Bond Future	10.05	92.4870	10.0497	92.4870	0.00
17/05/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
17/05/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
17/05/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
17/05/2016	R035 On 03-November-16	9.59	Put	Bond Future	3635	3	3635	3	0.00
17/05/2016	R035 On 03-November-16	9.57	Put	Bond Future	3798	3	3798	3	0.00
17/05/2016	R035 On 03-November-16	9.58	Put	Bond Future	3716	3	3716	3	0.00
17/05/2016	R186 On 04-August-16			Bond Future	9.44	108.7748	9.4406	108.7748	92,749.00
17/05/2016	R186 On 04-August-16	9.60	Call	Bond Future	2736	3	2736	3	0.00
17/05/2016	R186 On 04-August-16	8.51	Call	Bond Future	279	0	279	0	0.00
17/05/2016	R186 On 04-August-16	8.49	Call	Bond Future	263	0	263	0	0.00
17/05/2016	R186 On 04-August-16	10.00	Call	Bond Future	4525	5	4525	5	0.00
17/05/2016	R186 On 04-August-16	8.50	Call	Bond Future	271	0	271	0	0.00
17/05/2016	R186 On 04-August-16	9.25	Call	Bond Future	1541	2	1541	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
17/05/2016	R186 On 04-August-16	9.40	Call	Bond Future	2006	2	2006	2	0.00
17/05/2016	R186 On 04-August-16	9.60	Put	Bond Future	1655	1	1655	1	5,635.00
17/05/2016	R186 On 04-August-16	8.49	Put	Bond Future	7031	7	7031	7	0.00
17/05/2016	R186 On 04-August-16	10.00	Put	Bond Future	797	1	797	1	6,500.00
17/05/2016	R186 On 04-August-16	8.51	Put	Bond Future	6898	7	6898	7	0.00
17/05/2016	R186 On 04-August-16	8.50	Put	Bond Future	6964	7	6964	7	0.00
17/05/2016	R186 On 04-August-16	9.25	Put	Bond Future	2853	3	2853	3	1,000.00
17/05/2016	R186 On 04-August-16	9.40	Put	Bond Future	2283	2	2283	2	5,000.00
17/05/2016	R186 On 03-November-16			Bond Future	9.50	110.8548	9.5025	110.8548	0.00
17/05/2016	R186 On 03-November-16	8.96	Call	Bond Future	1590	2	1590	2	0.00
17/05/2016	R186 On 03-November-16	8.95	Call	Bond Future	1568	2	1568	2	0.00
17/05/2016	R186 On 03-November-16	8.97	Call	Bond Future	1613	2	1613	2	0.00
17/05/2016	R186 On 03-November-16	8.95	Put	Bond Future	5353	5	5353	5	0.00
17/05/2016	R186 On 03-November-16	8.96	Put	Bond Future	5305	5	5305	5	0.00
17/05/2016	R186 On 03-November-16	8.97	Put	Bond Future	5257	5	5257	5	0.00
17/05/2016	R197 On 04-August-16			Bond Future	299.19	299.1084	299.1915	299.1084	1,878.00
17/05/2016	R197 On 04-August-16	293.98	Call	Bond Future	5211	5	5211	5	0.00
17/05/2016	R197 On 04-August-16	293.96	Call	Bond Future	5231	5	5231	5	0.00
17/05/2016	R197 On 04-August-16	293.97	Call	Bond Future	5221	5	5221	5	0.00
17/05/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R197 On 03-November-16			Bond Future	304.93	304.8518	304.9323	304.8518	0.00
17/05/2016	R197 On 03-November-16	303.56	Call	Bond Future	1372	1	1372	1	0.00
17/05/2016	R197 On 03-November-16	303.58	Call	Bond Future	1352	1	1352	1	0.00
17/05/2016	R197 On 03-November-16	303.57	Call	Bond Future	1362	1	1362	1	0.00
