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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
30/05/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	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
30/05/2016	2025 On 04-August-16			Bond Future	126.31	126.5515	126.3111	126.5515	3,004.00
30/05/2016	2025 On 04-August-16	123.86	Call	Bond Future	2451	3	2451	3	0.00
30/05/2016	2025 On 04-August-16	123.87	Call	Bond Future	2441	3	2441	3	0.00
30/05/2016	2025 On 04-August-16	123.85	Call	Bond Future	2461	3	2461	3	0.00
30/05/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
30/05/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
30/05/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
30/05/2016	2025 On 03-November-16			Bond Future	128.73	128.9731	128.7265	128.9731	0.00
30/05/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
30/05/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
30/05/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
30/05/2016	2025 On 03-November-16	129.22	Put	Bond Future	493	0	493	0	0.00
30/05/2016	2025 On 03-November-16	129.23	Put	Bond Future	503	0	503	0	0.00
30/05/2016	2025 On 03-November-16	129.21	Put	Bond Future	483	0	483	0	0.00
30/05/2016	2030 On 04-August-16			Bond Future	9.90	86.8822	9.8953	86.8822	25,310.00
30/05/2016	2030 On 04-August-16	10.17	Call	Bond Future	1791	2	1791	2	0.00
30/05/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
30/05/2016	2030 On 03-November-16			Bond Future	9.96	88.5382	9.9593	88.5382	0.00
30/05/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
30/05/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
30/05/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
30/05/2016	2030 On 03-November-16	9.33	Put	Bond Future	4247	4	4247	4	0.00
30/05/2016	2030 On 03-November-16	9.34	Put	Bond Future	4177	4	4177	4	0.00
30/05/2016	2030 On 03-November-16	9.35	Put	Bond Future	4108	3	4108	3	0.00
30/05/2016	2032 On 04-August-16			Bond Future	10.00	89.8823	10.0034	89.8823	11,433.00
30/05/2016	2032 On 04-August-16	8.99	Call	Bond Future	209	0	209	0	0.00
30/05/2016	2032 On 04-August-16	9.01	Call	Bond Future	222	0	222	0	0.00
30/05/2016	2032 On 04-August-16	9.00	Call	Bond Future	215	0	215	0	0.00
30/05/2016	2032 On 04-August-16	9.00	Put	Bond Future	7707	7	7707	7	0.00
30/05/2016	2032 On 04-August-16	9.01	Put	Bond Future	7634	7	7634	7	0.00
30/05/2016	2032 On 04-August-16	8.99	Put	Bond Future	7780	7	7780	7	0.00
30/05/2016	2032 On 03-November-16			Bond Future	10.07	87.4363	10.0701	87.4363	0.00
30/05/2016	2032 On 03-November-16	10.28	Call	Bond Future	4099	5	4099	5	0.00
30/05/2016	2032 On 03-November-16	10.30	Call	Bond Future	4177	5	4177	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
30/05/2016	2032 On 03-November-16	10.29	Call	Bond Future	4138	5	4138	5	0.00
30/05/2016	2032 On 03-November-16	10.28	Put	Bond Future	2663	2	2663	2	0.00
30/05/2016	2032 On 03-November-16	10.29	Put	Bond Future	2634	2	2634	2	0.00
30/05/2016	2032 On 03-November-16	10.30	Put	Bond Future	2606	2	2606	2	0.00
30/05/2016	2032 On 02-February-17			Bond Future	10.13	89.1954	10.1300	89.1954	0.00
30/05/2016	2032 On 02-February-17	9.51	Call	Bond Future	2363	3	2363	3	0.00
30/05/2016	2032 On 02-February-17	9.53	Call	Bond Future	2412	3	2412	3	0.00
30/05/2016	2032 On 02-February-17	9.52	Call	Bond Future	2388	3	2388	3	0.00
30/05/2016	2032 On 02-February-17	9.52	Put	Bond Future	6714	6	6714	6	0.00
30/05/2016	2032 On 02-February-17	9.51	Put	Bond Future	6763	6	6763	6	0.00
30/05/2016	2032 On 02-February-17	9.53	Put	Bond Future	6665	6	6665	6	0.00
30/05/2016	2033 On 04-August-16			Bond Future	106.72	107.0139	106.7190	107.0139	3,924.00
30/05/2016	2033 On 04-August-16	104.99	Call	Bond Future	1729	2	1729	2	0.00
30/05/2016	2033 On 04-August-16	105.00	Call	Bond Future	1719	2	1719	2	0.00
30/05/2016	2033 On 04-August-16	105.01	Call	Bond Future	1709	2	1709	2	0.00
30/05/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
30/05/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
30/05/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
30/05/2016	2033 On 03-November-16			Bond Future	107.74	108.0389	107.7370	108.0389	0.00
30/05/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
30/05/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
30/05/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
30/05/2016	2033 On 03-November-16	109.16	Put	Bond Future	1423	1	1423	1	0.00
30/05/2016	2033 On 03-November-16	109.17	Put	Bond Future	1433	1	1433	1	0.00
30/05/2016	2033 On 03-November-16	109.18	Put	Bond Future	1443	1	1443	1	0.00
30/05/2016	2037 On 04-August-16			Bond Future	10.10	87.1351	10.0975	87.1351	41,353.00
30/05/2016	2037 On 04-August-16	9.24	Call	Bond Future	389	1	389	1	0.00
30/05/2016	2037 On 04-August-16	9.25	Call	Bond Future	400	1	400	1	0.00
30/05/2016	2037 On 04-August-16	9.26	Call	Bond Future	411	1	411	1	0.00
30/05/2016	2037 On 04-August-16	9.25	Put	Bond Future	7281	7	7281	7	0.00
30/05/2016	2037 On 04-August-16	9.26	Put	Bond Future	7206	7	7206	7	0.00
30/05/2016	2037 On 04-August-16	9.24	Put	Bond Future	7356	7	7356	7	0.00
30/05/2016	2037 On 03-November-16			Bond Future	10.16	88.7960	10.1583	88.7960	0.00
30/05/2016	2037 On 03-November-16	10.35	Call	Bond Future	4482	5	4482	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
30/05/2016	2037 On 03-November-16	10.36	Call	Bond Future	4523	5	4523	5	0.00
30/05/2016	2037 On 03-November-16	10.37	Call	Bond Future	4565	5	4565	5	0.00
30/05/2016	2037 On 03-November-16	10.36	Put	Bond Future	3021	3	3021	3	0.00
