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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
18/05/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	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
18/05/2016	2025 On 04-August-16			Bond Future	127.40	127.2945	127.4009	127.2945	3,004.00
18/05/2016	2025 On 04-August-16	123.86	Call	Bond Future	3541	3	3541	3	0.00
18/05/2016	2025 On 04-August-16	123.87	Call	Bond Future	3531	3	3531	3	0.00
18/05/2016	2025 On 04-August-16	123.85	Call	Bond Future	3551	3	3551	3	0.00
18/05/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
18/05/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
18/05/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
18/05/2016	2025 On 03-November-16			Bond Future	129.85	129.7371	129.8456	129.7371	0.00
18/05/2016	2025 On 03-November-16	129.23	Call	Bond Future	616	1	616	1	0.00
18/05/2016	2025 On 03-November-16	129.22	Call	Bond Future	626	1	626	1	0.00
18/05/2016	2025 On 03-November-16	129.21	Call	Bond Future	636	1	636	1	0.00
18/05/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
18/05/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
18/05/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
18/05/2016	2030 On 04-August-16			Bond Future	9.92	86.7189	9.9236	86.7189	25,310.00
18/05/2016	2030 On 04-August-16	10.17	Call	Bond Future	1604	2	1604	2	0.00
18/05/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
18/05/2016	2030 On 03-November-16			Bond Future	9.99	88.3763	9.9876	88.3763	0.00
18/05/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
18/05/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
18/05/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
18/05/2016	2030 On 03-November-16	9.33	Put	Bond Future	4432	4	4432	4	0.00
18/05/2016	2030 On 03-November-16	9.34	Put	Bond Future	4362	4	4362	4	0.00
18/05/2016	2030 On 03-November-16	9.35	Put	Bond Future	4292	4	4292	4	0.00
18/05/2016	2032 On 04-August-16			Bond Future	10.05	89.5663	10.0519	89.5663	7,753.00
18/05/2016	2032 On 04-August-16	8.99	Call	Bond Future	252	0	252	0	0.00
18/05/2016	2032 On 04-August-16	9.01	Call	Bond Future	266	0	266	0	0.00
18/05/2016	2032 On 04-August-16	9.00	Call	Bond Future	259	0	259	0	0.00
18/05/2016	2032 On 04-August-16	9.00	Put	Bond Future	8090	7	8090	7	0.00
18/05/2016	2032 On 04-August-16	9.01	Put	Bond Future	8018	7	8018	7	0.00
18/05/2016	2032 On 04-August-16	8.99	Put	Bond Future	8162	8	8162	8	0.00
18/05/2016	2032 On 03-November-16			Bond Future	10.12	87.1188	10.1194	87.1188	0.00
18/05/2016	2032 On 03-November-16	10.28	Call	Bond Future	4021	4	4021	4	0.00
18/05/2016	2032 On 03-November-16	10.30	Call	Bond Future	4096	5	4096	5	0.00

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18/05/2016	2032 On 03-November-16	10.29	Call	Bond Future	4058	4	4058	4	0.00
18/05/2016	2032 On 03-November-16	10.28	Put	Bond Future	2925	3	2925	3	0.00
18/05/2016	2032 On 03-November-16	10.29	Put	Bond Future	2895	3	2895	3	0.00
18/05/2016	2032 On 03-November-16	10.30	Put	Bond Future	2865	3	2865	3	0.00
18/05/2016	2032 On 02-February-17			Bond Future	10.18	88.8786	10.1805	88.8786	0.00
18/05/2016	2032 On 02-February-17	9.51	Call	Bond Future	2326	3	2326	3	0.00
18/05/2016	2032 On 02-February-17	9.53	Call	Bond Future	2374	3	2374	3	0.00
18/05/2016	2032 On 02-February-17	9.52	Call	Bond Future	2350	3	2350	3	0.00
18/05/2016	2032 On 02-February-17	9.52	Put	Bond Future	7021	7	7021	7	0.00
18/05/2016	2032 On 02-February-17	9.51	Put	Bond Future	7071	7	7071	7	0.00
18/05/2016	2032 On 02-February-17	9.53	Put	Bond Future	6972	7	6972	7	0.00
18/05/2016	2033 On 04-August-16			Bond Future	107.98	108.1941	107.9751	108.1941	3,924.00
18/05/2016	2033 On 04-August-16	104.99	Call	Bond Future	2985	3	2985	3	0.00
18/05/2016	2033 On 04-August-16	105.00	Call	Bond Future	2975	3	2975	3	0.00
18/05/2016	2033 On 04-August-16	105.01	Call	Bond Future	2965	3	2965	3	0.00
18/05/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
18/05/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
18/05/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
18/05/2016	2033 On 03-November-16			Bond Future	109.02	109.2474	109.0242	109.2474	0.00
18/05/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
18/05/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
18/05/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
18/05/2016	2033 On 03-November-16	109.16	Put	Bond Future	136	0	136	0	0.00
18/05/2016	2033 On 03-November-16	109.17	Put	Bond Future	146	0	146	0	0.00
18/05/2016	2033 On 03-November-16	109.18	Put	Bond Future	156	0	156	0	0.00
18/05/2016	2037 On 04-August-16			Bond Future	10.14	86.8705	10.1408	86.8705	41,343.00
18/05/2016	2037 On 04-August-16	9.24	Call	Bond Future	455	1	455	1	0.00
18/05/2016	2037 On 04-August-16	9.25	Call	Bond Future	467	1	467	1	0.00
18/05/2016	2037 On 04-August-16	9.26	Call	Bond Future	478	1	478	1	0.00
18/05/2016	2037 On 04-August-16	9.25	Put	Bond Future	7677	7	7677	7	0.00
18/05/2016	2037 On 04-August-16	9.26	Put	Bond Future	7602	7	7602	7	0.00
18/05/2016	2037 On 04-August-16	9.24	Put	Bond Future	7752	7	7752	7	0.00
18/05/2016	2037 On 03-November-16			Bond Future	10.20	88.5307	10.2022	88.5307	0.00
18/05/2016	2037 On 03-November-16	10.35	Call	Bond Future	4427	5	4427	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