17/05/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R202 On 04-August-16			Bond Future	249.83	249.7600	249.8300	249.7600	37,089.00
17/05/2016	R202 On 04-August-16	243.26	Call	Bond Future	8176	8	8176	8	0.00
17/05/2016	R202 On 04-August-16	243.25	Call	Bond Future	8184	8	8184	8	0.00
17/05/2016	R202 On 04-August-16	243.24	Call	Bond Future	8191	8	8191	8	0.00
17/05/2016	R202 On 04-August-16	243.25	Put	Bond Future	1604	2	1604	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
17/05/2016	R202 On 04-August-16	243.26	Put	Bond Future	1606	2	1606	2	0.00
17/05/2016	R202 On 04-August-16	243.24	Put	Bond Future	1601	2	1601	2	0.00
17/05/2016	R202 On 03-November-16			Bond Future	254.62	254.5560	254.6237	254.5560	0.00
17/05/2016	R202 On 03-November-16	253.85	Call	Bond Future	774	1	774	1	0.00
17/05/2016	R202 On 03-November-16	253.86	Call	Bond Future	764	1	764	1	0.00
17/05/2016	R202 On 03-November-16	253.87	Call	Bond Future	754	1	754	1	0.00
17/05/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R203 On 04-August-16			Bond Future	8.13	103.4659	8.1297	103.4659	58,097.00
17/05/2016	R203 On 04-August-16	7.24	Call	Bond Future	16	0	16	0	0.00
17/05/2016	R203 On 04-August-16	7.26	Call	Bond Future	17	0	17	0	0.00
17/05/2016	R203 On 04-August-16	7.25	Call	Bond Future	17	0	17	0	0.00
17/05/2016	R203 On 04-August-16	7.24	Put	Bond Future	941	1	941	1	0.00
17/05/2016	R203 On 04-August-16	7.26	Put	Bond Future	922	1	922	1	0.00
17/05/2016	R203 On 04-August-16	7.25	Put	Bond Future	931	1	931	1	0.00
17/05/2016	R203 On 03-November-16			Bond Future	8.23	101.2721	8.2254	101.2721	0.00
17/05/2016	R203 On 03-November-16	8.84	Call	Bond Future	625	1	625	1	0.00
17/05/2016	R203 On 03-November-16	8.86	Call	Bond Future	637	1	637	1	0.00
17/05/2016	R203 On 03-November-16	8.85	Call	Bond Future	631	1	631	1	0.00
17/05/2016	R203 On 03-November-16	8.85	Put	Bond Future	128	0	128	0	0.00
17/05/2016	R203 On 03-November-16	8.86	Put	Bond Future	126	0	126	0	0.00
17/05/2016	R203 On 03-November-16	8.84	Put	Bond Future	130	0	130	0	0.00
17/05/2016	R203 On 02-February-17			Bond Future	8.27	103.3160	8.2735	103.3160	0.00
17/05/2016	R203 On 02-February-17	7.70	Call	Bond Future	135	0	135	0	0.00
17/05/2016	R203 On 02-February-17	7.72	Call	Bond Future	139	0	139	0	0.00
17/05/2016	R203 On 02-February-17	7.71	Call	Bond Future	137	0	137	0	0.00
17/05/2016	R203 On 02-February-17	7.71	Put	Bond Future	462	0	462	0	0.00
17/05/2016	R203 On 02-February-17	7.70	Put	Bond Future	466	0	466	0	0.00
17/05/2016	R203 On 02-February-17	7.72	Put	Bond Future	458	0	458	0	0.00
17/05/2016	R204 On 04-August-16			Bond Future	8.54	100.0541	8.5409	100.0541	34,911.00
17/05/2016	R204 On 04-August-16	7.76	Call	Bond Future	85	0	85	0	0.00
17/05/2016	R204 On 04-August-16	7.75	Call	Bond Future	82	0	82	0	0.00
17/05/2016	R204 On 04-August-16	7.74	Call	Bond Future	80	0	80	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