30/05/2016	2037 On 03-November-16	10.37	Put	Bond Future	2990	3	2990	3	0.00
30/05/2016	2037 On 03-November-16	10.35	Put	Bond Future	3053	3	3053	3	0.00
30/05/2016	2037 On 02-February-17			Bond Future	10.21	86.3255	10.2135	86.3255	0.00
30/05/2016	2037 On 02-February-17	9.66	Call	Bond Future	2863	3	2863	3	0.00
30/05/2016	2037 On 02-February-17	9.68	Call	Bond Future	2919	3	2919	3	0.00
30/05/2016	2037 On 02-February-17	9.67	Call	Bond Future	2891	3	2891	3	0.00
30/05/2016	2037 On 02-February-17	9.66	Put	Bond Future	7162	7	7162	7	0.00
30/05/2016	2037 On 02-February-17	9.67	Put	Bond Future	7110	7	7110	7	0.00
30/05/2016	2037 On 02-February-17	9.68	Put	Bond Future	7058	7	7058	7	0.00
30/05/2016	2038 On 04-August-16			Bond Future	132.08	132.5223	132.0760	132.5223	22,289.00
30/05/2016	2038 On 04-August-16	129.31	Call	Bond Future	2766	3	2766	3	0.00
30/05/2016	2038 On 04-August-16	129.30	Call	Bond Future	2776	3	2776	3	0.00
30/05/2016	2038 On 04-August-16	129.32	Call	Bond Future	2756	3	2756	3	0.00
30/05/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
30/05/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
30/05/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
30/05/2016	2038 On 03-November-16			Bond Future	134.60	135.0581	134.6018	135.0581	0.00
30/05/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
30/05/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
30/05/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
30/05/2016	2038 On 03-November-16	136.32	Put	Bond Future	1718	1	1718	1	0.00
30/05/2016	2038 On 03-November-16	136.31	Put	Bond Future	1708	1	1708	1	0.00
30/05/2016	2038 On 03-November-16	136.33	Put	Bond Future	1728	1	1728	1	0.00
30/05/2016	2040 On 04-August-16			Bond Future	10.16	90.6623	10.1576	90.6623	812.00
30/05/2016	2040 On 04-August-16	9.51	Call	Bond Future	741	1	741	1	0.00
30/05/2016	2040 On 04-August-16	9.50	Call	Bond Future	724	1	724	1	0.00
30/05/2016	2040 On 04-August-16	9.49	Call	Bond Future	706	1	706	1	0.00
30/05/2016	2040 On 04-August-16	9.51	Put	Bond Future	6267	6	6267	6	0.00
30/05/2016	2040 On 04-August-16	9.50	Put	Bond Future	6339	6	6339	6	0.00
30/05/2016	2040 On 04-August-16	9.49	Put	Bond Future	6412	6	6412	6	0.00
30/05/2016	2040 On 03-November-16			Bond Future	10.22	92.3903	10.2187	92.3903	0.00

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30/05/2016	2040 On 03-November-16	9.70	Call	Bond Future	2238	3	2238	3	0.00
30/05/2016	2040 On 03-November-16	9.71	Call	Bond Future	2267	3	2267	3	0.00
30/05/2016	2040 On 03-November-16	9.69	Call	Bond Future	2210	3	2210	3	0.00
30/05/2016	2040 On 03-November-16	9.69	Put	Bond Future	6630	6	6630	6	0.00
30/05/2016	2040 On 03-November-16	9.71	Put	Bond Future	6513	6	6513	6	0.00
30/05/2016	2040 On 03-November-16	9.70	Put	Bond Future	6571	6	6571	6	0.00
30/05/2016	2044 On 04-August-16			Bond Future	10.16	87.9687	10.1609	87.9687	20,486.00
30/05/2016	2044 On 04-August-16	9.51	Call	Bond Future	740	1	740	1	0.00
30/05/2016	2044 On 04-August-16	9.50	Call	Bond Future	722	1	722	1	0.00
30/05/2016	2044 On 04-August-16	9.49	Call	Bond Future	705	1	705	1	0.00
30/05/2016	2044 On 04-August-16	9.50	Put	Bond Future	6418	6	6418	6	0.00
30/05/2016	2044 On 04-August-16	9.51	Put	Bond Future	6344	6	6344	6	0.00
30/05/2016	2044 On 04-August-16	9.49	Put	Bond Future	6492	6	6492	6	0.00
30/05/2016	2044 On 03-November-16			Bond Future	10.22	89.6453	10.2199	89.6453	0.00
30/05/2016	2044 On 03-November-16	10.42	Call	Bond Future	4851	5	4851	5	0.00
30/05/2016	2044 On 03-November-16	10.43	Call	Bond Future	4895	5	4895	5	0.00
30/05/2016	2044 On 03-November-16	10.41	Call	Bond Future	4806	5	4806	5	0.00
30/05/2016	2044 On 03-November-16	10.43	Put	Bond Future	3227	3	3227	3	0.00
30/05/2016	2044 On 03-November-16	10.42	Put	Bond Future	3261	3	3261	3	0.00
30/05/2016	2044 On 03-November-16	10.41	Put	Bond Future	3295	3	3295	3	0.00
30/05/2016	2044 On 02-February-17			Bond Future	10.27	87.0667	10.2736	87.0667	0.00
30/05/2016	2044 On 02-February-17	9.77	Call	Bond Future	3268	4	3268	4	0.00
30/05/2016	2044 On 02-February-17	9.76	Call	Bond Future	3237	4	3237	4	0.00
30/05/2016	2044 On 02-February-17	9.78	Call	Bond Future	3299	4	3299	4	0.00
30/05/2016	2044 On 02-February-17	9.77	Put	Bond Future	7461	7	7461	7	0.00
30/05/2016	2044 On 02-February-17	9.78	Put	Bond Future	7405	7	7405	7	0.00
30/05/2016	2044 On 02-February-17	9.76	Put	Bond Future	7516	7	7516	7	0.00
30/05/2016	2046 On 04-August-16			Bond Future	131.26	131.8065	131.2553	131.8065	16,290.00
30/05/2016	2046 On 04-August-16	129.00	Call	Bond Future	2255	3	2255	3	0.00
30/05/2016	2046 On 04-August-16	129.01	Call	Bond Future	2245	3	2245	3	0.00
30/05/2016	2046 On 04-August-16	129.02	Call	Bond Future	2235	3	2235	3	0.00
30/05/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
30/05/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
30/05/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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30/05/2016	2046 On 03-November-16			Bond Future	132.25	132.8177	132.2544	132.8177	0.00
30/05/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
30/05/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
30/05/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
30/05/2016	2046 On 03-November-16	137.09	Put	Bond Future	4836	4	4836	4	0.00
30/05/2016	2046 On 03-November-16	137.07	Put	Bond Future	4816	4	4816	4	0.00
30/05/2016	2046 On 03-November-16	137.08	Put	Bond Future	4826	4	4826	4	0.00
30/05/2016	2050 On 04-August-16			Bond Future	140.21	140.8656	140.2073	140.8656	20,765.00