18/05/2016	2037 On 03-November-16	10.36	Call	Bond Future	4467	5	4467	5	0.00
18/05/2016	2037 On 03-November-16	10.37	Call	Bond Future	4508	5	4508	5	0.00
18/05/2016	2037 On 03-November-16	10.36	Put	Bond Future	3296	3	3296	3	0.00
18/05/2016	2037 On 03-November-16	10.37	Put	Bond Future	3263	3	3263	3	0.00
18/05/2016	2037 On 03-November-16	10.35	Put	Bond Future	3329	3	3329	3	0.00
18/05/2016	2037 On 02-February-17			Bond Future	10.26	86.0620	10.2584	86.0620	0.00
18/05/2016	2037 On 02-February-17	9.66	Call	Bond Future	2837	3	2837	3	0.00
18/05/2016	2037 On 02-February-17	9.68	Call	Bond Future	2892	3	2892	3	0.00
18/05/2016	2037 On 02-February-17	9.67	Call	Bond Future	2864	3	2864	3	0.00
18/05/2016	2037 On 02-February-17	9.66	Put	Bond Future	7471	7	7471	7	0.00
18/05/2016	2037 On 02-February-17	9.67	Put	Bond Future	7418	7	7418	7	0.00
18/05/2016	2037 On 02-February-17	9.68	Put	Bond Future	7365	7	7365	7	0.00
18/05/2016	2038 On 04-August-16			Bond Future	134.27	134.6264	134.2719	134.6264	22,289.00
18/05/2016	2038 On 04-August-16	129.31	Call	Bond Future	4962	5	4962	5	0.00
18/05/2016	2038 On 04-August-16	129.30	Call	Bond Future	4972	5	4972	5	0.00
18/05/2016	2038 On 04-August-16	129.32	Call	Bond Future	4952	5	4952	5	0.00
18/05/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
18/05/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
18/05/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
18/05/2016	2038 On 03-November-16			Bond Future	136.85	137.2096	136.8484	137.2096	0.00
18/05/2016	2038 On 03-November-16	136.33	Call	Bond Future	518	1	518	1	0.00
18/05/2016	2038 On 03-November-16	136.32	Call	Bond Future	528	1	528	1	0.00
18/05/2016	2038 On 03-November-16	136.31	Call	Bond Future	538	1	538	1	0.00
18/05/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
18/05/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
18/05/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
18/05/2016	2040 On 04-August-16			Bond Future	10.20	90.3805	10.1958	90.3805	812.00
18/05/2016	2040 On 04-August-16	9.51	Call	Bond Future	836	1	836	1	0.00
18/05/2016	2040 On 04-August-16	9.50	Call	Bond Future	818	1	818	1	0.00
18/05/2016	2040 On 04-August-16	9.49	Call	Bond Future	800	1	800	1	0.00
18/05/2016	2040 On 04-August-16	9.51	Put	Bond Future	6671	6	6671	6	0.00
18/05/2016	2040 On 04-August-16	9.50	Put	Bond Future	6743	6	6743	6	0.00
18/05/2016	2040 On 04-August-16	9.49	Put	Bond Future	6815	6	6815	6	0.00
18/05/2016	2040 On 03-November-16			Bond Future	10.26	92.1077	10.2573	92.1077	0.00

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18/05/2016	2040 On 03-November-16	9.70	Call	Bond Future	2265	3	2265	3	0.00
18/05/2016	2040 On 03-November-16	9.71	Call	Bond Future	2293	3	2293	3	0.00
18/05/2016	2040 On 03-November-16	9.69	Call	Bond Future	2237	3	2237	3	0.00
18/05/2016	2040 On 03-November-16	9.69	Put	Bond Future	6966	6	6966	6	0.00
18/05/2016	2040 On 03-November-16	9.71	Put	Bond Future	6848	6	6848	6	0.00
18/05/2016	2040 On 03-November-16	9.70	Put	Bond Future	6907	6	6907	6	0.00
18/05/2016	2044 On 04-August-16			Bond Future	10.22	87.5188	10.2193	87.5188	20,486.00
18/05/2016	2044 On 04-August-16	9.51	Call	Bond Future	800	1	800	1	0.00
18/05/2016	2044 On 04-August-16	9.50	Call	Bond Future	783	1	783	1	0.00
18/05/2016	2044 On 04-August-16	9.49	Call	Bond Future	766	1	766	1	0.00
18/05/2016	2044 On 04-August-16	9.50	Put	Bond Future	6953	6	6953	6	0.00
18/05/2016	2044 On 04-August-16	9.51	Put	Bond Future	6880	6	6880	6	0.00
18/05/2016	2044 On 04-August-16	9.49	Put	Bond Future	7027	6	7027	6	0.00
18/05/2016	2044 On 03-November-16			Bond Future	10.28	89.1914	10.2794	89.1914	0.00
18/05/2016	2044 On 03-November-16	10.42	Call	Bond Future	4722	5	4722	5	0.00
18/05/2016	2044 On 03-November-16	10.43	Call	Bond Future	4764	5	4764	5	0.00
18/05/2016	2044 On 03-November-16	10.41	Call	Bond Future	4679	5	4679	5	0.00
18/05/2016	2044 On 03-November-16	10.43	Put	Bond Future	3575	3	3575	3	0.00
18/05/2016	2044 On 03-November-16	10.42	Put	Bond Future	3611	3	3611	3	0.00
18/05/2016	2044 On 03-November-16	10.41	Put	Bond Future	3646	3	3646	3	0.00
18/05/2016	2044 On 02-February-17			Bond Future	10.33	86.6109	10.3346	86.6109	0.00
18/05/2016	2044 On 02-February-17	9.77	Call	Bond Future	3191	4	3191	4	0.00
18/05/2016	2044 On 02-February-17	9.76	Call	Bond Future	3161	3	3161	3	0.00
18/05/2016	2044 On 02-February-17	9.78	Call	Bond Future	3221	4	3221	4	0.00
18/05/2016	2044 On 02-February-17	9.77	Put	Bond Future	7869	7	7869	7	0.00
18/05/2016	2044 On 02-February-17	9.78	Put	Bond Future	7812	7	7812	7	0.00
18/05/2016	2044 On 02-February-17	9.76	Put	Bond Future	7926	7	7926	7	0.00
18/05/2016	2046 On 04-August-16			Bond Future	133.47	133.9312	133.4681	133.9312	16,290.00
18/05/2016	2046 On 04-August-16	129.00	Call	Bond Future	4468	5	4468	5	0.00
18/05/2016	2046 On 04-August-16	129.01	Call	Bond Future	4458	5	4458	5	0.00
18/05/2016	2046 On 04-August-16	129.02	Call	Bond Future	4448	5	4448	5	0.00
18/05/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
18/05/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
18/05/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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18/05/2016	2046 On 03-November-16			Bond Future	134.52	134.9904	134.5183	134.9904	0.00
