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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/03/2016 TO: 18/03/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	2025 On 05-May-16			Bond Future	123.26	123.2659	123.2602	123.2659	4,606.00
18/03/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2025 On 05-May-16	126.00	Put	Bond Future	2740	3	3	3	0.00
18/03/2016	2025 On 05-May-16	125.99	Put	Bond Future	2730	3	3	3	0.00
18/03/2016	2025 On 05-May-16	126.01	Put	Bond Future	2750	3	3	3	0.00
18/03/2016	2025 On 04-August-16			Bond Future	124.36	124.3523	124.3625	124.3523	0.00
18/03/2016	2025 On 04-August-16	123.85	Call	Bond Future	512	1	1	1	0.00
18/03/2016	2025 On 04-August-16	123.86	Call	Bond Future	502	0	1	0	0.00
18/03/2016	2025 On 04-August-16	123.87	Call	Bond Future	492	0	0	0	0.00
18/03/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
18/03/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
18/03/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
18/03/2016	2030 On 05-May-16			Bond Future	9.69	90.3124	89.5159	90.3124	17,364.00
18/03/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2030 On 05-May-16	9.00	Put	Bond Future	4868	4	5	4	0.00
18/03/2016	2030 On 05-May-16	8.99	Put	Bond Future	4942	4	5	4	0.00
18/03/2016	2030 On 05-May-16	9.01	Put	Bond Future	4794	4	5	4	0.00
18/03/2016	2030 On 04-August-16			Bond Future	9.75	88.0100	87.2101	88.0100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	2030 On 04-August-16	10.17	Call	Bond Future	2728	4	3	4	0.00
18/03/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
18/03/2016	2032 On 05-May-16			Bond Future	9.82	89.2223	88.3794	89.2223	9,231.00
18/03/2016	2032 On 05-May-16	8.99	Call	Bond Future	299	0	0	0	0.00
18/03/2016	2032 On 05-May-16	9.01	Call	Bond Future	317	0	0	0	0.00
18/03/2016	2032 On 05-May-16	9.00	Call	Bond Future	308	0	0	0	0.00
18/03/2016	2032 On 05-May-16	8.99	Put	Bond Future	6609	6	7	6	0.00
18/03/2016	2032 On 05-May-16	9.01	Put	Bond Future	6468	6	6	6	0.00
18/03/2016	2032 On 05-May-16	9.00	Put	Bond Future	6538	6	7	6	0.00
18/03/2016	2032 On 04-August-16			Bond Future	9.89	90.9074	90.0602	90.9074	0.00
18/03/2016	2032 On 04-August-16	8.99	Call	Bond Future	1092	1	1	1	0.00
18/03/2016	2032 On 04-August-16	9.01	Call	Bond Future	1125	1	1	1	0.00
18/03/2016	2032 On 04-August-16	9.00	Call	Bond Future	1108	1	1	1	0.00
18/03/2016	2032 On 04-August-16	9.00	Put	Bond Future	7775	7	8	7	0.00
18/03/2016	2032 On 04-August-16	9.01	Put	Bond Future	7713	7	8	7	0.00
18/03/2016	2032 On 04-August-16	8.99	Put	Bond Future	7838	7	8	7	0.00
18/03/2016	2032 On 03-November-16			Bond Future	9.95	88.4806	87.6308	88.4806	0.00
18/03/2016	2032 On 03-November-16	10.28	Call	Bond Future	5580	6	6	6	0.00
18/03/2016	2032 On 03-November-16	10.30	Call	Bond Future	5660	6	6	6	0.00
18/03/2016	2032 On 03-November-16	10.29	Call	Bond Future	5620	6	6	6	0.00
18/03/2016	2032 On 03-November-16	10.28	Put	Bond Future	3289	3	3	3	0.00
18/03/2016	2032 On 03-November-16	10.29	Put	Bond Future	3261	3	3	3	0.00
18/03/2016	2032 On 03-November-16	10.30	Put	Bond Future	3234	3	3	3	0.00
18/03/2016	2033 On 05-May-16			Bond Future	103.08	102.9324	103.0761	102.9324	1,032.00
18/03/2016	2033 On 05-May-16	102.40	Call	Bond Future	676	1	1	1	0.00
18/03/2016	2033 On 05-May-16	102.41	Call	Bond Future	666	1	1	1	0.00
18/03/2016	2033 On 05-May-16	102.39	Call	Bond Future	686	1	1	1	0.00
18/03/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
18/03/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
18/03/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
18/03/2016	2037 On 05-May-16			Bond Future	9.96	90.6337	89.6392	90.6337	39,888.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	2037 On 05-May-16	8.99	Call	Bond Future	215	0	0	0	0.00
18/03/2016	2037 On 05-May-16	9.01	Call	Bond Future	229	0	0	0	0.00
18/03/2016	2037 On 05-May-16	9.00	Call	Bond Future	222	0	0	0	0.00
18/03/2016	2037 On 05-May-16	9.00	Put	Bond Future	8235	7	8	7	0.00
18/03/2016	2037 On 05-May-16	8.99	Put	Bond Future	8318	7	8	7	0.00
18/03/2016	2037 On 05-May-16	9.01	Put	Bond Future	8153	7	8	7	0.00
18/03/2016	2037 On 04-August-16			Bond Future	10.02	88.0869	87.0852	88.0869	0.00
18/03/2016	2037 On 04-August-16	9.26	Call	Bond Future	1497	2	1	2	0.00
18/03/2016	2037 On 04-August-16	9.25	Call	Bond Future	1476	2	1	2	0.00
18/03/2016	2037 On 04-August-16	9.24	Call	Bond Future	1454	2	1	2	0.00
18/03/2016	2037 On 04-August-16	9.25	Put	Bond Future	7782	7	8	7	0.00
18/03/2016	2037 On 04-August-16	9.24	Put	Bond Future	7847	7	8	7	0.00
18/03/2016	2037 On 04-August-16	9.26	Put	Bond Future	7717	7	8	7	0.00
18/03/2016	2037 On 03-November-16			Bond Future	10.08	89.7657	88.7584	89.7657	0.00
18/03/2016	2037 On 03-November-16	10.35	Call	Bond Future	5878	7	6	7	0.00
18/03/2016	2037 On 03-November-16	10.37	Call	Bond Future	5963	7	6	7	0.00
18/03/2016	2037 On 03-November-16	10.36	Call	Bond Future	5920	7	6	7	0.00
18/03/2016	2037 On 03-November-16	10.36	Put	Bond Future	3818	3	4	3	0.00