30/05/2016	2050 On 04-August-16	139.12	Call	Bond Future	1087	2	1087	2	0.00
30/05/2016	2050 On 04-August-16	139.14	Call	Bond Future	1067	2	1067	2	0.00
30/05/2016	2050 On 04-August-16	139.13	Call	Bond Future	1077	2	1077	2	0.00
30/05/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
30/05/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
30/05/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
30/05/2016	2050 On 03-November-16			Bond Future	142.89	143.5611	142.8887	143.5611	0.00
30/05/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
30/05/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
30/05/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
30/05/2016	2050 On 03-November-16	149.53	Put	Bond Future	6641	6	6641	6	0.00
30/05/2016	2050 On 03-November-16	149.54	Put	Bond Future	6651	6	6651	6	0.00
30/05/2016	2050 On 03-November-16	149.52	Put	Bond Future	6631	6	6631	6	0.00
30/05/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	AL37 On 04-August-16			Index Future	479.05	480.9240	479.0500	480.9240	18.00
30/05/2016	AL37 On 03-November-16			Index Future	488.27	490.1880	488.2720	490.1880	0.00
30/05/2016	AL7T On 04-August-16			Index Future	546.01	549.1660	546.0130	549.1660	11.00
30/05/2016	AL7T On 03-November-16			Index Future	556.52	559.7450	556.5230	559.7450	0.00
30/05/2016	ALBI On 04-August-16			Index Future	497.19	500.0200	497.1930	500.0200	617.00
30/05/2016	ALBI On 03-November-16			Index Future	506.76	509.6530	506.7630	509.6530	0.00
30/05/2016	ALBI On 02-February-17			Index Future	516.96	519.9000	516.9550	519.9000	0.00
30/05/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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30/05/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/05/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	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
30/05/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2016	EL28 On 04-August-16			Bond Future	130.97	130.9527	130.9658	130.9527	0.00
30/05/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4106	4	4106	4	0.00
30/05/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4096	4	4096	4	0.00
30/05/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4086	4	4086	4	0.00
30/05/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
30/05/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
30/05/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
30/05/2016	EL28 On 03-November-16			Bond Future	131.80	131.7885	131.8001	131.7885	0.00
30/05/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
30/05/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
30/05/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
30/05/2016	EL28 On 03-November-16	132.15	Put	Bond Future	350	0	350	0	0.00
30/05/2016	EL28 On 03-November-16	132.16	Put	Bond Future	360	0	360	0	0.00
30/05/2016	EL28 On 03-November-16	132.17	Put	Bond Future	370	0	370	0	0.00
30/05/2016	ES33 On 04-August-16			Bond Future	10.96	77.0008	10.9629	77.0008	8,932.00
30/05/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
30/05/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
30/05/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
30/05/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4589	4	4589	4	0.00
30/05/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4456	4	4456	4	0.00
30/05/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4523	4	4523	4	0.00
30/05/2016	ES33 On 03-November-16			Bond Future	11.06	74.6755	11.0576	74.6755	0.00
30/05/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1484	2	1484	2	0.00
30/05/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1368	2	1368	2	0.00
30/05/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1426	2	1426	2	0.00
30/05/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
30/05/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
30/05/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
30/05/2016	ES33 On 02-February-17			Bond Future	11.15	76.1778	11.1490	76.1778	0.00
30/05/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
30/05/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
30/05/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
30/05/2016	ES33 On 02-February-17	10.60	Put	Bond Future	3345	3	3345	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
30/05/2016	ES33 On 02-February-17	10.61	Put	Bond Future	3282	3	3282	3	0.00
30/05/2016	ES33 On 02-February-17	10.59	Put	Bond Future	3408	3	3408	3	0.00
30/05/2016	ES42 On 04-August-16			Bond Future	11.11	80.9974	11.1074	80.9974	7,270.00
30/05/2016	ES42 On 03-November-16			Bond Future	11.20	78.2785	11.2008	78.2785	0.00
30/05/2016	GOVI On 04-August-16			GOVI	496.28	498.9710	496.2810	498.9710	466.00
30/05/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
30/05/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
30/05/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
30/05/2016	GOVI On 04-August-16	521.01	Put	GOVI	247290	22	247290	22	0.00
30/05/2016	GOVI On 04-August-16	520.99	Put	GOVI	247090	22	247090	22	0.00
30/05/2016	GOVI On 04-August-16	521.00	Put	GOVI	247190	22	247190	22	0.00
30/05/2016	GOVI On 03-November-16			GOVI	505.83	508.5830	505.8340	508.5830	156.00
30/05/2016	GOVI On 03-November-16	476.11	Call	GOVI	297240	32	297240	32	0.00
30/05/2016	GOVI On 03-November-16	476.12	Call	GOVI	297140	32	297140	32	0.00
30/05/2016	GOVI On 03-November-16	476.13	Call	GOVI	297040	32	297040	32	0.00
30/05/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
30/05/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
