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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2016	2025 On 05-May-16			Bond Future	123.60	123.6118	123.6031	123.6118	4,540.00
24/03/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
24/03/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
24/03/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
24/03/2016	2025 On 05-May-16	126.00	Put	Bond Future	2397	2	2397	2	0.00
24/03/2016	2025 On 05-May-16	125.99	Put	Bond Future	2387	2	2387	2	0.00
24/03/2016	2025 On 05-May-16	126.01	Put	Bond Future	2407	2	2407	2	0.00
24/03/2016	2025 On 04-August-16			Bond Future	124.73	124.7371	124.7266	124.7371	0.00
24/03/2016	2025 On 04-August-16	123.85	Call	Bond Future	877	1	877	1	0.00
24/03/2016	2025 On 04-August-16	123.86	Call	Bond Future	867	1	867	1	0.00
24/03/2016	2025 On 04-August-16	123.87	Call	Bond Future	857	1	857	1	0.00
24/03/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
24/03/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
24/03/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
24/03/2016	2030 On 05-May-16			Bond Future	9.80	89.1017	9.7975	89.1017	17,364.00
24/03/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
24/03/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
24/03/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
24/03/2016	2030 On 05-May-16	9.00	Put	Bond Future	5620	5	5620	5	0.00
24/03/2016	2030 On 05-May-16	8.99	Put	Bond Future	5694	5	5694	5	0.00
24/03/2016	2030 On 05-May-16	9.01	Put	Bond Future	5546	5	5546	5	0.00
24/03/2016	2030 On 04-August-16			Bond Future	9.87	86.7997	9.8678	86.7997	0.00
24/03/2016	2030 On 04-August-16	10.17	Call	Bond Future	1973	2	1973	2	0.00
24/03/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
24/03/2016	2032 On 05-May-16			Bond Future	9.92	87.9768	9.9212	87.9768	9,231.00
24/03/2016	2032 On 05-May-16	8.99	Call	Bond Future	147	0	147	0	0.00
24/03/2016	2032 On 05-May-16	9.01	Call	Bond Future	158	0	158	0	0.00
24/03/2016	2032 On 05-May-16	9.00	Call	Bond Future	153	0	153	0	0.00
24/03/2016	2032 On 05-May-16	8.99	Put	Bond Future	7181	7	7181	7	0.00
24/03/2016	2032 On 05-May-16	9.01	Put	Bond Future	7033	7	7033	7	0.00
24/03/2016	2032 On 05-May-16	9.00	Put	Bond Future	7107	7	7107	7	0.00
24/03/2016	2032 On 04-August-16			Bond Future	9.99	89.6615	9.9895	89.6615	0.00
24/03/2016	2032 On 04-August-16	8.99	Call	Bond Future	879	1	879	1	0.00
24/03/2016	2032 On 04-August-16	9.01	Call	Bond Future	908	1	908	1	0.00

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24/03/2016	2032 On 04-August-16	9.00	Call	Bond Future	893	1	893	1	0.00
24/03/2016	2032 On 04-August-16	9.00	Put	Bond Future	8286	8	8286	8	0.00
24/03/2016	2032 On 04-August-16	9.01	Put	Bond Future	8222	8	8222	8	0.00
24/03/2016	2032 On 04-August-16	8.99	Put	Bond Future	8352	8	8352	8	0.00
24/03/2016	2032 On 03-November-16			Bond Future	10.05	87.2210	10.0542	87.2210	0.00
24/03/2016	2032 On 03-November-16	10.28	Call	Bond Future	5079	5	5079	5	0.00
24/03/2016	2032 On 03-November-16	10.30	Call	Bond Future	5155	5	5155	5	0.00
24/03/2016	2032 On 03-November-16	10.29	Call	Bond Future	5117	5	5117	5	0.00
24/03/2016	2032 On 03-November-16	10.28	Put	Bond Future	3532	3	3532	3	0.00
24/03/2016	2032 On 03-November-16	10.29	Put	Bond Future	3503	3	3503	3	0.00
24/03/2016	2032 On 03-November-16	10.30	Put	Bond Future	3474	3	3474	3	0.00
24/03/2016	2033 On 05-May-16			Bond Future	103.48	103.0381	103.4772	103.0381	1,032.00
24/03/2016	2033 On 05-May-16	102.40	Call	Bond Future	1077	1	1077	1	0.00
24/03/2016	2033 On 05-May-16	102.41	Call	Bond Future	1067	1	1067	1	0.00
24/03/2016	2033 On 05-May-16	102.39	Call	Bond Future	1087	1	1087	1	0.00
