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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
24/05/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	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
24/05/2016	2025 On 04-August-16			Bond Future	126.98	126.9974	126.9814	126.9974	3,004.00
24/05/2016	2025 On 04-August-16	123.86	Call	Bond Future	3121	3	3121	3	0.00
24/05/2016	2025 On 04-August-16	123.87	Call	Bond Future	3111	3	3111	3	0.00
24/05/2016	2025 On 04-August-16	123.85	Call	Bond Future	3131	3	3131	3	0.00
24/05/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
24/05/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
24/05/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
24/05/2016	2025 On 03-November-16			Bond Future	129.41	129.4296	129.4142	129.4296	0.00
24/05/2016	2025 On 03-November-16	129.23	Call	Bond Future	184	0	184	0	0.00
24/05/2016	2025 On 03-November-16	129.22	Call	Bond Future	194	0	194	0	0.00
24/05/2016	2025 On 03-November-16	129.21	Call	Bond Future	204	0	204	0	0.00
24/05/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
24/05/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
24/05/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
24/05/2016	2030 On 04-August-16			Bond Future	9.88	86.7148	9.8845	86.7148	25,310.00
24/05/2016	2030 On 04-August-16	10.17	Call	Bond Future	1862	2	1862	2	0.00
24/05/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
24/05/2016	2030 On 03-November-16			Bond Future	9.95	88.3688	9.9477	88.3688	0.00
24/05/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
24/05/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
24/05/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
24/05/2016	2030 On 03-November-16	9.33	Put	Bond Future	4172	4	4172	4	0.00
24/05/2016	2030 On 03-November-16	9.34	Put	Bond Future	4102	4	4102	4	0.00
24/05/2016	2030 On 03-November-16	9.35	Put	Bond Future	4032	4	4032	4	0.00
24/05/2016	2032 On 04-August-16			Bond Future	10.00	89.6334	10.0027	89.6334	9,733.00
24/05/2016	2032 On 04-August-16	8.99	Call	Bond Future	247	0	247	0	0.00
24/05/2016	2032 On 04-August-16	9.01	Call	Bond Future	262	0	262	0	0.00
24/05/2016	2032 On 04-August-16	9.00	Call	Bond Future	254	0	254	0	0.00
24/05/2016	2032 On 04-August-16	9.00	Put	Bond Future	7741	7	7741	7	0.00
24/05/2016	2032 On 04-August-16	9.01	Put	Bond Future	7669	7	7669	7	0.00
24/05/2016	2032 On 04-August-16	8.99	Put	Bond Future	7813	7	7813	7	0.00
24/05/2016	2032 On 03-November-16			Bond Future	10.07	87.1839	10.0690	87.1839	0.00
24/05/2016	2032 On 03-November-16	10.28	Call	Bond Future	4161	4	4161	4	0.00
24/05/2016	2032 On 03-November-16	10.30	Call	Bond Future	4238	4	4238	4	0.00

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24/05/2016	2032 On 03-November-16	10.29	Call	Bond Future	4199	4	4199	4	0.00
24/05/2016	2032 On 03-November-16	10.28	Put	Bond Future	2717	3	2717	3	0.00
24/05/2016	2032 On 03-November-16	10.29	Put	Bond Future	2688	3	2688	3	0.00
24/05/2016	2032 On 03-November-16	10.30	Put	Bond Future	2660	3	2660	3	0.00
24/05/2016	2032 On 02-February-17			Bond Future	10.13	88.9416	10.1287	88.9416	0.00
24/05/2016	2032 On 02-February-17	9.51	Call	Bond Future	2407	3	2407	3	0.00
24/05/2016	2032 On 02-February-17	9.53	Call	Bond Future	2457	3	2457	3	0.00
24/05/2016	2032 On 02-February-17	9.52	Call	Bond Future	2432	3	2432	3	0.00
24/05/2016	2032 On 02-February-17	9.52	Put	Bond Future	6749	6	6749	6	0.00
24/05/2016	2032 On 02-February-17	9.51	Put	Bond Future	6798	7	6798	7	0.00
24/05/2016	2032 On 02-February-17	9.53	Put	Bond Future	6700	6	6700	6	0.00
24/05/2016	2033 On 04-August-16			Bond Future	107.48	107.4479	107.4772	107.4479	3,924.00
24/05/2016	2033 On 04-August-16	104.99	Call	Bond Future	2487	2	2487	2	0.00
24/05/2016	2033 On 04-August-16	105.00	Call	Bond Future	2477	2	2477	2	0.00
24/05/2016	2033 On 04-August-16	105.01	Call	Bond Future	2467	2	2467	2	0.00
24/05/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
24/05/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
24/05/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
24/05/2016	2033 On 03-November-16			Bond Future	108.51	108.4830	108.5135	108.4830	0.00
24/05/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
24/05/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
24/05/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
24/05/2016	2033 On 03-November-16	109.16	Put	Bond Future	646	1	646	1	0.00
24/05/2016	2033 On 03-November-16	109.17	Put	Bond Future	656	1	656	1	0.00
24/05/2016	2033 On 03-November-16	109.18	Put	Bond Future	666	1	666	1	0.00
24/05/2016	2037 On 04-August-16			Bond Future	10.10	86.7856	10.1019	86.7856	41,343.00
24/05/2016	2037 On 04-August-16	9.24	Call	Bond Future	441	0	441	0	0.00
24/05/2016	2037 On 04-August-16	9.25	Call	Bond Future	453	1	453	1	0.00
24/05/2016	2037 On 04-August-16	9.26	Call	Bond Future	464	1	464	1	0.00
24/05/2016	2037 On 04-August-16	9.25	Put	Bond Future	7367	7	7367	7	0.00
24/05/2016	2037 On 04-August-16	9.26	Put	Bond Future	7293	7	7293	7	0.00
24/05/2016	2037 On 04-August-16	9.24	Put	Bond Future	7442	7	7442	7	0.00
24/05/2016	2037 On 03-November-16			Bond Future	10.16	88.4410	10.1625	88.4410	0.00
24/05/2016	2037 On 03-November-16	10.35	Call	Bond Future	4530	5	4530	5	0.00

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24/05/2016	2037 On 03-November-16	10.36	Call	Bond Future	4571	5	4571	5	0.00
24/05/2016	2037 On 03-November-16	10.37	Call	Bond Future	4612	5	4612	5	0.00