17/05/2016	R204 On 04-August-16	7.75	Put	Bond Future	1750	2	1750	2	0.00
17/05/2016	R204 On 04-August-16	7.74	Put	Bond Future	1769	2	1769	2	0.00
17/05/2016	R204 On 04-August-16	7.76	Put	Bond Future	1731	2	1731	2	0.00
17/05/2016	R204 On 03-November-16			Bond Future	8.63	101.9673	8.6293	101.9673	0.00
17/05/2016	R204 On 03-November-16	9.22	Call	Bond Future	1468	2	1468	2	0.00
17/05/2016	R204 On 03-November-16	9.21	Call	Bond Future	1454	2	1454	2	0.00
17/05/2016	R204 On 03-November-16	9.23	Call	Bond Future	1481	2	1481	2	0.00
17/05/2016	R204 On 03-November-16	9.22	Put	Bond Future	362	0	362	0	0.00
17/05/2016	R204 On 03-November-16	9.23	Put	Bond Future	357	0	357	0	0.00
17/05/2016	R204 On 03-November-16	9.21	Put	Bond Future	367	0	367	0	0.00
17/05/2016	R204 On 02-February-17			Bond Future	8.69	99.9827	8.6942	99.9827	0.00
17/05/2016	R204 On 02-February-17	8.28	Call	Bond Future	536	1	536	1	0.00
17/05/2016	R204 On 02-February-17	8.29	Call	Bond Future	543	1	543	1	0.00
17/05/2016	R204 On 02-February-17	8.30	Call	Bond Future	549	1	549	1	0.00
17/05/2016	R204 On 02-February-17	8.28	Put	Bond Future	1235	1	1235	1	0.00
17/05/2016	R204 On 02-February-17	8.29	Put	Bond Future	1225	1	1225	1	0.00
17/05/2016	R204 On 02-February-17	8.30	Put	Bond Future	1214	1	1214	1	0.00
17/05/2016	R207 On 04-August-16			Bond Future	8.85	96.0796	8.8458	96.0796	76,765.00
17/05/2016	R207 On 04-August-16	8.00	Call	Bond Future	109	0	109	0	0.00
17/05/2016	R207 On 04-August-16	7.99	Call	Bond Future	106	0	106	0	0.00
17/05/2016	R207 On 04-August-16	8.01	Call	Bond Future	112	0	112	0	0.00
17/05/2016	R207 On 04-August-16	7.99	Put	Bond Future	2558	2	2558	2	0.00
17/05/2016	R207 On 04-August-16	8.00	Put	Bond Future	2532	2	2532	2	0.00
17/05/2016	R207 On 04-August-16	8.01	Put	Bond Future	2506	2	2506	2	0.00
17/05/2016	R207 On 02-February-17			Bond Future	9.00	96.2494	8.9965	96.2494	0.00
17/05/2016	R207 On 02-February-17	8.91	Call	Bond Future	1226	1	1226	1	62.00
17/05/2016	R207 On 02-February-17	9.22	Call	Bond Future	1637	2	1637	2	0.00
17/05/2016	R207 On 02-February-17	9.24	Call	Bond Future	1666	2	1666	2	0.00
17/05/2016	R207 On 02-February-17	9.23	Call	Bond Future	1651	2	1651	2	0.00
17/05/2016	R207 On 02-February-17	8.91	Put	Bond Future	1440	1	1440	1	0.00
17/05/2016	R207 On 02-February-17	9.22	Put	Bond Future	1089	1	1089	1	0.00
17/05/2016	R207 On 02-February-17	9.23	Put	Bond Future	1078	1	1078	1	0.00
17/05/2016	R207 On 02-February-17	9.24	Put	Bond Future	1068	1	1068	1	0.00
17/05/2016	R208 On 04-August-16			Bond Future	8.98	94.3570	8.9776	94.3570	48,790.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2016	R208 On 04-August-16	7.99	Call	Bond Future	95	0	95	0	0.00
17/05/2016	R208 On 04-August-16	8.00	Call	Bond Future	98	0	98	0	0.00
17/05/2016	R208 On 04-August-16	8.01	Call	Bond Future	102	0	102	0	0.00
