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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/05/2016 TO: 23/05/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	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
23/05/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	2025 On 04-August-16			Bond Future	127.00	126.9627	126.9974	126.9627	3,004.00
23/05/2016	2025 On 04-August-16	123.86	Call	Bond Future	3137	3	3	3	0.00
23/05/2016	2025 On 04-August-16	123.87	Call	Bond Future	3127	3	3	3	0.00
23/05/2016	2025 On 04-August-16	123.85	Call	Bond Future	3147	3	3	3	0.00
23/05/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
23/05/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
23/05/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
23/05/2016	2025 On 03-November-16			Bond Future	129.43	129.3964	129.4296	129.3964	0.00
23/05/2016	2025 On 03-November-16	129.23	Call	Bond Future	200	0	0	0	0.00
23/05/2016	2025 On 03-November-16	129.22	Call	Bond Future	210	0	0	0	0.00
23/05/2016	2025 On 03-November-16	129.21	Call	Bond Future	220	0	0	0	0.00
23/05/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
23/05/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
23/05/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
23/05/2016	2030 On 04-August-16			Bond Future	9.83	86.6758	86.7148	86.6758	25,310.00
23/05/2016	2030 On 04-August-16	10.17	Call	Bond Future	2233	2	2	2	0.00
23/05/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
23/05/2016	2030 On 03-November-16			Bond Future	9.89	88.3305	88.3688	88.3305	0.00
23/05/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
23/05/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
23/05/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
23/05/2016	2030 On 03-November-16	9.33	Put	Bond Future	3794	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
23/05/2016	2030 On 03-November-16	9.34	Put	Bond Future	3724	4	4	4	0.00
23/05/2016	2030 On 03-November-16	9.35	Put	Bond Future	3655	4	4	4	0.00
23/05/2016	2032 On 04-August-16			Bond Future	9.95	89.5560	89.6334	89.5560	7,753.00
23/05/2016	2032 On 04-August-16	8.99	Call	Bond Future	295	0	0	0	0.00
23/05/2016	2032 On 04-August-16	9.01	Call	Bond Future	312	0	0	0	0.00
23/05/2016	2032 On 04-August-16	9.00	Call	Bond Future	303	0	0	0	0.00
23/05/2016	2032 On 04-August-16	9.00	Put	Bond Future	7397	7	7	7	0.00
23/05/2016	2032 On 04-August-16	9.01	Put	Bond Future	7326	7	7	7	0.00
23/05/2016	2032 On 04-August-16	8.99	Put	Bond Future	7468	8	7	8	0.00
23/05/2016	2032 On 03-November-16			Bond Future	10.01	87.1064	87.1839	87.1064	0.00
23/05/2016	2032 On 03-November-16	10.28	Call	Bond Future	4409	4	4	4	0.00
23/05/2016	2032 On 03-November-16	10.30	Call	Bond Future	4489	4	4	4	0.00
23/05/2016	2032 On 03-November-16	10.29	Call	Bond Future	4449	4	4	4	0.00
23/05/2016	2032 On 03-November-16	10.28	Put	Bond Future	2565	3	3	3	0.00
23/05/2016	2032 On 03-November-16	10.29	Put	Bond Future	2538	3	3	3	0.00
23/05/2016	2032 On 03-November-16	10.30	Put	Bond Future	2510	3	3	3	0.00
23/05/2016	2032 On 02-February-17			Bond Future	10.07	88.8638	88.9416	88.8638	0.00
23/05/2016	2032 On 02-February-17	9.51	Call	Bond Future	2566	3	3	3	0.00
23/05/2016	2032 On 02-February-17	9.53	Call	Bond Future	2618	3	3	3	0.00
23/05/2016	2032 On 02-February-17	9.52	Call	Bond Future	2592	3	3	3	0.00
23/05/2016	2032 On 02-February-17	9.52	Put	Bond Future	6499	7	6	7	0.00
23/05/2016	2032 On 02-February-17	9.51	Put	Bond Future	6547	7	7	7	0.00
23/05/2016	2032 On 02-February-17	9.53	Put	Bond Future	6452	7	6	7	0.00
23/05/2016	2033 On 04-August-16			Bond Future	107.45	107.4186	107.4479	107.4186	3,924.00
23/05/2016	2033 On 04-August-16	104.99	Call	Bond Future	2458	2	2	2	0.00
23/05/2016	2033 On 04-August-16	105.00	Call	Bond Future	2448	2	2	2	0.00
23/05/2016	2033 On 04-August-16	105.01	Call	Bond Future	2438	2	2	2	0.00
23/05/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
23/05/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
23/05/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
23/05/2016	2033 On 03-November-16			Bond Future	108.48	108.4549	108.4830	108.4549	0.00
23/05/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00

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23/05/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
23/05/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
23/05/2016	2033 On 03-November-16	109.16	Put	Bond Future	677	1	1	1	0.00
23/05/2016	2033 On 03-November-16	109.17	Put	Bond Future	687	1	1	1	0.00
23/05/2016	2033 On 03-November-16	109.18	Put	Bond Future	697	1	1	1	0.00
23/05/2016	2037 On 04-August-16			Bond Future	10.06	86.7803	86.7856	86.7803	41,343.00
23/05/2016	2037 On 04-August-16	9.24	Call	Bond Future	498	1	0	1	0.00
23/05/2016	2037 On 04-August-16	9.25	Call	Bond Future	510	1	1	1	0.00
23/05/2016	2037 On 04-August-16	9.26	Call	Bond Future	523	1	1	1	0.00
23/05/2016	2037 On 04-August-16	9.25	Put	Bond Future	7116	7	7	7	0.00
23/05/2016	2037 On 04-August-16	9.26	Put	Bond Future	7043	7	7	7	0.00
23/05/2016	2037 On 04-August-16	9.24	Put	Bond Future	7190	7	7	7	0.00
23/05/2016	2037 On 03-November-16			Bond Future	10.12	88.4370	88.4410	88.4370	0.00
23/05/2016	2037 On 03-November-16	10.35	Call	Bond Future	4725	5	5	5	0.00
23/05/2016	2037 On 03-November-16	10.36	Call	Bond Future	4768	5	5	5	0.00