30/05/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
30/05/2016	GOVI On 02-February-17			GOVI	516.01	518.8090	516.0080	518.8090	0.00
30/05/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
30/05/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
30/05/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
30/05/2016	GOVI On 02-February-17	533.33	Put	GOVI	173220	15	173220	15	0.00
30/05/2016	GOVI On 02-February-17	533.34	Put	GOVI	173320	15	173320	15	0.00
30/05/2016	GOVI On 02-February-17	533.32	Put	GOVI	173120	15	173120	15	0.00
30/05/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/05/2016	IGOV On 04-August-16			Index Future	244.92	245.6200	244.9170	245.6200	1,077.00
30/05/2016	IGOV On 03-November-16			Index Future	249.65	250.3710	249.6500	250.3710	23.00
30/05/2016	IGOV On 02-February-17			Index Future	254.69	255.4250	254.6910	255.4250	0.00
30/05/2016	ILBI On 04-August-16			Index Future	664.76	666.9750	664.7570	666.9750	157.00
30/05/2016	ILBI On 03-November-16			Index Future	677.45	679.7080	677.4470	679.7080	0.00
30/05/2016	IS01 On 19-December-16			Interest Rate Swap	100.13	100.1254	100.1291	100.1254	0.00
30/05/2016	IS01 On 16-March-17			Interest Rate Swap	100.17	100.1627	100.1727	100.1627	0.00
30/05/2016	IS01 On 15-June-17			Interest Rate Swap	99.97	99.9452	99.9676	99.9452	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
30/05/2016	IS02 On 18-December-17			Interest Rate Swap	100.69	100.6492	100.6936	100.6492	0.00
30/05/2016	IS02 On 16-March-18			Interest Rate Swap	100.19	100.1369	100.1942	100.1369	0.00
30/05/2016	IS02 On 15-June-18			Interest Rate Swap	100.11	100.0312	100.1129	100.0312	0.00
30/05/2016	IS05 On 17-December-20			Interest Rate Swap	101.38	101.1761	101.3765	101.1761	0.00
30/05/2016	IS05 On 16-March-21			Interest Rate Swap	100.92	100.7211	100.9225	100.7211	0.00
30/05/2016	IS05 On 15-June-21			Interest Rate Swap	100.44	100.2328	100.4402	100.2328	0.00
30/05/2016	IS10 On 17-December-25			Interest Rate Swap	104.06	103.7190	104.0636	103.7190	0.00
30/05/2016	IS10 On 16-March-26			Interest Rate Swap	101.37	101.0099	101.3665	101.0099	0.00
30/05/2016	IS10 On 15-June-26			Interest Rate Swap	100.30	99.9381	100.3045	99.9381	0.00
30/05/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/05/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/05/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/05/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/05/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
30/05/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
30/05/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
30/05/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
30/05/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
30/05/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.71	92.2900	7.7100	92.2900	0.00
30/05/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.84	92.1600	7.8400	92.1600	0.00
30/05/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.07	91.9300	8.0700	91.9300	0.00
30/05/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.23	91.7700	8.2300	91.7700	0.00
30/05/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.32	91.6800	8.3200	91.6800	0.00
30/05/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.39	91.6100	8.3900	91.6100	0.00
30/05/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.46	91.5400	8.4600	91.5400	0.00
30/05/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
30/05/2016	R023 On 04-August-16			Bond Future	9.28	96.5039	9.2817	96.5039	10,909.00
30/05/2016	R023 On 04-August-16	8.24	Call	Bond Future	89	0	89	0	0.00
30/05/2016	R023 On 04-August-16	8.26	Call	Bond Future	96	0	96	0	0.00
30/05/2016	R023 On 04-August-16	8.25	Call	Bond Future	92	0	92	0	0.00
30/05/2016	R023 On 04-August-16	8.25	Put	Bond Future	4999	5	4999	5	0.00
30/05/2016	R023 On 04-August-16	8.24	Put	Bond Future	5045	5	5045	5	0.00
30/05/2016	R023 On 04-August-16	8.26	Put	Bond Future	4953	5	4953	5	0.00
30/05/2016	R023 On 03-November-16			Bond Future	9.36	94.4116	9.3575	94.4116	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
30/05/2016	R023 On 03-November-16	9.73	Call	Bond Future	2933	3	2933	3	0.00
30/05/2016	R023 On 03-November-16	9.75	Call	Bond Future	2989	3	2989	3	0.00
30/05/2016	R023 On 03-November-16	9.74	Call	Bond Future	2961	3	2961	3	0.00
30/05/2016	R023 On 03-November-16	9.74	Put	Bond Future	1274	1	1274	1	0.00
30/05/2016	R023 On 03-November-16	9.75	Put	Bond Future	1258	1	1258	1	0.00
30/05/2016	R023 On 03-November-16	9.73	Put	Bond Future	1289	1	1289	1	0.00
30/05/2016	R023 On 02-February-17			Bond Future	9.43	96.3107	9.4255	96.3107	0.00
30/05/2016	R023 On 02-February-17	8.86	Call	Bond Future	1397	2	1397	2	0.00
30/05/2016	R023 On 02-February-17	8.85	Call	Bond Future	1381	2	1381	2	0.00
30/05/2016	R023 On 02-February-17	8.84	Call	Bond Future	1366	2	1366	2	0.00
30/05/2016	R023 On 02-February-17	8.85	Put	Bond Future	3909	4	3909	4	0.00
30/05/2016	R023 On 02-February-17	8.84	Put	Bond Future	3939	4	3939	4	0.00
30/05/2016	R023 On 02-February-17	8.86	Put	Bond Future	3880	4	3880	4	0.00
30/05/2016	R035 On 04-August-16			Bond Future	10.02	94.9552	10.0244	94.9552	5,505.00
30/05/2016	R035 On 04-August-16	10.35	Call	Bond Future	2461	3	2461	3	0.00
30/05/2016	R035 On 04-August-16	10.36	Call	Bond Future	2535	3	2535	3	0.00
30/05/2016	R035 On 04-August-16	10.37	Call	Bond Future	2609	3	2609	3	0.00
30/05/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
30/05/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
30/05/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
