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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/05/2016 TO: 20/05/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	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
20/05/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	2025 On 04-August-16			Bond Future	126.96	127.4360	126.9627	127.4360	3,004.00
20/05/2016	2025 On 04-August-16	123.86	Call	Bond Future	3103	4	3	4	0.00
20/05/2016	2025 On 04-August-16	123.87	Call	Bond Future	3093	4	3	4	0.00
20/05/2016	2025 On 04-August-16	123.85	Call	Bond Future	3113	4	3	4	0.00
20/05/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
20/05/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
20/05/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
20/05/2016	2025 On 03-November-16			Bond Future	129.40	129.8789	129.3964	129.8789	0.00
20/05/2016	2025 On 03-November-16	129.23	Call	Bond Future	166	1	0	1	0.00
20/05/2016	2025 On 03-November-16	129.22	Call	Bond Future	176	1	0	1	0.00
20/05/2016	2025 On 03-November-16	129.21	Call	Bond Future	186	1	0	1	0.00
20/05/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
20/05/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
20/05/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
20/05/2016	2030 On 04-August-16			Bond Future	9.83	86.1929	86.6758	86.1929	25,310.00
20/05/2016	2030 On 04-August-16	10.17	Call	Bond Future	2194	2	2	2	0.00
20/05/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
20/05/2016	2030 On 03-November-16			Bond Future	9.90	87.8384	88.3305	87.8384	0.00
20/05/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
20/05/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
20/05/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
20/05/2016	2030 On 03-November-16	9.33	Put	Bond Future	3832	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
20/05/2016	2030 On 03-November-16	9.34	Put	Bond Future	3763	4	4	4	0.00
20/05/2016	2030 On 03-November-16	9.35	Put	Bond Future	3693	4	4	4	0.00
20/05/2016	2032 On 04-August-16			Bond Future	9.96	89.0093	89.5560	89.0093	7,753.00
20/05/2016	2032 On 04-August-16	8.99	Call	Bond Future	308	0	0	0	0.00
20/05/2016	2032 On 04-August-16	9.01	Call	Bond Future	325	0	0	0	0.00
20/05/2016	2032 On 04-August-16	9.00	Call	Bond Future	317	0	0	0	0.00
20/05/2016	2032 On 04-August-16	9.00	Put	Bond Future	7488	8	7	8	0.00
20/05/2016	2032 On 04-August-16	9.01	Put	Bond Future	7417	8	7	8	0.00
20/05/2016	2032 On 04-August-16	8.99	Put	Bond Future	7559	8	8	8	0.00
20/05/2016	2032 On 03-November-16			Bond Future	10.02	86.5492	87.1064	86.5492	0.00
20/05/2016	2032 On 03-November-16	10.28	Call	Bond Future	4393	4	4	4	0.00
20/05/2016	2032 On 03-November-16	10.30	Call	Bond Future	4472	4	4	4	0.00
20/05/2016	2032 On 03-November-16	10.29	Call	Bond Future	4433	4	4	4	0.00
20/05/2016	2032 On 03-November-16	10.28	Put	Bond Future	2627	3	3	3	0.00
20/05/2016	2032 On 03-November-16	10.29	Put	Bond Future	2599	3	3	3	0.00
20/05/2016	2032 On 03-November-16	10.30	Put	Bond Future	2571	3	3	3	0.00
20/05/2016	2032 On 02-February-17			Bond Future	10.08	88.2949	88.8638	88.2949	0.00
20/05/2016	2032 On 02-February-17	9.51	Call	Bond Future	2560	2	3	2	0.00
20/05/2016	2032 On 02-February-17	9.53	Call	Bond Future	2612	2	3	2	0.00
20/05/2016	2032 On 02-February-17	9.52	Call	Bond Future	2586	2	3	2	0.00
20/05/2016	2032 On 02-February-17	9.52	Put	Bond Future	6571	7	7	7	0.00
20/05/2016	2032 On 02-February-17	9.51	Put	Bond Future	6619	7	7	7	0.00
20/05/2016	2032 On 02-February-17	9.53	Put	Bond Future	6523	7	7	7	0.00
20/05/2016	2033 On 04-August-16			Bond Future	107.42	108.0047	107.4186	108.0047	3,924.00
20/05/2016	2033 On 04-August-16	104.99	Call	Bond Future	2429	3	2	3	0.00
20/05/2016	2033 On 04-August-16	105.00	Call	Bond Future	2419	3	2	3	0.00
20/05/2016	2033 On 04-August-16	105.01	Call	Bond Future	2409	3	2	3	0.00
20/05/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
20/05/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
20/05/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
20/05/2016	2033 On 03-November-16			Bond Future	108.45	109.0523	108.4549	109.0523	0.00
20/05/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00

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20/05/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
20/05/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
20/05/2016	2033 On 03-November-16	109.16	Put	Bond Future	705	0	1	0	0.00
20/05/2016	2033 On 03-November-16	109.17	Put	Bond Future	715	0	1	0	0.00
20/05/2016	2033 On 03-November-16	109.18	Put	Bond Future	725	0	1	0	0.00
20/05/2016	2037 On 04-August-16			Bond Future	10.06	86.2258	86.7803	86.2258	41,343.00
20/05/2016	2037 On 04-August-16	9.24	Call	Bond Future	528	0	1	0	0.00
20/05/2016	2037 On 04-August-16	9.25	Call	Bond Future	541	0	1	0	0.00
20/05/2016	2037 On 04-August-16	9.26	Call	Bond Future	554	0	1	0	0.00
20/05/2016	2037 On 04-August-16	9.25	Put	Bond Future	7152	8	7	8	0.00
20/05/2016	2037 On 04-August-16	9.26	Put	Bond Future	7079	8	7	8	0.00
20/05/2016	2037 On 04-August-16	9.24	Put	Bond Future	7225	8	7	8	0.00
20/05/2016	2037 On 03-November-16			Bond Future	10.12	87.8720	88.4370	87.8720	0.00
20/05/2016	2037 On 03-November-16	10.35	Call	Bond Future	4757	4	5	4	0.00
20/05/2016	2037 On 03-November-16	10.36	Call	Bond Future	4799	4	5	4	0.00