18/03/2016	2037 On 03-November-16	10.35	Put	Bond Future	3850	3	4	3	0.00
18/03/2016	2037 On 03-November-16	10.37	Put	Bond Future	3787	3	4	3	0.00
18/03/2016	2038 On 05-May-16			Bond Future	128.59	128.5963	128.5906	128.5963	17,007.00
18/03/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2038 On 05-May-16	130.99	Put	Bond Future	2399	2	2	2	0.00
18/03/2016	2038 On 05-May-16	131.00	Put	Bond Future	2409	2	2	2	0.00
18/03/2016	2038 On 05-May-16	131.01	Put	Bond Future	2419	2	2	2	0.00
18/03/2016	2038 On 04-August-16			Bond Future	129.64	129.6272	129.6380	129.6272	0.00
18/03/2016	2038 On 04-August-16	129.31	Call	Bond Future	328	0	0	0	0.00
18/03/2016	2038 On 04-August-16	129.30	Call	Bond Future	338	0	0	0	0.00
18/03/2016	2038 On 04-August-16	129.32	Call	Bond Future	318	0	0	0	0.00
18/03/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
18/03/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00

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18/03/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
18/03/2016	2040 On 05-May-16			Bond Future	10.03	94.1875	93.1744	94.1875	1,812.00
18/03/2016	2040 On 05-May-16	9.51	Call	Bond Future	836	1	1	1	0.00
18/03/2016	2040 On 05-May-16	9.50	Call	Bond Future	816	1	1	1	0.00
18/03/2016	2040 On 05-May-16	9.49	Call	Bond Future	796	1	1	1	0.00
18/03/2016	2040 On 05-May-16	9.50	Put	Bond Future	5407	5	5	5	0.00
18/03/2016	2040 On 05-May-16	9.49	Put	Bond Future	5477	5	5	5	0.00
18/03/2016	2040 On 05-May-16	9.51	Put	Bond Future	5337	5	5	5	0.00
18/03/2016	2040 On 04-August-16			Bond Future	10.10	91.4572	90.4371	91.4572	0.00
18/03/2016	2040 On 04-August-16	9.50	Call	Bond Future	2026	2	2	2	0.00
18/03/2016	2040 On 04-August-16	9.51	Call	Bond Future	2053	2	2	2	0.00
18/03/2016	2040 On 04-August-16	9.49	Call	Bond Future	1999	2	2	2	0.00
18/03/2016	2040 On 04-August-16	9.51	Put	Bond Future	7098	6	7	6	0.00
18/03/2016	2040 On 04-August-16	9.50	Put	Bond Future	7161	7	7	7	0.00
18/03/2016	2040 On 04-August-16	9.49	Put	Bond Future	7224	7	7	7	0.00
18/03/2016	2044 On 05-May-16			Bond Future	10.02	91.5699	90.5059	91.5699	20,223.00
18/03/2016	2044 On 05-May-16	9.00	Call	Bond Future	189	0	0	0	0.00
18/03/2016	2044 On 05-May-16	9.01	Call	Bond Future	196	0	0	0	0.00
18/03/2016	2044 On 05-May-16	8.99	Call	Bond Future	183	0	0	0	0.00
18/03/2016	2044 On 05-May-16	9.01	Put	Bond Future	9435	8	9	8	0.00
18/03/2016	2044 On 05-May-16	8.99	Put	Bond Future	9620	9	10	9	0.00
18/03/2016	2044 On 05-May-16	9.00	Put	Bond Future	9527	9	10	9	0.00
18/03/2016	2044 On 04-August-16			Bond Future	10.09	88.9155	87.8431	88.9155	0.00
18/03/2016	2044 On 04-August-16	9.51	Call	Bond Future	2085	2	2	2	0.00
18/03/2016	2044 On 04-August-16	9.50	Call	Bond Future	2057	2	2	2	0.00
18/03/2016	2044 On 04-August-16	9.49	Call	Bond Future	2030	2	2	2	0.00
18/03/2016	2044 On 04-August-16	9.50	Put	Bond Future	7169	6	7	6	0.00
18/03/2016	2044 On 04-August-16	9.51	Put	Bond Future	7105	6	7	6	0.00
18/03/2016	2044 On 04-August-16	9.49	Put	Bond Future	7233	7	7	7	0.00
18/03/2016	2044 On 03-November-16			Bond Future	10.14	90.6101	89.5308	90.6101	0.00
18/03/2016	2044 On 03-November-16	10.42	Call	Bond Future	6284	7	6	7	0.00
18/03/2016	2044 On 03-November-16	10.43	Call	Bond Future	6329	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	2044 On 03-November-16	10.41	Call	Bond Future	6240	7	6	7	0.00
18/03/2016	2044 On 03-November-16	10.43	Put	Bond Future	4052	4	4	4	0.00
18/03/2016	2044 On 03-November-16	10.42	Put	Bond Future	4085	4	4	4	0.00
18/03/2016	2044 On 03-November-16	10.41	Put	Bond Future	4119	4	4	4	0.00
18/03/2016	2046 On 05-May-16			Bond Future	127.29	127.2985	127.2931	127.2985	12,766.00
18/03/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2046 On 05-May-16	129.99	Put	Bond Future	2697	3	3	3	0.00
18/03/2016	2046 On 05-May-16	130.00	Put	Bond Future	2707	3	3	3	0.00
18/03/2016	2046 On 05-May-16	130.01	Put	Bond Future	2717	3	3	3	0.00
18/03/2016	2046 On 04-August-16			Bond Future	129.72	129.7135	129.7244	129.7135	0.00
18/03/2016	2046 On 04-August-16	129.00	Call	Bond Future	724	1	1	1	0.00
18/03/2016	2046 On 04-August-16	129.01	Call	Bond Future	714	1	1	1	0.00
18/03/2016	2046 On 04-August-16	129.02	Call	Bond Future	704	1	1	1	0.00
18/03/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
18/03/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
18/03/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
18/03/2016	2050 On 05-May-16			Bond Future	137.16	137.1702	137.1643	137.1702	14,916.00
18/03/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2050 On 05-May-16	138.00	Put	Bond Future	836	1	1	1	0.00
18/03/2016	2050 On 05-May-16	138.01	Put	Bond Future	846	1	1	1	0.00
18/03/2016	2050 On 05-May-16	137.99	Put	Bond Future	826	1	1	1	0.00
18/03/2016	2050 On 04-August-16			Bond Future	138.22	138.2037	138.2154	138.2037	0.00
18/03/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