30/05/2016	R035 On 03-November-16			Bond Future	10.09	92.2627	10.0890	92.2627	0.00
30/05/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
30/05/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
30/05/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
30/05/2016	R035 On 03-November-16	9.59	Put	Bond Future	3935	3	3935	3	0.00
30/05/2016	R035 On 03-November-16	9.57	Put	Bond Future	4099	3	4099	3	0.00
30/05/2016	R035 On 03-November-16	9.58	Put	Bond Future	4017	3	4017	3	0.00
30/05/2016	R186 On 04-August-16			Bond Future	9.52	108.4138	9.5238	108.4138	99,862.00
30/05/2016	R186 On 04-August-16	8.90	Call	Bond Future	514	1	514	1	500.00
30/05/2016	R186 On 04-August-16	8.85	Call	Bond Future	450	0	450	0	750.00
30/05/2016	R186 On 04-August-16	9.60	Call	Bond Future	2241	3	2241	3	0.00
30/05/2016	R186 On 04-August-16	8.51	Call	Bond Future	161	0	161	0	0.00
30/05/2016	R186 On 04-August-16	8.49	Call	Bond Future	150	0	150	0	0.00
30/05/2016	R186 On 04-August-16	10.00	Call	Bond Future	3959	4	3959	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
30/05/2016	R186 On 04-August-16	8.50	Call	Bond Future	155	0	155	0	0.00
30/05/2016	R186 On 04-August-16	9.25	Call	Bond Future	1171	1	1171	1	0.00
30/05/2016	R186 On 04-August-16	9.35	Call	Bond Future	1432	0	1432	0	500.00
30/05/2016	R186 On 04-August-16	9.40	Call	Bond Future	1575	2	1575	2	0.00
30/05/2016	R186 On 04-August-16	9.30	Call	Bond Future	1297	2	1297	2	500.00
30/05/2016	R186 On 04-August-16	8.90	Put	Bond Future	4860	4	4860	4	0.00
30/05/2016	R186 On 04-August-16	9.60	Put	Bond Future	1726	1	1726	1	5,635.00
30/05/2016	R186 On 04-August-16	8.49	Put	Bond Future	7485	7	7485	7	0.00
30/05/2016	R186 On 04-August-16	8.85	Put	Bond Future	5155	0	5155	0	0.00
30/05/2016	R186 On 04-August-16	10.00	Put	Bond Future	797	1	797	1	6,500.00
30/05/2016	R186 On 04-August-16	8.51	Put	Bond Future	7347	7	7347	7	0.00
30/05/2016	R186 On 04-August-16	8.50	Put	Bond Future	7416	7	7416	7	0.00
30/05/2016	R186 On 04-August-16	9.25	Put	Bond Future	3049	3	3049	3	1,000.00
30/05/2016	R186 On 04-August-16	9.35	Put	Bond Future	2619	0	2619	0	0.00
30/05/2016	R186 On 04-August-16	9.40	Put	Bond Future	2419	2	2419	2	5,000.00
30/05/2016	R186 On 04-August-16	9.30	Put	Bond Future	2829	2	2829	2	0.00
30/05/2016	R186 On 03-November-16			Bond Future	9.59	110.4799	9.5902	110.4799	10.00
30/05/2016	R186 On 03-November-16	9.66	Call	Bond Future	3261	4	3261	4	0.00
30/05/2016	R186 On 03-November-16	8.96	Call	Bond Future	1338	2	1338	2	0.00
30/05/2016	R186 On 03-November-16	8.95	Call	Bond Future	1319	2	1319	2	0.00
30/05/2016	R186 On 03-November-16	9.71	Call	Bond Future	3440	4	3440	4	0.00
30/05/2016	R186 On 03-November-16	8.97	Call	Bond Future	1358	2	1358	2	0.00
30/05/2016	R186 On 03-November-16	9.71	Put	Bond Future	2648	2	2648	2	5,000.00
30/05/2016	R186 On 03-November-16	9.66	Put	Bond Future	2799	3	2799	3	5,000.00
30/05/2016	R186 On 03-November-16	8.96	Put	Bond Future	5637	5	5637	5	0.00
30/05/2016	R186 On 03-November-16	8.97	Put	Bond Future	5587	5	5587	5	0.00
30/05/2016	R186 On 03-November-16	8.95	Put	Bond Future	5687	5	5687	5	0.00
30/05/2016	R197 On 04-August-16			Bond Future	297.74	299.2325	297.7364	299.2325	1,878.00
30/05/2016	R197 On 04-August-16	293.98	Call	Bond Future	3756	5	3756	5	0.00
30/05/2016	R197 On 04-August-16	293.96	Call	Bond Future	3776	5	3776	5	0.00
30/05/2016	R197 On 04-August-16	293.97	Call	Bond Future	3766	5	3766	5	0.00
30/05/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
30/05/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
30/05/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	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
30/05/2016	R197 On 03-November-16			Bond Future	303.43	304.9583	303.4296	304.9583	0.00
30/05/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	1	0	1	0.00
30/05/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	1	0	1	0.00
30/05/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	1	0	1	0.00
30/05/2016	R197 On 03-November-16	303.57	Put	Bond Future	140	0	140	0	0.00
30/05/2016	R197 On 03-November-16	303.58	Put	Bond Future	150	0	150	0	0.00
30/05/2016	R197 On 03-November-16	303.56	Put	Bond Future	130	0	130	0	0.00
30/05/2016	R202 On 04-August-16			Bond Future	245.76	247.4270	245.7642	247.4270	37,829.00
30/05/2016	R202 On 04-August-16	243.26	Call	Bond Future	5082	6	5082	6	0.00
30/05/2016	R202 On 04-August-16	243.25	Call	Bond Future	5088	6	5088	6	0.00
30/05/2016	R202 On 04-August-16	243.24	Call	Bond Future	5094	6	5094	6	0.00
30/05/2016	R202 On 04-August-16	243.25	Put	Bond Future	2574	2	2574	2	0.00
30/05/2016	R202 On 04-August-16	243.26	Put	Bond Future	2578	2	2578	2	0.00
30/05/2016	R202 On 04-August-16	243.24	Put	Bond Future	2570	2	2570	2	0.00
30/05/2016	R202 On 03-November-16			Bond Future	250.46	252.1615	250.4638	252.1615	0.00
30/05/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
30/05/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
30/05/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
30/05/2016	R202 On 03-November-16	253.86	Put	Bond Future	3396	2	3396	2	0.00
30/05/2016	R202 On 03-November-16	253.87	Put	Bond Future	3406	2	3406	2	0.00
30/05/2016	R202 On 03-November-16	253.85	Put	Bond Future	3386	2	3386	2	0.00
30/05/2016	R203 On 04-August-16			Bond Future	8.17	103.5061	8.1730	103.5061	58,097.00
30/05/2016	R203 On 04-August-16	7.24	Call	Bond Future	9	0	9	0	0.00
30/05/2016	R203 On 04-August-16	7.26	Call	Bond Future	10	0	10	0	0.00
30/05/2016	R203 On 04-August-16	7.25	Call	Bond Future	10	0	10	0	0.00