20/05/2016	2037 On 03-November-16	10.37	Call	Bond Future	4842	5	5	5	0.00
20/05/2016	2037 On 03-November-16	10.36	Put	Bond Future	3019	3	3	3	0.00
20/05/2016	2037 On 03-November-16	10.37	Put	Bond Future	2988	3	3	3	0.00
20/05/2016	2037 On 03-November-16	10.35	Put	Bond Future	3050	3	3	3	0.00
20/05/2016	2037 On 02-February-17			Bond Future	10.18	85.3873	85.9642	85.3873	0.00
20/05/2016	2037 On 02-February-17	9.66	Call	Bond Future	3060	3	3	3	0.00
20/05/2016	2037 On 02-February-17	9.68	Call	Bond Future	3118	3	3	3	0.00
20/05/2016	2037 On 02-February-17	9.67	Call	Bond Future	3089	3	3	3	0.00
20/05/2016	2037 On 02-February-17	9.66	Put	Bond Future	7071	7	7	7	0.00
20/05/2016	2037 On 02-February-17	9.67	Put	Bond Future	7020	7	7	7	0.00
20/05/2016	2037 On 02-February-17	9.68	Put	Bond Future	6968	7	7	7	0.00
20/05/2016	2038 On 04-August-16			Bond Future	133.18	134.3092	133.1840	134.3092	22,289.00
20/05/2016	2038 On 04-August-16	129.31	Call	Bond Future	3874	5	4	5	0.00
20/05/2016	2038 On 04-August-16	129.30	Call	Bond Future	3884	5	4	5	0.00
20/05/2016	2038 On 04-August-16	129.32	Call	Bond Future	3864	5	4	5	0.00
20/05/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
20/05/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00

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20/05/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
20/05/2016	2038 On 03-November-16			Bond Future	135.74	136.8839	135.7370	136.8839	0.00
20/05/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	1	0	1	0.00
20/05/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	1	0	1	0.00
20/05/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	1	0	1	0.00
20/05/2016	2038 On 03-November-16	136.32	Put	Bond Future	583	0	1	0	0.00
20/05/2016	2038 On 03-November-16	136.31	Put	Bond Future	573	0	1	0	0.00
20/05/2016	2038 On 03-November-16	136.33	Put	Bond Future	593	0	1	0	0.00
20/05/2016	2040 On 04-August-16			Bond Future	10.12	89.6947	90.2427	89.6947	812.00
20/05/2016	2040 On 04-August-16	9.51	Call	Bond Future	946	1	1	1	0.00
20/05/2016	2040 On 04-August-16	9.50	Call	Bond Future	926	1	1	1	0.00
20/05/2016	2040 On 04-August-16	9.49	Call	Bond Future	906	1	1	1	0.00
20/05/2016	2040 On 04-August-16	9.51	Put	Bond Future	6185	7	6	7	0.00
20/05/2016	2040 On 04-August-16	9.50	Put	Bond Future	6255	7	6	7	0.00
20/05/2016	2040 On 04-August-16	9.49	Put	Bond Future	6325	7	6	7	0.00
20/05/2016	2040 On 03-November-16			Bond Future	10.18	91.4070	91.9654	91.4070	0.00
20/05/2016	2040 On 03-November-16	9.70	Call	Bond Future	2460	2	2	2	0.00
20/05/2016	2040 On 03-November-16	9.71	Call	Bond Future	2490	2	2	2	0.00
20/05/2016	2040 On 03-November-16	9.69	Call	Bond Future	2430	2	2	2	0.00
20/05/2016	2040 On 03-November-16	9.69	Put	Bond Future	6554	7	7	7	0.00
20/05/2016	2040 On 03-November-16	9.71	Put	Bond Future	6440	7	6	7	0.00
20/05/2016	2040 On 03-November-16	9.70	Put	Bond Future	6497	7	6	7	0.00
20/05/2016	2044 On 04-August-16			Bond Future	10.14	86.8317	87.4221	86.8317	20,486.00
20/05/2016	2044 On 04-August-16	9.51	Call	Bond Future	916	1	1	1	0.00
20/05/2016	2044 On 04-August-16	9.50	Call	Bond Future	896	1	1	1	0.00
20/05/2016	2044 On 04-August-16	9.49	Call	Bond Future	876	1	1	1	0.00
20/05/2016	2044 On 04-August-16	9.50	Put	Bond Future	6428	7	6	7	0.00
20/05/2016	2044 On 04-August-16	9.51	Put	Bond Future	6357	7	6	7	0.00
20/05/2016	2044 On 04-August-16	9.49	Put	Bond Future	6500	7	6	7	0.00
20/05/2016	2044 On 03-November-16			Bond Future	10.20	88.4894	89.0910	88.4894	0.00
20/05/2016	2044 On 03-November-16	10.42	Call	Bond Future	5072	5	5	5	0.00
20/05/2016	2044 On 03-November-16	10.43	Call	Bond Future	5116	5	5	5	0.00

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20/05/2016	2044 On 03-November-16	10.41	Call	Bond Future	5027	5	5	5	0.00
20/05/2016	2044 On 03-November-16	10.43	Put	Bond Future	3279	4	3	4	0.00
20/05/2016	2044 On 03-November-16	10.42	Put	Bond Future	3313	4	3	4	0.00
20/05/2016	2044 On 03-November-16	10.41	Put	Bond Future	3346	4	3	4	0.00
20/05/2016	2044 On 02-February-17			Bond Future	10.25	85.8921	86.5062	85.8921	0.00
20/05/2016	2044 On 02-February-17	9.77	Call	Bond Future	3436	3	3	3	0.00
20/05/2016	2044 On 02-February-17	9.76	Call	Bond Future	3404	3	3	3	0.00
20/05/2016	2044 On 02-February-17	9.78	Call	Bond Future	3467	3	3	3	0.00
20/05/2016	2044 On 02-February-17	9.77	Put	Bond Future	7451	8	7	8	0.00
20/05/2016	2044 On 02-February-17	9.78	Put	Bond Future	7396	8	7	8	0.00
20/05/2016	2044 On 02-February-17	9.76	Put	Bond Future	7506	8	8	8	0.00
20/05/2016	2046 On 04-August-16			Bond Future	132.11	133.5053	132.1144	133.5053	16,290.00
20/05/2016	2046 On 04-August-16	129.00	Call	Bond Future	3114	5	3	5	0.00
20/05/2016	2046 On 04-August-16	129.01	Call	Bond Future	3104	4	3	4	0.00
20/05/2016	2046 On 04-August-16	129.02	Call	Bond Future	3094	4	3	4	0.00
20/05/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
20/05/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
20/05/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
20/05/2016	2046 On 03-November-16			Bond Future	133.14	134.5536	133.1360	134.5536	0.00
20/05/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
20/05/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
20/05/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
20/05/2016	2046 On 03-November-16	137.09	Put	Bond Future	3954	3	4	3	0.00