24/05/2016	2037 On 03-November-16	10.36	Put	Bond Future	3101	3	3101	3	0.00
24/05/2016	2037 On 03-November-16	10.37	Put	Bond Future	3069	3	3069	3	0.00
24/05/2016	2037 On 03-November-16	10.35	Put	Bond Future	3133	3	3133	3	0.00
24/05/2016	2037 On 02-February-17			Bond Future	10.22	85.9670	10.2177	85.9670	0.00
24/05/2016	2037 On 02-February-17	9.66	Call	Bond Future	2900	3	2900	3	0.00
24/05/2016	2037 On 02-February-17	9.68	Call	Bond Future	2957	3	2957	3	0.00
24/05/2016	2037 On 02-February-17	9.67	Call	Bond Future	2928	3	2928	3	0.00
24/05/2016	2037 On 02-February-17	9.66	Put	Bond Future	7231	7	7231	7	0.00
24/05/2016	2037 On 02-February-17	9.67	Put	Bond Future	7178	7	7178	7	0.00
24/05/2016	2037 On 02-February-17	9.68	Put	Bond Future	7126	7	7126	7	0.00
24/05/2016	2038 On 04-August-16			Bond Future	133.26	133.2207	133.2577	133.2207	22,289.00
24/05/2016	2038 On 04-August-16	129.31	Call	Bond Future	3948	4	3948	4	0.00
24/05/2016	2038 On 04-August-16	129.30	Call	Bond Future	3958	4	3958	4	0.00
24/05/2016	2038 On 04-August-16	129.32	Call	Bond Future	3938	4	3938	4	0.00
24/05/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
24/05/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
24/05/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
24/05/2016	2038 On 03-November-16			Bond Future	135.81	135.7722	135.8106	135.7722	0.00
24/05/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
24/05/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
24/05/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
24/05/2016	2038 On 03-November-16	136.32	Put	Bond Future	509	1	509	1	0.00
24/05/2016	2038 On 03-November-16	136.31	Put	Bond Future	499	1	499	1	0.00
24/05/2016	2038 On 03-November-16	136.33	Put	Bond Future	519	1	519	1	0.00
24/05/2016	2040 On 04-August-16			Bond Future	10.16	90.2902	10.1621	90.2902	812.00
24/05/2016	2040 On 04-August-16	9.51	Call	Bond Future	815	1	815	1	0.00
24/05/2016	2040 On 04-August-16	9.50	Call	Bond Future	797	1	797	1	0.00
24/05/2016	2040 On 04-August-16	9.49	Call	Bond Future	779	1	779	1	0.00
24/05/2016	2040 On 04-August-16	9.51	Put	Bond Future	6378	6	6378	6	0.00
24/05/2016	2040 On 04-August-16	9.50	Put	Bond Future	6449	6	6449	6	0.00
24/05/2016	2040 On 04-August-16	9.49	Put	Bond Future	6521	6	6521	6	0.00
24/05/2016	2040 On 03-November-16			Bond Future	10.22	92.0124	10.2229	92.0124	0.00

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24/05/2016	2040 On 03-November-16	9.70	Call	Bond Future	2294	2	2294	2	0.00
24/05/2016	2040 On 03-November-16	9.71	Call	Bond Future	2322	2	2322	2	0.00
24/05/2016	2040 On 03-November-16	9.69	Call	Bond Future	2266	2	2266	2	0.00
24/05/2016	2040 On 03-November-16	9.69	Put	Bond Future	6719	6	6719	6	0.00
24/05/2016	2040 On 03-November-16	9.71	Put	Bond Future	6602	6	6602	6	0.00
24/05/2016	2040 On 03-November-16	9.70	Put	Bond Future	6660	6	6660	6	0.00
24/05/2016	2044 On 04-August-16			Bond Future	10.18	87.4696	10.1755	87.4696	20,486.00
24/05/2016	2044 On 04-August-16	9.51	Call	Bond Future	797	1	797	1	0.00
24/05/2016	2044 On 04-August-16	9.50	Call	Bond Future	779	1	779	1	0.00
24/05/2016	2044 On 04-August-16	9.49	Call	Bond Future	761	1	761	1	0.00
24/05/2016	2044 On 04-August-16	9.50	Put	Bond Future	6593	6	6593	6	0.00
24/05/2016	2044 On 04-August-16	9.51	Put	Bond Future	6520	6	6520	6	0.00
24/05/2016	2044 On 04-August-16	9.49	Put	Bond Future	6666	6	6666	6	0.00
24/05/2016	2044 On 03-November-16			Bond Future	10.23	89.1380	10.2346	89.1380	0.00
24/05/2016	2044 On 03-November-16	10.42	Call	Bond Future	4854	5	4854	5	0.00
24/05/2016	2044 On 03-November-16	10.43	Call	Bond Future	4898	5	4898	5	0.00
24/05/2016	2044 On 03-November-16	10.41	Call	Bond Future	4810	5	4810	5	0.00
24/05/2016	2044 On 03-November-16	10.43	Put	Bond Future	3349	3	3349	3	0.00
24/05/2016	2044 On 03-November-16	10.42	Put	Bond Future	3383	3	3383	3	0.00
24/05/2016	2044 On 03-November-16	10.41	Put	Bond Future	3418	3	3418	3	0.00
24/05/2016	2044 On 02-February-17			Bond Future	10.29	86.5530	10.2885	86.5530	0.00
24/05/2016	2044 On 02-February-17	9.77	Call	Bond Future	3278	3	3278	3	0.00
24/05/2016	2044 On 02-February-17	9.76	Call	Bond Future	3247	3	3247	3	0.00
24/05/2016	2044 On 02-February-17	9.78	Call	Bond Future	3309	3	3309	3	0.00
24/05/2016	2044 On 02-February-17	9.77	Put	Bond Future	7590	7	7590	7	0.00
24/05/2016	2044 On 02-February-17	9.78	Put	Bond Future	7534	7	7534	7	0.00
24/05/2016	2044 On 02-February-17	9.76	Put	Bond Future	7646	7	7646	7	0.00
24/05/2016	2046 On 04-August-16			Bond Future	132.19	132.1508	132.1875	132.1508	16,290.00
24/05/2016	2046 On 04-August-16	129.00	Call	Bond Future	3188	3	3188	3	0.00
24/05/2016	2046 On 04-August-16	129.01	Call	Bond Future	3178	3	3178	3	0.00
24/05/2016	2046 On 04-August-16	129.02	Call	Bond Future	3168	3	3168	3	0.00
24/05/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
24/05/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
24/05/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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24/05/2016	2046 On 03-November-16			Bond Future	133.21	133.1712	133.2092	133.1712	0.00
24/05/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
24/05/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
24/05/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
24/05/2016	2046 On 03-November-16	137.09	Put	Bond Future	3881	4	3881	4	0.00
24/05/2016	2046 On 03-November-16	137.07	Put	Bond Future	3861	4	3861	4	0.00
24/05/2016	2046 On 03-November-16	137.08	Put	Bond Future	3871	4	3871	4	0.00