18/05/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
18/05/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
18/05/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
18/05/2016	2046 On 03-November-16	137.09	Put	Bond Future	2572	2	2572	2	0.00
18/05/2016	2046 On 03-November-16	137.07	Put	Bond Future	2552	2	2552	2	0.00
18/05/2016	2046 On 03-November-16	137.08	Put	Bond Future	2562	2	2562	2	0.00
18/05/2016	2050 On 04-August-16			Bond Future	142.20	142.4215	142.2015	142.4215	20,765.00
18/05/2016	2050 On 04-August-16	139.12	Call	Bond Future	3081	3	3081	3	0.00
18/05/2016	2050 On 04-August-16	139.14	Call	Bond Future	3061	3	3061	3	0.00
18/05/2016	2050 On 04-August-16	139.13	Call	Bond Future	3071	3	3071	3	0.00
18/05/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
18/05/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
18/05/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
18/05/2016	2050 On 03-November-16			Bond Future	144.93	145.1543	144.9301	145.1543	0.00
18/05/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
18/05/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
18/05/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
18/05/2016	2050 On 03-November-16	149.53	Put	Bond Future	4600	4	4600	4	0.00
18/05/2016	2050 On 03-November-16	149.54	Put	Bond Future	4610	4	4610	4	0.00
18/05/2016	2050 On 03-November-16	149.52	Put	Bond Future	4590	4	4590	4	0.00
18/05/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	AL37 On 04-August-16			Index Future	478.61	480.1900	478.6130	480.1900	22.00
18/05/2016	AL37 On 03-November-16			Index Future	487.86	489.4640	487.8570	489.4640	0.00
18/05/2016	AL7T On 04-August-16			Index Future	545.36	548.7460	545.3600	548.7460	10.00
18/05/2016	AL7T On 03-November-16			Index Future	555.89	559.3440	555.8940	559.3440	0.00
18/05/2016	ALBI On 04-August-16			Index Future	495.92	498.9080	495.9180	498.9080	617.00
18/05/2016	ALBI On 03-November-16			Index Future	505.50	508.5430	505.4970	508.5430	0.00
18/05/2016	ALBI On 02-February-17			Index Future	515.68	518.8070	515.6800	518.8070	0.00
18/05/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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18/05/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/05/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	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
18/05/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2016	EL28 On 04-August-16			Bond Future	131.49	131.5786	131.4898	131.5786	0.00
18/05/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4630	5	4630	5	0.00
18/05/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4620	5	4620	5	0.00
18/05/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4610	5	4610	5	0.00
18/05/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
18/05/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
18/05/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
18/05/2016	EL28 On 03-November-16			Bond Future	132.34	132.4333	132.3429	132.4333	0.00
18/05/2016	EL28 On 03-November-16	132.15	Call	Bond Future	193	0	193	0	0.00
18/05/2016	EL28 On 03-November-16	132.17	Call	Bond Future	173	0	173	0	0.00
18/05/2016	EL28 On 03-November-16	132.16	Call	Bond Future	183	0	183	0	0.00
18/05/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
18/05/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
18/05/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
18/05/2016	ES33 On 04-August-16			Bond Future	11.01	76.7700	11.0091	76.7700	8,932.00
18/05/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
18/05/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
18/05/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
18/05/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4868	4	4868	4	0.00
18/05/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4735	4	4735	4	0.00
18/05/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4802	4	4802	4	0.00
18/05/2016	ES33 On 03-November-16			Bond Future	11.10	74.4441	11.1045	74.4441	0.00
18/05/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1205	2	1205	2	0.00
18/05/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1089	2	1089	2	0.00
18/05/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1147	2	1147	2	0.00
18/05/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
18/05/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
18/05/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
18/05/2016	ES33 On 02-February-17			Bond Future	11.20	75.9478	11.1972	75.9478	0.00
18/05/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
18/05/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
18/05/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
18/05/2016	ES33 On 02-February-17	10.60	Put	Bond Future	3629	3	3629	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
18/05/2016	ES33 On 02-February-17	10.61	Put	Bond Future	3566	3	3566	3	0.00
18/05/2016	ES33 On 02-February-17	10.59	Put	Bond Future	3692	3	3692	3	0.00
18/05/2016	ES42 On 04-August-16			Bond Future	11.16	80.6670	11.1638	80.6670	7,270.00
18/05/2016	ES42 On 03-November-16			Bond Future	11.26	77.9458	11.2584	77.9458	0.00
18/05/2016	GOVI On 04-August-16			GOVI	495.20	498.0230	495.2030	498.0230	463.00