24/03/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
24/03/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
24/03/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
24/03/2016	2037 On 05-May-16			Bond Future	10.07	89.1252	10.0667	89.1252	39,888.00
24/03/2016	2037 On 05-May-16	8.99	Call	Bond Future	96	0	96	0	0.00
24/03/2016	2037 On 05-May-16	9.67	Call	Bond Future	871	1	871	1	500.00
24/03/2016	2037 On 05-May-16	9.01	Call	Bond Future	104	0	104	0	0.00
24/03/2016	2037 On 05-May-16	9.00	Call	Bond Future	100	0	100	0	0.00
24/03/2016	2037 On 05-May-16	9.67	Put	Bond Future	4012	4	4012	4	0.00
24/03/2016	2037 On 05-May-16	9.00	Put	Bond Future	8974	9	8974	9	0.00
24/03/2016	2037 On 05-May-16	8.99	Put	Bond Future	9060	9	9060	9	0.00
24/03/2016	2037 On 05-May-16	9.01	Put	Bond Future	8888	9	8888	9	0.00
24/03/2016	2037 On 04-August-16			Bond Future	10.14	86.5731	10.1357	86.5731	0.00
24/03/2016	2037 On 04-August-16	9.26	Call	Bond Future	1191	1	1191	1	0.00
24/03/2016	2037 On 04-August-16	9.25	Call	Bond Future	1172	1	1172	1	0.00
24/03/2016	2037 On 04-August-16	9.24	Call	Bond Future	1155	1	1155	1	0.00
24/03/2016	2037 On 04-August-16	9.25	Put	Bond Future	8344	8	8344	8	0.00
24/03/2016	2037 On 04-August-16	9.24	Put	Bond Future	8413	8	8413	8	0.00
24/03/2016	2037 On 04-August-16	9.26	Put	Bond Future	8277	8	8277	8	0.00

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24/03/2016	2037 On 03-November-16			Bond Future	10.20	88.2329	10.1964	88.2329	0.00
24/03/2016	2037 On 03-November-16	10.35	Call	Bond Future	5246	5	5246	5	0.00
24/03/2016	2037 On 03-November-16	10.37	Call	Bond Future	5326	6	5326	6	0.00
24/03/2016	2037 On 03-November-16	10.36	Call	Bond Future	5286	6	5286	6	0.00
24/03/2016	2037 On 03-November-16	10.36	Put	Bond Future	4070	4	4070	4	0.00
24/03/2016	2037 On 03-November-16	10.35	Put	Bond Future	4104	4	4104	4	0.00
24/03/2016	2037 On 03-November-16	10.37	Put	Bond Future	4037	4	4037	4	0.00
24/03/2016	2038 On 05-May-16			Bond Future	128.54	128.5443	128.5357	128.5443	17,007.00
24/03/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
24/03/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
24/03/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
24/03/2016	2038 On 05-May-16	130.99	Put	Bond Future	2454	2	2454	2	0.00
24/03/2016	2038 On 05-May-16	131.00	Put	Bond Future	2464	2	2464	2	0.00
24/03/2016	2038 On 05-May-16	131.01	Put	Bond Future	2474	2	2474	2	0.00
24/03/2016	2038 On 04-August-16			Bond Future	129.60	129.6079	129.5973	129.6079	0.00
24/03/2016	2038 On 04-August-16	129.31	Call	Bond Future	287	0	287	0	0.00
24/03/2016	2038 On 04-August-16	129.30	Call	Bond Future	297	0	297	0	0.00
24/03/2016	2038 On 04-August-16	129.32	Call	Bond Future	277	0	277	0	0.00
24/03/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
24/03/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
24/03/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
24/03/2016	2040 On 05-May-16			Bond Future	10.15	92.5877	10.1470	92.5877	1,812.00
24/03/2016	2040 On 05-May-16	9.51	Call	Bond Future	480	1	480	1	0.00
24/03/2016	2040 On 05-May-16	9.50	Call	Bond Future	466	1	466	1	0.00
24/03/2016	2040 On 05-May-16	9.49	Call	Bond Future	452	1	452	1	0.00
24/03/2016	2040 On 05-May-16	9.50	Put	Bond Future	6010	6	6010	6	0.00
24/03/2016	2040 On 05-May-16	9.49	Put	Bond Future	6086	6	6086	6	0.00
24/03/2016	2040 On 05-May-16	9.51	Put	Bond Future	5935	6	5935	6	0.00
24/03/2016	2040 On 04-August-16			Bond Future	10.22	89.8514	10.2169	89.8514	0.00
24/03/2016	2040 On 04-August-16	9.50	Call	Bond Future	1635	2	1635	2	0.00
24/03/2016	2040 On 04-August-16	9.51	Call	Bond Future	1659	2	1659	2	0.00
24/03/2016	2040 On 04-August-16	9.49	Call	Bond Future	1611	2	1611	2	0.00