24/05/2016	2050 On 04-August-16			Bond Future	141.00	140.9633	141.0026	140.9633	20,765.00
24/05/2016	2050 On 04-August-16	139.12	Call	Bond Future	1883	2	1883	2	0.00
24/05/2016	2050 On 04-August-16	139.14	Call	Bond Future	1863	2	1863	2	0.00
24/05/2016	2050 On 04-August-16	139.13	Call	Bond Future	1873	2	1873	2	0.00
24/05/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
24/05/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
24/05/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
24/05/2016	2050 On 03-November-16			Bond Future	143.70	143.6631	143.7041	143.6631	0.00
24/05/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
24/05/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
24/05/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
24/05/2016	2050 On 03-November-16	149.53	Put	Bond Future	5826	6	5826	6	0.00
24/05/2016	2050 On 03-November-16	149.54	Put	Bond Future	5836	6	5836	6	0.00
24/05/2016	2050 On 03-November-16	149.52	Put	Bond Future	5816	6	5816	6	0.00
24/05/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	AL37 On 04-August-16			Index Future	479.90	481.0890	479.8960	481.0890	23.00
24/05/2016	AL37 On 03-November-16			Index Future	489.15	490.3630	489.1490	490.3630	0.00
24/05/2016	AL7T On 04-August-16			Index Future	546.88	548.8970	546.8750	548.8970	11.00
24/05/2016	AL7T On 03-November-16			Index Future	557.42	559.4780	557.4200	559.4780	0.00
24/05/2016	ALBI On 04-August-16			Index Future	497.42	499.0630	497.4150	499.0630	617.00
24/05/2016	ALBI On 03-November-16			Index Future	507.01	508.6830	507.0060	508.6830	0.00
24/05/2016	ALBI On 02-February-17			Index Future	517.21	518.9300	517.2110	518.9300	0.00
24/05/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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24/05/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/05/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	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
24/05/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2016	EL28 On 04-August-16			Bond Future	131.23	131.1973	131.2344	131.1973	0.00
24/05/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4374	4	4374	4	0.00
24/05/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4364	4	4364	4	0.00
24/05/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4354	4	4354	4	0.00
24/05/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
24/05/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
24/05/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
24/05/2016	EL28 On 03-November-16			Bond Future	132.08	132.0398	132.0786	132.0398	0.00
24/05/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
24/05/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
24/05/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
24/05/2016	EL28 On 03-November-16	132.15	Put	Bond Future	71	0	71	0	0.00
24/05/2016	EL28 On 03-November-16	132.16	Put	Bond Future	81	0	81	0	0.00
24/05/2016	EL28 On 03-November-16	132.17	Put	Bond Future	91	0	91	0	0.00
24/05/2016	ES33 On 04-August-16			Bond Future	10.97	76.7442	10.9690	76.7442	8,932.00
24/05/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
24/05/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
24/05/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
24/05/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4626	4	4626	4	0.00
24/05/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4494	4	4494	4	0.00
24/05/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4560	4	4560	4	0.00
24/05/2016	ES33 On 03-November-16			Bond Future	11.06	74.4151	11.0636	74.4151	0.00
24/05/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1449	2	1449	2	0.00
24/05/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1333	2	1333	2	0.00
24/05/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1391	2	1391	2	0.00
24/05/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
24/05/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
24/05/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
24/05/2016	ES33 On 02-February-17			Bond Future	11.15	75.9152	11.1549	75.9152	0.00
24/05/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
24/05/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
24/05/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
24/05/2016	ES33 On 02-February-17	10.60	Put	Bond Future	3380	3	3380	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
24/05/2016	ES33 On 02-February-17	10.61	Put	Bond Future	3317	3	3317	3	0.00
24/05/2016	ES33 On 02-February-17	10.59	Put	Bond Future	3444	3	3444	3	0.00
24/05/2016	ES42 On 04-August-16			Bond Future	11.12	80.6379	11.1186	80.6379	7,270.00
24/05/2016	ES42 On 03-November-16			Bond Future	11.21	77.9132	11.2120	77.9132	0.00
24/05/2016	GOVI On 04-August-16			GOVI	496.60	498.1970	496.6040	498.1970	465.00
24/05/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
24/05/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
24/05/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
24/05/2016	GOVI On 04-August-16	521.01	Put	GOVI	244060	23	244060	23	0.00
24/05/2016	GOVI On 04-August-16	520.99	Put	GOVI	243860	23	243860	23	0.00
24/05/2016	GOVI On 04-August-16	521.00	Put	GOVI	243960	23	243960	23	0.00
24/05/2016	GOVI On 03-November-16			GOVI	506.18	507.8010	506.1800	507.8010	146.00
24/05/2016	GOVI On 03-November-16	476.11	Call	GOVI	300700	32	300700	32	0.00
24/05/2016	GOVI On 03-November-16	476.12	Call	GOVI	300600	32	300600	32	0.00