17/05/2016	R208 On 04-August-16	7.99	Put	Bond Future	3671	3	3671	3	0.00
17/05/2016	R208 On 04-August-16	8.00	Put	Bond Future	3637	3	3637	3	0.00
17/05/2016	R208 On 04-August-16	8.01	Put	Bond Future	3603	3	3603	3	0.00
17/05/2016	R208 On 03-November-16			Bond Future	9.05	92.7582	9.0535	92.7582	0.00
17/05/2016	R208 On 03-November-16	9.57	Call	Bond Future	2524	3	2524	3	0.00
17/05/2016	R208 On 03-November-16	9.59	Call	Bond Future	2570	3	2570	3	0.00
17/05/2016	R208 On 03-November-16	9.58	Call	Bond Future	2547	3	2547	3	0.00
17/05/2016	R208 On 03-November-16	9.57	Put	Bond Future	799	1	799	1	0.00
17/05/2016	R208 On 03-November-16	9.58	Put	Bond Future	788	1	788	1	0.00
17/05/2016	R208 On 03-November-16	9.59	Put	Bond Future	778	1	778	1	0.00
17/05/2016	R208 On 02-February-17			Bond Future	9.12	94.6303	9.1163	94.6303	0.00
17/05/2016	R208 On 02-February-17	8.64	Call	Bond Future	1099	1	1099	1	0.00
17/05/2016	R208 On 02-February-17	8.63	Call	Bond Future	1086	1	1086	1	0.00
17/05/2016	R208 On 02-February-17	8.65	Call	Bond Future	1111	1	1111	1	0.00
17/05/2016	R208 On 02-February-17	8.65	Put	Bond Future	2628	2	2628	2	0.00
17/05/2016	R208 On 02-February-17	8.64	Put	Bond Future	2648	2	2648	2	0.00
17/05/2016	R208 On 02-February-17	8.63	Put	Bond Future	2669	3	2669	3	0.00
17/05/2016	R209 On 04-August-16			Bond Future	9.92	71.2455	9.9175	71.2455	54,894.00
17/05/2016	R209 On 04-August-16	9.24	Call	Bond Future	599	1	599	1	0.00
17/05/2016	R209 On 04-August-16	10.60	Call	Bond Future	4864	5	4864	5	5,624.00
17/05/2016	R209 On 04-August-16	9.26	Call	Bond Future	627	1	627	1	0.00
17/05/2016	R209 On 04-August-16	9.25	Call	Bond Future	613	1	613	1	0.00
17/05/2016	R209 On 04-August-16	9.70	Call	Bond Future	1505	2	1505	2	0.00
17/05/2016	R209 On 04-August-16	10.29	Call	Bond Future	3515	4	3515	4	0.00
17/05/2016	R209 On 04-August-16	9.60	Call	Bond Future	1260	1	1260	1	5,624.00
17/05/2016	R209 On 04-August-16	9.40	Call	Bond Future	851	1	851	1	250.00
17/05/2016	R209 On 04-August-16	9.24	Put	Bond Future	5185	5	5185	5	0.00
17/05/2016	R209 On 04-August-16	10.60	Put	Bond Future	678	1	678	1	0.00
17/05/2016	R209 On 04-August-16	9.26	Put	Bond Future	5071	5	5071	5	0.00
17/05/2016	R209 On 04-August-16	9.25	Put	Bond Future	5128	5	5128	5	0.00
17/05/2016	R209 On 04-August-16	10.29	Put	Bond Future	1180	1	1180	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
17/05/2016	R209 On 04-August-16	9.70	Put	Bond Future	2929	3	2929	3	250.00
17/05/2016	R209 On 04-August-16	9.40	Put	Bond Future	4313	4	4313	4	0.00
17/05/2016	R209 On 04-August-16	9.60	Put	Bond Future	3353	3	3353	3	0.00
17/05/2016	R209 On 03-November-16			Bond Future	9.97	69.4570	9.9721	69.4570	0.00
17/05/2016	R209 On 03-November-16	10.24	Call	Bond Future	4069	4	4069	4	0.00
17/05/2016	R209 On 03-November-16	10.26	Call	Bond Future	4141	4	4141	4	0.00