20/05/2016	2046 On 03-November-16	137.07	Put	Bond Future	3934	3	4	3	0.00
20/05/2016	2046 On 03-November-16	137.08	Put	Bond Future	3944	3	4	3	0.00
20/05/2016	2050 On 04-August-16			Bond Future	140.92	142.2416	140.9239	142.2416	20,765.00
20/05/2016	2050 On 04-August-16	139.12	Call	Bond Future	1804	3	2	3	0.00
20/05/2016	2050 On 04-August-16	139.14	Call	Bond Future	1784	3	2	3	0.00
20/05/2016	2050 On 04-August-16	139.13	Call	Bond Future	1794	3	2	3	0.00
20/05/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
20/05/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
20/05/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00

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20/05/2016	2050 On 03-November-16			Bond Future	143.63	144.9685	143.6252	144.9685	0.00
20/05/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
20/05/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
20/05/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
20/05/2016	2050 On 03-November-16	149.53	Put	Bond Future	5905	5	6	5	0.00
20/05/2016	2050 On 03-November-16	149.54	Put	Bond Future	5915	5	6	5	0.00
20/05/2016	2050 On 03-November-16	149.52	Put	Bond Future	5895	5	6	5	0.00
20/05/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	AL37 On 04-August-16			Index Future	480.99	479.7360	480.9850	479.7360	22.00
20/05/2016	AL37 On 03-November-16			Index Future	490.27	488.9920	490.2650	488.9920	0.00
20/05/2016	AL7T On 04-August-16			Index Future	548.82	546.5770	548.8200	546.5770	10.00
20/05/2016	AL7T On 03-November-16			Index Future	559.41	557.1230	559.4090	557.1230	0.00
20/05/2016	ALBI On 04-August-16			Index Future	498.87	496.5780	498.8690	496.5780	617.00
20/05/2016	ALBI On 03-November-16			Index Future	508.49	506.1600	508.4940	506.1600	0.00
20/05/2016	ALBI On 02-February-17			Index Future	518.75	516.3620	518.7460	516.3620	0.00
20/05/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/05/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/05/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C214 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
20/05/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2016	EL28 On 04-August-16			Bond Future	131.16	131.5275	131.1601	131.5275	0.00
20/05/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4300	5	4	5	0.00
20/05/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4290	5	4	5	0.00
20/05/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4280	5	4	5	0.00
20/05/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
20/05/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
20/05/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
20/05/2016	EL28 On 03-November-16			Bond Future	132.00	132.3787	132.0041	132.3787	0.00
20/05/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
20/05/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
20/05/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
20/05/2016	EL28 On 03-November-16	132.15	Put	Bond Future	146	0	0	0	0.00
20/05/2016	EL28 On 03-November-16	132.16	Put	Bond Future	156	0	0	0	0.00
20/05/2016	EL28 On 03-November-16	132.17	Put	Bond Future	166	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
20/05/2016	ES33 On 04-August-16			Bond Future	10.93	76.2647	76.7070	76.2647	8,932.00
20/05/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
20/05/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
20/05/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
20/05/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4389	5	4	5	0.00
20/05/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4256	5	4	5	0.00
20/05/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4322	5	4	5	0.00
20/05/2016	ES33 On 03-November-16			Bond Future	11.02	73.9276	74.3784	73.9276	0.00
20/05/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1692	1	2	1	0.00
20/05/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1576	1	2	1	0.00
20/05/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1634	1	2	1	0.00
20/05/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
20/05/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
20/05/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
20/05/2016	ES33 On 02-February-17			Bond Future	11.11	75.4186	75.8789	75.4186	0.00
20/05/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
20/05/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
20/05/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
20/05/2016	ES33 On 02-February-17	10.60	Put	Bond Future	3130	4	3	4	0.00
20/05/2016	ES33 On 02-February-17	10.61	Put	Bond Future	3067	4	3	4	0.00
20/05/2016	ES33 On 02-February-17	10.59	Put	Bond Future	3193	4	3	4	0.00
20/05/2016	ES42 On 04-August-16			Bond Future	11.08	80.0991	80.5961	80.0991	7,270.00
20/05/2016	ES42 On 03-November-16			Bond Future	11.18	77.3654	77.8719	77.3654	0.00
20/05/2016	GOVI On 04-August-16			GOVI	498.04	495.8950	498.0360	495.8950	463.00
20/05/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
20/05/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
20/05/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
20/05/2016	GOVI On 04-August-16	521.01	Put	GOVI	229740	25	23	25	0.00
20/05/2016	GOVI On 04-August-16	520.99	Put	GOVI	229540	25	23	25	0.00
20/05/2016	GOVI On 04-August-16	521.00	Put	GOVI	229640	25	23	25	0.00
20/05/2016	GOVI On 03-November-16			GOVI	507.65	505.4630	507.6450	505.4630	146.00