24/05/2016	GOVI On 03-November-16	476.13	Call	GOVI	300500	32	300500	32	0.00
24/05/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
24/05/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
24/05/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
24/05/2016	GOVI On 02-February-17			GOVI	516.37	518.0300	516.3680	518.0300	0.00
24/05/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
24/05/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
24/05/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
24/05/2016	GOVI On 02-February-17	533.33	Put	GOVI	169620	15	169620	15	0.00
24/05/2016	GOVI On 02-February-17	533.34	Put	GOVI	169720	15	169720	15	0.00
24/05/2016	GOVI On 02-February-17	533.32	Put	GOVI	169520	15	169520	15	0.00
24/05/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/05/2016	IGOV On 04-August-16			Index Future	245.92	245.8620	245.9210	245.8620	1,078.00
24/05/2016	IGOV On 03-November-16			Index Future	250.68	250.6210	250.6830	250.6210	23.00
24/05/2016	IGOV On 02-February-17			Index Future	255.75	255.6880	255.7480	255.6880	0.00
24/05/2016	ILBI On 04-August-16			Index Future	667.21	667.0390	667.2050	667.0390	157.00
24/05/2016	ILBI On 03-November-16			Index Future	679.94	679.7730	679.9430	679.7730	0.00
24/05/2016	IS01 On 19-December-16			Interest Rate Swap	100.14	100.1374	100.1368	100.1374	0.00
24/05/2016	IS01 On 16-March-17			Interest Rate Swap	100.18	100.1794	100.1805	100.1794	0.00
24/05/2016	IS01 On 15-June-17			Interest Rate Swap	99.95	99.9389	99.9547	99.9389	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
24/05/2016	IS02 On 18-December-17			Interest Rate Swap	100.67	100.6279	100.6668	100.6279	0.00
24/05/2016	IS02 On 16-March-18			Interest Rate Swap	100.16	100.1042	100.1557	100.1042	0.00
24/05/2016	IS02 On 15-June-18			Interest Rate Swap	100.05	99.9735	100.0483	99.9735	0.00
24/05/2016	IS05 On 17-December-20			Interest Rate Swap	101.31	101.1064	101.3128	101.1064	0.00
24/05/2016	IS05 On 16-March-21			Interest Rate Swap	100.86	100.6355	100.8609	100.6355	0.00
24/05/2016	IS05 On 15-June-21			Interest Rate Swap	100.37	100.1264	100.3708	100.1264	0.00
24/05/2016	IS10 On 17-December-25			Interest Rate Swap	103.95	103.5048	103.9492	103.5048	0.00
24/05/2016	IS10 On 16-March-26			Interest Rate Swap	101.26	100.7918	101.2555	100.7918	0.00
24/05/2016	IS10 On 15-June-26			Interest Rate Swap	100.19	99.7080	100.1875	99.7080	0.00
24/05/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/05/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/05/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/05/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/05/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.33	92.6900	7.3300	92.6900	0.00
24/05/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.47	92.5700	7.4700	92.5700	0.00
24/05/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.51	92.5300	7.5100	92.5300	0.00
24/05/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.64	92.4100	7.6400	92.4100	0.00
24/05/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.68	92.3700	7.6800	92.3700	0.00
24/05/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.71	92.3400	7.7100	92.3400	0.00
24/05/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.84	92.2100	7.8400	92.2100	0.00
24/05/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.07	92.0100	8.0700	92.0100	0.00
24/05/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.23	91.8700	8.2300	91.8700	0.00
24/05/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.32	91.7900	8.3200	91.7900	0.00
24/05/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.39	91.7100	8.3900	91.7100	0.00
24/05/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.46	91.6500	8.4600	91.6500	0.00
24/05/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
24/05/2016	R023 On 04-August-16			Bond Future	9.24	96.5320	9.2394	96.5320	7,533.00
24/05/2016	R023 On 04-August-16	8.24	Call	Bond Future	123	0	123	0	0.00
24/05/2016	R023 On 04-August-16	8.26	Call	Bond Future	131	0	131	0	0.00
24/05/2016	R023 On 04-August-16	8.25	Call	Bond Future	127	0	127	0	0.00
24/05/2016	R023 On 04-August-16	8.25	Put	Bond Future	4838	5	4838	5	0.00
24/05/2016	R023 On 04-August-16	8.24	Put	Bond Future	4884	5	4884	5	0.00
24/05/2016	R023 On 04-August-16	8.26	Put	Bond Future	4793	5	4793	5	0.00
24/05/2016	R023 On 03-November-16			Bond Future	9.31	94.4416	9.3125	94.4416	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
24/05/2016	R023 On 03-November-16	9.73	Call	Bond Future	3095	3	3095	3	0.00
24/05/2016	R023 On 03-November-16	9.75	Call	Bond Future	3152	3	3152	3	0.00
24/05/2016	R023 On 03-November-16	9.74	Call	Bond Future	3123	3	3123	3	0.00
24/05/2016	R023 On 03-November-16	9.74	Put	Bond Future	1234	1	1234	1	0.00
24/05/2016	R023 On 03-November-16	9.75	Put	Bond Future	1219	1	1219	1	0.00
24/05/2016	R023 On 03-November-16	9.73	Put	Bond Future	1249	1	1249	1	0.00
24/05/2016	R023 On 02-February-17			Bond Future	9.38	96.3452	9.3776	96.3452	0.00
24/05/2016	R023 On 02-February-17	8.86	Call	Bond Future	1496	2	1496	2	0.00
24/05/2016	R023 On 02-February-17	8.85	Call	Bond Future	1480	2	1480	2	0.00
24/05/2016	R023 On 02-February-17	8.84	Call	Bond Future	1464	2	1464	2	0.00
24/05/2016	R023 On 02-February-17	8.85	Put	Bond Future	3801	4	3801	4	0.00
24/05/2016	R023 On 02-February-17	8.84	Put	Bond Future	3830	4	3830	4	0.00
24/05/2016	R023 On 02-February-17	8.86	Put	Bond Future	3772	4	3772	4	0.00
24/05/2016	R035 On 04-August-16			Bond Future	10.05	94.4851	10.0491	94.4851	5,505.00