30/05/2016	R203 On 04-August-16	7.24	Put	Bond Future	979	1	979	1	0.00
30/05/2016	R203 On 04-August-16	7.26	Put	Bond Future	959	1	959	1	0.00
30/05/2016	R203 On 04-August-16	7.25	Put	Bond Future	969	1	969	1	0.00
30/05/2016	R203 On 03-November-16			Bond Future	8.29	101.3067	8.2899	101.3067	0.00
30/05/2016	R203 On 03-November-16	8.84	Call	Bond Future	579	1	579	1	0.00
30/05/2016	R203 On 03-November-16	8.86	Call	Bond Future	591	1	591	1	0.00
30/05/2016	R203 On 03-November-16	8.85	Call	Bond Future	585	1	585	1	0.00
30/05/2016	R203 On 03-November-16	8.85	Put	Bond Future	134	0	134	0	0.00
30/05/2016	R203 On 03-November-16	8.86	Put	Bond Future	132	0	132	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
30/05/2016	R203 On 03-November-16	8.84	Put	Bond Future	136	0	136	0	0.00
30/05/2016	R203 On 02-February-17			Bond Future	8.38	103.3445	8.3784	103.3445	0.00
30/05/2016	R203 On 02-February-17	7.70	Call	Bond Future	117	0	117	0	0.00
30/05/2016	R203 On 02-February-17	7.72	Call	Bond Future	120	0	120	0	0.00
30/05/2016	R203 On 02-February-17	7.71	Call	Bond Future	118	0	118	0	0.00
30/05/2016	R203 On 02-February-17	7.71	Put	Bond Future	503	0	503	0	0.00
30/05/2016	R203 On 02-February-17	7.70	Put	Bond Future	508	0	508	0	0.00
30/05/2016	R203 On 02-February-17	7.72	Put	Bond Future	500	0	500	0	0.00
30/05/2016	R204 On 04-August-16			Bond Future	8.59	100.0678	8.5881	100.0678	35,129.00
30/05/2016	R204 On 04-August-16	7.76	Call	Bond Future	55	0	55	0	0.00
30/05/2016	R204 On 04-August-16	7.75	Call	Bond Future	53	0	53	0	0.00
30/05/2016	R204 On 04-August-16	7.74	Call	Bond Future	51	0	51	0	0.00
30/05/2016	R204 On 04-August-16	7.75	Put	Bond Future	1820	2	1820	2	0.00
30/05/2016	R204 On 04-August-16	7.74	Put	Bond Future	1839	2	1839	2	0.00
30/05/2016	R204 On 04-August-16	7.76	Put	Bond Future	1800	2	1800	2	0.00
30/05/2016	R204 On 03-November-16			Bond Future	8.69	101.9749	8.6860	101.9749	0.00
30/05/2016	R204 On 03-November-16	9.22	Call	Bond Future	1372	2	1372	2	0.00
30/05/2016	R204 On 03-November-16	9.21	Call	Bond Future	1359	2	1359	2	0.00
30/05/2016	R204 On 03-November-16	9.23	Call	Bond Future	1386	2	1386	2	0.00
30/05/2016	R204 On 03-November-16	9.22	Put	Bond Future	373	0	373	0	0.00
30/05/2016	R204 On 03-November-16	9.23	Put	Bond Future	368	0	368	0	0.00
30/05/2016	R204 On 03-November-16	9.21	Put	Bond Future	379	0	379	0	0.00
30/05/2016	R204 On 02-February-17			Bond Future	8.76	99.9837	8.7634	99.9837	0.00
30/05/2016	R204 On 02-February-17	8.28	Call	Bond Future	487	1	487	1	0.00
30/05/2016	R204 On 02-February-17	8.29	Call	Bond Future	493	1	493	1	0.00
30/05/2016	R204 On 02-February-17	8.30	Call	Bond Future	499	1	499	1	0.00
30/05/2016	R204 On 02-February-17	8.28	Put	Bond Future	1302	1	1302	1	0.00
30/05/2016	R204 On 02-February-17	8.29	Put	Bond Future	1291	1	1291	1	0.00
30/05/2016	R204 On 02-February-17	8.30	Put	Bond Future	1280	1	1280	1	0.00
30/05/2016	R207 On 04-August-16			Bond Future	8.90	96.0095	8.9017	96.0095	76,765.00
30/05/2016	R207 On 04-August-16	8.00	Call	Bond Future	70	0	70	0	0.00
30/05/2016	R207 On 04-August-16	7.99	Call	Bond Future	67	0	67	0	0.00
30/05/2016	R207 On 04-August-16	8.01	Call	Bond Future	72	0	72	0	0.00
30/05/2016	R207 On 04-August-16	7.99	Put	Bond Future	2677	2	2677	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
30/05/2016	R207 On 04-August-16	8.00	Put	Bond Future	2650	2	2650	2	0.00
30/05/2016	R207 On 04-August-16	8.01	Put	Bond Future	2624	2	2624	2	0.00
30/05/2016	R207 On 02-February-17			Bond Future	9.07	96.1638	9.0685	96.1638	0.00
30/05/2016	R207 On 02-February-17	8.91	Call	Bond Future	1133	1	1133	1	62.00
30/05/2016	R207 On 02-February-17	9.22	Call	Bond Future	1526	2	1526	2	0.00
30/05/2016	R207 On 02-February-17	9.24	Call	Bond Future	1553	2	1553	2	0.00
30/05/2016	R207 On 02-February-17	9.23	Call	Bond Future	1540	2	1540	2	0.00
30/05/2016	R207 On 02-February-17	8.91	Put	Bond Future	1523	1	1523	1	0.00
30/05/2016	R207 On 02-February-17	9.22	Put	Bond Future	1155	1	1155	1	0.00
30/05/2016	R207 On 02-February-17	9.23	Put	Bond Future	1144	1	1144	1	0.00
30/05/2016	R207 On 02-February-17	9.24	Put	Bond Future	1133	1	1133	1	0.00
30/05/2016	R208 On 04-August-16			Bond Future	9.04	94.3005	9.0350	94.3005	48,487.00
30/05/2016	R208 On 04-August-16	7.99	Call	Bond Future	57	0	57	0	0.00
30/05/2016	R208 On 04-August-16	8.00	Call	Bond Future	59	0	59	0	0.00
30/05/2016	R208 On 04-August-16	8.01	Call	Bond Future	61	0	61	0	0.00
30/05/2016	R208 On 04-August-16	7.99	Put	Bond Future	3835	3	3835	3	0.00
30/05/2016	R208 On 04-August-16	8.00	Put	Bond Future	3800	3	3800	3	0.00
30/05/2016	R208 On 04-August-16	8.01	Put	Bond Future	3765	3	3765	3	0.00
30/05/2016	R208 On 03-November-16			Bond Future	9.12	92.6948	9.1165	92.6948	0.00
30/05/2016	R208 On 03-November-16	9.57	Call	Bond Future	2345	3	2345	3	0.00
30/05/2016	R208 On 03-November-16	9.59	Call	Bond Future	2389	3	2389	3	0.00
30/05/2016	R208 On 03-November-16	9.58	Call	Bond Future	2367	3	2367	3	0.00
30/05/2016	R208 On 03-November-16	9.57	Put	Bond Future	832	1	832	1	0.00
30/05/2016	R208 On 03-November-16	9.58	Put	Bond Future	821	1	821	1	0.00
30/05/2016	R208 On 03-November-16	9.59	Put	Bond Future	810	1	810	1	0.00
30/05/2016	R208 On 02-February-17			Bond Future	9.19	94.5594	9.1857	94.5594	0.00
30/05/2016	R208 On 02-February-17	8.64	Call	Bond Future	1004	1	1004	1	0.00
30/05/2016	R208 On 02-February-17	8.63	Call	Bond Future	993	1	993	1	0.00
30/05/2016	R208 On 02-February-17	8.65	Call	Bond Future	1016	1	1016	1	0.00
30/05/2016	R208 On 02-February-17	8.65	Put	Bond Future	2756	3	2756	3	0.00