18/05/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
18/05/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
18/05/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
18/05/2016	GOVI On 04-August-16	521.01	Put	GOVI	258070	23	258070	23	0.00
18/05/2016	GOVI On 04-August-16	520.99	Put	GOVI	257870	23	257870	23	0.00
18/05/2016	GOVI On 04-August-16	521.00	Put	GOVI	257970	23	257970	23	0.00
18/05/2016	GOVI On 03-November-16			GOVI	504.77	507.6420	504.7680	507.6420	146.00
18/05/2016	GOVI On 03-November-16	476.11	Call	GOVI	286580	32	286580	32	0.00
18/05/2016	GOVI On 03-November-16	476.12	Call	GOVI	286480	32	286480	32	0.00
18/05/2016	GOVI On 03-November-16	476.13	Call	GOVI	286380	32	286380	32	0.00
18/05/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
18/05/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
18/05/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
18/05/2016	GOVI On 02-February-17			GOVI	514.94	517.8870	514.9380	517.8870	0.00
18/05/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
18/05/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
18/05/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
18/05/2016	GOVI On 02-February-17	533.33	Put	GOVI	183920	15	183920	15	0.00
18/05/2016	GOVI On 02-February-17	533.34	Put	GOVI	184020	15	184020	15	0.00
18/05/2016	GOVI On 02-February-17	533.32	Put	GOVI	183820	15	183820	15	0.00
18/05/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/05/2016	IGOV On 04-August-16			Index Future	247.05	247.4450	247.0520	247.4450	1,033.00
18/05/2016	IGOV On 03-November-16			Index Future	251.84	252.2440	251.8440	252.2440	23.00
18/05/2016	IGOV On 02-February-17			Index Future	256.94	257.3550	256.9370	257.3550	0.00
18/05/2016	ILBI On 04-August-16			Index Future	670.24	670.8140	670.2410	670.8140	157.00
18/05/2016	ILBI On 03-November-16			Index Future	683.04	683.6210	683.0370	683.6210	0.00
18/05/2016	IS01 On 19-December-16			Interest Rate Swap	100.17	100.1519	100.1736	100.1519	0.00
18/05/2016	IS01 On 16-March-17			Interest Rate Swap	100.25	100.2059	100.2467	100.2059	0.00
18/05/2016	IS01 On 15-June-17			Interest Rate Swap	100.04	99.9913	100.0427	99.9913	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
18/05/2016	IS02 On 18-December-17			Interest Rate Swap	100.77	100.6720	100.7720	100.6720	0.00
18/05/2016	IS02 On 16-March-18			Interest Rate Swap	100.28	100.1524	100.2842	100.1524	0.00
18/05/2016	IS02 On 15-June-18			Interest Rate Swap	100.21	100.0309	100.2146	100.0309	0.00
18/05/2016	IS05 On 17-December-20			Interest Rate Swap	101.39	101.0579	101.3878	101.0579	0.00
18/05/2016	IS05 On 16-March-21			Interest Rate Swap	100.93	100.5850	100.9346	100.5850	0.00
18/05/2016	IS05 On 15-June-21			Interest Rate Swap	100.44	100.0746	100.4415	100.0746	0.00
18/05/2016	IS10 On 17-December-25			Interest Rate Swap	103.93	103.4196	103.9251	103.4196	0.00
18/05/2016	IS10 On 16-March-26			Interest Rate Swap	101.22	100.6959	101.2177	100.6959	0.00
18/05/2016	IS10 On 15-June-26			Interest Rate Swap	100.14	99.6065	100.1362	99.6065	0.00
18/05/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/05/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/05/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/05/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/05/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
18/05/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.43	92.5900	7.4300	92.5900	0.00
18/05/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.49	92.5500	7.4900	92.5500	0.00
18/05/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.61	92.4500	7.6100	92.4500	0.00
18/05/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.65	92.4000	7.6500	92.4000	0.00
18/05/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
18/05/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.94	92.1700	7.9400	92.1700	0.00
18/05/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.13	92.0100	8.1300	92.0100	0.00
18/05/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.27	91.8900	8.2700	91.8900	0.00
18/05/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.37	91.8000	8.3700	91.8000	0.00
18/05/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.44	91.7300	8.4400	91.7300	0.00
18/05/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.49	91.6700	8.4900	91.6700	0.00
18/05/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
18/05/2016	R023 On 04-August-16			Bond Future	9.30	96.3670	9.2996	96.3670	6,473.00
18/05/2016	R023 On 04-August-16	8.24	Call	Bond Future	121	0	121	0	0.00
18/05/2016	R023 On 04-August-16	8.26	Call	Bond Future	128	0	128	0	0.00
18/05/2016	R023 On 04-August-16	8.25	Call	Bond Future	124	0	124	0	0.00
18/05/2016	R023 On 04-August-16	8.25	Put	Bond Future	5113	5	5113	5	0.00
18/05/2016	R023 On 04-August-16	8.24	Put	Bond Future	5159	5	5159	5	0.00
18/05/2016	R023 On 04-August-16	8.26	Put	Bond Future	5068	5	5068	5	0.00
18/05/2016	R023 On 03-November-16			Bond Future	9.38	94.2768	9.3751	94.2768	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
18/05/2016	R023 On 03-November-16	9.73	Call	Bond Future	2951	3	2951	3	0.00
18/05/2016	R023 On 03-November-16	9.75	Call	Bond Future	3006	3	3006	3	0.00
18/05/2016	R023 On 03-November-16	9.74	Call	Bond Future	2978	3	2978	3	0.00