24/03/2016	2040 On 04-August-16	9.51	Put	Bond Future	7664	7	7664	7	0.00
24/03/2016	2040 On 04-August-16	9.50	Put	Bond Future	7730	7	7730	7	0.00

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24/03/2016	2040 On 04-August-16	9.49	Put	Bond Future	7797	8	7797	8	0.00
24/03/2016	2044 On 05-May-16			Bond Future	10.16	89.7468	10.1561	89.7468	20,223.00
24/03/2016	2044 On 05-May-16	9.00	Call	Bond Future	75	0	75	0	0.00
24/03/2016	2044 On 05-May-16	9.01	Call	Bond Future	78	0	78	0	0.00
24/03/2016	2044 On 05-May-16	8.99	Call	Bond Future	72	0	72	0	0.00
24/03/2016	2044 On 05-May-16	9.01	Put	Bond Future	10403	10	10403	10	0.00
24/03/2016	2044 On 05-May-16	8.99	Put	Bond Future	10595	10	10595	10	0.00
24/03/2016	2044 On 05-May-16	9.00	Put	Bond Future	10499	10	10499	10	0.00
24/03/2016	2044 On 04-August-16			Bond Future	10.22	87.0814	10.2239	87.0814	0.00
24/03/2016	2044 On 04-August-16	9.51	Call	Bond Future	1648	2	1648	2	0.00
24/03/2016	2044 On 04-August-16	9.50	Call	Bond Future	1625	2	1625	2	0.00
24/03/2016	2044 On 04-August-16	9.49	Call	Bond Future	1601	2	1601	2	0.00
24/03/2016	2044 On 04-August-16	9.50	Put	Bond Future	7831	8	7831	8	0.00
24/03/2016	2044 On 04-August-16	9.51	Put	Bond Future	7764	8	7764	8	0.00
24/03/2016	2044 On 04-August-16	9.49	Put	Bond Future	7899	8	7899	8	0.00
24/03/2016	2044 On 03-November-16			Bond Future	10.28	88.7510	10.2835	88.7510	0.00
24/03/2016	2044 On 03-November-16	10.42	Call	Bond Future	5572	6	5572	6	0.00
24/03/2016	2044 On 03-November-16	10.43	Call	Bond Future	5614	6	5614	6	0.00
24/03/2016	2044 On 03-November-16	10.41	Call	Bond Future	5530	6	5530	6	0.00
24/03/2016	2044 On 03-November-16	10.43	Put	Bond Future	4456	4	4456	4	0.00
24/03/2016	2044 On 03-November-16	10.42	Put	Bond Future	4493	4	4493	4	0.00
24/03/2016	2044 On 03-November-16	10.41	Put	Bond Future	4529	4	4529	4	0.00
24/03/2016	2046 On 05-May-16			Bond Future	128.62	127.7988	128.6213	127.7988	12,766.00
24/03/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
24/03/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
24/03/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
24/03/2016	2046 On 05-May-16	129.99	Put	Bond Future	1369	2	1369	2	0.00
24/03/2016	2046 On 05-May-16	130.00	Put	Bond Future	1379	2	1379	2	0.00
24/03/2016	2046 On 05-May-16	130.01	Put	Bond Future	1389	2	1389	2	0.00
24/03/2016	2046 On 04-August-16			Bond Future	131.09	130.2567	131.0937	130.2567	0.00
24/03/2016	2046 On 04-August-16	129.00	Call	Bond Future	2094	1	2094	1	0.00
24/03/2016	2046 On 04-August-16	129.01	Call	Bond Future	2084	1	2084	1	0.00
24/03/2016	2046 On 04-August-16	129.02	Call	Bond Future	2074	1	2074	1	0.00
24/03/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00

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24/03/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
24/03/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
24/03/2016	2050 On 05-May-16			Bond Future	137.43	137.4426	137.4335	137.4426	14,916.00
24/03/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
24/03/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
24/03/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
24/03/2016	2050 On 05-May-16	138.00	Put	Bond Future	566	1	566	1	0.00
24/03/2016	2050 On 05-May-16	138.01	Put	Bond Future	576	1	576	1	0.00
24/03/2016	2050 On 05-May-16	137.99	Put	Bond Future	556	1	556	1	0.00
24/03/2016	2050 On 04-August-16			Bond Future	138.51	138.5170	138.5062	138.5170	0.00
24/03/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
24/03/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
24/03/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