17/05/2016	R209 On 03-November-16	10.25	Call	Bond Future	4105	4	4105	4	0.00
17/05/2016	R209 On 03-November-16	10.25	Put	Bond Future	2367	2	2367	2	0.00
17/05/2016	R209 On 03-November-16	10.26	Put	Bond Future	2342	2	2342	2	0.00
17/05/2016	R209 On 03-November-16	10.24	Put	Bond Future	2392	2	2392	2	0.00
17/05/2016	R209 On 02-February-17			Bond Future	10.02	70.8590	10.0203	70.8590	0.00
17/05/2016	R209 On 02-February-17	9.53	Call	Bond Future	2546	3	2546	3	0.00
17/05/2016	R209 On 02-February-17	9.55	Call	Bond Future	2596	3	2596	3	0.00
17/05/2016	R209 On 02-February-17	9.54	Call	Bond Future	2571	3	2571	3	0.00
17/05/2016	R209 On 02-February-17	9.53	Put	Bond Future	5758	5	5758	5	0.00
17/05/2016	R209 On 02-February-17	9.54	Put	Bond Future	5715	5	5715	5	0.00
17/05/2016	R209 On 02-February-17	9.55	Put	Bond Future	5672	5	5672	5	0.00
17/05/2016	R210 On 04-August-16			Bond Future	187.92	187.8701	187.9216	187.8701	1,391.00
17/05/2016	R210 On 04-August-16	181.51	Call	Bond Future	6412	6	6412	6	0.00
17/05/2016	R210 On 04-August-16	181.50	Call	Bond Future	6422	6	6422	6	0.00
17/05/2016	R210 On 04-August-16	181.52	Call	Bond Future	6402	6	6402	6	0.00
17/05/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R210 On 03-November-16			Bond Future	189.24	189.1873	189.2372	189.1873	0.00
17/05/2016	R210 On 03-November-16	188.90	Call	Bond Future	337	0	337	0	0.00
17/05/2016	R210 On 03-November-16	188.92	Call	Bond Future	317	0	317	0	0.00
17/05/2016	R210 On 03-November-16	188.91	Call	Bond Future	327	0	327	0	0.00
17/05/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R211 On 04-August-16			Bond Future	139.79	139.8078	139.7926	139.8078	64.00
17/05/2016	R211 On 04-August-16	137.09	Call	Bond Future	2703	3	2703	3	0.00
17/05/2016	R211 On 04-August-16	137.07	Call	Bond Future	2723	3	2723	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
17/05/2016	R211 On 04-August-16	137.08	Call	Bond Future	2713	3	2713	3	0.00
17/05/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R211 On 03-November-16			Bond Future	142.47	142.4925	142.4750	142.4925	0.00
17/05/2016	R211 On 03-November-16	141.76	Call	Bond Future	715	1	715	1	0.00
17/05/2016	R211 On 03-November-16	141.75	Call	Bond Future	725	1	725	1	0.00
17/05/2016	R211 On 03-November-16	141.74	Call	Bond Future	735	1	735	1	0.00
17/05/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R212 On 04-August-16			Bond Future	145.86	145.8232	145.8633	145.8232	4,287.00
17/05/2016	R212 On 04-August-16	142.44	Call	Bond Future	3423	3	3423	3	0.00
17/05/2016	R212 On 04-August-16	142.43	Call	Bond Future	3433	3	3433	3	0.00
17/05/2016	R212 On 04-August-16	142.42	Call	Bond Future	3443	3	3443	3	0.00
17/05/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R212 On 03-November-16			Bond Future	148.66	148.6233	148.6622	148.6233	0.00
17/05/2016	R212 On 03-November-16	148.11	Call	Bond Future	552	1	552	1	0.00