23/05/2016	2037 On 03-November-16	10.37	Call	Bond Future	4810	5	5	5	0.00
23/05/2016	2037 On 03-November-16	10.36	Put	Bond Future	2983	3	3	3	0.00
23/05/2016	2037 On 03-November-16	10.37	Put	Bond Future	2952	3	3	3	0.00
23/05/2016	2037 On 03-November-16	10.35	Put	Bond Future	3014	3	3	3	0.00
23/05/2016	2037 On 02-February-17			Bond Future	10.17	85.9642	85.9670	85.9642	0.00
23/05/2016	2037 On 02-February-17	9.66	Call	Bond Future	3034	3	3	3	0.00
23/05/2016	2037 On 02-February-17	9.68	Call	Bond Future	3093	3	3	3	0.00
23/05/2016	2037 On 02-February-17	9.67	Call	Bond Future	3063	3	3	3	0.00
23/05/2016	2037 On 02-February-17	9.66	Put	Bond Future	7043	7	7	7	0.00
23/05/2016	2037 On 02-February-17	9.67	Put	Bond Future	6991	7	7	7	0.00
23/05/2016	2037 On 02-February-17	9.68	Put	Bond Future	6940	7	7	7	0.00
23/05/2016	2038 On 04-August-16			Bond Future	133.22	133.1840	133.2207	133.1840	22,289.00
23/05/2016	2038 On 04-August-16	129.31	Call	Bond Future	3911	4	4	4	0.00
23/05/2016	2038 On 04-August-16	129.30	Call	Bond Future	3921	4	4	4	0.00
23/05/2016	2038 On 04-August-16	129.32	Call	Bond Future	3901	4	4	4	0.00
23/05/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
23/05/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00

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23/05/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
23/05/2016	2038 On 03-November-16			Bond Future	135.77	135.7370	135.7722	135.7370	0.00
23/05/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
23/05/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
23/05/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
23/05/2016	2038 On 03-November-16	136.32	Put	Bond Future	548	1	1	1	0.00
23/05/2016	2038 On 03-November-16	136.31	Put	Bond Future	538	1	1	1	0.00
23/05/2016	2038 On 03-November-16	136.33	Put	Bond Future	558	1	1	1	0.00
23/05/2016	2040 On 04-August-16			Bond Future	10.12	90.2427	90.2902	90.2427	812.00
23/05/2016	2040 On 04-August-16	9.51	Call	Bond Future	914	1	1	1	0.00
23/05/2016	2040 On 04-August-16	9.50	Call	Bond Future	895	1	1	1	0.00
23/05/2016	2040 On 04-August-16	9.49	Call	Bond Future	875	1	1	1	0.00
23/05/2016	2040 On 04-August-16	9.51	Put	Bond Future	6106	6	6	6	0.00
23/05/2016	2040 On 04-August-16	9.50	Put	Bond Future	6176	6	6	6	0.00
23/05/2016	2040 On 04-August-16	9.49	Put	Bond Future	6247	6	6	6	0.00
23/05/2016	2040 On 03-November-16			Bond Future	10.18	91.9654	92.0124	91.9654	0.00
23/05/2016	2040 On 03-November-16	9.70	Call	Bond Future	2442	2	2	2	0.00
23/05/2016	2040 On 03-November-16	9.71	Call	Bond Future	2472	2	2	2	0.00
23/05/2016	2040 On 03-November-16	9.69	Call	Bond Future	2413	2	2	2	0.00
23/05/2016	2040 On 03-November-16	9.69	Put	Bond Future	6490	7	6	7	0.00
23/05/2016	2040 On 03-November-16	9.71	Put	Bond Future	6375	6	6	6	0.00
23/05/2016	2040 On 03-November-16	9.70	Put	Bond Future	6432	6	6	6	0.00
23/05/2016	2044 On 04-August-16			Bond Future	10.14	87.4221	87.4696	87.4221	20,486.00
23/05/2016	2044 On 04-August-16	9.51	Call	Bond Future	884	1	1	1	0.00
23/05/2016	2044 On 04-August-16	9.50	Call	Bond Future	865	1	1	1	0.00
23/05/2016	2044 On 04-August-16	9.49	Call	Bond Future	846	1	1	1	0.00
23/05/2016	2044 On 04-August-16	9.50	Put	Bond Future	6350	6	6	6	0.00
23/05/2016	2044 On 04-August-16	9.51	Put	Bond Future	6278	6	6	6	0.00
23/05/2016	2044 On 04-August-16	9.49	Put	Bond Future	6422	6	6	6	0.00
23/05/2016	2044 On 03-November-16			Bond Future	10.19	89.0910	89.1380	89.0910	0.00
23/05/2016	2044 On 03-November-16	10.42	Call	Bond Future	5063	5	5	5	0.00
23/05/2016	2044 On 03-November-16	10.43	Call	Bond Future	5108	5	5	5	0.00

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23/05/2016	2044 On 03-November-16	10.41	Call	Bond Future	5018	5	5	5	0.00
23/05/2016	2044 On 03-November-16	10.43	Put	Bond Future	3223	3	3	3	0.00
23/05/2016	2044 On 03-November-16	10.42	Put	Bond Future	3257	3	3	3	0.00
23/05/2016	2044 On 03-November-16	10.41	Put	Bond Future	3290	3	3	3	0.00
23/05/2016	2044 On 02-February-17			Bond Future	10.25	86.5062	86.5530	86.5062	0.00
23/05/2016	2044 On 02-February-17	9.77	Call	Bond Future	3426	3	3	3	0.00
23/05/2016	2044 On 02-February-17	9.76	Call	Bond Future	3394	3	3	3	0.00
23/05/2016	2044 On 02-February-17	9.78	Call	Bond Future	3458	3	3	3	0.00
23/05/2016	2044 On 02-February-17	9.77	Put	Bond Future	7394	7	7	7	0.00
23/05/2016	2044 On 02-February-17	9.78	Put	Bond Future	7339	7	7	7	0.00
23/05/2016	2044 On 02-February-17	9.76	Put	Bond Future	7449	8	7	8	0.00
23/05/2016	2046 On 04-August-16			Bond Future	132.15	132.1144	132.1508	132.1144	16,290.00
23/05/2016	2046 On 04-August-16	129.00	Call	Bond Future	3151	3	3	3	0.00
23/05/2016	2046 On 04-August-16	129.01	Call	Bond Future	3141	3	3	3	0.00
23/05/2016	2046 On 04-August-16	129.02	Call	Bond Future	3131	3	3	3	0.00
23/05/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
23/05/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
23/05/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
23/05/2016	2046 On 03-November-16			Bond Future	133.17	133.1360	133.1712	133.1360	0.00
23/05/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
23/05/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
23/05/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
23/05/2016	2046 On 03-November-16	137.09	Put	Bond Future	3919	4	4	4	0.00
23/05/2016	2046 On 03-November-16	137.07	Put	Bond Future	3899	4	4	4	0.00