24/03/2016	2050 On 04-August-16	139.14	Put	Bond Future	634	1	634	1	0.00
24/03/2016	2050 On 04-August-16	139.13	Put	Bond Future	624	1	624	1	0.00
24/03/2016	2050 On 04-August-16	139.12	Put	Bond Future	614	1	614	1	0.00
24/03/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	AL37 On 05-May-16			Index Future	468.75	469.7240	468.7500	469.7240	5.00
24/03/2016	AL37 On 04-August-16			Index Future	477.63	478.6250	477.6270	478.6250	0.00
24/03/2016	AL7T On 05-May-16			Index Future	537.50	539.1880	537.5020	539.1880	0.00
24/03/2016	AL7T On 04-August-16			Index Future	547.68	549.4060	547.6810	549.4060	0.00
24/03/2016	ALBI On 05-May-16			Index Future	487.12	488.6220	487.1190	488.6220	510.00
24/03/2016	ALBI On 04-August-16			Index Future	496.34	497.8810	496.3440	497.8810	133.00
24/03/2016	ALBI On 03-November-16			Index Future	505.96	507.5270	505.9590	507.5270	0.00
24/03/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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24/03/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/03/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2016	EL28 On 05-May-16			Bond Future	126.83	126.8362	126.8287	126.8362	0.00
24/03/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
24/03/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
24/03/2016	EL28 On 05-May-16	128.99	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
24/03/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2181	2	2181	2	0.00
24/03/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2171	2	2171	2	0.00
24/03/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2161	2	2161	2	0.00
24/03/2016	EL28 On 04-August-16			Bond Future	129.27	129.2758	129.2666	129.2758	0.00
24/03/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2407	2	2407	2	0.00
24/03/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2397	2	2397	2	0.00
24/03/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2387	2	2387	2	0.00
24/03/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
24/03/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
24/03/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
24/03/2016	ES33 On 05-May-16			Bond Future	10.92	75.0093	10.9228	75.0093	8,776.00
24/03/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
24/03/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
24/03/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
24/03/2016	ES33 On 05-May-16	9.99	Put	Bond Future	6055	6	6055	6	0.00
24/03/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5986	6	5986	6	0.00
24/03/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5917	6	5917	6	0.00
24/03/2016	ES33 On 04-August-16			Bond Future	11.02	76.4457	11.0192	76.4457	0.00
24/03/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
24/03/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
24/03/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
24/03/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4929	5	4929	5	0.00
24/03/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4796	5	4796	5	0.00
24/03/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4863	5	4863	5	0.00
24/03/2016	ES33 On 03-November-16			Bond Future	11.11	74.1181	11.1143	74.1181	0.00
24/03/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1147	1	1147	1	0.00
24/03/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1031	1	1031	1	0.00
24/03/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1089	1	1089	1	0.00
24/03/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
24/03/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
24/03/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
24/03/2016	ES42 On 05-May-16			Bond Future	11.09	78.6443	11.0943	78.6443	7,250.00