18/03/2016	2050 On 04-August-16	139.14	Put	Bond Future	925	1	1	1	0.00
18/03/2016	2050 On 04-August-16	139.13	Put	Bond Future	915	1	1	1	0.00
18/03/2016	2050 On 04-August-16	139.12	Put	Bond Future	905	1	1	1	0.00

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18/03/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	AL37 On 05-May-16			Index Future	470.63	472.6350	470.6270	472.6350	4.00
18/03/2016	AL37 On 04-August-16			Index Future	479.48	481.4660	479.4820	481.4660	0.00
18/03/2016	AL7T On 05-May-16			Index Future	540.76	544.5470	540.7590	544.5470	0.00
18/03/2016	AL7T On 04-August-16			Index Future	550.93	554.7220	550.9340	554.7220	0.00
18/03/2016	ALBI On 05-May-16			Index Future	490.60	494.5110	490.6020	494.5110	510.00
18/03/2016	ALBI On 04-August-16			Index Future	499.83	503.7520	499.8340	503.7520	133.00
18/03/2016	ALBI On 03-November-16			Index Future	509.54	513.4510	509.5350	513.4510	0.00
18/03/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/03/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2016	EL28 On 05-May-16			Bond Future	126.88	126.8800	126.8755	126.8800	0.00
18/03/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
18/03/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
18/03/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
18/03/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2135	2	2	2	0.00
18/03/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2125	2	2	2	0.00
18/03/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2115	2	2	2	0.00
18/03/2016	EL28 On 04-August-16			Bond Future	129.30	129.2870	129.2990	129.2870	0.00
18/03/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2439	2	2	2	0.00
18/03/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2429	2	2	2	0.00
18/03/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2419	2	2	2	0.00
18/03/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
18/03/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
18/03/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
18/03/2016	ES33 On 05-May-16			Bond Future	10.82	76.1288	75.3438	76.1288	8,776.00
18/03/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
18/03/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
18/03/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
18/03/2016	ES33 On 05-May-16	9.99	Put	Bond Future	5447	5	5	5	0.00
18/03/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5378	5	5	5	0.00
18/03/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5310	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	ES33 On 04-August-16			Bond Future	10.92	77.5668	76.7767	77.5668	0.00
18/03/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
18/03/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
18/03/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
18/03/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4319	4	4	4	0.00
18/03/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4186	3	4	3	0.00
18/03/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4252	3	4	3	0.00
18/03/2016	ES33 On 03-November-16			Bond Future	11.01	75.2520	74.4584	75.2520	0.00
18/03/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1772	3	2	3	0.00
18/03/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1656	2	2	2	0.00
18/03/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1714	3	2	3	0.00
18/03/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
18/03/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
18/03/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
18/03/2016	ES42 On 05-May-16			Bond Future	10.98	80.0432	79.1584	80.0432	7,250.00
18/03/2016	GOVI On 05-May-16			GOVI	489.76	493.4490	489.7630	493.4490	478.00
18/03/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
18/03/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
18/03/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
18/03/2016	GOVI On 05-May-16	517.99	Put	GOVI	282270	25	28	25	0.00
18/03/2016	GOVI On 05-May-16	518.00	Put	GOVI	282370	25	28	25	0.00
18/03/2016	GOVI On 05-May-16	518.01	Put	GOVI	282470	25	28	25	0.00
18/03/2016	GOVI On 04-August-16			GOVI	498.98	502.6690	498.9790	502.6690	26.00
18/03/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
18/03/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
18/03/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
18/03/2016	GOVI On 04-August-16	521.01	Put	GOVI	220310	18	22	18	0.00
18/03/2016	GOVI On 04-August-16	520.99	Put	GOVI	220110	18	22	18	0.00
18/03/2016	GOVI On 04-August-16	521.00	Put	GOVI	220210	18	22	18	0.00
18/03/2016	GOVI On 03-November-16			GOVI	508.66	512.3480	508.6640	512.3480	0.00
18/03/2016	GOVI On 03-November-16	476.11	Call	GOVI	325540	36	33	36	0.00
18/03/2016	GOVI On 03-November-16	476.12	Call	GOVI	325440	36	33	36	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	GOVI On 03-November-16	476.13	Call	GOVI	325340	36	33	36	0.00
18/03/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