23/05/2016	2046 On 03-November-16	137.08	Put	Bond Future	3909	4	4	4	0.00
23/05/2016	2050 On 04-August-16			Bond Future	140.96	140.9239	140.9633	140.9239	20,765.00
23/05/2016	2050 On 04-August-16	139.12	Call	Bond Future	1843	2	2	2	0.00
23/05/2016	2050 On 04-August-16	139.14	Call	Bond Future	1823	2	2	2	0.00
23/05/2016	2050 On 04-August-16	139.13	Call	Bond Future	1833	2	2	2	0.00
23/05/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
23/05/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
23/05/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00

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23/05/2016	2050 On 03-November-16			Bond Future	143.66	143.6252	143.6631	143.6252	0.00
23/05/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
23/05/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
23/05/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
23/05/2016	2050 On 03-November-16	149.53	Put	Bond Future	5867	6	6	6	0.00
23/05/2016	2050 On 03-November-16	149.54	Put	Bond Future	5877	6	6	6	0.00
23/05/2016	2050 On 03-November-16	149.52	Put	Bond Future	5857	6	6	6	0.00
23/05/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	AL37 On 04-August-16			Index Future	481.09	480.9850	481.0890	480.9850	22.00
23/05/2016	AL37 On 03-November-16			Index Future	490.36	490.2650	490.3630	490.2650	0.00
23/05/2016	AL7T On 04-August-16			Index Future	548.90	548.8200	548.8970	548.8200	10.00
23/05/2016	AL7T On 03-November-16			Index Future	559.48	559.4090	559.4780	559.4090	0.00
23/05/2016	ALBI On 04-August-16			Index Future	499.06	498.8690	499.0630	498.8690	617.00
23/05/2016	ALBI On 03-November-16			Index Future	508.68	508.4940	508.6830	508.4940	0.00
23/05/2016	ALBI On 02-February-17			Index Future	518.93	518.7460	518.9300	518.7460	0.00
23/05/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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23/05/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/05/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	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
23/05/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2016	EL28 On 04-August-16			Bond Future	131.20	131.1601	131.1973	131.1601	0.00
23/05/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4337	4	4	4	0.00
23/05/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4327	4	4	4	0.00
23/05/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4317	4	4	4	0.00
23/05/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
23/05/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
23/05/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
23/05/2016	EL28 On 03-November-16			Bond Future	132.04	132.0041	132.0398	132.0041	0.00
23/05/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
23/05/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
23/05/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
23/05/2016	EL28 On 03-November-16	132.15	Put	Bond Future	110	0	0	0	0.00
23/05/2016	EL28 On 03-November-16	132.16	Put	Bond Future	120	0	0	0	0.00
23/05/2016	EL28 On 03-November-16	132.17	Put	Bond Future	130	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
23/05/2016	ES33 On 04-August-16			Bond Future	10.92	76.7070	76.7442	76.7070	8,932.00
23/05/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
23/05/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
23/05/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
23/05/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4351	4	4	4	0.00
23/05/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4219	4	4	4	0.00
23/05/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4285	4	4	4	0.00
23/05/2016	ES33 On 03-November-16			Bond Future	11.02	74.3784	74.4151	74.3784	0.00
23/05/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1729	2	2	2	0.00
23/05/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1613	2	2	2	0.00
23/05/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1671	2	2	2	0.00
23/05/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
23/05/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
23/05/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
23/05/2016	ES33 On 02-February-17			Bond Future	11.11	75.8789	75.9152	75.8789	0.00
23/05/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
23/05/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
23/05/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
23/05/2016	ES33 On 02-February-17	10.60	Put	Bond Future	3094	3	3	3	0.00
23/05/2016	ES33 On 02-February-17	10.61	Put	Bond Future	3031	3	3	3	0.00
23/05/2016	ES33 On 02-February-17	10.59	Put	Bond Future	3157	3	3	3	0.00
23/05/2016	ES42 On 04-August-16			Bond Future	11.08	80.5961	80.6379	80.5961	7,270.00
23/05/2016	ES42 On 03-November-16			Bond Future	11.17	77.8719	77.9132	77.8719	0.00
23/05/2016	GOVI On 04-August-16			GOVI	498.20	498.0360	498.1970	498.0360	465.00
23/05/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
23/05/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
23/05/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
23/05/2016	GOVI On 04-August-16	521.01	Put	GOVI	228130	23	23	23	0.00
23/05/2016	GOVI On 04-August-16	520.99	Put	GOVI	227930	23	23	23	0.00
23/05/2016	GOVI On 04-August-16	521.00	Put	GOVI	228030	23	23	23	0.00
23/05/2016	GOVI On 03-November-16			GOVI	507.80	507.6450	507.8010	507.6450	146.00