24/03/2016	GOVI On 05-May-16			GOVI	486.56	487.9940	486.5550	487.9940	479.00
24/03/2016	GOVI On 05-May-16	517.99	Call	GOVI	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
24/03/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
24/03/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
24/03/2016	GOVI On 05-May-16	517.99	Put	GOVI	314350	30	314350	30	0.00
24/03/2016	GOVI On 05-May-16	518.00	Put	GOVI	314450	30	314450	30	0.00
24/03/2016	GOVI On 05-May-16	518.01	Put	GOVI	314550	30	314550	30	0.00
24/03/2016	GOVI On 04-August-16			GOVI	495.77	497.2410	495.7690	497.2410	26.00
24/03/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
24/03/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
24/03/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
24/03/2016	GOVI On 04-August-16	521.01	Put	GOVI	252410	24	252410	24	0.00
24/03/2016	GOVI On 04-August-16	520.99	Put	GOVI	252210	24	252210	24	0.00
24/03/2016	GOVI On 04-August-16	521.00	Put	GOVI	252310	24	252310	24	0.00
24/03/2016	GOVI On 03-November-16			GOVI	505.37	506.8740	505.3740	506.8740	0.00
24/03/2016	GOVI On 03-November-16	476.11	Call	GOVI	292640	31	292640	31	0.00
24/03/2016	GOVI On 03-November-16	476.12	Call	GOVI	292540	31	292540	31	0.00
24/03/2016	GOVI On 03-November-16	476.13	Call	GOVI	292440	31	292440	31	0.00
24/03/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
24/03/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
24/03/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
24/03/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/03/2016	IGOV On 05-May-16			Index Future	237.76	237.4690	237.7630	237.4690	977.00
24/03/2016	IGOV On 04-August-16			Index Future	242.29	241.9880	242.2850	241.9880	81.00
24/03/2016	IGOV On 03-November-16			Index Future	247.00	246.6950	246.9980	246.6950	0.00
24/03/2016	ILBI On 05-May-16			Index Future	644.56	643.8740	644.5570	643.8740	0.00
24/03/2016	ILBI On 04-August-16			Index Future	656.46	655.7680	656.4620	655.7680	157.00
24/03/2016	IS01 On 19-December-16			Interest Rate Swap	100.20	100.1911	100.1967	100.1911	0.00
24/03/2016	IS01 On 16-March-17			Interest Rate Swap	100.26	100.2508	100.2600	100.2508	0.00
24/03/2016	IS01 On 15-June-17			Interest Rate Swap	100.05	100.0227	100.0481	100.0227	0.00
24/03/2016	IS02 On 18-December-17			Interest Rate Swap	100.76	100.7186	100.7615	100.7186	0.00
24/03/2016	IS02 On 16-March-18			Interest Rate Swap	100.27	100.2254	100.2652	100.2254	0.00
24/03/2016	IS02 On 15-June-18			Interest Rate Swap	100.16	100.1194	100.1645	100.1194	0.00
24/03/2016	IS05 On 17-December-20			Interest Rate Swap	101.38	101.2576	101.3784	101.2576	0.00
24/03/2016	IS05 On 16-March-21			Interest Rate Swap	100.92	100.7936	100.9202	100.7936	0.00
24/03/2016	IS05 On 15-June-21			Interest Rate Swap	100.43	100.2936	100.4250	100.2936	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2016	IS10 On 17-December-25			Interest Rate Swap	103.55	103.3633	103.5488	103.3633	0.00
24/03/2016	IS10 On 16-March-26			Interest Rate Swap	100.80	100.6062	100.7997	100.6062	0.00
24/03/2016	IS10 On 15-June-26			Interest Rate Swap	99.68	99.4776	99.6775	99.4776	0.00
24/03/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/03/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/03/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/03/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/03/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
24/03/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.40	92.6200	7.4000	92.6200	0.00
24/03/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.45	92.5600	7.4500	92.5600	0.00
24/03/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.58	92.4300	7.5800	92.4300	0.00