24/05/2016	R035 On 04-August-16	10.35	Call	Bond Future	2271	3	2271	3	0.00
24/05/2016	R035 On 04-August-16	10.36	Call	Bond Future	2345	3	2345	3	0.00
24/05/2016	R035 On 04-August-16	10.37	Call	Bond Future	2419	3	2419	3	0.00
24/05/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
24/05/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
24/05/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
24/05/2016	R035 On 03-November-16			Bond Future	10.11	91.7849	10.1140	91.7849	0.00
24/05/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
24/05/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
24/05/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
24/05/2016	R035 On 03-November-16	9.59	Put	Bond Future	4126	4	4126	4	0.00
24/05/2016	R035 On 03-November-16	9.57	Put	Bond Future	4289	4	4289	4	0.00
24/05/2016	R035 On 03-November-16	9.58	Put	Bond Future	4208	4	4208	4	0.00
24/05/2016	R186 On 04-August-16			Bond Future	9.50	108.3483	9.4975	108.3483	95,826.00
24/05/2016	R186 On 04-August-16	9.60	Call	Bond Future	2422	3	2422	3	0.00
24/05/2016	R186 On 04-August-16	8.51	Call	Bond Future	207	0	207	0	0.00
24/05/2016	R186 On 04-August-16	8.49	Call	Bond Future	195	0	195	0	0.00
24/05/2016	R186 On 04-August-16	10.00	Call	Bond Future	4160	4	4160	4	0.00
24/05/2016	R186 On 04-August-16	8.50	Call	Bond Future	201	0	201	0	0.00
24/05/2016	R186 On 04-August-16	9.25	Call	Bond Future	1314	1	1314	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2016	R186 On 04-August-16	9.40	Call	Bond Future	1737	2	1737	2	0.00
24/05/2016	R186 On 04-August-16	9.60	Put	Bond Future	1728	2	1728	2	5,635.00
24/05/2016	R186 On 04-August-16	8.49	Put	Bond Future	7350	7	7350	7	0.00
24/05/2016	R186 On 04-August-16	10.00	Put	Bond Future	820	1	820	1	6,500.00
24/05/2016	R186 On 04-August-16	8.51	Put	Bond Future	7214	7	7214	7	0.00
24/05/2016	R186 On 04-August-16	8.50	Put	Bond Future	7282	7	7282	7	0.00
24/05/2016	R186 On 04-August-16	9.25	Put	Bond Future	3013	3	3013	3	1,000.00
24/05/2016	R186 On 04-August-16	9.40	Put	Bond Future	2402	2	2402	2	5,000.00
24/05/2016	R186 On 03-November-16			Bond Future	9.56	110.4148	9.5622	110.4148	10.00
24/05/2016	R186 On 03-November-16	9.66	Call	Bond Future	3410	0	3410	0	0.00
24/05/2016	R186 On 03-November-16	8.96	Call	Bond Future	1438	2	1438	2	0.00
24/05/2016	R186 On 03-November-16	8.95	Call	Bond Future	1418	2	1418	2	0.00
24/05/2016	R186 On 03-November-16	8.97	Call	Bond Future	1459	2	1459	2	0.00
24/05/2016	R186 On 03-November-16	9.71	Call	Bond Future	3592	0	3592	0	0.00
24/05/2016	R186 On 03-November-16	9.66	Put	Bond Future	2762	0	2762	0	5,000.00
24/05/2016	R186 On 03-November-16	9.71	Put	Bond Future	2615	0	2615	0	5,000.00
24/05/2016	R186 On 03-November-16	8.96	Put	Bond Future	5551	5	5551	5	0.00
24/05/2016	R186 On 03-November-16	8.97	Put	Bond Future	5502	5	5502	5	0.00
24/05/2016	R186 On 03-November-16	8.95	Put	Bond Future	5600	5	5600	5	0.00
24/05/2016	R197 On 04-August-16			Bond Future	298.81	298.7317	298.8136	298.7317	1,878.00
24/05/2016	R197 On 04-August-16	293.98	Call	Bond Future	4834	5	4834	5	0.00
24/05/2016	R197 On 04-August-16	293.96	Call	Bond Future	4854	5	4854	5	0.00
24/05/2016	R197 On 04-August-16	293.97	Call	Bond Future	4844	5	4844	5	0.00
24/05/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
24/05/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
24/05/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
24/05/2016	R197 On 03-November-16			Bond Future	304.54	304.4530	304.5383	304.4530	0.00
24/05/2016	R197 On 03-November-16	303.56	Call	Bond Future	978	1	978	1	0.00
24/05/2016	R197 On 03-November-16	303.58	Call	Bond Future	958	1	958	1	0.00
24/05/2016	R197 On 03-November-16	303.57	Call	Bond Future	968	1	968	1	0.00
24/05/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
24/05/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
24/05/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
24/05/2016	R202 On 04-August-16			Bond Future	247.08	247.0096	247.0780	247.0096	37,489.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2016	R202 On 04-August-16	243.26	Call	Bond Future	6075	6	6075	6	0.00
24/05/2016	R202 On 04-August-16	243.25	Call	Bond Future	6082	6	6082	6	0.00
24/05/2016	R202 On 04-August-16	243.24	Call	Bond Future	6088	6	6088	6	0.00
24/05/2016	R202 On 04-August-16	243.25	Put	Bond Future	2254	2	2254	2	0.00
24/05/2016	R202 On 04-August-16	243.26	Put	Bond Future	2257	2	2257	2	0.00
24/05/2016	R202 On 04-August-16	243.24	Put	Bond Future	2250	2	2250	2	0.00
24/05/2016	R202 On 03-November-16			Bond Future	251.81	251.7401	251.8115	251.7401	0.00
24/05/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
24/05/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
24/05/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
24/05/2016	R202 On 03-November-16	253.86	Put	Bond Future	2048	2	2048	2	0.00
24/05/2016	R202 On 03-November-16	253.87	Put	Bond Future	2058	2	2058	2	0.00
24/05/2016	R202 On 03-November-16	253.85	Put	Bond Future	2038	2	2038	2	0.00
24/05/2016	R203 On 04-August-16			Bond Future	8.11	103.5267	8.1125	103.5267	58,097.00
24/05/2016	R203 On 04-August-16	7.24	Call	Bond Future	15	0	15	0	0.00
24/05/2016	R203 On 04-August-16	7.26	Call	Bond Future	16	0	16	0	0.00
24/05/2016	R203 On 04-August-16	7.25	Call	Bond Future	15	0	15	0	0.00
24/05/2016	R203 On 04-August-16	7.24	Put	Bond Future	922	1	922	1	0.00
24/05/2016	R203 On 04-August-16	7.26	Put	Bond Future	903	1	903	1	0.00