20/05/2016	GOVI On 03-November-16	476.11	Call	GOVI	315350	29	32	29	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
20/05/2016	GOVI On 03-November-16	476.12	Call	GOVI	315250	29	32	29	0.00
20/05/2016	GOVI On 03-November-16	476.13	Call	GOVI	315150	29	32	29	0.00
20/05/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
20/05/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
20/05/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
20/05/2016	GOVI On 02-February-17			GOVI	517.88	515.6510	517.8800	515.6510	0.00
20/05/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
20/05/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
20/05/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
20/05/2016	GOVI On 02-February-17	533.33	Put	GOVI	154500	18	15	18	0.00
20/05/2016	GOVI On 02-February-17	533.34	Put	GOVI	154600	18	15	18	0.00
20/05/2016	GOVI On 02-February-17	533.32	Put	GOVI	154400	18	15	18	0.00
20/05/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/05/2016	IGOV On 04-August-16			Index Future	245.70	246.9830	245.6950	246.9830	1,033.00
20/05/2016	IGOV On 03-November-16			Index Future	250.46	251.7690	250.4560	251.7690	23.00
20/05/2016	IGOV On 02-February-17			Index Future	255.52	256.8620	255.5240	256.8620	0.00
20/05/2016	ILBI On 04-August-16			Index Future	666.96	670.0140	666.9590	670.0140	157.00
20/05/2016	ILBI On 03-November-16			Index Future	679.69	682.8050	679.6920	682.8050	0.00
20/05/2016	IS01 On 19-December-16			Interest Rate Swap	100.11	100.1220	100.1081	100.1220	0.00
20/05/2016	IS01 On 16-March-17			Interest Rate Swap	100.15	100.1742	100.1463	100.1742	0.00
20/05/2016	IS01 On 15-June-17			Interest Rate Swap	99.93	99.9718	99.9295	99.9718	0.00
20/05/2016	IS02 On 18-December-17			Interest Rate Swap	100.60	100.6860	100.5989	100.6860	0.00
20/05/2016	IS02 On 16-March-18			Interest Rate Swap	100.07	100.1797	100.0745	100.1797	0.00
20/05/2016	IS02 On 15-June-18			Interest Rate Swap	99.95	100.0742	99.9531	100.0742	0.00
20/05/2016	IS05 On 17-December-20			Interest Rate Swap	100.96	101.2834	100.9579	101.2834	0.00
20/05/2016	IS05 On 16-March-21			Interest Rate Swap	100.49	100.8192	100.4867	100.8192	0.00
20/05/2016	IS05 On 15-June-21			Interest Rate Swap	99.98	100.3228	99.9779	100.3228	0.00
20/05/2016	IS10 On 17-December-25			Interest Rate Swap	103.27	103.7782	103.2723	103.7782	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
20/05/2016	IS10 On 16-March-26			Interest Rate Swap	100.55	101.0736	100.5457	101.0736	0.00
20/05/2016	IS10 On 15-June-26			Interest Rate Swap	99.46	99.9978	99.4572	99.9978	0.00
20/05/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/05/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
20/05/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/05/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/05/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
20/05/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.48	92.5200	92.5200	92.5200	0.00
20/05/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.61	92.3900	92.3900	92.3900	0.00
20/05/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.66	92.3400	92.3400	92.3400	0.00
20/05/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.80	92.2000	92.2000	92.2000	0.00
20/05/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.83	92.1700	92.1700	92.1700	0.00
20/05/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.97	92.0300	92.0300	92.0300	0.00
20/05/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.16	91.8400	91.8400	91.8400	0.00
20/05/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
20/05/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
20/05/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.47	91.5300	91.5300	91.5300	0.00
20/05/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.53	91.4700	91.4700	91.4700	0.00
20/05/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
20/05/2016	R023 On 04-August-16			Bond Future	9.17	96.2125	96.5291	96.2125	7,533.00
20/05/2016	R023 On 04-August-16	8.24	Call	Bond Future	167	0	0	0	0.00
20/05/2016	R023 On 04-August-16	8.26	Call	Bond Future	177	0	0	0	0.00
20/05/2016	R023 On 04-August-16	8.25	Call	Bond Future	171	0	0	0	0.00
20/05/2016	R023 On 04-August-16	8.25	Put	Bond Future	4576	5	5	5	0.00
20/05/2016	R023 On 04-August-16	8.24	Put	Bond Future	4620	5	5	5	0.00
20/05/2016	R023 On 04-August-16	8.26	Put	Bond Future	4532	5	5	5	0.00
20/05/2016	R023 On 03-November-16			Bond Future	9.24	94.1175	94.4401	94.1175	0.00
20/05/2016	R023 On 03-November-16	9.73	Call	Bond Future	3325	3	3	3	0.00
20/05/2016	R023 On 03-November-16	9.75	Call	Bond Future	3384	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
20/05/2016	R023 On 03-November-16	9.74	Call	Bond Future	3355	3	3	3	0.00
20/05/2016	R023 On 03-November-16	9.74	Put	Bond Future	1151	1	1	1	0.00
20/05/2016	R023 On 03-November-16	9.75	Put	Bond Future	1137	1	1	1	0.00
20/05/2016	R023 On 03-November-16	9.73	Put	Bond Future	1166	1	1	1	0.00
20/05/2016	R023 On 02-February-17			Bond Future	9.30	96.0155	96.3450	96.0155	0.00
20/05/2016	R023 On 02-February-17	8.86	Call	Bond Future	1636	2	2	2	0.00
20/05/2016	R023 On 02-February-17	8.85	Call	Bond Future	1619	1	2	1	0.00
20/05/2016	R023 On 02-February-17	8.84	Call	Bond Future	1603	1	2	1	0.00
20/05/2016	R023 On 02-February-17	8.85	Put	Bond Future	3617	4	4	4	0.00