18/03/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
18/03/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
18/03/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/03/2016	IGOV On 05-May-16			Index Future	237.26	237.2620	237.2550	237.2620	977.00
18/03/2016	IGOV On 04-August-16			Index Future	241.74	241.7150	241.7390	241.7150	81.00
18/03/2016	IGOV On 03-November-16			Index Future	246.45	246.3880	246.4500	246.3880	0.00
18/03/2016	ILBI On 05-May-16			Index Future	643.23	643.3540	643.2320	643.3540	0.00
18/03/2016	ILBI On 04-August-16			Index Future	655.13	655.2830	655.1250	655.2830	157.00
18/03/2016	IS01 On 19-December-16			Interest Rate Swap	100.15	100.1398	100.1492	100.1398	0.00
18/03/2016	IS01 On 16-March-17			Interest Rate Swap	100.20	100.1847	100.1970	100.1847	0.00
18/03/2016	IS01 On 15-June-17			Interest Rate Swap	99.95	99.9308	99.9510	99.9308	0.00
18/03/2016	IS02 On 18-December-17			Interest Rate Swap	100.61	100.5812	100.6140	100.5812	0.00
18/03/2016	IS02 On 16-March-18			Interest Rate Swap	100.08	100.0641	100.0808	100.0641	0.00
18/03/2016	IS02 On 15-June-18			Interest Rate Swap	99.94	99.9301	99.9400	99.9301	0.00
18/03/2016	IS05 On 17-December-20			Interest Rate Swap	100.87	100.8623	100.8728	100.8623	0.00
18/03/2016	IS05 On 16-March-21			Interest Rate Swap	100.39	100.3830	100.3926	100.3830	0.00
18/03/2016	IS05 On 15-June-21			Interest Rate Swap	99.87	99.8633	99.8732	99.8633	0.00
18/03/2016	IS10 On 17-December-25			Interest Rate Swap	102.87	102.8159	102.8674	102.8159	0.00
18/03/2016	IS10 On 16-March-26			Interest Rate Swap	100.12	100.0502	100.1153	100.0502	0.00
18/03/2016	IS10 On 15-June-26			Interest Rate Swap	98.99	98.9190	98.9907	98.9190	0.00
18/03/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/03/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/03/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/03/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.23	92.7700	92.7700	92.7700	0.00
18/03/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.27	92.7300	92.7300	92.7300	0.00
18/03/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
18/03/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.46	92.5400	92.5400	92.5400	0.00
18/03/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.55	92.4500	92.4500	92.4500	0.00
18/03/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.59	92.4100	92.4100	92.4100	0.00
18/03/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.85	92.1500	92.1500	92.1500	0.00
18/03/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.97	92.0300	92.0300	92.0300	0.00
18/03/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.13	91.8700	91.8700	91.8700	0.00
18/03/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.20	91.8000	91.8000	91.8000	0.00
18/03/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
18/03/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
18/03/2016	R023 On 05-May-16			Bond Future	9.15	95.0016	94.4930	95.0016	8,731.00
18/03/2016	R023 On 05-May-16	8.25	Call	Bond Future	113	0	0	0	0.00
18/03/2016	R023 On 05-May-16	8.26	Call	Bond Future	117	0	0	0	0.00
18/03/2016	R023 On 05-May-16	8.24	Call	Bond Future	109	0	0	0	0.00
18/03/2016	R023 On 05-May-16	8.25	Put	Bond Future	4545	4	5	4	0.00
18/03/2016	R023 On 05-May-16	8.26	Put	Bond Future	4499	4	4	4	0.00
18/03/2016	R023 On 05-May-16	8.24	Put	Bond Future	4592	4	5	4	0.00
18/03/2016	R023 On 04-August-16			Bond Future	9.22	96.7960	96.2900	96.7960	0.00
18/03/2016	R023 On 04-August-16	8.24	Call	Bond Future	492	1	0	1	0.00
18/03/2016	R023 On 04-August-16	8.25	Call	Bond Future	500	1	1	1	0.00
18/03/2016	R023 On 04-August-16	8.26	Call	Bond Future	509	1	1	1	0.00
18/03/2016	R023 On 04-August-16	8.25	Put	Bond Future	5144	5	5	5	0.00
18/03/2016	R023 On 04-August-16	8.26	Put	Bond Future	5104	5	5	5	0.00
18/03/2016	R023 On 04-August-16	8.24	Put	Bond Future	5185	5	5	5	0.00
18/03/2016	R023 On 03-November-16			Bond Future	9.29	94.7090	94.2077	94.7090	0.00
18/03/2016	R023 On 03-November-16	9.73	Call	Bond Future	3701	4	4	4	0.00
18/03/2016	R023 On 03-November-16	9.74	Call	Bond Future	3728	4	4	4	0.00
18/03/2016	R023 On 03-November-16	9.75	Call	Bond Future	3756	4	4	4	0.00
18/03/2016	R023 On 03-November-16	9.74	Put	Bond Future	1757	2	2	2	0.00
18/03/2016	R023 On 03-November-16	9.75	Put	Bond Future	1741	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	R023 On 03-November-16	9.73	Put	Bond Future	1773	2	2	2	0.00
18/03/2016	R035 On 05-May-16			Bond Future	9.92	93.8814	92.8811	93.8814	3,994.00
18/03/2016	R035 On 05-May-16	10.35	Call	Bond Future	3295	4	3	4	0.00
18/03/2016	R035 On 05-May-16	10.37	Call	Bond Future	3444	4	3	4	0.00
18/03/2016	R035 On 05-May-16	10.36	Call	Bond Future	3370	4	3	4	0.00
18/03/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R035 On 04-August-16			Bond Future	9.98	95.6546	94.6475	95.6546	0.00
18/03/2016	R035 On 04-August-16	10.37	Call	Bond Future	2933	4	3	4	0.00