23/05/2016	GOVI On 03-November-16	476.11	Call	GOVI	316910	32	32	32	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
23/05/2016	GOVI On 03-November-16	476.12	Call	GOVI	316810	32	32	32	0.00
23/05/2016	GOVI On 03-November-16	476.13	Call	GOVI	316710	32	32	32	0.00
23/05/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
23/05/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
23/05/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
23/05/2016	GOVI On 02-February-17			GOVI	518.03	517.8800	518.0300	517.8800	0.00
23/05/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
23/05/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
23/05/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
23/05/2016	GOVI On 02-February-17	533.33	Put	GOVI	153000	15	15	15	0.00
23/05/2016	GOVI On 02-February-17	533.34	Put	GOVI	153100	15	15	15	0.00
23/05/2016	GOVI On 02-February-17	533.32	Put	GOVI	152900	15	15	15	0.00
23/05/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/05/2016	IGOV On 04-August-16			Index Future	245.86	245.6950	245.8620	245.6950	1,078.00
23/05/2016	IGOV On 03-November-16			Index Future	250.62	250.4560	250.6210	250.4560	23.00
23/05/2016	IGOV On 02-February-17			Index Future	255.69	255.5240	255.6880	255.5240	0.00
23/05/2016	ILBI On 04-August-16			Index Future	667.04	666.9590	667.0390	666.9590	157.00
23/05/2016	ILBI On 03-November-16			Index Future	679.77	679.6920	679.7730	679.6920	0.00
23/05/2016	IS01 On 19-December-16			Interest Rate Swap	100.14	100.1081	100.1374	100.1081	0.00
23/05/2016	IS01 On 16-March-17			Interest Rate Swap	100.18	100.1463	100.1794	100.1463	0.00
23/05/2016	IS01 On 15-June-17			Interest Rate Swap	99.94	99.9295	99.9389	99.9295	0.00
23/05/2016	IS02 On 18-December-17			Interest Rate Swap	100.63	100.5989	100.6279	100.5989	0.00
23/05/2016	IS02 On 16-March-18			Interest Rate Swap	100.10	100.0745	100.1042	100.0745	0.00
23/05/2016	IS02 On 15-June-18			Interest Rate Swap	99.97	99.9531	99.9735	99.9531	0.00
23/05/2016	IS05 On 17-December-20			Interest Rate Swap	101.11	100.9579	101.1064	100.9579	0.00
23/05/2016	IS05 On 16-March-21			Interest Rate Swap	100.64	100.4867	100.6355	100.4867	0.00
23/05/2016	IS05 On 15-June-21			Interest Rate Swap	100.13	99.9779	100.1264	99.9779	0.00
23/05/2016	IS10 On 17-December-25			Interest Rate Swap	103.50	103.2723	103.5048	103.2723	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
23/05/2016	IS10 On 16-March-26			Interest Rate Swap	100.79	100.5457	100.7918	100.5457	0.00
23/05/2016	IS10 On 15-June-26			Interest Rate Swap	99.71	99.4572	99.7080	99.4572	0.00
23/05/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/05/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/05/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/05/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/05/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.31	92.5700	92.6900	92.5700	0.00
23/05/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.43	92.5200	92.5700	92.5200	0.00
23/05/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.47	92.3900	92.5300	92.3900	0.00
23/05/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.59	92.3400	92.4100	92.3400	0.00
23/05/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.63	92.2000	92.3700	92.2000	0.00
23/05/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.66	92.1700	92.3400	92.1700	0.00
23/05/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.79	92.0300	92.2100	92.0300	0.00
23/05/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.99	91.8400	92.0100	91.8400	0.00
23/05/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.13	91.7000	91.8700	91.7000	0.00
23/05/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.21	91.6000	91.7900	91.6000	0.00
23/05/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.29	91.5300	91.7100	91.5300	0.00
23/05/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.35	91.4700	91.6500	91.4700	0.00
23/05/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
23/05/2016	R023 On 04-August-16			Bond Future	9.17	96.5291	96.5320	96.5291	7,533.00
23/05/2016	R023 On 04-August-16	8.24	Call	Bond Future	155	0	0	0	0.00
23/05/2016	R023 On 04-August-16	8.26	Call	Bond Future	164	0	0	0	0.00
23/05/2016	R023 On 04-August-16	8.25	Call	Bond Future	160	0	0	0	0.00
23/05/2016	R023 On 04-August-16	8.25	Put	Bond Future	4561	5	5	5	0.00
23/05/2016	R023 On 04-August-16	8.24	Put	Bond Future	4606	5	5	5	0.00
23/05/2016	R023 On 04-August-16	8.26	Put	Bond Future	4517	5	5	5	0.00
23/05/2016	R023 On 03-November-16			Bond Future	9.24	94.4401	94.4416	94.4401	0.00
23/05/2016	R023 On 03-November-16	9.73	Call	Bond Future	3309	3	3	3	0.00
23/05/2016	R023 On 03-November-16	9.75	Call	Bond Future	3368	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
23/05/2016	R023 On 03-November-16	9.74	Call	Bond Future	3339	3	3	3	0.00
23/05/2016	R023 On 03-November-16	9.74	Put	Bond Future	1134	1	1	1	0.00
23/05/2016	R023 On 03-November-16	9.75	Put	Bond Future	1120	1	1	1	0.00
23/05/2016	R023 On 03-November-16	9.73	Put	Bond Future	1148	1	1	1	0.00
23/05/2016	R023 On 02-February-17			Bond Future	9.30	96.3450	96.3452	96.3450	0.00
23/05/2016	R023 On 02-February-17	8.86	Call	Bond Future	1623	2	2	2	0.00
23/05/2016	R023 On 02-February-17	8.85	Call	Bond Future	1606	2	2	2	0.00