24/05/2016	R203 On 04-August-16	7.25	Put	Bond Future	912	1	912	1	0.00
24/05/2016	R203 On 03-November-16			Bond Future	8.21	101.3291	8.2069	101.3291	0.00
24/05/2016	R203 On 03-November-16	8.84	Call	Bond Future	633	1	633	1	0.00
24/05/2016	R203 On 03-November-16	8.86	Call	Bond Future	645	1	645	1	0.00
24/05/2016	R203 On 03-November-16	8.85	Call	Bond Future	639	1	639	1	0.00
24/05/2016	R203 On 03-November-16	8.85	Put	Bond Future	121	0	121	0	0.00
24/05/2016	R203 On 03-November-16	8.86	Put	Bond Future	119	0	119	0	0.00
24/05/2016	R203 On 03-November-16	8.84	Put	Bond Future	123	0	123	0	0.00
24/05/2016	R203 On 02-February-17			Bond Future	8.26	103.3717	8.2567	103.3717	0.00
24/05/2016	R203 On 02-February-17	7.70	Call	Bond Future	140	0	140	0	0.00
24/05/2016	R203 On 02-February-17	7.72	Call	Bond Future	144	0	144	0	0.00
24/05/2016	R203 On 02-February-17	7.71	Call	Bond Future	142	0	142	0	0.00
24/05/2016	R203 On 02-February-17	7.71	Put	Bond Future	458	0	458	0	0.00
24/05/2016	R203 On 02-February-17	7.70	Put	Bond Future	461	0	461	0	0.00
24/05/2016	R203 On 02-February-17	7.72	Put	Bond Future	454	0	454	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
24/05/2016	R204 On 04-August-16			Bond Future	8.53	100.1134	8.5341	100.1134	34,959.00
24/05/2016	R204 On 04-August-16	7.76	Call	Bond Future	77	0	77	0	0.00
24/05/2016	R204 On 04-August-16	7.75	Call	Bond Future	75	0	75	0	0.00
24/05/2016	R204 On 04-August-16	7.74	Call	Bond Future	72	0	72	0	0.00
24/05/2016	R204 On 04-August-16	7.75	Put	Bond Future	1729	2	1729	2	0.00
24/05/2016	R204 On 04-August-16	7.74	Put	Bond Future	1747	2	1747	2	0.00
24/05/2016	R204 On 04-August-16	7.76	Put	Bond Future	1710	2	1710	2	0.00
24/05/2016	R204 On 03-November-16			Bond Future	8.62	102.0228	8.6233	102.0228	0.00
24/05/2016	R204 On 03-November-16	9.22	Call	Bond Future	1469	2	1469	2	0.00
24/05/2016	R204 On 03-November-16	9.21	Call	Bond Future	1455	2	1455	2	0.00
24/05/2016	R204 On 03-November-16	9.23	Call	Bond Future	1482	2	1482	2	0.00
24/05/2016	R204 On 03-November-16	9.22	Put	Bond Future	352	0	352	0	0.00
24/05/2016	R204 On 03-November-16	9.23	Put	Bond Future	347	0	347	0	0.00
24/05/2016	R204 On 03-November-16	9.21	Put	Bond Future	357	0	357	0	0.00
24/05/2016	R204 On 02-February-17			Bond Future	8.69	100.0368	8.6906	100.0368	0.00
24/05/2016	R204 On 02-February-17	8.28	Call	Bond Future	540	1	540	1	0.00
24/05/2016	R204 On 02-February-17	8.29	Call	Bond Future	547	1	547	1	0.00
24/05/2016	R204 On 02-February-17	8.30	Call	Bond Future	554	1	554	1	0.00
24/05/2016	R204 On 02-February-17	8.28	Put	Bond Future	1233	1	1233	1	0.00
24/05/2016	R204 On 02-February-17	8.29	Put	Bond Future	1223	1	1223	1	0.00
24/05/2016	R204 On 02-February-17	8.30	Put	Bond Future	1213	1	1213	1	0.00
24/05/2016	R207 On 04-August-16			Bond Future	8.85	96.0228	8.8547	96.0228	76,765.00
24/05/2016	R207 On 04-August-16	8.00	Call	Bond Future	95	0	95	0	0.00
24/05/2016	R207 On 04-August-16	7.99	Call	Bond Future	92	0	92	0	0.00
24/05/2016	R207 On 04-August-16	8.01	Call	Bond Future	98	0	98	0	0.00
24/05/2016	R207 On 04-August-16	7.99	Put	Bond Future	2569	2	2569	2	0.00
24/05/2016	R207 On 04-August-16	8.00	Put	Bond Future	2543	2	2543	2	0.00
24/05/2016	R207 On 04-August-16	8.01	Put	Bond Future	2517	2	2517	2	0.00
24/05/2016	R207 On 02-February-17			Bond Future	9.01	96.1831	9.0106	96.1831	0.00
24/05/2016	R207 On 02-February-17	8.91	Call	Bond Future	1215	1	1215	1	62.00
24/05/2016	R207 On 02-February-17	9.22	Call	Bond Future	1621	2	1621	2	0.00
24/05/2016	R207 On 02-February-17	9.24	Call	Bond Future	1650	2	1650	2	0.00
24/05/2016	R207 On 02-February-17	9.23	Call	Bond Future	1636	2	1636	2	0.00
24/05/2016	R207 On 02-February-17	8.91	Put	Bond Future	1463	1	1463	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2016	R207 On 02-February-17	9.22	Put	Bond Future	1108	1	1108	1	0.00
24/05/2016	R207 On 02-February-17	9.23	Put	Bond Future	1097	1	1097	1	0.00
24/05/2016	R207 On 02-February-17	9.24	Put	Bond Future	1087	1	1087	1	0.00
24/05/2016	R208 On 04-August-16			Bond Future	8.98	94.3392	8.9824	94.3392	48,790.00
24/05/2016	R208 On 04-August-16	7.99	Call	Bond Future	82	0	82	0	0.00
24/05/2016	R208 On 04-August-16	8.00	Call	Bond Future	85	0	85	0	0.00
24/05/2016	R208 On 04-August-16	8.01	Call	Bond Future	88	0	88	0	0.00
24/05/2016	R208 On 04-August-16	7.99	Put	Bond Future	3674	3	3674	3	0.00
24/05/2016	R208 On 04-August-16	8.00	Put	Bond Future	3640	3	3640	3	0.00
24/05/2016	R208 On 04-August-16	8.01	Put	Bond Future	3606	3	3606	3	0.00
24/05/2016	R208 On 03-November-16			Bond Future	9.06	92.7355	9.0595	92.7355	0.00
24/05/2016	R208 On 03-November-16	9.57	Call	Bond Future	2499	3	2499	3	0.00
24/05/2016	R208 On 03-November-16	9.59	Call	Bond Future	2545	3	2545	3	0.00
24/05/2016	R208 On 03-November-16	9.58	Call	Bond Future	2522	3	2522	3	0.00
24/05/2016	R208 On 03-November-16	9.57	Put	Bond Future	794	1	794	1	0.00
24/05/2016	R208 On 03-November-16	9.58	Put	Bond Future	783	1	783	1	0.00
24/05/2016	R208 On 03-November-16	9.59	Put	Bond Future	773	1	773	1	0.00
24/05/2016	R208 On 02-February-17			Bond Future	9.12	94.6049	9.1242	94.6049	0.00
24/05/2016	R208 On 02-February-17	8.64	Call	Bond Future	1095	1	1095	1	0.00
24/05/2016	R208 On 02-February-17	8.63	Call	Bond Future	1083	1	1083	1	0.00
24/05/2016	R208 On 02-February-17	8.65	Call	Bond Future	1107	1	1107	1	0.00
24/05/2016	R208 On 02-February-17	8.65	Put	Bond Future	2649	2	2649	2	0.00
24/05/2016	R208 On 02-February-17	8.64	Put	Bond Future	2670	3	2670	3	0.00