17/05/2016	R212 On 03-November-16	148.12	Call	Bond Future	542	1	542	1	0.00
17/05/2016	R212 On 03-November-16	148.10	Call	Bond Future	562	1	562	1	0.00
17/05/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
17/05/2016	R213 On 04-August-16			Bond Future	9.85	81.7542	9.8507	81.7542	44,354.00
17/05/2016	R213 On 04-August-16	9.01	Call	Bond Future	396	0	396	0	0.00
17/05/2016	R213 On 04-August-16	8.99	Call	Bond Future	376	0	376	0	0.00
17/05/2016	R213 On 04-August-16	9.00	Call	Bond Future	386	0	386	0	0.00
17/05/2016	R213 On 04-August-16	8.99	Put	Bond Future	6196	6	6196	6	0.00
17/05/2016	R213 On 04-August-16	9.00	Put	Bond Future	6135	6	6135	6	0.00
17/05/2016	R213 On 04-August-16	9.01	Put	Bond Future	6074	6	6074	6	0.00
17/05/2016	R213 On 03-November-16			Bond Future	9.91	79.7663	9.9119	79.7663	0.00
17/05/2016	R213 On 03-November-16	10.20	Call	Bond Future	4085	4	4085	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2016	R213 On 03-November-16	10.19	Call	Bond Future	4048	4	4048	4	0.00
17/05/2016	R213 On 03-November-16	10.18	Call	Bond Future	4012	4	4012	4	0.00
17/05/2016	R213 On 03-November-16	10.19	Put	Bond Future	2311	2	2311	2	0.00
17/05/2016	R213 On 03-November-16	10.18	Put	Bond Future	2336	2	2336	2	0.00
17/05/2016	R213 On 03-November-16	10.20	Put	Bond Future	2286	2	2286	2	0.00
17/05/2016	R213 On 02-February-17			Bond Future	9.97	81.3761	9.9676	81.3761	0.00
17/05/2016	R213 On 02-February-17	9.40	Call	Bond Future	2291	2	2291	2	0.00
17/05/2016	R213 On 02-February-17	9.42	Call	Bond Future	2338	3	2338	3	0.00
17/05/2016	R213 On 02-February-17	9.41	Call	Bond Future	2315	3	2315	3	0.00
17/05/2016	R213 On 02-February-17	9.40	Put	Bond Future	5967	6	5967	6	0.00
17/05/2016	R213 On 02-February-17	9.42	Put	Bond Future	5880	6	5880	6	0.00
17/05/2016	R213 On 02-February-17	9.41	Put	Bond Future	5923	6	5923	6	0.00
17/05/2016	R214 On 04-August-16			Bond Future	10.04	71.2587	10.0415	71.2587	30,123.00
17/05/2016	R214 On 04-August-16	9.30	Call	Bond Future	552	1	552	1	1,300.00
17/05/2016	R214 On 04-August-16	9.24	Call	Bond Future	478	1	478	1	0.00
17/05/2016	R214 On 04-August-16	11.30	Call	Bond Future	7754	8	7754	8	5,610.00
17/05/2016	R214 On 04-August-16	9.26	Call	Bond Future	502	1	502	1	0.00
17/05/2016	R214 On 04-August-16	9.25	Call	Bond Future	490	1	490	1	0.00
17/05/2016	R214 On 04-August-16	10.30	Call	Bond Future	3187	4	3187	4	5,610.00
17/05/2016	R214 On 04-August-16	8.55	Call	Bond Future	60	0	60	0	1,300.00
17/05/2016	R214 On 04-August-16	9.30	Put	Bond Future	5763	5	5763	5	0.00
17/05/2016	R214 On 04-August-16	9.26	Put	Bond Future	6013	6	6013	6	0.00
17/05/2016	R214 On 04-August-16	9.24	Put	Bond Future	6139	6	6139	6	0.00
17/05/2016	R214 On 04-August-16	11.30	Put	Bond Future	220	0	220	0	0.00
17/05/2016	R214 On 04-August-16	10.30	Put	Bond Future	1514	1	1514	1	0.00