23/05/2016	R023 On 02-February-17	8.84	Call	Bond Future	1589	2	2	2	0.00
23/05/2016	R023 On 02-February-17	8.85	Put	Bond Future	3603	4	4	4	0.00
23/05/2016	R023 On 02-February-17	8.84	Put	Bond Future	3631	4	4	4	0.00
23/05/2016	R023 On 02-February-17	8.86	Put	Bond Future	3576	4	4	4	0.00
23/05/2016	R035 On 04-August-16			Bond Future	10.00	94.4403	94.4851	94.4403	5,505.00
23/05/2016	R035 On 04-August-16	10.35	Call	Bond Future	2623	3	3	3	0.00
23/05/2016	R035 On 04-August-16	10.36	Call	Bond Future	2697	3	3	3	0.00
23/05/2016	R035 On 04-August-16	10.37	Call	Bond Future	2771	3	3	3	0.00
23/05/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
23/05/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
23/05/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
23/05/2016	R035 On 03-November-16			Bond Future	10.07	91.7408	91.7849	91.7408	0.00
23/05/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
23/05/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
23/05/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
23/05/2016	R035 On 03-November-16	9.59	Put	Bond Future	3768	4	4	4	0.00
23/05/2016	R035 On 03-November-16	9.57	Put	Bond Future	3932	4	4	4	0.00
23/05/2016	R035 On 03-November-16	9.58	Put	Bond Future	3850	4	4	4	0.00
23/05/2016	R186 On 04-August-16			Bond Future	9.44	108.3437	108.3483	108.3437	90,686.00
23/05/2016	R186 On 04-August-16	9.60	Call	Bond Future	2678	3	3	3	0.00
23/05/2016	R186 On 04-August-16	8.51	Call	Bond Future	254	0	0	0	0.00
23/05/2016	R186 On 04-August-16	8.49	Call	Bond Future	240	0	0	0	0.00
23/05/2016	R186 On 04-August-16	10.00	Call	Bond Future	4489	5	4	5	0.00
23/05/2016	R186 On 04-August-16	8.50	Call	Bond Future	247	0	0	0	0.00
23/05/2016	R186 On 04-August-16	9.25	Call	Bond Future	1493	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
23/05/2016	R186 On 04-August-16	9.40	Call	Bond Future	1949	2	2	2	0.00
23/05/2016	R186 On 04-August-16	9.60	Put	Bond Future	1567	2	2	2	5,635.00
23/05/2016	R186 On 04-August-16	8.49	Put	Bond Future	6978	7	7	7	0.00
23/05/2016	R186 On 04-August-16	10.00	Put	Bond Future	730	1	1	1	6,500.00
23/05/2016	R186 On 04-August-16	8.51	Put	Bond Future	6844	7	7	7	0.00
23/05/2016	R186 On 04-August-16	8.50	Put	Bond Future	6910	7	7	7	0.00
23/05/2016	R186 On 04-August-16	9.25	Put	Bond Future	2775	3	3	3	1,000.00
23/05/2016	R186 On 04-August-16	9.40	Put	Bond Future	2196	2	2	2	5,000.00
23/05/2016	R186 On 03-November-16			Bond Future	9.50	110.4119	110.4148	110.4119	0.00
23/05/2016	R186 On 03-November-16	8.96	Call	Bond Future	1582	2	2	2	0.00
23/05/2016	R186 On 03-November-16	8.95	Call	Bond Future	1560	2	2	2	0.00
23/05/2016	R186 On 03-November-16	8.97	Call	Bond Future	1604	2	2	2	0.00
23/05/2016	R186 On 03-November-16	8.95	Put	Bond Future	5318	5	5	5	0.00
23/05/2016	R186 On 03-November-16	8.96	Put	Bond Future	5270	5	5	5	0.00
23/05/2016	R186 On 03-November-16	8.97	Put	Bond Future	5222	5	5	5	0.00
23/05/2016	R197 On 04-August-16			Bond Future	298.73	298.6500	298.7317	298.6500	1,878.00
23/05/2016	R197 On 04-August-16	293.98	Call	Bond Future	4752	5	5	5	0.00
23/05/2016	R197 On 04-August-16	293.96	Call	Bond Future	4772	5	5	5	0.00
23/05/2016	R197 On 04-August-16	293.97	Call	Bond Future	4762	5	5	5	0.00
23/05/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
23/05/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
23/05/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
23/05/2016	R197 On 03-November-16			Bond Future	304.45	304.3744	304.4530	304.3744	0.00
23/05/2016	R197 On 03-November-16	303.56	Call	Bond Future	893	1	1	1	0.00
23/05/2016	R197 On 03-November-16	303.58	Call	Bond Future	873	1	1	1	0.00
23/05/2016	R197 On 03-November-16	303.57	Call	Bond Future	883	1	1	1	0.00
23/05/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
23/05/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
23/05/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
23/05/2016	R202 On 04-August-16			Bond Future	247.01	246.9414	247.0096	246.9414	37,489.00
23/05/2016	R202 On 04-August-16	243.26	Call	Bond Future	6055	6	6	6	0.00
23/05/2016	R202 On 04-August-16	243.25	Call	Bond Future	6061	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
23/05/2016	R202 On 04-August-16	243.24	Call	Bond Future	6068	6	6	6	0.00
23/05/2016	R202 On 04-August-16	243.25	Put	Bond Future	2302	2	2	2	0.00
23/05/2016	R202 On 04-August-16	243.26	Put	Bond Future	2305	2	2	2	0.00
23/05/2016	R202 On 04-August-16	243.24	Put	Bond Future	2298	2	2	2	0.00
23/05/2016	R202 On 03-November-16			Bond Future	251.74	251.6748	251.7401	251.6748	0.00
23/05/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
23/05/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
23/05/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
23/05/2016	R202 On 03-November-16	253.86	Put	Bond Future	2120	2	2	2	0.00
23/05/2016	R202 On 03-November-16	253.87	Put	Bond Future	2130	2	2	2	0.00
23/05/2016	R202 On 03-November-16	253.85	Put	Bond Future	2110	2	2	2	0.00
23/05/2016	R203 On 04-August-16			Bond Future	8.04	103.5265	103.5267	103.5265	58,097.00
23/05/2016	R203 On 04-August-16	7.24	Call	Bond Future	21	0	0	0	0.00
23/05/2016	R203 On 04-August-16	7.26	Call	Bond Future	23	0	0	0	0.00
23/05/2016	R203 On 04-August-16	7.25	Call	Bond Future	22	0	0	0	0.00
23/05/2016	R203 On 04-August-16	7.24	Put	Bond Future	848	1	1	1	0.00
23/05/2016	R203 On 04-August-16	7.26	Put	Bond Future	829	1	1	1	0.00