18/03/2016	R035 On 04-August-16	10.36	Call	Bond Future	2859	4	3	4	0.00
18/03/2016	R035 On 04-August-16	10.35	Call	Bond Future	2785	4	3	4	0.00
18/03/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R186 On 05-May-16			Bond Future	9.31	112.7522	111.9683	112.7522	55,969.00
18/03/2016	R186 On 05-May-16	8.34	Call	Bond Future	151	0	0	0	0.00
18/03/2016	R186 On 05-May-16	9.25	Call	Bond Future	1722	2	2	2	180.00
18/03/2016	R186 On 05-May-16	9.89	Call	Bond Future	4552	5	5	5	0.00
18/03/2016	R186 On 05-May-16	8.35	Call	Bond Future	157	0	0	0	0.00
18/03/2016	R186 On 05-May-16	9.96	Call	Bond Future	4929	6	5	6	0.00
18/03/2016	R186 On 05-May-16	9.86	Call	Bond Future	4393	5	4	5	0.00
18/03/2016	R186 On 05-May-16	8.33	Call	Bond Future	146	0	0	0	0.00
18/03/2016	R186 On 05-May-16	8.75	Call	Bond Future	546	1	1	1	180.00
18/03/2016	R186 On 05-May-16	7.56	Call	Bond Future	5	0	0	0	0.00
18/03/2016	R186 On 05-May-16	8.85	Call	Bond Future	710	1	1	1	0.00
18/03/2016	R186 On 05-May-16	8.33	Put	Bond Future	7300	7	7	7	0.00
18/03/2016	R186 On 05-May-16	9.89	Put	Bond Future	560	0	1	0	180.00
18/03/2016	R186 On 05-May-16	9.96	Put	Bond Future	472	0	0	0	5,000.00
18/03/2016	R186 On 05-May-16	9.86	Put	Bond Future	602	0	1	0	5,000.00
18/03/2016	R186 On 05-May-16	7.56	Put	Bond Future	13263	12	13	12	0.00
18/03/2016	R186 On 05-May-16	8.35	Put	Bond Future	7157	6	7	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
18/03/2016	R186 On 05-May-16	8.34	Put	Bond Future	7228	7	7	7	0.00
18/03/2016	R186 On 05-May-16	8.85	Put	Bond Future	3975	3	4	3	5,350.00
18/03/2016	R186 On 05-May-16	8.75	Put	Bond Future	4544	4	5	4	1,900.00
18/03/2016	R186 On 05-May-16	9.25	Put	Bond Future	2117	2	2	2	0.00
18/03/2016	R186 On 04-August-16			Bond Future	9.37	109.5782	108.7937	109.5782	0.00
18/03/2016	R186 On 04-August-16	8.51	Call	Bond Future	994	1	1	1	0.00
18/03/2016	R186 On 04-August-16	8.49	Call	Bond Future	962	1	1	1	0.00
18/03/2016	R186 On 04-August-16	8.50	Call	Bond Future	978	1	1	1	0.00
18/03/2016	R186 On 04-August-16	10.00	Call	Bond Future	5727	6	6	6	0.00
18/03/2016	R186 On 04-August-16	8.49	Put	Bond Future	7255	7	7	7	0.00
18/03/2016	R186 On 04-August-16	8.50	Put	Bond Future	7197	7	7	7	0.00
18/03/2016	R186 On 04-August-16	8.51	Put	Bond Future	7139	7	7	7	0.00
18/03/2016	R186 On 04-August-16	10.00	Put	Bond Future	1524	1	2	1	6,500.00
18/03/2016	R197 On 05-May-16			Bond Future	294.43	294.4427	294.4281	294.4427	2,206.00
18/03/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R197 On 05-May-16	300.00	Put	Bond Future	5572	6	6	6	0.00
18/03/2016	R197 On 05-May-16	300.01	Put	Bond Future	5582	6	6	6	0.00
18/03/2016	R197 On 05-May-16	299.99	Put	Bond Future	5562	6	6	6	0.00
18/03/2016	R197 On 04-August-16			Bond Future	293.56	293.5325	293.5556	293.5325	0.00
18/03/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R197 On 04-August-16	293.96	Put	Bond Future	404	0	0	0	0.00
18/03/2016	R197 On 04-August-16	293.97	Put	Bond Future	414	0	0	0	0.00
18/03/2016	R197 On 04-August-16	293.98	Put	Bond Future	424	0	0	0	0.00
18/03/2016	R202 On 05-May-16			Bond Future	240.75	240.7622	240.7511	240.7622	43,260.00
18/03/2016	R202 On 05-May-16	246.99	Call	Bond Future	1124	1	1	1	0.00
18/03/2016	R202 On 05-May-16	247.01	Call	Bond Future	1119	1	1	1	0.00
18/03/2016	R202 On 05-May-16	247.00	Call	Bond Future	1122	1	1	1	0.00
18/03/2016	R202 On 05-May-16	247.00	Put	Bond Future	7371	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	R202 On 05-May-16	247.01	Put	Bond Future	7378	7	7	7	0.00
18/03/2016	R202 On 05-May-16	246.99	Put	Bond Future	7363	7	7	7	0.00
18/03/2016	R202 On 04-August-16			Bond Future	241.90	241.8792	241.8993	241.8792	0.00
18/03/2016	R202 On 04-August-16	243.26	Call	Bond Future	4668	5	5	5	0.00
18/03/2016	R202 On 04-August-16	243.25	Call	Bond Future	4672	5	5	5	0.00
18/03/2016	R202 On 04-August-16	243.24	Call	Bond Future	4677	5	5	5	0.00
18/03/2016	R202 On 04-August-16	243.25	Put	Bond Future	6023	6	6	6	0.00
18/03/2016	R202 On 04-August-16	243.24	Put	Bond Future	6017	6	6	6	0.00
18/03/2016	R202 On 04-August-16	243.26	Put	Bond Future	6028	6	6	6	0.00
18/03/2016	R203 On 05-May-16			Bond Future	8.23	101.4141	101.2659	101.4141	54,050.00
18/03/2016	R203 On 05-May-16	7.26	Call	Bond Future	12	0	0	0	0.00
18/03/2016	R203 On 05-May-16	7.24	Call	Bond Future	11	0	0	0	0.00
18/03/2016	R203 On 05-May-16	7.25	Call	Bond Future	12	0	0	0	0.00
18/03/2016	R203 On 05-May-16	7.24	Put	Bond Future	1260	1	1	1	0.00
18/03/2016	R203 On 05-May-16	7.26	Put	Bond Future	1236	1	1	1	0.00
18/03/2016	R203 On 05-May-16	7.25	Put	Bond Future	1248	1	1	1	0.00
18/03/2016	R203 On 04-August-16			Bond Future	8.36	103.3296	103.1918	103.3296	0.00
18/03/2016	R203 On 04-August-16	7.24	Call	Bond Future	58	0	0	0	0.00
18/03/2016	R203 On 04-August-16	7.26	Call	Bond Future	60	0	0	0	0.00
18/03/2016	R203 On 04-August-16	7.25	Call	Bond Future	59	0	0	0	0.00
18/03/2016	R203 On 04-August-16	7.25	Put	Bond Future	1211	1	1	1	0.00
18/03/2016	R203 On 04-August-16	7.26	Put	Bond Future	1202	1	1	1	0.00