24/03/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.63	92.3900	7.6300	92.3900	0.00
24/03/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.76	92.3000	7.7600	92.3000	0.00
24/03/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.94	92.1200	7.9400	92.1200	0.00
24/03/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.12	91.9600	8.1200	91.9600	0.00
24/03/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.25	91.7800	8.2500	91.7800	0.00
24/03/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.36	91.7200	8.3600	91.7200	0.00
24/03/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.44	91.6300	8.4400	91.6300	0.00
24/03/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.52	91.5300	8.5200	91.5300	0.00
24/03/2016	R023 On 05-May-16			Bond Future	9.27	94.2278	9.2749	94.2278	8,731.00
24/03/2016	R023 On 05-May-16	8.25	Call	Bond Future	46	0	46	0	0.00
24/03/2016	R023 On 05-May-16	8.26	Call	Bond Future	48	0	48	0	0.00
24/03/2016	R023 On 05-May-16	8.24	Call	Bond Future	44	0	44	0	0.00
24/03/2016	R023 On 05-May-16	8.25	Put	Bond Future	5054	5	5054	5	0.00
24/03/2016	R023 On 05-May-16	8.26	Put	Bond Future	5005	5	5005	5	0.00
24/03/2016	R023 On 05-May-16	8.24	Put	Bond Future	5102	5	5102	5	0.00
24/03/2016	R023 On 04-August-16			Bond Future	9.35	96.0323	9.3497	96.0323	0.00
24/03/2016	R023 On 04-August-16	8.24	Call	Bond Future	368	0	368	0	0.00
24/03/2016	R023 On 04-August-16	8.25	Call	Bond Future	375	0	375	0	0.00
24/03/2016	R023 On 04-August-16	8.26	Call	Bond Future	382	0	382	0	0.00
24/03/2016	R023 On 04-August-16	8.25	Put	Bond Future	5594	5	5594	5	0.00
24/03/2016	R023 On 04-August-16	8.26	Put	Bond Future	5552	5	5552	5	0.00
24/03/2016	R023 On 04-August-16	8.24	Put	Bond Future	5636	5	5636	5	0.00
24/03/2016	R023 On 03-November-16			Bond Future	9.43	93.9413	9.4265	93.9413	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2016	R023 On 03-November-16	9.73	Call	Bond Future	3303	4	3303	4	0.00
24/03/2016	R023 On 03-November-16	9.74	Call	Bond Future	3329	4	3329	4	0.00
24/03/2016	R023 On 03-November-16	9.75	Call	Bond Future	3355	4	3355	4	0.00
24/03/2016	R023 On 03-November-16	9.74	Put	Bond Future	1948	2	1948	2	0.00
24/03/2016	R023 On 03-November-16	9.75	Put	Bond Future	1931	2	1931	2	0.00
24/03/2016	R023 On 03-November-16	9.73	Put	Bond Future	1966	2	1966	2	0.00
24/03/2016	R035 On 05-May-16			Bond Future	10.03	92.3620	10.0301	92.3620	4,494.00
24/03/2016	R035 On 05-May-16	10.35	Call	Bond Future	2427	3	2427	3	0.00
24/03/2016	R035 On 05-May-16	10.37	Call	Bond Future	2576	3	2576	3	0.00
24/03/2016	R035 On 05-May-16	10.36	Call	Bond Future	2501	3	2501	3	0.00
24/03/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
24/03/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
24/03/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
24/03/2016	R035 On 04-August-16			Bond Future	10.10	94.1307	10.0959	94.1307	0.00
24/03/2016	R035 On 04-August-16	10.37	Call	Bond Future	2060	2	2060	2	0.00
24/03/2016	R035 On 04-August-16	10.36	Call	Bond Future	1986	2	1986	2	0.00
24/03/2016	R035 On 04-August-16	10.35	Call	Bond Future	1912	2	1912	2	0.00
24/03/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
24/03/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
24/03/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
24/03/2016	R186 On 05-May-16			Bond Future	9.40	111.6478	9.4020	111.6478	55,867.00
24/03/2016	R186 On 05-May-16	8.34	Call	Bond Future	66	0	66	0	0.00
24/03/2016	R186 On 05-May-16	9.25	Call	Bond Future	1247	1	1247	1	180.00
24/03/2016	R186 On 05-May-16	9.89	Call	Bond Future	3881	4	3881	4	0.00
24/03/2016	R186 On 05-May-16	8.35	Call	Bond Future	69	0	69	0	0.00