23/05/2016	R203 On 04-August-16	7.25	Put	Bond Future	839	1	1	1	0.00
23/05/2016	R203 On 03-November-16			Bond Future	8.11	101.3305	101.3291	101.3305	0.00
23/05/2016	R203 On 03-November-16	8.84	Call	Bond Future	695	1	1	1	0.00
23/05/2016	R203 On 03-November-16	8.86	Call	Bond Future	708	1	1	1	0.00
23/05/2016	R203 On 03-November-16	8.85	Call	Bond Future	701	1	1	1	0.00
23/05/2016	R203 On 03-November-16	8.85	Put	Bond Future	103	0	0	0	0.00
23/05/2016	R203 On 03-November-16	8.86	Put	Bond Future	101	0	0	0	0.00
23/05/2016	R203 On 03-November-16	8.84	Put	Bond Future	104	0	0	0	0.00
23/05/2016	R203 On 02-February-17			Bond Future	8.11	103.3745	103.3717	103.3745	0.00
23/05/2016	R203 On 02-February-17	7.70	Call	Bond Future	170	0	0	0	0.00
23/05/2016	R203 On 02-February-17	7.72	Call	Bond Future	174	0	0	0	0.00
23/05/2016	R203 On 02-February-17	7.71	Call	Bond Future	172	0	0	0	0.00
23/05/2016	R203 On 02-February-17	7.71	Put	Bond Future	403	0	0	0	0.00
23/05/2016	R203 On 02-February-17	7.70	Put	Bond Future	407	0	0	0	0.00
23/05/2016	R203 On 02-February-17	7.72	Put	Bond Future	400	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
23/05/2016	R204 On 04-August-16			Bond Future	8.46	100.1119	100.1134	100.1119	34,959.00
23/05/2016	R204 On 04-August-16	7.76	Call	Bond Future	100	0	0	0	0.00
23/05/2016	R204 On 04-August-16	7.75	Call	Bond Future	97	0	0	0	0.00
23/05/2016	R204 On 04-August-16	7.74	Call	Bond Future	94	0	0	0	0.00
23/05/2016	R204 On 04-August-16	7.75	Put	Bond Future	1592	2	2	2	0.00
23/05/2016	R204 On 04-August-16	7.74	Put	Bond Future	1610	2	2	2	0.00
23/05/2016	R204 On 04-August-16	7.76	Put	Bond Future	1574	2	2	2	0.00
23/05/2016	R204 On 03-November-16			Bond Future	8.54	102.0229	102.0228	102.0229	0.00
23/05/2016	R204 On 03-November-16	9.22	Call	Bond Future	1588	2	2	2	0.00
23/05/2016	R204 On 03-November-16	9.21	Call	Bond Future	1574	2	2	2	0.00
23/05/2016	R204 On 03-November-16	9.23	Call	Bond Future	1603	2	2	2	0.00
23/05/2016	R204 On 03-November-16	9.22	Put	Bond Future	310	0	0	0	0.00
23/05/2016	R204 On 03-November-16	9.23	Put	Bond Future	306	0	0	0	0.00
23/05/2016	R204 On 03-November-16	9.21	Put	Bond Future	315	0	0	0	0.00
23/05/2016	R204 On 02-February-17			Bond Future	8.59	100.0382	100.0368	100.0382	0.00
23/05/2016	R204 On 02-February-17	8.28	Call	Bond Future	607	1	1	1	0.00
23/05/2016	R204 On 02-February-17	8.29	Call	Bond Future	614	1	1	1	0.00
23/05/2016	R204 On 02-February-17	8.30	Call	Bond Future	621	1	1	1	0.00
23/05/2016	R204 On 02-February-17	8.28	Put	Bond Future	1134	1	1	1	0.00
23/05/2016	R204 On 02-February-17	8.29	Put	Bond Future	1124	1	1	1	0.00
23/05/2016	R204 On 02-February-17	8.30	Put	Bond Future	1114	1	1	1	0.00
23/05/2016	R207 On 04-August-16			Bond Future	8.79	96.0053	96.0228	96.0053	76,765.00
23/05/2016	R207 On 04-August-16	8.00	Call	Bond Future	118	0	0	0	0.00
23/05/2016	R207 On 04-August-16	7.99	Call	Bond Future	114	0	0	0	0.00
23/05/2016	R207 On 04-August-16	8.01	Call	Bond Future	122	0	0	0	0.00
23/05/2016	R207 On 04-August-16	7.99	Put	Bond Future	2413	2	2	2	0.00
23/05/2016	R207 On 04-August-16	8.00	Put	Bond Future	2388	2	2	2	0.00
23/05/2016	R207 On 04-August-16	8.01	Put	Bond Future	2362	2	2	2	0.00
23/05/2016	R207 On 02-February-17			Bond Future	8.93	96.1677	96.1831	96.1677	0.00
23/05/2016	R207 On 02-February-17	8.91	Call	Bond Future	1309	1	1	1	62.00
23/05/2016	R207 On 02-February-17	9.22	Call	Bond Future	1732	2	2	2	0.00
23/05/2016	R207 On 02-February-17	9.24	Call	Bond Future	1761	2	2	2	0.00
23/05/2016	R207 On 02-February-17	9.23	Call	Bond Future	1747	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
23/05/2016	R207 On 02-February-17	8.91	Put	Bond Future	1371	1	1	1	0.00
23/05/2016	R207 On 02-February-17	9.22	Put	Bond Future	1032	1	1	1	0.00
23/05/2016	R207 On 02-February-17	9.23	Put	Bond Future	1022	1	1	1	0.00
23/05/2016	R207 On 02-February-17	9.24	Put	Bond Future	1012	1	1	1	0.00
23/05/2016	R208 On 04-August-16			Bond Future	8.91	94.3180	94.3392	94.3180	48,790.00
23/05/2016	R208 On 04-August-16	7.99	Call	Bond Future	105	0	0	0	0.00
23/05/2016	R208 On 04-August-16	8.00	Call	Bond Future	108	0	0	0	0.00
23/05/2016	R208 On 04-August-16	8.01	Call	Bond Future	112	0	0	0	0.00
23/05/2016	R208 On 04-August-16	7.99	Put	Bond Future	3457	3	3	3	0.00
23/05/2016	R208 On 04-August-16	8.00	Put	Bond Future	3424	3	3	3	0.00
23/05/2016	R208 On 04-August-16	8.01	Put	Bond Future	3390	3	3	3	0.00
23/05/2016	R208 On 03-November-16			Bond Future	8.99	92.7155	92.7355	92.7155	0.00
23/05/2016	R208 On 03-November-16	9.57	Call	Bond Future	2673	3	3	3	0.00
23/05/2016	R208 On 03-November-16	9.59	Call	Bond Future	2720	3	3	3	0.00
23/05/2016	R208 On 03-November-16	9.58	Call	Bond Future	2696	3	3	3	0.00
23/05/2016	R208 On 03-November-16	9.57	Put	Bond Future	723	1	1	1	0.00
23/05/2016	R208 On 03-November-16	9.58	Put	Bond Future	713	1	1	1	0.00
23/05/2016	R208 On 03-November-16	9.59	Put	Bond Future	704	1	1	1	0.00
23/05/2016	R208 On 02-February-17			Bond Future	9.05	94.5857	94.6049	94.5857	0.00
23/05/2016	R208 On 02-February-17	8.64	Call	Bond Future	1194	1	1	1	0.00
23/05/2016	R208 On 02-February-17	8.63	Call	Bond Future	1181	1	1	1	0.00
23/05/2016	R208 On 02-February-17	8.65	Call	Bond Future	1207	1	1	1	0.00
23/05/2016	R208 On 02-February-17	8.65	Put	Bond Future	2499	3	2	3	0.00
23/05/2016	R208 On 02-February-17	8.64	Put	Bond Future	2518	3	3	3	0.00