18/03/2016	R203 On 04-August-16	7.24	Put	Bond Future	1220	1	1	1	0.00
18/03/2016	R203 On 03-November-16			Bond Future	8.51	101.1264	101.0014	101.1264	0.00
18/03/2016	R203 On 03-November-16	8.84	Call	Bond Future	581	1	1	1	0.00
18/03/2016	R203 On 03-November-16	8.86	Call	Bond Future	591	1	1	1	0.00
18/03/2016	R203 On 03-November-16	8.85	Call	Bond Future	586	1	1	1	0.00
18/03/2016	R203 On 03-November-16	8.84	Put	Bond Future	318	0	0	0	0.00
18/03/2016	R203 On 03-November-16	8.86	Put	Bond Future	312	0	0	0	0.00
18/03/2016	R203 On 03-November-16	8.85	Put	Bond Future	315	0	0	0	0.00
18/03/2016	R204 On 05-May-16			Bond Future	8.61	101.9349	101.6746	101.9349	33,101.00
18/03/2016	R204 On 05-May-16	7.76	Call	Bond Future	49	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
18/03/2016	R204 On 05-May-16	7.75	Call	Bond Future	47	0	0	0	0.00
18/03/2016	R204 On 05-May-16	7.74	Call	Bond Future	46	0	0	0	0.00
18/03/2016	R204 On 05-May-16	7.75	Put	Bond Future	2023	2	2	2	0.00
18/03/2016	R204 On 05-May-16	7.76	Put	Bond Future	2001	2	2	2	0.00
18/03/2016	R204 On 05-May-16	7.74	Put	Bond Future	2044	2	2	2	0.00
18/03/2016	R204 On 04-August-16			Bond Future	8.72	99.8192	99.5671	99.8192	0.00
18/03/2016	R204 On 04-August-16	7.74	Call	Bond Future	176	0	0	0	0.00
18/03/2016	R204 On 04-August-16	7.75	Call	Bond Future	179	0	0	0	0.00
18/03/2016	R204 On 04-August-16	7.76	Call	Bond Future	183	0	0	0	0.00
18/03/2016	R204 On 04-August-16	7.75	Put	Bond Future	2221	2	2	2	0.00
18/03/2016	R204 On 04-August-16	7.76	Put	Bond Future	2203	2	2	2	0.00
18/03/2016	R204 On 04-August-16	7.74	Put	Bond Future	2239	2	2	2	0.00
18/03/2016	R204 On 03-November-16			Bond Future	8.83	101.7213	101.4797	101.7213	0.00
18/03/2016	R204 On 03-November-16	9.21	Call	Bond Future	1448	2	1	2	0.00
18/03/2016	R204 On 03-November-16	9.23	Call	Bond Future	1472	2	1	2	0.00
18/03/2016	R204 On 03-November-16	9.22	Call	Bond Future	1460	2	1	2	0.00
18/03/2016	R204 On 03-November-16	9.22	Put	Bond Future	725	1	1	1	0.00
18/03/2016	R204 On 03-November-16	9.21	Put	Bond Future	731	1	1	1	0.00
18/03/2016	R204 On 03-November-16	9.23	Put	Bond Future	718	1	1	1	0.00
18/03/2016	R207 On 05-May-16			Bond Future	8.80	97.8316	97.5085	97.8316	42,093.00
18/03/2016	R207 On 05-May-16	7.56	Call	Bond Future	15	0	0	0	43.00
18/03/2016	R207 On 05-May-16	7.85	Call	Bond Future	49	0	0	0	0.00
18/03/2016	R207 On 05-May-16	7.86	Call	Bond Future	51	0	0	0	0.00
18/03/2016	R207 On 05-May-16	7.84	Call	Bond Future	47	0	0	0	0.00
18/03/2016	R207 On 05-May-16	7.85	Put	Bond Future	2948	3	3	3	0.00
18/03/2016	R207 On 05-May-16	7.86	Put	Bond Future	2919	3	3	3	0.00
18/03/2016	R207 On 05-May-16	7.84	Put	Bond Future	2978	3	3	3	0.00
18/03/2016	R207 On 05-May-16	7.56	Put	Bond Future	3821	4	4	4	0.00
18/03/2016	R207 On 04-August-16			Bond Future	8.90	96.0351	95.7186	96.0351	0.00
18/03/2016	R207 On 04-August-16	8.00	Call	Bond Future	300	0	0	0	0.00
18/03/2016	R207 On 04-August-16	7.99	Call	Bond Future	295	0	0	0	0.00
18/03/2016	R207 On 04-August-16	8.01	Call	Bond Future	306	0	0	0	0.00
18/03/2016	R207 On 04-August-16	7.99	Put	Bond Future	2898	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	R207 On 04-August-16	8.01	Put	Bond Future	2851	3	3	3	0.00
18/03/2016	R207 On 04-August-16	8.00	Put	Bond Future	2874	3	3	3	0.00
18/03/2016	R207 On 02-February-17			Bond Future	9.03	96.2375	95.9462	96.2375	0.00
18/03/2016	R207 On 02-February-17	8.91	Call	Bond Future	0	0	0	0	62.00
18/03/2016	R207 On 02-February-17	9.22	Call	Bond Future	463	1	0	1	0.00
18/03/2016	R207 On 02-February-17	9.24	Call	Bond Future	512	1	1	1	0.00
18/03/2016	R207 On 02-February-17	9.23	Call	Bond Future	488	1	0	1	0.00
18/03/2016	R207 On 02-February-17	8.91	Put	Bond Future	298	0	0	0	0.00
18/03/2016	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R208 On 05-May-16			Bond Future	8.93	92.6335	92.2381	92.6335	45,144.00
18/03/2016	R208 On 05-May-16	7.99	Call	Bond Future	68	0	0	0	0.00
18/03/2016	R208 On 05-May-16	8.01	Call	Bond Future	73	0	0	0	0.00
18/03/2016	R208 On 05-May-16	8.00	Call	Bond Future	71	0	0	0	0.00
18/03/2016	R208 On 05-May-16	8.00	Put	Bond Future	3580	3	4	3	0.00
18/03/2016	R208 On 05-May-16	7.99	Put	Bond Future	3617	3	4	3	0.00
18/03/2016	R208 On 05-May-16	8.01	Put	Bond Future	3545	3	4	3	0.00
18/03/2016	R208 On 04-August-16			Bond Future	9.01	94.3832	93.9923	94.3832	0.00
18/03/2016	R208 On 04-August-16	7.99	Call	Bond Future	320	0	0	0	0.00
18/03/2016	R208 On 04-August-16	8.00	Call	Bond Future	326	0	0	0	0.00
18/03/2016	R208 On 04-August-16	8.01	Call	Bond Future	332	0	0	0	0.00
18/03/2016	R208 On 04-August-16	7.99	Put	Bond Future	4020	4	4	4	0.00
18/03/2016	R208 On 04-August-16	8.00	Put	Bond Future	3989	4	4	4	0.00
18/03/2016	R208 On 04-August-16	8.01	Put	Bond Future	3958	4	4	4	0.00
18/03/2016	R208 On 03-November-16			Bond Future	9.09	92.7786	92.3945	92.7786	0.00
18/03/2016	R208 On 03-November-16	9.57	Call	Bond Future	2821	3	3	3	0.00