18/05/2016	R023 On 03-November-16	9.74	Put	Bond Future	1369	1	1369	1	0.00
18/05/2016	R023 On 03-November-16	9.75	Put	Bond Future	1353	1	1353	1	0.00
18/05/2016	R023 On 03-November-16	9.73	Put	Bond Future	1385	1	1385	1	0.00
18/05/2016	R023 On 02-February-17			Bond Future	9.44	96.1808	9.4433	96.1808	0.00
18/05/2016	R023 On 02-February-17	8.86	Call	Bond Future	1420	2	1420	2	0.00
18/05/2016	R023 On 02-February-17	8.85	Call	Bond Future	1405	2	1405	2	0.00
18/05/2016	R023 On 02-February-17	8.84	Call	Bond Future	1390	2	1390	2	0.00
18/05/2016	R023 On 02-February-17	8.85	Put	Bond Future	4010	4	4010	4	0.00
18/05/2016	R023 On 02-February-17	8.84	Put	Bond Future	4039	4	4039	4	0.00
18/05/2016	R023 On 02-February-17	8.86	Put	Bond Future	3980	4	3980	4	0.00
18/05/2016	R035 On 04-August-16			Bond Future	10.08	94.6129	10.0826	94.6129	5,341.00
18/05/2016	R035 On 04-August-16	10.35	Call	Bond Future	2014	3	2014	3	0.00
18/05/2016	R035 On 04-August-16	10.36	Call	Bond Future	2088	3	2088	3	0.00
18/05/2016	R035 On 04-August-16	10.37	Call	Bond Future	2162	3	2162	3	0.00
18/05/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R035 On 03-November-16			Bond Future	10.15	91.9185	10.1482	91.9185	0.00
18/05/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
18/05/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
18/05/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
18/05/2016	R035 On 03-November-16	9.59	Put	Bond Future	4386	4	4386	4	0.00
18/05/2016	R035 On 03-November-16	9.57	Put	Bond Future	4549	4	4549	4	0.00
18/05/2016	R035 On 03-November-16	9.58	Put	Bond Future	4467	4	4467	4	0.00
18/05/2016	R186 On 04-August-16			Bond Future	9.54	108.3184	9.5417	108.3184	92,148.00
18/05/2016	R186 On 04-August-16	9.60	Call	Bond Future	2340	3	2340	3	0.00
18/05/2016	R186 On 04-August-16	8.51	Call	Bond Future	213	0	213	0	0.00
18/05/2016	R186 On 04-August-16	8.49	Call	Bond Future	201	0	201	0	0.00
18/05/2016	R186 On 04-August-16	10.00	Call	Bond Future	4010	5	4010	5	0.00
18/05/2016	R186 On 04-August-16	8.50	Call	Bond Future	207	0	207	0	0.00
18/05/2016	R186 On 04-August-16	9.25	Call	Bond Future	1281	2	1281	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
18/05/2016	R186 On 04-August-16	9.40	Call	Bond Future	1685	2	1685	2	0.00
18/05/2016	R186 On 04-August-16	9.60	Put	Bond Future	1947	2	1947	2	5,635.00
18/05/2016	R186 On 04-August-16	8.49	Put	Bond Future	7656	7	7656	7	0.00
18/05/2016	R186 On 04-August-16	10.00	Put	Bond Future	970	1	970	1	6,500.00
18/05/2016	R186 On 04-August-16	8.51	Put	Bond Future	7520	7	7520	7	0.00
18/05/2016	R186 On 04-August-16	8.50	Put	Bond Future	7588	7	7588	7	0.00
18/05/2016	R186 On 04-August-16	9.25	Put	Bond Future	3281	3	3281	3	1,000.00
18/05/2016	R186 On 04-August-16	9.40	Put	Bond Future	2650	2	2650	2	5,000.00
18/05/2016	R186 On 03-November-16			Bond Future	9.61	110.3882	9.6077	110.3882	0.00
18/05/2016	R186 On 03-November-16	8.96	Call	Bond Future	1395	2	1395	2	0.00
18/05/2016	R186 On 03-November-16	8.95	Call	Bond Future	1375	2	1375	2	0.00
18/05/2016	R186 On 03-November-16	8.97	Call	Bond Future	1415	2	1415	2	0.00
18/05/2016	R186 On 03-November-16	8.95	Put	Bond Future	5860	5	5860	5	0.00
18/05/2016	R186 On 03-November-16	8.96	Put	Bond Future	5810	5	5810	5	0.00
18/05/2016	R186 On 03-November-16	8.97	Put	Bond Future	5760	5	5760	5	0.00
18/05/2016	R197 On 04-August-16			Bond Future	299.25	299.1915	299.2504	299.1915	1,878.00
18/05/2016	R197 On 04-August-16	293.98	Call	Bond Future	5270	5	5270	5	0.00
18/05/2016	R197 On 04-August-16	293.96	Call	Bond Future	5290	5	5290	5	0.00
18/05/2016	R197 On 04-August-16	293.97	Call	Bond Future	5280	5	5280	5	0.00
18/05/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R197 On 03-November-16			Bond Future	304.99	304.9323	304.9926	304.9323	0.00
18/05/2016	R197 On 03-November-16	303.56	Call	Bond Future	1433	1	1433	1	0.00
18/05/2016	R197 On 03-November-16	303.58	Call	Bond Future	1413	1	1413	1	0.00
18/05/2016	R197 On 03-November-16	303.57	Call	Bond Future	1423	1	1423	1	0.00
18/05/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R202 On 04-August-16			Bond Future	249.53	249.8300	249.5260	249.8300	37,089.00
18/05/2016	R202 On 04-August-16	243.26	Call	Bond Future	7929	8	7929	8	0.00
18/05/2016	R202 On 04-August-16	243.25	Call	Bond Future	7937	8	7937	8	0.00
18/05/2016	R202 On 04-August-16	243.24	Call	Bond Future	7944	8	7944	8	0.00
18/05/2016	R202 On 04-August-16	243.25	Put	Bond Future	1661	2	1661	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
18/05/2016	R202 On 04-August-16	243.26	Put	Bond Future	1663	2	1663	2	0.00
18/05/2016	R202 On 04-August-16	243.24	Put	Bond Future	1658	2	1658	2	0.00
18/05/2016	R202 On 03-November-16			Bond Future	254.31	254.6237	254.3139	254.6237	0.00
18/05/2016	R202 On 03-November-16	253.85	Call	Bond Future	464	1	464	1	0.00
18/05/2016	R202 On 03-November-16	253.86	Call	Bond Future	454	1	454	1	0.00
18/05/2016	R202 On 03-November-16	253.87	Call	Bond Future	444	1	444	1	0.00
18/05/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R203 On 04-August-16			Bond Future	8.19	103.4289	8.1870	103.4289	58,097.00
18/05/2016	R203 On 04-August-16	7.24	Call	Bond Future	13	0	13	0	0.00
18/05/2016	R203 On 04-August-16	7.26	Call	Bond Future	14	0	14	0	0.00
18/05/2016	R203 On 04-August-16	7.25	Call	Bond Future	14	0	14	0	0.00