24/05/2016	R208 On 02-February-17	8.63	Put	Bond Future	2691	3	2691	3	0.00
24/05/2016	R209 On 04-August-16			Bond Future	9.97	70.7424	9.9695	70.7424	54,886.00
24/05/2016	R209 On 04-August-16	9.24	Call	Bond Future	470	1	470	1	0.00
24/05/2016	R209 On 04-August-16	10.60	Call	Bond Future	4520	5	4520	5	5,624.00
24/05/2016	R209 On 04-August-16	9.26	Call	Bond Future	494	1	494	1	0.00
24/05/2016	R209 On 04-August-16	9.25	Call	Bond Future	481	1	481	1	0.00
24/05/2016	R209 On 04-August-16	9.70	Call	Bond Future	1283	1	1283	1	0.00
24/05/2016	R209 On 04-August-16	10.29	Call	Bond Future	3191	3	3191	3	0.00
24/05/2016	R209 On 04-August-16	9.60	Call	Bond Future	1058	1	1058	1	5,624.00
24/05/2016	R209 On 04-August-16	9.40	Call	Bond Future	690	1	690	1	250.00
24/05/2016	R209 On 04-August-16	9.24	Put	Bond Future	5389	5	5389	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
24/05/2016	R209 On 04-August-16	10.60	Put	Bond Future	667	1	667	1	0.00
24/05/2016	R209 On 04-August-16	9.26	Put	Bond Future	5271	5	5271	5	0.00
24/05/2016	R209 On 04-August-16	9.25	Put	Bond Future	5330	5	5330	5	0.00
24/05/2016	R209 On 04-August-16	10.29	Put	Bond Future	1189	1	1189	1	250.00
24/05/2016	R209 On 04-August-16	9.70	Put	Bond Future	3040	3	3040	3	250.00
24/05/2016	R209 On 04-August-16	9.40	Put	Bond Future	4485	4	4485	4	0.00
24/05/2016	R209 On 04-August-16	9.60	Put	Bond Future	3484	3	3484	3	0.00
24/05/2016	R209 On 03-November-16			Bond Future	10.03	68.9408	10.0260	68.9408	0.00
24/05/2016	R209 On 03-November-16	10.24	Call	Bond Future	3785	4	3785	4	0.00
24/05/2016	R209 On 03-November-16	10.26	Call	Bond Future	3856	4	3856	4	0.00
24/05/2016	R209 On 03-November-16	10.25	Call	Bond Future	3820	4	3820	4	0.00
24/05/2016	R209 On 03-November-16	10.25	Put	Bond Future	2425	2	2425	2	5,000.00
24/05/2016	R209 On 03-November-16	10.26	Put	Bond Future	2399	2	2399	2	0.00
24/05/2016	R209 On 03-November-16	10.24	Put	Bond Future	2451	2	2451	2	0.00
24/05/2016	R209 On 02-February-17			Bond Future	10.08	70.3306	10.0763	70.3306	0.00
24/05/2016	R209 On 02-February-17	9.53	Call	Bond Future	2363	2	2363	2	0.00
24/05/2016	R209 On 02-February-17	9.55	Call	Bond Future	2410	3	2410	3	0.00
24/05/2016	R209 On 02-February-17	9.54	Call	Bond Future	2386	3	2386	3	0.00
24/05/2016	R209 On 02-February-17	9.53	Put	Bond Future	5927	6	5927	6	0.00
24/05/2016	R209 On 02-February-17	9.54	Put	Bond Future	5883	6	5883	6	0.00
24/05/2016	R209 On 02-February-17	9.55	Put	Bond Future	5839	6	5839	6	0.00
24/05/2016	R210 On 04-August-16			Bond Future	187.42	187.3663	187.4171	187.3663	2,571.00
24/05/2016	R210 On 04-August-16	181.51	Call	Bond Future	5907	6	5907	6	0.00
24/05/2016	R210 On 04-August-16	181.50	Call	Bond Future	5917	6	5917	6	0.00
24/05/2016	R210 On 04-August-16	181.52	Call	Bond Future	5897	6	5897	6	0.00
24/05/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
24/05/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
24/05/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
24/05/2016	R210 On 03-November-16			Bond Future	188.72	188.6644	188.7174	188.6644	0.00
24/05/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
24/05/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
24/05/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
24/05/2016	R210 On 03-November-16	188.90	Put	Bond Future	183	0	183	0	0.00
24/05/2016	R210 On 03-November-16	188.91	Put	Bond Future	193	0	193	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
24/05/2016	R210 On 03-November-16	188.92	Put	Bond Future	203	0	203	0	0.00
24/05/2016	R211 On 04-August-16			Bond Future	139.79	139.7563	139.7903	139.7563	64.00
24/05/2016	R211 On 04-August-16	137.09	Call	Bond Future	2700	3	2700	3	0.00
24/05/2016	R211 On 04-August-16	137.07	Call	Bond Future	2720	3	2720	3	0.00
24/05/2016	R211 On 04-August-16	137.08	Call	Bond Future	2710	3	2710	3	0.00
24/05/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
24/05/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
24/05/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
24/05/2016	R211 On 03-November-16			Bond Future	142.47	142.4329	142.4685	142.4329	0.00
24/05/2016	R211 On 03-November-16	141.76	Call	Bond Future	708	1	708	1	0.00
24/05/2016	R211 On 03-November-16	141.75	Call	Bond Future	718	1	718	1	0.00
24/05/2016	R211 On 03-November-16	141.74	Call	Bond Future	728	1	728	1	0.00
24/05/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
24/05/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
24/05/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
24/05/2016	R212 On 04-August-16			Bond Future	145.53	145.4865	145.5262	145.4865	4,219.00
24/05/2016	R212 On 04-August-16	142.44	Call	Bond Future	3086	3	3086	3	0.00
24/05/2016	R212 On 04-August-16	142.43	Call	Bond Future	3096	3	3096	3	0.00
24/05/2016	R212 On 04-August-16	142.42	Call	Bond Future	3106	3	3106	3	0.00
24/05/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
24/05/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
24/05/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
24/05/2016	R212 On 03-November-16			Bond Future	148.31	148.2729	148.3143	148.2729	0.00
24/05/2016	R212 On 03-November-16	148.11	Call	Bond Future	204	0	204	0	0.00
24/05/2016	R212 On 03-November-16	148.12	Call	Bond Future	194	0	194	0	0.00
24/05/2016	R212 On 03-November-16	148.10	Call	Bond Future	214	0	214	0	0.00
24/05/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
24/05/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
24/05/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