20/05/2016	R023 On 02-February-17	8.84	Put	Bond Future	3645	4	4	4	0.00
20/05/2016	R023 On 02-February-17	8.86	Put	Bond Future	3590	4	4	4	0.00
20/05/2016	R035 On 04-August-16			Bond Future	10.01	93.8815	94.4403	93.8815	5,341.00
20/05/2016	R035 On 04-August-16	10.35	Call	Bond Future	2578	2	3	2	0.00
20/05/2016	R035 On 04-August-16	10.36	Call	Bond Future	2652	2	3	2	0.00
20/05/2016	R035 On 04-August-16	10.37	Call	Bond Future	2726	2	3	2	0.00
20/05/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
20/05/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
20/05/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
20/05/2016	R035 On 03-November-16			Bond Future	10.07	91.1713	91.7408	91.1713	0.00
20/05/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
20/05/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
20/05/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
20/05/2016	R035 On 03-November-16	9.59	Put	Bond Future	3812	4	4	4	0.00
20/05/2016	R035 On 03-November-16	9.57	Put	Bond Future	3976	5	4	5	0.00
20/05/2016	R035 On 03-November-16	9.58	Put	Bond Future	3894	4	4	4	0.00
20/05/2016	R186 On 04-August-16			Bond Future	9.44	107.8813	108.3437	107.8813	90,973.00
20/05/2016	R186 On 04-August-16	9.60	Call	Bond Future	2716	2	3	2	0.00
20/05/2016	R186 On 04-August-16	8.51	Call	Bond Future	273	0	0	0	0.00
20/05/2016	R186 On 04-August-16	8.49	Call	Bond Future	258	0	0	0	0.00
20/05/2016	R186 On 04-August-16	10.00	Call	Bond Future	4518	4	5	4	0.00
20/05/2016	R186 On 04-August-16	8.50	Call	Bond Future	265	0	0	0	0.00
20/05/2016	R186 On 04-August-16	9.25	Call	Bond Future	1531	1	2	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
20/05/2016	R186 On 04-August-16	9.40	Call	Bond Future	1989	2	2	2	0.00
20/05/2016	R186 On 04-August-16	9.60	Put	Bond Future	1610	2	2	2	5,635.00
20/05/2016	R186 On 04-August-16	8.49	Put	Bond Future	7000	7	7	7	0.00
20/05/2016	R186 On 04-August-16	10.00	Put	Bond Future	765	1	1	1	6,500.00
20/05/2016	R186 On 04-August-16	8.51	Put	Bond Future	6867	7	7	7	0.00
20/05/2016	R186 On 04-August-16	8.50	Put	Bond Future	6933	7	7	7	0.00
20/05/2016	R186 On 04-August-16	9.25	Put	Bond Future	2818	3	3	3	1,000.00
20/05/2016	R186 On 04-August-16	9.40	Put	Bond Future	2241	2	2	2	5,000.00
20/05/2016	R186 On 03-November-16			Bond Future	9.50	109.9407	110.4119	109.9407	0.00
20/05/2016	R186 On 03-November-16	8.96	Call	Bond Future	1606	1	2	1	0.00
20/05/2016	R186 On 03-November-16	8.95	Call	Bond Future	1584	1	2	1	0.00
20/05/2016	R186 On 03-November-16	8.97	Call	Bond Future	1629	1	2	1	0.00
20/05/2016	R186 On 03-November-16	8.95	Put	Bond Future	5345	6	5	6	0.00
20/05/2016	R186 On 03-November-16	8.96	Put	Bond Future	5297	6	5	6	0.00
20/05/2016	R186 On 03-November-16	8.97	Put	Bond Future	5249	6	5	6	0.00
20/05/2016	R197 On 04-August-16			Bond Future	298.65	298.5678	298.6500	298.5678	1,878.00
20/05/2016	R197 On 04-August-16	293.98	Call	Bond Future	4670	5	5	5	0.00
20/05/2016	R197 On 04-August-16	293.96	Call	Bond Future	4690	5	5	5	0.00
20/05/2016	R197 On 04-August-16	293.97	Call	Bond Future	4680	5	5	5	0.00
20/05/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
20/05/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
20/05/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
20/05/2016	R197 On 03-November-16			Bond Future	304.37	304.2910	304.3744	304.2910	0.00
20/05/2016	R197 On 03-November-16	303.56	Call	Bond Future	814	1	1	1	0.00
20/05/2016	R197 On 03-November-16	303.58	Call	Bond Future	794	1	1	1	0.00
20/05/2016	R197 On 03-November-16	303.57	Call	Bond Future	804	1	1	1	0.00
20/05/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
20/05/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
20/05/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
20/05/2016	R202 On 04-August-16			Bond Future	246.94	249.5954	246.9414	249.5954	37,089.00
20/05/2016	R202 On 04-August-16	243.26	Call	Bond Future	6084	8	6	8	0.00
20/05/2016	R202 On 04-August-16	243.25	Call	Bond Future	6091	8	6	8	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
20/05/2016	R202 On 04-August-16	243.24	Call	Bond Future	6097	8	6	8	0.00
20/05/2016	R202 On 04-August-16	243.25	Put	Bond Future	2399	2	2	2	0.00
20/05/2016	R202 On 04-August-16	243.26	Put	Bond Future	2403	2	2	2	0.00
20/05/2016	R202 On 04-August-16	243.24	Put	Bond Future	2395	2	2	2	0.00
20/05/2016	R202 On 03-November-16			Bond Future	251.67	254.3798	251.6748	254.3798	0.00
20/05/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	1	0	1	0.00
20/05/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	1	0	1	0.00
20/05/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	1	0	1	0.00
20/05/2016	R202 On 03-November-16	253.86	Put	Bond Future	2185	0	2	0	0.00
20/05/2016	R202 On 03-November-16	253.87	Put	Bond Future	2195	0	2	0	0.00
20/05/2016	R202 On 03-November-16	253.85	Put	Bond Future	2175	0	2	0	0.00
20/05/2016	R203 On 04-August-16			Bond Future	8.04	103.4454	103.5265	103.4454	58,097.00
20/05/2016	R203 On 04-August-16	7.24	Call	Bond Future	23	0	0	0	0.00
20/05/2016	R203 On 04-August-16	7.26	Call	Bond Future	25	0	0	0	0.00
20/05/2016	R203 On 04-August-16	7.25	Call	Bond Future	24	0	0	0	0.00
20/05/2016	R203 On 04-August-16	7.24	Put	Bond Future	850	1	1	1	0.00
20/05/2016	R203 On 04-August-16	7.26	Put	Bond Future	831	1	1	1	0.00
20/05/2016	R203 On 04-August-16	7.25	Put	Bond Future	841	1	1	1	0.00