18/05/2016	R203 On 04-August-16	7.24	Put	Bond Future	998	1	998	1	0.00
18/05/2016	R203 On 04-August-16	7.26	Put	Bond Future	978	1	978	1	0.00
18/05/2016	R203 On 04-August-16	7.25	Put	Bond Future	988	1	988	1	0.00
18/05/2016	R203 On 03-November-16			Bond Future	8.30	101.2331	8.3000	101.2331	0.00
18/05/2016	R203 On 03-November-16	8.84	Call	Bond Future	583	1	583	1	0.00
18/05/2016	R203 On 03-November-16	8.86	Call	Bond Future	595	1	595	1	0.00
18/05/2016	R203 On 03-November-16	8.85	Call	Bond Future	589	1	589	1	0.00
18/05/2016	R203 On 03-November-16	8.85	Put	Bond Future	146	0	146	0	0.00
18/05/2016	R203 On 03-November-16	8.86	Put	Bond Future	144	0	144	0	0.00
18/05/2016	R203 On 03-November-16	8.84	Put	Bond Future	148	0	148	0	0.00
18/05/2016	R203 On 02-February-17			Bond Future	8.39	103.2777	8.3877	103.2777	0.00
18/05/2016	R203 On 02-February-17	7.70	Call	Bond Future	121	0	121	0	0.00
18/05/2016	R203 On 02-February-17	7.72	Call	Bond Future	124	0	124	0	0.00
18/05/2016	R203 On 02-February-17	7.71	Call	Bond Future	122	0	122	0	0.00
18/05/2016	R203 On 02-February-17	7.71	Put	Bond Future	513	0	513	0	0.00
18/05/2016	R203 On 02-February-17	7.70	Put	Bond Future	517	0	517	0	0.00
18/05/2016	R203 On 02-February-17	7.72	Put	Bond Future	509	0	509	0	0.00
18/05/2016	R204 On 04-August-16			Bond Future	8.60	99.9406	8.6036	99.9406	34,925.00
18/05/2016	R204 On 04-August-16	7.76	Call	Bond Future	72	0	72	0	0.00
18/05/2016	R204 On 04-August-16	7.75	Call	Bond Future	69	0	69	0	0.00
18/05/2016	R204 On 04-August-16	7.74	Call	Bond Future	67	0	67	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
18/05/2016	R204 On 04-August-16	7.75	Put	Bond Future	1868	2	1868	2	0.00
18/05/2016	R204 On 04-August-16	7.74	Put	Bond Future	1887	2	1887	2	0.00
18/05/2016	R204 On 04-August-16	7.76	Put	Bond Future	1849	2	1849	2	0.00
18/05/2016	R204 On 03-November-16			Bond Future	8.70	101.8503	8.7001	101.8503	0.00
18/05/2016	R204 On 03-November-16	9.22	Call	Bond Future	1379	1	1379	1	0.00
18/05/2016	R204 On 03-November-16	9.21	Call	Bond Future	1366	1	1366	1	0.00
18/05/2016	R204 On 03-November-16	9.23	Call	Bond Future	1393	1	1393	1	0.00
18/05/2016	R204 On 03-November-16	9.22	Put	Bond Future	407	0	407	0	0.00
18/05/2016	R204 On 03-November-16	9.23	Put	Bond Future	402	0	402	0	0.00
18/05/2016	R204 On 03-November-16	9.21	Put	Bond Future	413	0	413	0	0.00
18/05/2016	R204 On 02-February-17			Bond Future	8.78	99.8648	8.7777	99.8648	0.00
18/05/2016	R204 On 02-February-17	8.28	Call	Bond Future	497	1	497	1	0.00
18/05/2016	R204 On 02-February-17	8.29	Call	Bond Future	503	1	503	1	0.00
18/05/2016	R204 On 02-February-17	8.30	Call	Bond Future	509	1	509	1	0.00
18/05/2016	R204 On 02-February-17	8.28	Put	Bond Future	1336	1	1336	1	0.00
18/05/2016	R204 On 02-February-17	8.29	Put	Bond Future	1325	1	1325	1	0.00
18/05/2016	R204 On 02-February-17	8.30	Put	Bond Future	1314	1	1314	1	0.00
18/05/2016	R207 On 04-August-16			Bond Future	8.93	95.8695	8.9283	95.8695	76,765.00
18/05/2016	R207 On 04-August-16	8.00	Call	Bond Future	88	0	88	0	0.00
18/05/2016	R207 On 04-August-16	7.99	Call	Bond Future	85	0	85	0	0.00
18/05/2016	R207 On 04-August-16	8.01	Call	Bond Future	91	0	91	0	0.00
18/05/2016	R207 On 04-August-16	7.99	Put	Bond Future	2770	3	2770	3	0.00
18/05/2016	R207 On 04-August-16	8.00	Put	Bond Future	2743	3	2743	3	0.00
18/05/2016	R207 On 04-August-16	8.01	Put	Bond Future	2717	3	2717	3	0.00
18/05/2016	R207 On 02-February-17			Bond Future	9.10	96.0311	9.0964	96.0311	0.00
18/05/2016	R207 On 02-February-17	8.91	Call	Bond Future	1133	1	1133	1	62.00
18/05/2016	R207 On 02-February-17	9.22	Call	Bond Future	1520	2	1520	2	0.00
18/05/2016	R207 On 02-February-17	9.24	Call	Bond Future	1547	2	1547	2	0.00
18/05/2016	R207 On 02-February-17	9.23	Call	Bond Future	1534	2	1534	2	0.00
18/05/2016	R207 On 02-February-17	8.91	Put	Bond Future	1592	1	1592	1	0.00
18/05/2016	R207 On 02-February-17	9.22	Put	Bond Future	1217	1	1217	1	0.00
18/05/2016	R207 On 02-February-17	9.23	Put	Bond Future	1206	1	1206	1	0.00
18/05/2016	R207 On 02-February-17	9.24	Put	Bond Future	1196	1	1196	1	0.00
18/05/2016	R208 On 04-August-16			Bond Future	9.06	94.1161	9.0594	94.1161	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
18/05/2016	R208 On 04-August-16	7.99	Call	Bond Future	76	0	76	0	0.00
18/05/2016	R208 On 04-August-16	8.00	Call	Bond Future	79	0	79	0	0.00
18/05/2016	R208 On 04-August-16	8.01	Call	Bond Future	81	0	81	0	0.00
18/05/2016	R208 On 04-August-16	7.99	Put	Bond Future	3940	4	3940	4	0.00
18/05/2016	R208 On 04-August-16	8.00	Put	Bond Future	3906	4	3906	4	0.00
18/05/2016	R208 On 04-August-16	8.01	Put	Bond Future	3871	4	3871	4	0.00
18/05/2016	R208 On 03-November-16			Bond Future	9.14	92.5116	9.1407	92.5116	0.00
18/05/2016	R208 On 03-November-16	9.57	Call	Bond Future	2341	3	2341	3	0.00
18/05/2016	R208 On 03-November-16	9.59	Call	Bond Future	2385	3	2385	3	0.00
18/05/2016	R208 On 03-November-16	9.58	Call	Bond Future	2363	3	2363	3	0.00
18/05/2016	R208 On 03-November-16	9.57	Put	Bond Future	910	1	910	1	0.00
18/05/2016	R208 On 03-November-16	9.58	Put	Bond Future	898	1	898	1	0.00
18/05/2016	R208 On 03-November-16	9.59	Put	Bond Future	887	1	887	1	0.00
18/05/2016	R208 On 02-February-17			Bond Future	9.21	94.3801	9.2108	94.3801	0.00