23/05/2016	R208 On 02-February-17	8.63	Put	Bond Future	2538	3	3	3	0.00
23/05/2016	R209 On 04-August-16			Bond Future	9.92	70.7056	70.7424	70.7056	54,886.00
23/05/2016	R209 On 04-August-16	9.24	Call	Bond Future	534	1	1	1	0.00
23/05/2016	R209 On 04-August-16	10.60	Call	Bond Future	4761	5	5	5	5,624.00
23/05/2016	R209 On 04-August-16	9.26	Call	Bond Future	560	1	1	1	0.00
23/05/2016	R209 On 04-August-16	9.25	Call	Bond Future	547	1	1	1	0.00
23/05/2016	R209 On 04-August-16	9.70	Call	Bond Future	1411	1	1	1	0.00
23/05/2016	R209 On 04-August-16	10.29	Call	Bond Future	3401	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
23/05/2016	R209 On 04-August-16	9.60	Call	Bond Future	1170	1	1	1	5,624.00
23/05/2016	R209 On 04-August-16	9.40	Call	Bond Future	774	1	1	1	250.00
23/05/2016	R209 On 04-August-16	9.24	Put	Bond Future	5162	5	5	5	0.00
23/05/2016	R209 On 04-August-16	10.60	Put	Bond Future	617	1	1	1	0.00
23/05/2016	R209 On 04-August-16	9.26	Put	Bond Future	5046	5	5	5	0.00
23/05/2016	R209 On 04-August-16	9.25	Put	Bond Future	5104	5	5	5	0.00
23/05/2016	R209 On 04-August-16	10.29	Put	Bond Future	1107	1	1	1	250.00
23/05/2016	R209 On 04-August-16	9.70	Put	Bond Future	2876	3	3	3	250.00
23/05/2016	R209 On 04-August-16	9.40	Put	Bond Future	4278	4	4	4	0.00
23/05/2016	R209 On 04-August-16	9.60	Put	Bond Future	3305	3	3	3	0.00
23/05/2016	R209 On 03-November-16			Bond Future	9.98	68.9045	68.9408	68.9045	0.00
23/05/2016	R209 On 03-November-16	10.24	Call	Bond Future	3972	4	4	4	0.00
23/05/2016	R209 On 03-November-16	10.26	Call	Bond Future	4044	4	4	4	0.00
23/05/2016	R209 On 03-November-16	10.25	Call	Bond Future	4008	4	4	4	0.00
23/05/2016	R209 On 03-November-16	10.25	Put	Bond Future	2316	2	2	2	5,000.00
23/05/2016	R209 On 03-November-16	10.26	Put	Bond Future	2291	2	2	2	0.00
23/05/2016	R209 On 03-November-16	10.24	Put	Bond Future	2341	2	2	2	0.00
23/05/2016	R209 On 02-February-17			Bond Future	10.03	70.2946	70.3306	70.2946	0.00
23/05/2016	R209 On 02-February-17	9.53	Call	Bond Future	2488	2	2	2	0.00
23/05/2016	R209 On 02-February-17	9.55	Call	Bond Future	2537	3	3	3	0.00
23/05/2016	R209 On 02-February-17	9.54	Call	Bond Future	2513	3	3	3	0.00
23/05/2016	R209 On 02-February-17	9.53	Put	Bond Future	5749	6	6	6	0.00
23/05/2016	R209 On 02-February-17	9.54	Put	Bond Future	5705	6	6	6	0.00
23/05/2016	R209 On 02-February-17	9.55	Put	Bond Future	5662	6	6	6	0.00
23/05/2016	R210 On 04-August-16			Bond Future	187.37	187.3155	187.3663	187.3155	2,571.00
23/05/2016	R210 On 04-August-16	181.51	Call	Bond Future	5856	6	6	6	0.00
23/05/2016	R210 On 04-August-16	181.50	Call	Bond Future	5866	6	6	6	0.00
23/05/2016	R210 On 04-August-16	181.52	Call	Bond Future	5846	6	6	6	0.00
23/05/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
23/05/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
23/05/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
23/05/2016	R210 On 03-November-16			Bond Future	188.66	188.6158	188.6644	188.6158	0.00
23/05/2016	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
23/05/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
23/05/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
23/05/2016	R210 On 03-November-16	188.90	Put	Bond Future	236	0	0	0	0.00
23/05/2016	R210 On 03-November-16	188.91	Put	Bond Future	246	0	0	0	0.00
23/05/2016	R210 On 03-November-16	188.92	Put	Bond Future	256	0	0	0	0.00
23/05/2016	R211 On 04-August-16			Bond Future	139.76	139.7222	139.7563	139.7222	64.00
23/05/2016	R211 On 04-August-16	137.09	Call	Bond Future	2666	3	3	3	0.00
23/05/2016	R211 On 04-August-16	137.07	Call	Bond Future	2686	3	3	3	0.00
23/05/2016	R211 On 04-August-16	137.08	Call	Bond Future	2676	3	3	3	0.00
23/05/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
23/05/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
23/05/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
23/05/2016	R211 On 03-November-16			Bond Future	142.43	142.4005	142.4329	142.4005	0.00
23/05/2016	R211 On 03-November-16	141.76	Call	Bond Future	673	1	1	1	0.00
23/05/2016	R211 On 03-November-16	141.75	Call	Bond Future	683	1	1	1	0.00
23/05/2016	R211 On 03-November-16	141.74	Call	Bond Future	693	1	1	1	0.00
23/05/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
23/05/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
23/05/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
23/05/2016	R212 On 04-August-16			Bond Future	145.49	145.6781	145.4865	145.6781	4,287.00
23/05/2016	R212 On 04-August-16	142.44	Call	Bond Future	3047	3	3	3	0.00
23/05/2016	R212 On 04-August-16	142.43	Call	Bond Future	3057	3	3	3	0.00
23/05/2016	R212 On 04-August-16	142.42	Call	Bond Future	3067	3	3	3	0.00
23/05/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
23/05/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
23/05/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
23/05/2016	R212 On 03-November-16			Bond Future	148.27	148.4705	148.2729	148.4705	0.00
23/05/2016	R212 On 03-November-16	148.11	Call	Bond Future	163	0	0	0	0.00
23/05/2016	R212 On 03-November-16	148.12	Call	Bond Future	153	0	0	0	0.00
23/05/2016	R212 On 03-November-16	148.10	Call	Bond Future	173	0	0	0	0.00
23/05/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
23/05/2016	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
23/05/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