30/05/2016	R208 On 02-February-17	8.64	Put	Bond Future	2777	3	2777	3	0.00
30/05/2016	R208 On 02-February-17	8.63	Put	Bond Future	2798	3	2798	3	0.00
30/05/2016	R209 On 04-August-16			Bond Future	9.97	70.9976	9.9657	70.9976	54,880.00
30/05/2016	R209 On 04-August-16	9.24	Call	Bond Future	421	1	421	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
30/05/2016	R209 On 04-August-16	10.60	Call	Bond Future	4476	5	4476	5	5,624.00
30/05/2016	R209 On 04-August-16	9.26	Call	Bond Future	444	1	444	1	0.00
30/05/2016	R209 On 04-August-16	9.25	Call	Bond Future	433	1	433	1	0.00
30/05/2016	R209 On 04-August-16	9.70	Call	Bond Future	1213	1	1213	1	0.00
30/05/2016	R209 On 04-August-16	10.29	Call	Bond Future	3131	4	3131	4	0.00
30/05/2016	R209 On 04-August-16	9.60	Call	Bond Future	990	1	990	1	5,624.00
30/05/2016	R209 On 04-August-16	9.40	Call	Bond Future	632	1	632	1	250.00
30/05/2016	R209 On 04-August-16	9.24	Put	Bond Future	5317	5	5317	5	0.00
30/05/2016	R209 On 04-August-16	10.60	Put	Bond Future	599	1	599	1	0.00
30/05/2016	R209 On 04-August-16	9.26	Put	Bond Future	5198	5	5198	5	0.00
30/05/2016	R209 On 04-August-16	9.25	Put	Bond Future	5257	5	5257	5	0.00
30/05/2016	R209 On 04-August-16	10.29	Put	Bond Future	1104	1	1104	1	250.00
30/05/2016	R209 On 04-August-16	9.70	Put	Bond Future	2945	3	2945	3	250.00
30/05/2016	R209 On 04-August-16	9.40	Put	Bond Future	4403	4	4403	4	0.00
30/05/2016	R209 On 04-August-16	9.60	Put	Bond Future	3392	3	3392	3	0.00
30/05/2016	R209 On 03-November-16			Bond Future	10.02	69.1999	10.0224	69.1999	0.00
30/05/2016	R209 On 03-November-16	10.24	Call	Bond Future	3746	4	3746	4	0.00
30/05/2016	R209 On 03-November-16	10.26	Call	Bond Future	3817	4	3817	4	0.00
30/05/2016	R209 On 03-November-16	10.25	Call	Bond Future	3781	4	3781	4	0.00
30/05/2016	R209 On 03-November-16	10.25	Put	Bond Future	2363	2	2363	2	5,000.00
30/05/2016	R209 On 03-November-16	10.26	Put	Bond Future	2337	2	2337	2	0.00
30/05/2016	R209 On 03-November-16	10.24	Put	Bond Future	2389	2	2389	2	0.00
30/05/2016	R209 On 02-February-17			Bond Future	10.07	70.5920	10.0728	70.5920	0.00
30/05/2016	R209 On 02-February-17	9.53	Call	Bond Future	2335	3	2335	3	0.00
30/05/2016	R209 On 02-February-17	9.55	Call	Bond Future	2382	3	2382	3	0.00
30/05/2016	R209 On 02-February-17	9.54	Call	Bond Future	2358	3	2358	3	0.00
30/05/2016	R209 On 02-February-17	9.53	Put	Bond Future	5877	6	5877	6	0.00
30/05/2016	R209 On 02-February-17	9.54	Put	Bond Future	5833	6	5833	6	0.00
30/05/2016	R209 On 02-February-17	9.55	Put	Bond Future	5789	5	5789	5	0.00
30/05/2016	R210 On 04-August-16			Bond Future	187.02	187.0056	187.0218	187.0056	2,571.00
30/05/2016	R210 On 04-August-16	181.51	Call	Bond Future	5512	5	5512	5	0.00
30/05/2016	R210 On 04-August-16	181.50	Call	Bond Future	5522	6	5522	6	0.00
30/05/2016	R210 On 04-August-16	181.52	Call	Bond Future	5502	5	5502	5	0.00
30/05/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	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
30/05/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
30/05/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
30/05/2016	R210 On 03-November-16			Bond Future	188.31	188.2938	188.3079	188.2938	0.00
30/05/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
30/05/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
30/05/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
30/05/2016	R210 On 03-November-16	188.90	Put	Bond Future	592	1	592	1	0.00
30/05/2016	R210 On 03-November-16	188.91	Put	Bond Future	602	1	602	1	0.00
30/05/2016	R210 On 03-November-16	188.92	Put	Bond Future	612	1	612	1	0.00
30/05/2016	R211 On 04-August-16			Bond Future	139.88	139.8704	139.8788	139.8704	64.00
30/05/2016	R211 On 04-August-16	137.09	Call	Bond Future	2789	3	2789	3	0.00
30/05/2016	R211 On 04-August-16	137.07	Call	Bond Future	2809	3	2809	3	0.00
30/05/2016	R211 On 04-August-16	137.08	Call	Bond Future	2799	3	2799	3	0.00
30/05/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
30/05/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
30/05/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
30/05/2016	R211 On 03-November-16			Bond Future	142.55	142.5470	142.5536	142.5470	0.00
30/05/2016	R211 On 03-November-16	141.76	Call	Bond Future	794	1	794	1	0.00
30/05/2016	R211 On 03-November-16	141.75	Call	Bond Future	804	1	804	1	0.00
30/05/2016	R211 On 03-November-16	141.74	Call	Bond Future	814	1	814	1	0.00
30/05/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
30/05/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
30/05/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
30/05/2016	R212 On 04-August-16			Bond Future	145.86	145.7277	145.8556	145.7277	4,218.00
30/05/2016	R212 On 04-August-16	142.44	Call	Bond Future	3416	3	3416	3	0.00
30/05/2016	R212 On 04-August-16	142.43	Call	Bond Future	3426	3	3426	3	0.00
30/05/2016	R212 On 04-August-16	142.42	Call	Bond Future	3436	3	3436	3	0.00
30/05/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
30/05/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
30/05/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
30/05/2016	R212 On 03-November-16			Bond Future	148.64	148.5163	148.6447	148.5163	0.00
30/05/2016	R212 On 03-November-16	148.11	Call	Bond Future	535	0	535	0	0.00
30/05/2016	R212 On 03-November-16	148.12	Call	Bond Future	525	0	525	0	0.00
30/05/2016	R212 On 03-November-16	148.10	Call	Bond Future	545	0	545	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
30/05/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
30/05/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