18/05/2016	R208 On 02-February-17	8.64	Call	Bond Future	1014	1	1014	1	0.00
18/05/2016	R208 On 02-February-17	8.63	Call	Bond Future	1003	1	1003	1	0.00
18/05/2016	R208 On 02-February-17	8.65	Call	Bond Future	1026	1	1026	1	0.00
18/05/2016	R208 On 02-February-17	8.65	Put	Bond Future	2846	3	2846	3	0.00
18/05/2016	R208 On 02-February-17	8.64	Put	Bond Future	2868	3	2868	3	0.00
18/05/2016	R208 On 02-February-17	8.63	Put	Bond Future	2889	3	2889	3	0.00
18/05/2016	R209 On 04-August-16			Bond Future	10.01	70.7843	10.0079	70.7843	54,894.00
18/05/2016	R209 On 04-August-16	9.24	Call	Bond Future	479	1	479	1	0.00
18/05/2016	R209 On 04-August-16	10.60	Call	Bond Future	4395	5	4395	5	5,624.00
18/05/2016	R209 On 04-August-16	9.26	Call	Bond Future	503	1	503	1	0.00
18/05/2016	R209 On 04-August-16	9.25	Call	Bond Future	491	1	491	1	0.00
18/05/2016	R209 On 04-August-16	9.70	Call	Bond Future	1270	2	1270	2	0.00
18/05/2016	R209 On 04-August-16	10.29	Call	Bond Future	3109	4	3109	4	0.00
18/05/2016	R209 On 04-August-16	9.60	Call	Bond Future	1052	1	1052	1	5,624.00
18/05/2016	R209 On 04-August-16	9.40	Call	Bond Future	695	1	695	1	250.00
18/05/2016	R209 On 04-August-16	9.24	Put	Bond Future	5643	5	5643	5	0.00
18/05/2016	R209 On 04-August-16	10.60	Put	Bond Future	787	1	787	1	0.00
18/05/2016	R209 On 04-August-16	9.26	Put	Bond Future	5525	5	5525	5	0.00
18/05/2016	R209 On 04-August-16	9.25	Put	Bond Future	5584	5	5584	5	0.00
18/05/2016	R209 On 04-August-16	10.29	Put	Bond Future	1351	1	1351	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
18/05/2016	R209 On 04-August-16	9.70	Put	Bond Future	3271	3	3271	3	250.00
18/05/2016	R209 On 04-August-16	9.40	Put	Bond Future	4734	4	4734	4	0.00
18/05/2016	R209 On 04-August-16	9.60	Put	Bond Future	3723	3	3723	3	0.00
18/05/2016	R209 On 03-November-16			Bond Future	10.07	68.9861	10.0651	68.9861	0.00
18/05/2016	R209 On 03-November-16	10.24	Call	Bond Future	3696	4	3696	4	0.00
18/05/2016	R209 On 03-November-16	10.26	Call	Bond Future	3765	4	3765	4	0.00
18/05/2016	R209 On 03-November-16	10.25	Call	Bond Future	3730	4	3730	4	0.00
18/05/2016	R209 On 03-November-16	10.25	Put	Bond Future	2582	2	2582	2	0.00
18/05/2016	R209 On 03-November-16	10.26	Put	Bond Future	2555	2	2555	2	0.00
18/05/2016	R209 On 03-November-16	10.24	Put	Bond Future	2609	2	2609	2	0.00
18/05/2016	R209 On 02-February-17			Bond Future	10.12	70.3796	10.1164	70.3796	0.00
18/05/2016	R209 On 02-February-17	9.53	Call	Bond Future	2310	3	2310	3	0.00
18/05/2016	R209 On 02-February-17	9.55	Call	Bond Future	2357	3	2357	3	0.00
18/05/2016	R209 On 02-February-17	9.54	Call	Bond Future	2333	3	2333	3	0.00
18/05/2016	R209 On 02-February-17	9.53	Put	Bond Future	6125	6	6125	6	0.00
18/05/2016	R209 On 02-February-17	9.54	Put	Bond Future	6081	6	6081	6	0.00
18/05/2016	R209 On 02-February-17	9.55	Put	Bond Future	6036	6	6036	6	0.00
18/05/2016	R210 On 04-August-16			Bond Future	187.79	187.9216	187.7889	187.9216	1,391.00
18/05/2016	R210 On 04-August-16	181.51	Call	Bond Future	6279	6	6279	6	0.00
18/05/2016	R210 On 04-August-16	181.50	Call	Bond Future	6289	6	6289	6	0.00
18/05/2016	R210 On 04-August-16	181.52	Call	Bond Future	6269	6	6269	6	0.00
18/05/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R210 On 03-November-16			Bond Future	189.10	189.2372	189.1022	189.2372	0.00
18/05/2016	R210 On 03-November-16	188.90	Call	Bond Future	202	0	202	0	0.00
18/05/2016	R210 On 03-November-16	188.92	Call	Bond Future	182	0	182	0	0.00
18/05/2016	R210 On 03-November-16	188.91	Call	Bond Future	192	0	192	0	0.00
18/05/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R211 On 04-August-16			Bond Future	139.80	139.7926	139.7982	139.7926	64.00
18/05/2016	R211 On 04-August-16	137.09	Call	Bond Future	2708	3	2708	3	0.00
18/05/2016	R211 On 04-August-16	137.07	Call	Bond Future	2728	3	2728	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
18/05/2016	R211 On 04-August-16	137.08	Call	Bond Future	2718	3	2718	3	0.00
18/05/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R211 On 03-November-16			Bond Future	142.48	142.4750	142.4808	142.4750	0.00
18/05/2016	R211 On 03-November-16	141.76	Call	Bond Future	721	1	721	1	0.00
18/05/2016	R211 On 03-November-16	141.75	Call	Bond Future	731	1	731	1	0.00
18/05/2016	R211 On 03-November-16	141.74	Call	Bond Future	741	1	741	1	0.00
18/05/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R212 On 04-August-16			Bond Future	145.64	145.8633	145.6368	145.8633	4,287.00
18/05/2016	R212 On 04-August-16	142.44	Call	Bond Future	3197	3	3197	3	0.00
18/05/2016	R212 On 04-August-16	142.43	Call	Bond Future	3207	3	3207	3	0.00
18/05/2016	R212 On 04-August-16	142.42	Call	Bond Future	3217	3	3217	3	0.00
18/05/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R212 On 03-November-16			Bond Future	148.43	148.6622	148.4315	148.6622	0.00
18/05/2016	R212 On 03-November-16	148.11	Call	Bond Future	322	1	322	1	0.00
18/05/2016	R212 On 03-November-16	148.12	Call	Bond Future	312	1	312	1	0.00
18/05/2016	R212 On 03-November-16	148.10	Call	Bond Future	332	1	332	1	0.00
18/05/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
18/05/2016	R213 On 04-August-16			Bond Future	9.95	81.2935	9.9462	81.2935	44,354.00
18/05/2016	R213 On 04-August-16	9.01	Call	Bond Future	310	0	310	0	0.00
18/05/2016	R213 On 04-August-16	8.99	Call	Bond Future	294	0	294	0	0.00