23/05/2016	R213 On 04-August-16			Bond Future	9.85	81.2490	81.2858	81.2490	44,354.00
23/05/2016	R213 On 04-August-16	9.01	Call	Bond Future	355	0	0	0	0.00
23/05/2016	R213 On 04-August-16	8.99	Call	Bond Future	336	0	0	0	0.00
23/05/2016	R213 On 04-August-16	9.00	Call	Bond Future	345	0	0	0	0.00
23/05/2016	R213 On 04-August-16	8.99	Put	Bond Future	6163	6	6	6	0.00
23/05/2016	R213 On 04-August-16	9.00	Put	Bond Future	6102	6	6	6	0.00
23/05/2016	R213 On 04-August-16	9.01	Put	Bond Future	6040	6	6	6	0.00
23/05/2016	R213 On 03-November-16			Bond Future	9.91	79.2488	79.2851	79.2488	0.00
23/05/2016	R213 On 03-November-16	10.20	Call	Bond Future	4065	4	4	4	0.00
23/05/2016	R213 On 03-November-16	10.19	Call	Bond Future	4028	4	4	4	0.00
23/05/2016	R213 On 03-November-16	10.18	Call	Bond Future	3992	4	4	4	0.00
23/05/2016	R213 On 03-November-16	10.19	Put	Bond Future	2302	2	2	2	0.00
23/05/2016	R213 On 03-November-16	10.18	Put	Bond Future	2327	2	2	2	0.00
23/05/2016	R213 On 03-November-16	10.20	Put	Bond Future	2277	2	2	2	0.00
23/05/2016	R213 On 02-February-17			Bond Future	9.97	80.8472	80.8832	80.8472	0.00
23/05/2016	R213 On 02-February-17	9.40	Call	Bond Future	2266	2	2	2	0.00
23/05/2016	R213 On 02-February-17	9.42	Call	Bond Future	2313	2	2	2	0.00
23/05/2016	R213 On 02-February-17	9.41	Call	Bond Future	2289	2	2	2	0.00
23/05/2016	R213 On 02-February-17	9.40	Put	Bond Future	5956	6	6	6	0.00
23/05/2016	R213 On 02-February-17	9.42	Put	Bond Future	5868	6	6	6	0.00
23/05/2016	R213 On 02-February-17	9.41	Put	Bond Future	5912	6	6	6	0.00
23/05/2016	R214 On 04-August-16			Bond Future	10.05	70.7039	70.7415	70.7039	30,123.00
23/05/2016	R214 On 04-August-16	9.30	Call	Bond Future	485	1	0	1	1,300.00
23/05/2016	R214 On 04-August-16	9.24	Call	Bond Future	416	0	0	0	0.00
23/05/2016	R214 On 04-August-16	11.30	Call	Bond Future	7685	8	8	8	5,610.00
23/05/2016	R214 On 04-August-16	9.26	Call	Bond Future	438	0	0	0	0.00
23/05/2016	R214 On 04-August-16	9.25	Call	Bond Future	427	0	0	0	0.00
23/05/2016	R214 On 04-August-16	10.30	Call	Bond Future	3060	3	3	3	5,610.00
23/05/2016	R214 On 04-August-16	8.55	Call	Bond Future	48	0	0	0	1,300.00
23/05/2016	R214 On 04-August-16	9.30	Put	Bond Future	5740	6	6	6	0.00
23/05/2016	R214 On 04-August-16	9.26	Put	Bond Future	5993	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
23/05/2016	R214 On 04-August-16	9.24	Put	Bond Future	6121	6	6	6	0.00
23/05/2016	R214 On 04-August-16	11.30	Put	Bond Future	194	0	0	0	0.00
23/05/2016	R214 On 04-August-16	10.30	Put	Bond Future	1430	1	1	1	0.00
23/05/2016	R214 On 04-August-16	9.25	Put	Bond Future	6057	6	6	6	0.00
23/05/2016	R214 On 04-August-16	8.55	Put	Bond Future	11272	11	11	11	0.00
23/05/2016	R214 On 03-November-16			Bond Future	10.10	68.7561	68.7933	68.7561	0.00
23/05/2016	R214 On 03-November-16	10.33	Call	Bond Future	4004	4	4	4	0.00
23/05/2016	R214 On 03-November-16	10.35	Call	Bond Future	4076	4	4	4	0.00
23/05/2016	R214 On 03-November-16	10.34	Call	Bond Future	4040	4	4	4	0.00
23/05/2016	R214 On 03-November-16	10.33	Put	Bond Future	2558	3	3	3	0.00
23/05/2016	R214 On 03-November-16	10.34	Put	Bond Future	2531	3	3	3	0.00
23/05/2016	R214 On 03-November-16	10.35	Put	Bond Future	2505	3	3	3	0.00
23/05/2016	R214 On 02-February-17			Bond Future	10.16	70.1430	70.1800	70.1430	0.00
23/05/2016	R214 On 02-February-17	9.67	Call	Bond Future	2643	3	3	3	0.00
23/05/2016	R214 On 02-February-17	9.66	Call	Bond Future	2618	3	3	3	0.00
23/05/2016	R214 On 02-February-17	9.68	Call	Bond Future	2669	3	3	3	0.00
23/05/2016	R214 On 02-February-17	9.67	Put	Bond Future	5927	6	6	6	0.00
23/05/2016	R214 On 02-February-17	9.66	Put	Bond Future	5971	6	6	6	0.00
23/05/2016	R214 On 02-February-17	9.68	Put	Bond Future	5882	6	6	6	0.00
23/05/2016	R248 On 04-August-16			Bond Future	10.13	90.7943	90.8421	90.7943	59,364.00
23/05/2016	R248 On 04-August-16	9.25	Call	Bond Future	486	1	0	1	0.00
23/05/2016	R248 On 04-August-16	9.26	Call	Bond Future	499	1	0	1	0.00
23/05/2016	R248 On 04-August-16	9.24	Call	Bond Future	474	0	0	0	0.00
23/05/2016	R248 On 04-August-16	9.26	Put	Bond Future	8335	8	8	8	0.00
23/05/2016	R248 On 04-August-16	9.25	Put	Bond Future	8419	8	8	8	0.00
23/05/2016	R248 On 04-August-16	9.24	Put	Bond Future	8504	9	9	9	0.00
23/05/2016	R248 On 03-November-16			Bond Future	10.19	88.0885	88.1358	88.0885	0.00
23/05/2016	R248 On 03-November-16	10.39	Call	Bond Future	5031	5	5	5	0.00
23/05/2016	R248 On 03-November-16	10.38	Call	Bond Future	4987	5	5	5	0.00
23/05/2016	R248 On 03-November-16	10.37	Call	Bond Future	4942	5	5	5	0.00
23/05/2016	R248 On 03-November-16	10.38	Put	Bond Future	3450	4	3	4	0.00
23/05/2016	R248 On 03-November-16	10.39	Put	Bond Future	3415	3	3	3	0.00
23/05/2016	R248 On 03-November-16	10.37	Put	Bond Future	3485	4	3	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
23/05/2016	R248 On 02-February-17			Bond Future	10.25	89.8655	89.9125	89.8655	0.00
23/05/2016	R248 On 02-February-17	9.76	Call	Bond Future	3458	3	3	3	0.00
23/05/2016	R248 On 02-February-17	9.77	Call	Bond Future	3490	4	3	4	0.00
23/05/2016	R248 On 02-February-17	9.78	Call	Bond Future	3523	4	4	4	0.00
23/05/2016	R248 On 02-February-17	9.77	Put	Bond Future	7534	8	8	8	0.00
23/05/2016	R248 On 02-February-17	9.76	Put	Bond Future	7590	8	8	8	0.00
23/05/2016	R248 On 02-February-17	9.78	Put	Bond Future	7478	8	7	8	0.00