20/05/2016	R203 On 03-November-16			Bond Future	8.10	101.2478	101.3305	101.2478	0.00
20/05/2016	R203 On 03-November-16	8.84	Call	Bond Future	698	1	1	1	0.00
20/05/2016	R203 On 03-November-16	8.86	Call	Bond Future	711	1	1	1	0.00
20/05/2016	R203 On 03-November-16	8.85	Call	Bond Future	704	1	1	1	0.00
20/05/2016	R203 On 03-November-16	8.85	Put	Bond Future	104	0	0	0	0.00
20/05/2016	R203 On 03-November-16	8.86	Put	Bond Future	103	0	0	0	0.00
20/05/2016	R203 On 03-November-16	8.84	Put	Bond Future	106	0	0	0	0.00
20/05/2016	R203 On 02-February-17			Bond Future	8.11	103.2897	103.3745	103.2897	0.00
20/05/2016	R203 On 02-February-17	7.70	Call	Bond Future	172	0	0	0	0.00
20/05/2016	R203 On 02-February-17	7.72	Call	Bond Future	177	0	0	0	0.00
20/05/2016	R203 On 02-February-17	7.71	Call	Bond Future	174	0	0	0	0.00
20/05/2016	R203 On 02-February-17	7.71	Put	Bond Future	403	0	0	0	0.00
20/05/2016	R203 On 02-February-17	7.70	Put	Bond Future	406	0	0	0	0.00
20/05/2016	R203 On 02-February-17	7.72	Put	Bond Future	399	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
20/05/2016	R204 On 04-August-16			Bond Future	8.46	99.9610	100.1119	99.9610	34,925.00
20/05/2016	R204 On 04-August-16	7.76	Call	Bond Future	106	0	0	0	0.00
20/05/2016	R204 On 04-August-16	7.75	Call	Bond Future	103	0	0	0	0.00
20/05/2016	R204 On 04-August-16	7.74	Call	Bond Future	100	0	0	0	0.00
20/05/2016	R204 On 04-August-16	7.75	Put	Bond Future	1599	2	2	2	0.00
20/05/2016	R204 On 04-August-16	7.74	Put	Bond Future	1618	2	2	2	0.00
20/05/2016	R204 On 04-August-16	7.76	Put	Bond Future	1581	2	2	2	0.00
20/05/2016	R204 On 03-November-16			Bond Future	8.54	101.8692	102.0229	101.8692	0.00
20/05/2016	R204 On 03-November-16	9.22	Call	Bond Future	1594	1	2	1	0.00
20/05/2016	R204 On 03-November-16	9.21	Call	Bond Future	1580	1	2	1	0.00
20/05/2016	R204 On 03-November-16	9.23	Call	Bond Future	1608	1	2	1	0.00
20/05/2016	R204 On 03-November-16	9.22	Put	Bond Future	316	0	0	0	0.00
20/05/2016	R204 On 03-November-16	9.23	Put	Bond Future	312	0	0	0	0.00
20/05/2016	R204 On 03-November-16	9.21	Put	Bond Future	321	0	0	0	0.00
20/05/2016	R204 On 02-February-17			Bond Future	8.59	99.8810	100.0382	99.8810	0.00
20/05/2016	R204 On 02-February-17	8.28	Call	Bond Future	612	1	1	1	0.00
20/05/2016	R204 On 02-February-17	8.29	Call	Bond Future	619	1	1	1	0.00
20/05/2016	R204 On 02-February-17	8.30	Call	Bond Future	626	1	1	1	0.00
20/05/2016	R204 On 02-February-17	8.28	Put	Bond Future	1138	1	1	1	0.00
20/05/2016	R204 On 02-February-17	8.29	Put	Bond Future	1128	1	1	1	0.00
20/05/2016	R204 On 02-February-17	8.30	Put	Bond Future	1118	1	1	1	0.00
20/05/2016	R207 On 04-August-16			Bond Future	8.80	95.8062	96.0053	95.8062	76,765.00
20/05/2016	R207 On 04-August-16	8.00	Call	Bond Future	124	0	0	0	0.00
20/05/2016	R207 On 04-August-16	7.99	Call	Bond Future	120	0	0	0	0.00
20/05/2016	R207 On 04-August-16	8.01	Call	Bond Future	128	0	0	0	0.00
20/05/2016	R207 On 04-August-16	7.99	Put	Bond Future	2436	3	2	3	0.00
20/05/2016	R207 On 04-August-16	8.00	Put	Bond Future	2411	3	2	3	0.00
20/05/2016	R207 On 04-August-16	8.01	Put	Bond Future	2386	3	2	3	0.00
20/05/2016	R207 On 02-February-17			Bond Future	8.94	95.9604	96.1677	95.9604	0.00
20/05/2016	R207 On 02-February-17	8.91	Call	Bond Future	1310	1	1	1	62.00
20/05/2016	R207 On 02-February-17	9.22	Call	Bond Future	1731	2	2	2	0.00
20/05/2016	R207 On 02-February-17	9.24	Call	Bond Future	1760	2	2	2	0.00
20/05/2016	R207 On 02-February-17	9.23	Call	Bond Future	1745	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
20/05/2016	R207 On 02-February-17	8.91	Put	Bond Future	1386	1	1	1	0.00
20/05/2016	R207 On 02-February-17	9.22	Put	Bond Future	1046	1	1	1	0.00
20/05/2016	R207 On 02-February-17	9.23	Put	Bond Future	1036	1	1	1	0.00
20/05/2016	R207 On 02-February-17	9.24	Put	Bond Future	1026	1	1	1	0.00
20/05/2016	R208 On 04-August-16			Bond Future	8.92	94.0727	94.3180	94.0727	48,790.00
20/05/2016	R208 On 04-August-16	7.99	Call	Bond Future	111	0	0	0	0.00
20/05/2016	R208 On 04-August-16	8.00	Call	Bond Future	115	0	0	0	0.00
20/05/2016	R208 On 04-August-16	8.01	Call	Bond Future	118	0	0	0	0.00
20/05/2016	R208 On 04-August-16	7.99	Put	Bond Future	3485	4	3	4	0.00
20/05/2016	R208 On 04-August-16	8.00	Put	Bond Future	3451	4	3	4	0.00
20/05/2016	R208 On 04-August-16	8.01	Put	Bond Future	3418	4	3	4	0.00
20/05/2016	R208 On 03-November-16			Bond Future	8.99	92.4655	92.7155	92.4655	0.00
20/05/2016	R208 On 03-November-16	9.57	Call	Bond Future	2671	3	3	3	0.00
20/05/2016	R208 On 03-November-16	9.59	Call	Bond Future	2717	3	3	3	0.00
20/05/2016	R208 On 03-November-16	9.58	Call	Bond Future	2694	3	3	3	0.00
20/05/2016	R208 On 03-November-16	9.57	Put	Bond Future	741	1	1	1	0.00
20/05/2016	R208 On 03-November-16	9.58	Put	Bond Future	731	1	1	1	0.00
20/05/2016	R208 On 03-November-16	9.59	Put	Bond Future	722	1	1	1	0.00
20/05/2016	R208 On 02-February-17			Bond Future	9.05	94.3302	94.5857	94.3302	0.00
20/05/2016	R208 On 02-February-17	8.64	Call	Bond Future	1196	1	1	1	0.00
20/05/2016	R208 On 02-February-17	8.63	Call	Bond Future	1183	1	1	1	0.00
20/05/2016	R208 On 02-February-17	8.65	Call	Bond Future	1209	1	1	1	0.00
20/05/2016	R208 On 02-February-17	8.65	Put	Bond Future	2520	3	3	3	0.00
20/05/2016	R208 On 02-February-17	8.64	Put	Bond Future	2540	3	3	3	0.00