18/05/2016	R213 On 04-August-16	9.00	Call	Bond Future	302	0	302	0	0.00
18/05/2016	R213 On 04-August-16	8.99	Put	Bond Future	6724	6	6724	6	0.00
18/05/2016	R213 On 04-August-16	9.00	Put	Bond Future	6661	6	6661	6	0.00
18/05/2016	R213 On 04-August-16	9.01	Put	Bond Future	6599	6	6599	6	0.00
18/05/2016	R213 On 03-November-16			Bond Future	10.01	79.2958	10.0105	79.2958	0.00
18/05/2016	R213 On 03-November-16	10.20	Call	Bond Future	3747	4	3747	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
18/05/2016	R213 On 03-November-16	10.19	Call	Bond Future	3712	4	3712	4	0.00
18/05/2016	R213 On 03-November-16	10.18	Call	Bond Future	3678	4	3678	4	0.00
18/05/2016	R213 On 03-November-16	10.19	Put	Bond Future	2597	2	2597	2	0.00
18/05/2016	R213 On 03-November-16	10.18	Put	Bond Future	2625	2	2625	2	0.00
18/05/2016	R213 On 03-November-16	10.20	Put	Bond Future	2571	2	2571	2	0.00
18/05/2016	R213 On 02-February-17			Bond Future	10.07	80.8973	10.0700	80.8973	0.00
18/05/2016	R213 On 02-February-17	9.40	Call	Bond Future	2075	2	2075	2	0.00
18/05/2016	R213 On 02-February-17	9.42	Call	Bond Future	2119	2	2119	2	0.00
18/05/2016	R213 On 02-February-17	9.41	Call	Bond Future	2097	2	2097	2	0.00
18/05/2016	R213 On 02-February-17	9.40	Put	Bond Future	6389	6	6389	6	0.00
18/05/2016	R213 On 02-February-17	9.42	Put	Bond Future	6298	6	6298	6	0.00
18/05/2016	R213 On 02-February-17	9.41	Put	Bond Future	6344	6	6344	6	0.00
18/05/2016	R214 On 04-August-16			Bond Future	10.13	70.7850	10.1318	70.7850	30,123.00
18/05/2016	R214 On 04-August-16	9.30	Call	Bond Future	437	1	437	1	1,300.00
18/05/2016	R214 On 04-August-16	11.30	Call	Bond Future	7211	8	7211	8	5,610.00
18/05/2016	R214 On 04-August-16	9.24	Call	Bond Future	375	0	375	0	0.00
18/05/2016	R214 On 04-August-16	9.26	Call	Bond Future	395	1	395	1	0.00
18/05/2016	R214 On 04-August-16	9.25	Call	Bond Future	385	0	385	0	0.00
18/05/2016	R214 On 04-August-16	10.30	Call	Bond Future	2793	3	2793	3	5,610.00
18/05/2016	R214 On 04-August-16	8.55	Call	Bond Future	44	0	44	0	1,300.00
18/05/2016	R214 On 04-August-16	9.30	Put	Bond Future	6241	6	6241	6	0.00
18/05/2016	R214 On 04-August-16	9.26	Put	Bond Future	6499	6	6499	6	0.00
18/05/2016	R214 On 04-August-16	9.24	Put	Bond Future	6630	6	6630	6	0.00
18/05/2016	R214 On 04-August-16	11.30	Put	Bond Future	270	0	270	0	0.00
18/05/2016	R214 On 04-August-16	10.30	Put	Bond Future	1712	2	1712	2	0.00
18/05/2016	R214 On 04-August-16	9.25	Put	Bond Future	6564	6	6564	6	0.00
18/05/2016	R214 On 04-August-16	8.55	Put	Bond Future	11818	11	11818	11	0.00
18/05/2016	R214 On 03-November-16			Bond Future	10.19	68.8402	10.1907	68.8402	0.00
18/05/2016	R214 On 03-November-16	10.33	Call	Bond Future	3729	4	3729	4	0.00
18/05/2016	R214 On 03-November-16	10.35	Call	Bond Future	3798	4	3798	4	0.00
18/05/2016	R214 On 03-November-16	10.34	Call	Bond Future	3763	4	3763	4	0.00
18/05/2016	R214 On 03-November-16	10.33	Put	Bond Future	2840	3	2840	3	0.00
18/05/2016	R214 On 03-November-16	10.34	Put	Bond Future	2812	3	2812	3	0.00
18/05/2016	R214 On 03-November-16	10.35	Put	Bond Future	2783	3	2783	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
18/05/2016	R214 On 02-February-17			Bond Future	10.25	70.2306	10.2455	70.2306	0.00
18/05/2016	R214 On 02-February-17	9.67	Call	Bond Future	2458	3	2458	3	0.00
18/05/2016	R214 On 02-February-17	9.66	Call	Bond Future	2434	3	2434	3	0.00
18/05/2016	R214 On 02-February-17	9.68	Call	Bond Future	2482	3	2482	3	0.00
18/05/2016	R214 On 02-February-17	9.67	Put	Bond Future	6310	6	6310	6	0.00
18/05/2016	R214 On 02-February-17	9.66	Put	Bond Future	6356	6	6356	6	0.00
18/05/2016	R214 On 02-February-17	9.68	Put	Bond Future	6265	6	6265	6	0.00
18/05/2016	R248 On 04-August-16			Bond Future	10.21	90.8954	10.2146	90.8954	59,364.00
18/05/2016	R248 On 04-August-16	9.25	Call	Bond Future	442	1	442	1	0.00
18/05/2016	R248 On 04-August-16	9.26	Call	Bond Future	454	1	454	1	0.00
18/05/2016	R248 On 04-August-16	9.24	Call	Bond Future	431	1	431	1	0.00
18/05/2016	R248 On 04-August-16	9.26	Put	Bond Future	8984	8	8984	8	0.00
18/05/2016	R248 On 04-August-16	9.25	Put	Bond Future	9069	8	9069	8	0.00
18/05/2016	R248 On 04-August-16	9.24	Put	Bond Future	9155	9	9155	9	0.00
18/05/2016	R248 On 03-November-16			Bond Future	10.28	88.1934	10.2766	88.1934	0.00
18/05/2016	R248 On 03-November-16	10.39	Call	Bond Future	4691	5	4691	5	0.00
18/05/2016	R248 On 03-November-16	10.38	Call	Bond Future	4648	5	4648	5	0.00
18/05/2016	R248 On 03-November-16	10.37	Call	Bond Future	4606	5	4606	5	0.00
18/05/2016	R248 On 03-November-16	10.38	Put	Bond Future	3816	4	3816	4	0.00
18/05/2016	R248 On 03-November-16	10.39	Put	Bond Future	3779	4	3779	4	0.00
18/05/2016	R248 On 03-November-16	10.37	Put	Bond Future	3854	4	3854	4	0.00
18/05/2016	R248 On 02-February-17			Bond Future	10.33	89.9747	10.3346	89.9747	0.00
18/05/2016	R248 On 02-February-17	9.76	Call	Bond Future	3222	4	3222	4	0.00
18/05/2016	R248 On 02-February-17	9.77	Call	Bond Future	3253	4	3253	4	0.00
18/05/2016	R248 On 02-February-17	9.78	Call	Bond Future	3284	4	3284	4	0.00
18/05/2016	R248 On 02-February-17	9.77	Put	Bond Future	8016	8	8016	8	0.00
18/05/2016	R248 On 02-February-17	9.76	Put	Bond Future	8073	8	8073	8	0.00
18/05/2016	R248 On 02-February-17	9.78	Put	Bond Future	7958	8	7958	8	0.00