24/03/2016	R186 On 05-May-16	8.33	Call	Bond Future	64	0	64	0	0.00
24/03/2016	R186 On 05-May-16	9.96	Call	Bond Future	4251	5	4251	5	0.00
24/03/2016	R186 On 05-May-16	9.86	Call	Bond Future	3727	4	3727	4	0.00
24/03/2016	R186 On 05-May-16	8.75	Call	Bond Future	311	0	311	0	180.00
24/03/2016	R186 On 05-May-16	7.56	Call	Bond Future	1	0	1	0	0.00
24/03/2016	R186 On 05-May-16	8.85	Call	Bond Future	429	1	429	1	0.00
24/03/2016	R186 On 05-May-16	8.33	Put	Bond Future	7887	8	7887	8	0.00
24/03/2016	R186 On 05-May-16	9.89	Put	Bond Future	560	1	560	1	180.00
24/03/2016	R186 On 05-May-16	9.96	Put	Bond Future	465	0	465	0	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2016	R186 On 05-May-16	9.86	Put	Bond Future	605	1	605	1	5,000.00
24/03/2016	R186 On 05-May-16	7.56	Put	Bond Future	13929	14	13929	14	0.00
24/03/2016	R186 On 05-May-16	8.35	Put	Bond Future	7740	7	7740	7	0.00
24/03/2016	R186 On 05-May-16	8.34	Put	Bond Future	7814	7	7814	7	0.00
24/03/2016	R186 On 05-May-16	8.85	Put	Bond Future	4364	4	4364	4	5,350.00
24/03/2016	R186 On 05-May-16	8.75	Put	Bond Future	4980	5	4980	5	1,900.00
24/03/2016	R186 On 05-May-16	9.25	Put	Bond Future	2311	2	2311	2	0.00
24/03/2016	R186 On 04-August-16			Bond Future	9.47	108.4814	9.4690	108.4814	0.00
24/03/2016	R186 On 04-August-16	8.51	Call	Bond Future	786	1	786	1	0.00
24/03/2016	R186 On 04-August-16	8.49	Call	Bond Future	759	1	759	1	0.00
24/03/2016	R186 On 04-August-16	8.50	Call	Bond Future	772	1	772	1	0.00
24/03/2016	R186 On 04-August-16	10.00	Call	Bond Future	5157	5	5157	5	0.00
24/03/2016	R186 On 04-August-16	8.49	Put	Bond Future	7721	7	7721	7	0.00
24/03/2016	R186 On 04-August-16	8.50	Put	Bond Future	7660	7	7660	7	0.00
24/03/2016	R186 On 04-August-16	8.51	Put	Bond Future	7600	7	7600	7	0.00
24/03/2016	R186 On 04-August-16	10.00	Put	Bond Future	1624	2	1624	2	6,500.00
24/03/2016	R197 On 05-May-16			Bond Future	294.86	294.8794	294.8577	294.8794	2,264.00
24/03/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
24/03/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
24/03/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
24/03/2016	R197 On 05-May-16	300.00	Put	Bond Future	5142	5	5142	5	0.00
24/03/2016	R197 On 05-May-16	300.01	Put	Bond Future	5152	5	5152	5	0.00
24/03/2016	R197 On 05-May-16	299.99	Put	Bond Future	5132	5	5132	5	0.00
24/03/2016	R197 On 04-August-16			Bond Future	294.03	294.0536	294.0281	294.0536	0.00
24/03/2016	R197 On 04-August-16	293.96	Call	Bond Future	68	0	68	0	0.00
24/03/2016	R197 On 04-August-16	293.98	Call	Bond Future	48	0	48	0	0.00
24/03/2016	R197 On 04-August-16	293.97	Call	Bond Future	58	0	58	0	0.00
24/03/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
24/03/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
24/03/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
24/03/2016	R202 On 05-May-16			Bond Future	241.63	240.6628	241.6321	240.6628	43,260.00
24/03/2016	R202 On 05-May-16	246.99	Call	Bond Future	1170	1	1170	1	0.00
24/03/2016	R202 On 05-May-16	247.01	Call	Bond Future	1165	1	1165	1	0.00
24/03/2016	R202 On 05-May-16	247.00	Call	Bond Future	1168	1	1168	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2016	R202 On 05-May-16	247.00	Put	Bond Future	6536	7	6536	7	0.00
24/03/2016	R202 On 05-May-16	247.01	Put	Bond Future	6543	7	6543	7	0.00
24/03/2016	R202 On 05-May-16	246.99	Put	Bond Future	6528	7	6528	7	0.00
24/03/2016	R202 On 04-August-16			Bond Future	242.83	241.8406	242.8256	241.8406	0.00
24/03/2016	R202 On 04-August-16	243.26	Call	Bond Future	5000	5	5000	5	0.00
24/03/2016	R202 On 04-August-16	243.25	Call	Bond Future	5005	5	5005	5	0.00
24/03/2016	R202 On 04-August-16	243.24	Call	Bond Future	5010	5	5010	5	0.00