20/05/2016	R208 On 02-February-17	8.63	Put	Bond Future	2560	3	3	3	0.00
20/05/2016	R209 On 04-August-16			Bond Future	9.93	70.2430	70.7056	70.2430	54,886.00
20/05/2016	R209 On 04-August-16	9.24	Call	Bond Future	555	0	1	0	0.00
20/05/2016	R209 On 04-August-16	10.60	Call	Bond Future	4763	4	5	4	5,624.00
20/05/2016	R209 On 04-August-16	9.26	Call	Bond Future	582	1	1	1	0.00
20/05/2016	R209 On 04-August-16	9.25	Call	Bond Future	568	0	1	0	0.00
20/05/2016	R209 On 04-August-16	9.70	Call	Bond Future	1436	1	1	1	0.00
20/05/2016	R209 On 04-August-16	10.29	Call	Bond Future	3414	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
20/05/2016	R209 On 04-August-16	9.60	Call	Bond Future	1196	1	1	1	5,624.00
20/05/2016	R209 On 04-August-16	9.40	Call	Bond Future	798	1	1	1	250.00
20/05/2016	R209 On 04-August-16	9.24	Put	Bond Future	5220	6	5	6	0.00
20/05/2016	R209 On 04-August-16	10.60	Put	Bond Future	655	1	1	1	0.00
20/05/2016	R209 On 04-August-16	9.26	Put	Bond Future	5105	5	5	5	0.00
20/05/2016	R209 On 04-August-16	9.25	Put	Bond Future	5162	6	5	6	0.00
20/05/2016	R209 On 04-August-16	10.29	Put	Bond Future	1157	1	1	1	250.00
20/05/2016	R209 On 04-August-16	9.70	Put	Bond Future	2938	3	3	3	250.00
20/05/2016	R209 On 04-August-16	9.40	Put	Bond Future	4338	5	4	5	0.00
20/05/2016	R209 On 04-August-16	9.60	Put	Bond Future	3367	4	3	4	0.00
20/05/2016	R209 On 03-November-16			Bond Future	9.98	68.4331	68.9045	68.4331	0.00
20/05/2016	R209 On 03-November-16	10.24	Call	Bond Future	3978	4	4	4	0.00
20/05/2016	R209 On 03-November-16	10.26	Call	Bond Future	4050	4	4	4	0.00
20/05/2016	R209 On 03-November-16	10.25	Call	Bond Future	4013	4	4	4	0.00
20/05/2016	R209 On 03-November-16	10.25	Put	Bond Future	2357	3	2	3	5,000.00
20/05/2016	R209 On 03-November-16	10.26	Put	Bond Future	2332	3	2	3	0.00
20/05/2016	R209 On 03-November-16	10.24	Put	Bond Future	2383	3	2	3	0.00
20/05/2016	R209 On 02-February-17			Bond Future	10.03	69.8133	70.2946	69.8133	0.00
20/05/2016	R209 On 02-February-17	9.53	Call	Bond Future	2496	2	2	2	0.00
20/05/2016	R209 On 02-February-17	9.55	Call	Bond Future	2545	2	3	2	0.00
20/05/2016	R209 On 02-February-17	9.54	Call	Bond Future	2520	2	3	2	0.00
20/05/2016	R209 On 02-February-17	9.53	Put	Bond Future	5792	6	6	6	0.00
20/05/2016	R209 On 02-February-17	9.54	Put	Bond Future	5749	6	6	6	0.00
20/05/2016	R209 On 02-February-17	9.55	Put	Bond Future	5706	6	6	6	0.00
20/05/2016	R210 On 04-August-16			Bond Future	187.32	187.8402	187.3155	187.8402	1,391.00
20/05/2016	R210 On 04-August-16	181.51	Call	Bond Future	5806	6	6	6	0.00
20/05/2016	R210 On 04-August-16	181.50	Call	Bond Future	5816	6	6	6	0.00
20/05/2016	R210 On 04-August-16	181.52	Call	Bond Future	5796	6	6	6	0.00
20/05/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
20/05/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
20/05/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
20/05/2016	R210 On 03-November-16			Bond Future	188.62	189.1507	188.6158	189.1507	0.00
20/05/2016	R210 On 03-November-16	188.90	Call	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
20/05/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
20/05/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
20/05/2016	R210 On 03-November-16	188.90	Put	Bond Future	284	0	0	0	0.00
20/05/2016	R210 On 03-November-16	188.91	Put	Bond Future	294	0	0	0	0.00
20/05/2016	R210 On 03-November-16	188.92	Put	Bond Future	304	0	0	0	0.00
20/05/2016	R211 On 04-August-16			Bond Future	139.72	139.7360	139.7222	139.7360	64.00
20/05/2016	R211 On 04-August-16	137.09	Call	Bond Future	2632	3	3	3	0.00
20/05/2016	R211 On 04-August-16	137.07	Call	Bond Future	2652	3	3	3	0.00
20/05/2016	R211 On 04-August-16	137.08	Call	Bond Future	2642	3	3	3	0.00
20/05/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
20/05/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
20/05/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
20/05/2016	R211 On 03-November-16			Bond Future	142.40	142.4147	142.4005	142.4147	0.00
20/05/2016	R211 On 03-November-16	141.76	Call	Bond Future	640	1	1	1	0.00
20/05/2016	R211 On 03-November-16	141.75	Call	Bond Future	650	1	1	1	0.00
20/05/2016	R211 On 03-November-16	141.74	Call	Bond Future	660	1	1	1	0.00
20/05/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
20/05/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
20/05/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
20/05/2016	R212 On 04-August-16			Bond Future	145.68	145.6769	145.6781	145.6769	4,287.00
20/05/2016	R212 On 04-August-16	142.44	Call	Bond Future	3238	3	3	3	0.00
20/05/2016	R212 On 04-August-16	142.43	Call	Bond Future	3248	3	3	3	0.00
20/05/2016	R212 On 04-August-16	142.42	Call	Bond Future	3258	3	3	3	0.00
20/05/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
20/05/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
20/05/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
20/05/2016	R212 On 03-November-16			Bond Future	148.47	148.4695	148.4705	148.4695	0.00
20/05/2016	R212 On 03-November-16	148.11	Call	Bond Future	361	0	0	0	0.00
20/05/2016	R212 On 03-November-16	148.12	Call	Bond Future	351	0	0	0	0.00
20/05/2016	R212 On 03-November-16	148.10	Call	Bond Future	371	0	0	0	0.00
20/05/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
20/05/2016	R212 On 03-November-16	148.12	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
20/05/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