30/05/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
30/05/2016	R213 On 04-August-16			Bond Future	9.92	81.4432	9.9190	81.4432	44,353.00
30/05/2016	R213 On 04-August-16	9.01	Call	Bond Future	251	0	251	0	0.00
30/05/2016	R213 On 04-August-16	8.99	Call	Bond Future	237	0	237	0	0.00
30/05/2016	R213 On 04-August-16	9.00	Call	Bond Future	244	0	244	0	0.00
30/05/2016	R213 On 04-August-16	8.99	Put	Bond Future	6494	6	6494	6	0.00
30/05/2016	R213 On 04-August-16	9.00	Put	Bond Future	6430	6	6430	6	0.00
30/05/2016	R213 On 04-August-16	9.01	Put	Bond Future	6366	6	6366	6	0.00
30/05/2016	R213 On 03-November-16			Bond Future	9.98	79.4443	9.9832	79.4443	0.00
30/05/2016	R213 On 03-November-16	10.20	Call	Bond Future	3742	4	3742	4	0.00
30/05/2016	R213 On 03-November-16	10.19	Call	Bond Future	3706	4	3706	4	0.00
30/05/2016	R213 On 03-November-16	10.18	Call	Bond Future	3671	4	3671	4	0.00
30/05/2016	R213 On 03-November-16	10.19	Put	Bond Future	2420	2	2420	2	0.00
30/05/2016	R213 On 03-November-16	10.18	Put	Bond Future	2447	2	2447	2	0.00
30/05/2016	R213 On 03-November-16	10.20	Put	Bond Future	2394	2	2394	2	0.00
30/05/2016	R213 On 02-February-17			Bond Future	10.04	81.0424	10.0422	81.0424	0.00
30/05/2016	R213 On 02-February-17	9.40	Call	Bond Future	2062	2	2062	2	0.00
30/05/2016	R213 On 02-February-17	9.42	Call	Bond Future	2105	2	2105	2	0.00
30/05/2016	R213 On 02-February-17	9.41	Call	Bond Future	2084	2	2084	2	0.00
30/05/2016	R213 On 02-February-17	9.40	Put	Bond Future	6202	6	6202	6	0.00
30/05/2016	R213 On 02-February-17	9.42	Put	Bond Future	6113	6	6113	6	0.00
30/05/2016	R213 On 02-February-17	9.41	Put	Bond Future	6157	6	6157	6	0.00
30/05/2016	R214 On 04-August-16			Bond Future	10.08	71.0709	10.0796	71.0709	30,123.00
30/05/2016	R214 On 04-August-16	9.30	Call	Bond Future	388	1	388	1	1,300.00
30/05/2016	R214 On 04-August-16	9.24	Call	Bond Future	328	0	328	0	0.00
30/05/2016	R214 On 04-August-16	11.30	Call	Bond Future	7454	8	7454	8	5,610.00
30/05/2016	R214 On 04-August-16	9.26	Call	Bond Future	347	0	347	0	0.00
30/05/2016	R214 On 04-August-16	9.25	Call	Bond Future	337	0	337	0	0.00
30/05/2016	R214 On 04-August-16	10.30	Call	Bond Future	2829	3	2829	3	5,610.00
30/05/2016	R214 On 04-August-16	8.55	Call	Bond Future	31	0	31	0	1,300.00
30/05/2016	R214 On 04-August-16	9.30	Put	Bond Future	5850	5	5850	5	0.00
30/05/2016	R214 On 04-August-16	9.26	Put	Bond Future	6109	6	6109	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
30/05/2016	R214 On 04-August-16	9.24	Put	Bond Future	6240	6	6240	6	0.00
30/05/2016	R214 On 04-August-16	11.30	Put	Bond Future	171	0	171	0	0.00
30/05/2016	R214 On 04-August-16	10.30	Put	Bond Future	1407	1	1407	1	0.00
30/05/2016	R214 On 04-August-16	9.25	Put	Bond Future	6174	6	6174	6	0.00
30/05/2016	R214 On 04-August-16	8.55	Put	Bond Future	11463	11	11463	11	0.00
30/05/2016	R214 On 03-November-16			Bond Future	10.14	69.1280	10.1376	69.1280	0.00
30/05/2016	R214 On 03-November-16	10.33	Call	Bond Future	3812	4	3812	4	0.00
30/05/2016	R214 On 03-November-16	10.35	Call	Bond Future	3884	4	3884	4	0.00
30/05/2016	R214 On 03-November-16	10.34	Call	Bond Future	3848	4	3848	4	0.00
30/05/2016	R214 On 03-November-16	10.33	Put	Bond Future	2580	2	2580	2	0.00
30/05/2016	R214 On 03-November-16	10.34	Put	Bond Future	2553	2	2553	2	0.00
30/05/2016	R214 On 03-November-16	10.35	Put	Bond Future	2526	2	2526	2	0.00
30/05/2016	R214 On 02-February-17			Bond Future	10.19	70.5186	10.1911	70.5186	0.00
30/05/2016	R214 On 02-February-17	9.67	Call	Bond Future	2506	3	2506	3	0.00
30/05/2016	R214 On 02-February-17	9.66	Call	Bond Future	2481	3	2481	3	0.00
30/05/2016	R214 On 02-February-17	9.68	Call	Bond Future	2531	3	2531	3	0.00
30/05/2016	R214 On 02-February-17	9.67	Put	Bond Future	6010	6	6010	6	0.00
30/05/2016	R214 On 02-February-17	9.66	Put	Bond Future	6055	6	6055	6	0.00
30/05/2016	R214 On 02-February-17	9.68	Put	Bond Future	5964	6	5964	6	0.00
30/05/2016	R248 On 04-August-16			Bond Future	10.15	91.3459	10.1517	91.3459	59,418.00
30/05/2016	R248 On 04-August-16	9.25	Call	Bond Future	390	1	390	1	0.00
30/05/2016	R248 On 04-August-16	9.26	Call	Bond Future	401	1	401	1	0.00
30/05/2016	R248 On 04-August-16	9.24	Call	Bond Future	379	1	379	1	0.00
30/05/2016	R248 On 04-August-16	9.26	Put	Bond Future	8412	8	8412	8	0.00
30/05/2016	R248 On 04-August-16	9.25	Put	Bond Future	8498	8	8498	8	0.00
30/05/2016	R248 On 04-August-16	9.24	Put	Bond Future	8585	8	8585	8	0.00
30/05/2016	R248 On 03-November-16			Bond Future	10.21	88.6481	10.2125	88.6481	0.00
30/05/2016	R248 On 03-November-16	10.39	Call	Bond Future	4838	5	4838	5	0.00
30/05/2016	R248 On 03-November-16	10.38	Call	Bond Future	4794	5	4794	5	0.00
30/05/2016	R248 On 03-November-16	10.37	Call	Bond Future	4750	5	4750	5	0.00
30/05/2016	R248 On 03-November-16	10.38	Put	Bond Future	3438	3	3438	3	0.00
30/05/2016	R248 On 03-November-16	10.39	Put	Bond Future	3403	3	3403	3	0.00
30/05/2016	R248 On 03-November-16	10.37	Put	Bond Future	3474	3	3474	3	0.00
30/05/2016	R248 On 02-February-17			Bond Future	10.27	90.4314	10.2689	90.4314	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
30/05/2016	R248 On 02-February-17	9.76	Call	Bond Future	3314	4	3314	4	0.00
30/05/2016	R248 On 02-February-17	9.77	Call	Bond Future	3346	4	3346	4	0.00
30/05/2016	R248 On 02-February-17	9.78	Call	Bond Future	3377	4	3377	4	0.00
30/05/2016	R248 On 02-February-17	9.77	Put	Bond Future	7577	7	7577	7	0.00
30/05/2016	R248 On 02-February-17	9.76	Put	Bond Future	7634	7	7634	7	0.00
30/05/2016	R248 On 02-February-17	9.78	Put	Bond Future	7520	7	7520	7	0.00