18/03/2016	R208 On 03-November-16	9.59	Call	Bond Future	2864	3	3	3	0.00
18/03/2016	R208 On 03-November-16	9.58	Call	Bond Future	2842	3	3	3	0.00
18/03/2016	R208 On 03-November-16	9.57	Put	Bond Future	1213	1	1	1	0.00
18/03/2016	R208 On 03-November-16	9.58	Put	Bond Future	1201	1	1	1	0.00
18/03/2016	R208 On 03-November-16	9.59	Put	Bond Future	1189	1	1	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
18/03/2016	R209 On 05-May-16			Bond Future	9.86	70.3068	69.4792	70.3068	29,713.00
18/03/2016	R209 On 05-May-16	9.00	Call	Bond Future	248	0	0	0	6,700.00
18/03/2016	R209 On 05-May-16	8.25	Call	Bond Future	14	0	0	0	6,700.00
18/03/2016	R209 On 05-May-16	8.99	Call	Bond Future	241	0	0	0	0.00
18/03/2016	R209 On 05-May-16	9.01	Call	Bond Future	256	0	0	0	0.00
18/03/2016	R209 On 05-May-16	9.01	Put	Bond Future	6123	5	6	5	0.00
18/03/2016	R209 On 05-May-16	9.00	Put	Bond Future	6189	5	6	5	0.00
18/03/2016	R209 On 05-May-16	8.25	Put	Bond Future	11820	11	12	11	0.00
18/03/2016	R209 On 05-May-16	8.99	Put	Bond Future	6256	6	6	6	0.00
18/03/2016	R209 On 04-August-16			Bond Future	9.91	71.6347	70.8006	71.6347	0.00
18/03/2016	R209 On 04-August-16	10.60	Call	Bond Future	5648	6	6	6	5,760.00
18/03/2016	R209 On 04-August-16	9.24	Call	Bond Future	1376	2	1	2	0.00
18/03/2016	R209 On 04-August-16	9.26	Call	Bond Future	1415	2	1	2	0.00
18/03/2016	R209 On 04-August-16	9.25	Call	Bond Future	1396	2	1	2	0.00
18/03/2016	R209 On 04-August-16	9.60	Call	Bond Future	2196	3	2	3	5,760.00
18/03/2016	R209 On 04-August-16	9.26	Put	Bond Future	5843	5	6	5	0.00
18/03/2016	R209 On 04-August-16	10.60	Put	Bond Future	1446	1	1	1	0.00
18/03/2016	R209 On 04-August-16	9.24	Put	Bond Future	5946	5	6	5	0.00
18/03/2016	R209 On 04-August-16	9.25	Put	Bond Future	5894	5	6	5	0.00
18/03/2016	R209 On 04-August-16	9.60	Put	Bond Future	4272	4	4	4	0.00
18/03/2016	R209 On 03-November-16			Bond Future	9.97	69.8489	69.0095	69.8489	0.00
18/03/2016	R209 On 03-November-16	10.24	Call	Bond Future	4855	5	5	5	0.00
18/03/2016	R209 On 03-November-16	10.26	Call	Bond Future	4925	5	5	5	0.00
18/03/2016	R209 On 03-November-16	10.25	Call	Bond Future	4890	5	5	5	0.00
18/03/2016	R209 On 03-November-16	10.25	Put	Bond Future	3129	3	3	3	0.00
18/03/2016	R209 On 03-November-16	10.26	Put	Bond Future	3102	3	3	3	0.00
18/03/2016	R209 On 03-November-16	10.24	Put	Bond Future	3155	3	3	3	0.00
18/03/2016	R210 On 05-May-16			Bond Future	181.35	181.3613	181.3524	181.3613	1,554.00
18/03/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R210 On 05-May-16	185.00	Put	Bond Future	3648	4	4	4	0.00
18/03/2016	R210 On 05-May-16	185.01	Put	Bond Future	3658	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	R210 On 05-May-16	184.99	Put	Bond Future	3638	4	4	4	0.00
18/03/2016	R210 On 04-August-16			Bond Future	184.82	184.8018	184.8164	184.8018	0.00
18/03/2016	R210 On 04-August-16	181.51	Call	Bond Future	3306	3	3	3	0.00
18/03/2016	R210 On 04-August-16	181.50	Call	Bond Future	3316	3	3	3	0.00
18/03/2016	R210 On 04-August-16	181.52	Call	Bond Future	3296	3	3	3	0.00
18/03/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R211 On 05-May-16			Bond Future	137.35	137.3627	137.3531	137.3627	62.00
18/03/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R211 On 05-May-16	138.99	Put	Bond Future	1637	2	2	2	0.00
18/03/2016	R211 On 05-May-16	139.00	Put	Bond Future	1647	2	2	2	0.00
18/03/2016	R211 On 05-May-16	139.01	Put	Bond Future	1657	2	2	2	0.00
18/03/2016	R211 On 04-August-16			Bond Future	138.24	138.2304	138.2385	138.2304	0.00
18/03/2016	R211 On 04-August-16	137.09	Call	Bond Future	1149	1	1	1	0.00
18/03/2016	R211 On 04-August-16	137.07	Call	Bond Future	1169	1	1	1	0.00
18/03/2016	R211 On 04-August-16	137.08	Call	Bond Future	1159	1	1	1	0.00
18/03/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R212 On 05-May-16			Bond Future	143.13	143.1345	143.1272	143.1345	3,833.00
18/03/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
18/03/2016	R212 On 05-May-16	145.00	Put	Bond Future	1873	2	2	2	0.00
18/03/2016	R212 On 05-May-16	145.01	Put	Bond Future	1883	2	2	2	0.00
18/03/2016	R212 On 05-May-16	144.99	Put	Bond Future	1863	2	2	2	0.00
18/03/2016	R212 On 04-August-16			Bond Future	143.95	143.9420	143.9532	143.9420	0.00
18/03/2016	R212 On 04-August-16	142.44	Call	Bond Future	1513	2	2	2	0.00
18/03/2016	R212 On 04-August-16	142.43	Call	Bond Future	1523	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	R212 On 04-August-16	142.42	Call	Bond Future	1533	2	2	2	0.00
18/03/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
18/03/2016	R213 On 05-May-16			Bond Future	9.72	81.0084	80.2420	81.0084	47,281.00
18/03/2016	R213 On 05-May-16	8.74	Call	Bond Future	161	0	0	0	0.00
18/03/2016	R213 On 05-May-16	8.76	Call	Bond Future	172	0	0	0	0.00
18/03/2016	R213 On 05-May-16	8.75	Call	Bond Future	167	0	0	0	0.00
18/03/2016	R213 On 05-May-16	8.75	Put	Bond Future	6897	6	7	6	0.00
18/03/2016	R213 On 05-May-16	8.74	Put	Bond Future	6966	6	7	6	0.00