20/05/2016	R213 On 04-August-16			Bond Future	9.86	80.7852	81.2490	80.7852	44,354.00
20/05/2016	R213 On 04-August-16	9.01	Call	Bond Future	372	0	0	0	0.00
20/05/2016	R213 On 04-August-16	8.99	Call	Bond Future	353	0	0	0	0.00
20/05/2016	R213 On 04-August-16	9.00	Call	Bond Future	363	0	0	0	0.00
20/05/2016	R213 On 04-August-16	8.99	Put	Bond Future	6218	7	6	7	0.00
20/05/2016	R213 On 04-August-16	9.00	Put	Bond Future	6156	7	6	7	0.00
20/05/2016	R213 On 04-August-16	9.01	Put	Bond Future	6095	7	6	7	0.00
20/05/2016	R213 On 03-November-16			Bond Future	9.92	78.7762	79.2488	78.7762	0.00
20/05/2016	R213 On 03-November-16	10.20	Call	Bond Future	4070	4	4	4	0.00
20/05/2016	R213 On 03-November-16	10.19	Call	Bond Future	4033	4	4	4	0.00
20/05/2016	R213 On 03-November-16	10.18	Call	Bond Future	3997	4	4	4	0.00
20/05/2016	R213 On 03-November-16	10.19	Put	Bond Future	2344	3	2	3	0.00
20/05/2016	R213 On 03-November-16	10.18	Put	Bond Future	2369	3	2	3	0.00
20/05/2016	R213 On 03-November-16	10.20	Put	Bond Future	2319	3	2	3	0.00
20/05/2016	R213 On 02-February-17			Bond Future	9.98	80.3648	80.8472	80.3648	0.00
20/05/2016	R213 On 02-February-17	9.40	Call	Bond Future	2274	2	2	2	0.00
20/05/2016	R213 On 02-February-17	9.42	Call	Bond Future	2320	2	2	2	0.00
20/05/2016	R213 On 02-February-17	9.41	Call	Bond Future	2297	2	2	2	0.00
20/05/2016	R213 On 02-February-17	9.40	Put	Bond Future	5999	6	6	6	0.00
20/05/2016	R213 On 02-February-17	9.42	Put	Bond Future	5912	6	6	6	0.00
20/05/2016	R213 On 02-February-17	9.41	Put	Bond Future	5955	6	6	6	0.00
20/05/2016	R214 On 04-August-16			Bond Future	10.05	70.2296	70.7039	70.2296	30,123.00
20/05/2016	R214 On 04-August-16	9.30	Call	Bond Future	507	0	1	0	1,300.00
20/05/2016	R214 On 04-August-16	11.30	Call	Bond Future	7667	7	8	7	5,610.00
20/05/2016	R214 On 04-August-16	9.24	Call	Bond Future	436	0	0	0	0.00
20/05/2016	R214 On 04-August-16	9.26	Call	Bond Future	459	0	0	0	0.00
20/05/2016	R214 On 04-August-16	9.25	Call	Bond Future	447	0	0	0	0.00
20/05/2016	R214 On 04-August-16	10.30	Call	Bond Future	3078	3	3	3	5,610.00
20/05/2016	R214 On 04-August-16	8.55	Call	Bond Future	53	0	0	0	1,300.00
20/05/2016	R214 On 04-August-16	9.30	Put	Bond Future	5799	6	6	6	0.00
20/05/2016	R214 On 04-August-16	9.26	Put	Bond Future	6051	6	6	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
20/05/2016	R214 On 04-August-16	9.24	Put	Bond Future	6178	7	6	7	0.00
20/05/2016	R214 On 04-August-16	11.30	Put	Bond Future	213	0	0	0	0.00
20/05/2016	R214 On 04-August-16	10.30	Put	Bond Future	1485	2	1	2	0.00
20/05/2016	R214 On 04-August-16	9.25	Put	Bond Future	6114	7	6	7	0.00
20/05/2016	R214 On 04-August-16	8.55	Put	Bond Future	11315	12	11	12	0.00
20/05/2016	R214 On 03-November-16			Bond Future	10.11	68.2728	68.7561	68.2728	0.00
20/05/2016	R214 On 03-November-16	10.33	Call	Bond Future	4011	4	4	4	0.00
20/05/2016	R214 On 03-November-16	10.35	Call	Bond Future	4083	4	4	4	0.00
20/05/2016	R214 On 03-November-16	10.34	Call	Bond Future	4047	4	4	4	0.00
20/05/2016	R214 On 03-November-16	10.33	Put	Bond Future	2602	3	3	3	0.00
20/05/2016	R214 On 03-November-16	10.34	Put	Bond Future	2575	3	3	3	0.00
20/05/2016	R214 On 03-November-16	10.35	Put	Bond Future	2549	3	3	3	0.00
20/05/2016	R214 On 02-February-17			Bond Future	10.16	69.6496	70.1430	69.6496	0.00
20/05/2016	R214 On 02-February-17	9.67	Call	Bond Future	2651	2	3	2	0.00
20/05/2016	R214 On 02-February-17	9.66	Call	Bond Future	2626	2	3	2	0.00
20/05/2016	R214 On 02-February-17	9.68	Call	Bond Future	2677	2	3	2	0.00
20/05/2016	R214 On 02-February-17	9.67	Put	Bond Future	5972	6	6	6	0.00
20/05/2016	R214 On 02-February-17	9.66	Put	Bond Future	6016	6	6	6	0.00
20/05/2016	R214 On 02-February-17	9.68	Put	Bond Future	5927	6	6	6	0.00
20/05/2016	R248 On 04-August-16			Bond Future	10.14	90.1951	90.7943	90.1951	59,364.00
20/05/2016	R248 On 04-August-16	9.25	Call	Bond Future	511	0	1	0	0.00
20/05/2016	R248 On 04-August-16	9.26	Call	Bond Future	524	0	1	0	0.00
20/05/2016	R248 On 04-August-16	9.24	Call	Bond Future	498	0	0	0	0.00
20/05/2016	R248 On 04-August-16	9.26	Put	Bond Future	8407	9	8	9	0.00
20/05/2016	R248 On 04-August-16	9.25	Put	Bond Future	8491	9	8	9	0.00
20/05/2016	R248 On 04-August-16	9.24	Put	Bond Future	8576	9	9	9	0.00
20/05/2016	R248 On 03-November-16			Bond Future	10.20	87.4780	88.0885	87.4780	0.00
20/05/2016	R248 On 03-November-16	10.39	Call	Bond Future	5041	5	5	5	0.00
20/05/2016	R248 On 03-November-16	10.38	Call	Bond Future	4997	5	5	5	0.00
20/05/2016	R248 On 03-November-16	10.37	Call	Bond Future	4953	5	5	5	0.00
20/05/2016	R248 On 03-November-16	10.38	Put	Bond Future	3507	4	4	4	0.00
20/05/2016	R248 On 03-November-16	10.39	Put	Bond Future	3472	4	3	4	0.00
20/05/2016	R248 On 03-November-16	10.37	Put	Bond Future	3543	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
20/05/2016	R248 On 02-February-17			Bond Future	10.25	89.2422	89.8655	89.2422	0.00
20/05/2016	R248 On 02-February-17	9.76	Call	Bond Future	3468	3	3	3	0.00
20/05/2016	R248 On 02-February-17	9.77	Call	Bond Future	3501	3	4	3	0.00
20/05/2016	R248 On 02-February-17	9.78	Call	Bond Future	3533	3	4	3	0.00
20/05/2016	R248 On 02-February-17	9.77	Put	Bond Future	7591	8	8	8	0.00
20/05/2016	R248 On 02-February-17	9.76	Put	Bond Future	7647	8	8	8	0.00
20/05/2016	R248 On 02-February-17	9.78	Put	Bond Future	7535	8	8	8	0.00