24/05/2016	R213 On 04-August-16			Bond Future	9.91	81.2858	9.9077	81.2858	44,354.00
24/05/2016	R213 On 04-August-16	9.01	Call	Bond Future	299	0	299	0	0.00
24/05/2016	R213 On 04-August-16	8.99	Call	Bond Future	283	0	283	0	0.00
24/05/2016	R213 On 04-August-16	9.00	Call	Bond Future	291	0	291	0	0.00
24/05/2016	R213 On 04-August-16	8.99	Put	Bond Future	6468	6	6468	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2016	R213 On 04-August-16	9.00	Put	Bond Future	6405	6	6405	6	0.00
24/05/2016	R213 On 04-August-16	9.01	Put	Bond Future	6342	6	6342	6	0.00
24/05/2016	R213 On 03-November-16			Bond Future	9.97	79.2851	9.9711	79.2851	0.00
24/05/2016	R213 On 03-November-16	10.20	Call	Bond Future	3837	4	3837	4	0.00
24/05/2016	R213 On 03-November-16	10.19	Call	Bond Future	3801	4	3801	4	0.00
24/05/2016	R213 On 03-November-16	10.18	Call	Bond Future	3766	4	3766	4	0.00
24/05/2016	R213 On 03-November-16	10.19	Put	Bond Future	2439	2	2439	2	0.00
24/05/2016	R213 On 03-November-16	10.18	Put	Bond Future	2465	2	2465	2	0.00
24/05/2016	R213 On 03-November-16	10.20	Put	Bond Future	2413	2	2413	2	0.00
24/05/2016	R213 On 02-February-17			Bond Future	10.03	80.8832	10.0295	80.8832	0.00
24/05/2016	R213 On 02-February-17	9.40	Call	Bond Future	2124	2	2124	2	0.00
24/05/2016	R213 On 02-February-17	9.42	Call	Bond Future	2168	2	2168	2	0.00
24/05/2016	R213 On 02-February-17	9.41	Call	Bond Future	2146	2	2146	2	0.00
24/05/2016	R213 On 02-February-17	9.40	Put	Bond Future	6185	6	6185	6	0.00
24/05/2016	R213 On 02-February-17	9.42	Put	Bond Future	6096	6	6096	6	0.00
24/05/2016	R213 On 02-February-17	9.41	Put	Bond Future	6141	6	6141	6	0.00
24/05/2016	R214 On 04-August-16			Bond Future	10.09	70.7415	10.0884	70.7415	30,123.00
24/05/2016	R214 On 04-August-16	9.30	Call	Bond Future	431	0	431	0	1,300.00
24/05/2016	R214 On 04-August-16	11.30	Call	Bond Future	7434	8	7434	8	5,610.00
24/05/2016	R214 On 04-August-16	9.24	Call	Bond Future	368	0	368	0	0.00
24/05/2016	R214 On 04-August-16	9.26	Call	Bond Future	388	0	388	0	0.00
24/05/2016	R214 On 04-August-16	9.25	Call	Bond Future	378	0	378	0	0.00
24/05/2016	R214 On 04-August-16	10.30	Call	Bond Future	2880	3	2880	3	5,610.00
24/05/2016	R214 On 04-August-16	8.55	Call	Bond Future	40	0	40	0	1,300.00
24/05/2016	R214 On 04-August-16	9.30	Put	Bond Future	5952	6	5952	6	0.00
24/05/2016	R214 On 04-August-16	9.26	Put	Bond Future	6208	6	6208	6	0.00
24/05/2016	R214 On 04-August-16	9.24	Put	Bond Future	6339	6	6339	6	0.00
24/05/2016	R214 On 04-August-16	11.30	Put	Bond Future	209	0	209	0	0.00
24/05/2016	R214 On 04-August-16	10.30	Put	Bond Future	1515	1	1515	1	0.00
24/05/2016	R214 On 04-August-16	9.25	Put	Bond Future	6273	6	6273	6	0.00
24/05/2016	R214 On 04-August-16	8.55	Put	Bond Future	11530	11	11530	11	0.00
24/05/2016	R214 On 03-November-16			Bond Future	10.15	68.7933	10.1464	68.7933	0.00
24/05/2016	R214 On 03-November-16	10.33	Call	Bond Future	3835	4	3835	4	0.00
24/05/2016	R214 On 03-November-16	10.35	Call	Bond Future	3906	4	3906	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
24/05/2016	R214 On 03-November-16	10.34	Call	Bond Future	3871	4	3871	4	0.00
24/05/2016	R214 On 03-November-16	10.33	Put	Bond Future	2660	3	2660	3	0.00
24/05/2016	R214 On 03-November-16	10.34	Put	Bond Future	2632	3	2632	3	0.00
24/05/2016	R214 On 03-November-16	10.35	Put	Bond Future	2605	3	2605	3	0.00
24/05/2016	R214 On 02-February-17			Bond Future	10.20	70.1800	10.1999	70.1800	0.00
24/05/2016	R214 On 02-February-17	9.67	Call	Bond Future	2526	3	2526	3	0.00
24/05/2016	R214 On 02-February-17	9.66	Call	Bond Future	2501	3	2501	3	0.00
24/05/2016	R214 On 02-February-17	9.68	Call	Bond Future	2551	3	2551	3	0.00
24/05/2016	R214 On 02-February-17	9.67	Put	Bond Future	6087	6	6087	6	0.00
24/05/2016	R214 On 02-February-17	9.66	Put	Bond Future	6132	6	6132	6	0.00
24/05/2016	R214 On 02-February-17	9.68	Put	Bond Future	6042	6	6042	6	0.00
24/05/2016	R248 On 04-August-16			Bond Future	10.17	90.8421	10.1710	90.8421	59,364.00
24/05/2016	R248 On 04-August-16	9.25	Call	Bond Future	430	0	430	0	0.00
24/05/2016	R248 On 04-August-16	9.26	Call	Bond Future	442	0	442	0	0.00
24/05/2016	R248 On 04-August-16	9.24	Call	Bond Future	419	0	419	0	0.00
24/05/2016	R248 On 04-August-16	9.26	Put	Bond Future	8613	8	8613	8	0.00
24/05/2016	R248 On 04-August-16	9.25	Put	Bond Future	8698	8	8698	8	0.00
24/05/2016	R248 On 04-August-16	9.24	Put	Bond Future	8784	9	8784	9	0.00
24/05/2016	R248 On 03-November-16			Bond Future	10.23	88.1358	10.2321	88.1358	0.00
24/05/2016	R248 On 03-November-16	10.39	Call	Bond Future	4821	5	4821	5	0.00
24/05/2016	R248 On 03-November-16	10.38	Call	Bond Future	4778	5	4778	5	0.00
24/05/2016	R248 On 03-November-16	10.37	Call	Bond Future	4734	5	4734	5	0.00
24/05/2016	R248 On 03-November-16	10.38	Put	Bond Future	3582	3	3582	3	0.00
24/05/2016	R248 On 03-November-16	10.39	Put	Bond Future	3546	3	3546	3	0.00
24/05/2016	R248 On 03-November-16	10.37	Put	Bond Future	3619	3	3619	3	0.00
24/05/2016	R248 On 02-February-17			Bond Future	10.29	89.9125	10.2888	89.9125	0.00
24/05/2016	R248 On 02-February-17	9.76	Call	Bond Future	3308	3	3308	3	0.00
24/05/2016	R248 On 02-February-17	9.77	Call	Bond Future	3340	3	3340	3	0.00
24/05/2016	R248 On 02-February-17	9.78	Call	Bond Future	3372	4	3372	4	0.00
24/05/2016	R248 On 02-February-17	9.77	Put	Bond Future	7733	8	7733	8	0.00
24/05/2016	R248 On 02-February-17	9.76	Put	Bond Future	7790	8	7790	8	0.00
24/05/2016	R248 On 02-February-17	9.78	Put	Bond Future	7676	7	7676	7	0.00