18/03/2016	R213 On 05-May-16	8.76	Put	Bond Future	6829	6	7	6	0.00
18/03/2016	R213 On 04-August-16			Bond Future	9.78	82.5385	81.7681	82.5385	0.00
18/03/2016	R213 On 04-August-16	9.01	Call	Bond Future	1188	1	1	1	0.00
18/03/2016	R213 On 04-August-16	8.99	Call	Bond Future	1154	1	1	1	0.00
18/03/2016	R213 On 04-August-16	9.00	Call	Bond Future	1171	1	1	1	0.00
18/03/2016	R213 On 04-August-16	8.99	Put	Bond Future	6499	6	6	6	0.00
18/03/2016	R213 On 04-August-16	9.01	Put	Bond Future	6391	6	6	6	0.00
18/03/2016	R213 On 04-August-16	9.00	Put	Bond Future	6445	6	6	6	0.00
18/03/2016	R213 On 03-November-16			Bond Future	9.83	80.5602	79.7874	80.5602	0.00
18/03/2016	R213 On 03-November-16	10.20	Call	Bond Future	5193	6	5	6	0.00
18/03/2016	R213 On 03-November-16	10.19	Call	Bond Future	5156	6	5	6	0.00
18/03/2016	R213 On 03-November-16	10.18	Call	Bond Future	5120	6	5	6	0.00
18/03/2016	R213 On 03-November-16	10.19	Put	Bond Future	2928	3	3	3	0.00
18/03/2016	R213 On 03-November-16	10.20	Put	Bond Future	2903	3	3	3	0.00
18/03/2016	R213 On 03-November-16	10.18	Put	Bond Future	2953	3	3	3	0.00
18/03/2016	R214 On 05-May-16			Bond Future	9.95	70.5437	69.6890	70.5437	32,449.00
18/03/2016	R214 On 05-May-16	8.99	Call	Bond Future	184	0	0	0	0.00
18/03/2016	R214 On 05-May-16	9.01	Call	Bond Future	196	0	0	0	0.00
18/03/2016	R214 On 05-May-16	9.00	Call	Bond Future	190	0	0	0	0.00
18/03/2016	R214 On 05-May-16	9.30	Call	Bond Future	472	1	0	1	0.00
18/03/2016	R214 On 05-May-16	9.01	Put	Bond Future	7027	6	7	6	0.00
18/03/2016	R214 On 05-May-16	9.00	Put	Bond Future	7100	6	7	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
18/03/2016	R214 On 05-May-16	8.99	Put	Bond Future	7172	6	7	6	0.00
18/03/2016	R214 On 05-May-16	9.30	Put	Bond Future	5080	4	5	4	0.00
18/03/2016	R214 On 04-August-16			Bond Future	10.01	71.8761	71.0144	71.8761	0.00
18/03/2016	R214 On 04-August-16	9.30	Call	Bond Future	1383	2	1	2	1,300.00
18/03/2016	R214 On 04-August-16	11.30	Call	Bond Future	8476	9	8	9	5,800.00
18/03/2016	R214 On 04-August-16	9.24	Call	Bond Future	1268	2	1	2	0.00
18/03/2016	R214 On 04-August-16	9.26	Call	Bond Future	1305	2	1	2	0.00
18/03/2016	R214 On 04-August-16	9.25	Call	Bond Future	1286	2	1	2	0.00
18/03/2016	R214 On 04-August-16	8.55	Call	Bond Future	398	1	0	1	1,300.00
18/03/2016	R214 On 04-August-16	10.30	Call	Bond Future	4281	5	4	5	5,800.00
18/03/2016	R214 On 04-August-16	9.26	Put	Bond Future	6587	6	7	6	0.00
18/03/2016	R214 On 04-August-16	9.24	Put	Bond Future	6700	6	7	6	0.00
18/03/2016	R214 On 04-August-16	9.30	Put	Bond Future	6365	6	6	6	0.00
18/03/2016	R214 On 04-August-16	11.30	Put	Bond Future	713	1	1	1	0.00
18/03/2016	R214 On 04-August-16	10.30	Put	Bond Future	2379	2	2	2	0.00
18/03/2016	R214 On 04-August-16	9.25	Put	Bond Future	6643	6	7	6	0.00
18/03/2016	R214 On 04-August-16	8.55	Put	Bond Future	11349	11	11	11	0.00
18/03/2016	R214 On 03-November-16			Bond Future	10.06	69.9484	69.0808	69.9484	0.00
18/03/2016	R214 On 03-November-16	10.33	Call	Bond Future	5046	6	5	6	0.00
18/03/2016	R214 On 03-November-16	10.35	Call	Bond Future	5118	6	5	6	0.00
18/03/2016	R214 On 03-November-16	10.34	Call	Bond Future	5082	6	5	6	0.00
18/03/2016	R214 On 03-November-16	10.33	Put	Bond Future	3313	3	3	3	0.00
18/03/2016	R214 On 03-November-16	10.34	Put	Bond Future	3286	3	3	3	0.00
18/03/2016	R214 On 03-November-16	10.35	Put	Bond Future	3259	3	3	3	0.00
18/03/2016	R248 On 05-May-16			Bond Future	10.02	90.6813	89.5542	90.6813	62,502.00
18/03/2016	R248 On 05-May-16	9.01	Call	Bond Future	199	0	0	0	0.00
18/03/2016	R248 On 05-May-16	9.00	Call	Bond Future	192	0	0	0	0.00
18/03/2016	R248 On 05-May-16	8.99	Call	Bond Future	185	0	0	0	0.00
18/03/2016	R248 On 05-May-16	9.00	Put	Bond Future	9709	9	10	9	0.00
18/03/2016	R248 On 05-May-16	8.99	Put	Bond Future	9804	9	10	9	0.00
18/03/2016	R248 On 05-May-16	9.01	Put	Bond Future	9613	9	10	9	0.00
18/03/2016	R248 On 04-August-16			Bond Future	10.08	92.3940	91.2574	92.3940	0.00
18/03/2016	R248 On 04-August-16	9.25	Call	Bond Future	1477	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2016	R248 On 04-August-16	9.26	Call	Bond Future	1500	2	1	2	0.00
18/03/2016	R248 On 04-August-16	9.24	Call	Bond Future	1455	2	1	2	0.00
18/03/2016	R248 On 04-August-16	9.26	Put	Bond Future	8920	8	9	8	0.00
18/03/2016	R248 On 04-August-16	9.25	Put	Bond Future	8994	8	9	8	0.00
18/03/2016	R248 On 04-August-16	9.24	Put	Bond Future	9069	8	9	8	0.00
18/03/2016	R248 On 03-November-16			Bond Future	10.14	89.7159	88.5712	89.7159	0.00
18/03/2016	R248 On 03-November-16	10.39	Call	Bond Future	6282	7	6	7	0.00
18/03/2016	R248 On 03-November-16	10.38	Call	Bond Future	6237	7	6	7	0.00
18/03/2016	R248 On 03-November-16	10.37	Call	Bond Future	6192	7	6	7	0.00
18/03/2016	R248 On 03-November-16	10.38	Put	Bond Future	4265	4	4	4	0.00
18/03/2016	R248 On 03-November-16	10.39	Put	Bond Future	4230	4	4	4	0.00
18/03/2016	R248 On 03-November-16	10.37	Put	Bond Future	4300	4	4	4	0.00