17/05/2016	R214 On 04-August-16	9.25	Put	Bond Future	6076	6	6076	6	0.00
17/05/2016	R214 On 04-August-16	8.55	Put	Bond Future	11241	11	11241	11	0.00
17/05/2016	R214 On 03-November-16			Bond Future	10.10	69.3238	10.0977	69.3238	0.00
17/05/2016	R214 On 03-November-16	10.33	Call	Bond Future	4072	4	4072	4	0.00
17/05/2016	R214 On 03-November-16	10.35	Call	Bond Future	4145	4	4145	4	0.00
17/05/2016	R214 On 03-November-16	10.34	Call	Bond Future	4109	4	4109	4	0.00
17/05/2016	R214 On 03-November-16	10.33	Put	Bond Future	2580	2	2580	2	0.00
17/05/2016	R214 On 03-November-16	10.34	Put	Bond Future	2553	2	2553	2	0.00
17/05/2016	R214 On 03-November-16	10.35	Put	Bond Future	2526	2	2526	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
17/05/2016	R214 On 02-February-17			Bond Future	10.15	70.7229	10.1493	70.7229	0.00
17/05/2016	R214 On 02-February-17	9.67	Call	Bond Future	2689	3	2689	3	0.00
17/05/2016	R214 On 02-February-17	9.66	Call	Bond Future	2663	3	2663	3	0.00
17/05/2016	R214 On 02-February-17	9.68	Call	Bond Future	2715	3	2715	3	0.00
17/05/2016	R214 On 02-February-17	9.67	Put	Bond Future	5922	6	5922	6	0.00
17/05/2016	R214 On 02-February-17	9.66	Put	Bond Future	5967	6	5967	6	0.00
17/05/2016	R214 On 02-February-17	9.68	Put	Bond Future	5877	6	5877	6	0.00
17/05/2016	R248 On 04-August-16			Bond Future	10.12	91.4937	10.1242	91.4937	59,364.00
17/05/2016	R248 On 04-August-16	9.25	Call	Bond Future	558	1	558	1	0.00
17/05/2016	R248 On 04-August-16	9.26	Call	Bond Future	572	1	572	1	0.00
17/05/2016	R248 On 04-August-16	9.24	Call	Bond Future	544	1	544	1	0.00
17/05/2016	R248 On 04-August-16	9.26	Put	Bond Future	8353	8	8353	8	0.00
17/05/2016	R248 On 04-August-16	9.25	Put	Bond Future	8437	8	8437	8	0.00
17/05/2016	R248 On 04-August-16	9.24	Put	Bond Future	8520	8	8520	8	0.00
17/05/2016	R248 On 03-November-16			Bond Future	10.18	88.8043	10.1835	88.8043	0.00
17/05/2016	R248 On 03-November-16	10.39	Call	Bond Future	5188	6	5188	6	0.00
17/05/2016	R248 On 03-November-16	10.38	Call	Bond Future	5143	6	5143	6	0.00
17/05/2016	R248 On 03-November-16	10.37	Call	Bond Future	5098	5	5098	5	0.00
17/05/2016	R248 On 03-November-16	10.38	Put	Bond Future	3549	3	3549	3	0.00
17/05/2016	R248 On 03-November-16	10.39	Put	Bond Future	3514	3	3514	3	0.00
17/05/2016	R248 On 03-November-16	10.37	Put	Bond Future	3584	3	3584	3	0.00
17/05/2016	R248 On 02-February-17			Bond Future	10.24	90.5966	10.2382	90.5966	0.00
17/05/2016	R248 On 02-February-17	9.76	Call	Bond Future	3571	4	3571	4	0.00
17/05/2016	R248 On 02-February-17	9.77	Call	Bond Future	3604	4	3604	4	0.00
17/05/2016	R248 On 02-February-17	9.78	Call	Bond Future	3637	4	3637	4	0.00
17/05/2016	R248 On 02-February-17	9.77	Put	Bond Future	7586	7	7586	7	0.00
17/05/2016	R248 On 02-February-17	9.76	Put	Bond Future	7641	7	7641	7	0.00
17/05/2016	R248 On 02-February-17	9.78	Put	Bond Future	7530	7	7530	7	0.00