24/03/2016	R202 On 04-August-16	243.25	Put	Bond Future	5429	6	5429	6	0.00
24/03/2016	R202 On 04-August-16	243.24	Put	Bond Future	5424	6	5424	6	0.00
24/03/2016	R202 On 04-August-16	243.26	Put	Bond Future	5434	6	5434	6	0.00
24/03/2016	R203 On 05-May-16			Bond Future	8.33	101.1913	8.3345	101.1913	53,939.00
24/03/2016	R203 On 05-May-16	7.26	Call	Bond Future	4	0	4	0	0.00
24/03/2016	R203 On 05-May-16	7.24	Call	Bond Future	4	0	4	0	0.00
24/03/2016	R203 On 05-May-16	7.25	Call	Bond Future	4	0	4	0	0.00
24/03/2016	R203 On 05-May-16	7.24	Put	Bond Future	1387	1	1387	1	0.00
24/03/2016	R203 On 05-May-16	7.26	Put	Bond Future	1362	1	1362	1	0.00
24/03/2016	R203 On 05-May-16	7.25	Put	Bond Future	1374	1	1374	1	0.00
24/03/2016	R203 On 04-August-16			Bond Future	8.48	103.1292	8.4805	103.1292	0.00
24/03/2016	R203 On 04-August-16	7.24	Call	Bond Future	41	0	41	0	0.00
24/03/2016	R203 On 04-August-16	7.26	Call	Bond Future	43	0	43	0	0.00
24/03/2016	R203 On 04-August-16	7.25	Call	Bond Future	42	0	42	0	0.00
24/03/2016	R203 On 04-August-16	7.25	Put	Bond Future	1318	1	1318	1	0.00
24/03/2016	R203 On 04-August-16	7.26	Put	Bond Future	1308	1	1308	1	0.00
24/03/2016	R203 On 04-August-16	7.24	Put	Bond Future	1327	1	1327	1	0.00
24/03/2016	R203 On 03-November-16			Bond Future	8.68	100.9337	8.6752	100.9337	0.00
24/03/2016	R203 On 03-November-16	8.84	Call	Bond Future	497	1	497	1	0.00
24/03/2016	R203 On 03-November-16	8.86	Call	Bond Future	506	1	506	1	0.00
24/03/2016	R203 On 03-November-16	8.85	Call	Bond Future	502	1	502	1	0.00
24/03/2016	R203 On 03-November-16	8.84	Put	Bond Future	365	0	365	0	0.00
24/03/2016	R203 On 03-November-16	8.86	Put	Bond Future	358	0	358	0	0.00
24/03/2016	R203 On 03-November-16	8.85	Put	Bond Future	361	0	361	0	0.00
24/03/2016	R204 On 05-May-16			Bond Future	8.71	101.5403	8.7108	101.5403	33,412.00
24/03/2016	R204 On 05-May-16	7.76	Call	Bond Future	20	0	20	0	0.00
24/03/2016	R204 On 05-May-16	7.75	Call	Bond Future	19	0	19	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2016	R204 On 05-May-16	7.74	Call	Bond Future	18	0	18	0	0.00
24/03/2016	R204 On 05-May-16	7.75	Put	Bond Future	2233	2	2233	2	0.00
24/03/2016	R204 On 05-May-16	7.76	Put	Bond Future	2210	2	2210	2	0.00
24/03/2016	R204 On 05-May-16	7.74	Put	Bond Future	2255	2	2255	2	0.00
24/03/2016	R204 On 04-August-16			Bond Future	8.83	99.4434	8.8317	99.4434	0.00
24/03/2016	R204 On 04-August-16	7.74	Call	Bond Future	130	0	130	0	0.00
24/03/2016	R204 On 04-August-16	7.75	Call	Bond Future	133	0	133	0	0.00
24/03/2016	R204 On 04-August-16	7.76	Call	Bond Future	136	0	136	0	0.00
24/03/2016	R204 On 04-August-16	7.75	Put	Bond Future	2405	2	2405	2	0.00
24/03/2016	R204 On 04-August-16	7.76	Put	Bond Future	2387	2	2387	2	0.00
24/03/2016	R204 On 04-August-16	7.74	Put	Bond Future	2424	2	2424	2	0.00
24/03/2016	R204 On 03-November-16			Bond Future	8.95	101.3497	8.9542	101.3497	0.00
24/03/2016	R204 On 03-November-16	9.21	Call	Bond Future	1286	1	1286	1	0.00
24/03/2016	R204 On 03-November-16	9.23	Call	Bond Future	1308	1	1308	1	0.00
24/03/2016	R204 On 03-November-16	9.22	Call	Bond Future	1297	1	1297	1	0.00
24/03/2016	R204 On 03-November-16	9.22	Put	Bond Future	802	1	802	1	0.00
24/03/2016	R204 On 03-November-16	9.21	Put	Bond Future	809	1	809	1	0.00
24/03/2016	R204 On 03-November-16	9.23	Put	Bond Future	794	1	794	1	0.00
24/03/2016	R207 On 05-May-16			Bond Future	8.89	97.3773	8.8887	97.3773	43,093.00
24/03/2016	R207 On 05-May-16	7.56	Call	Bond Future	5	0	5	0	43.00
24/03/2016	R207 On 05-May-16	7.85	Call	Bond Future	20	0	20	0	0.00
24/03/2016	R207 On 05-May-16	7.86	Call	Bond Future	21	0	21	0	0.00
24/03/2016	R207 On 05-May-16	7.84	Call	Bond Future	20	0	20	0	0.00
24/03/2016	R207 On 05-May-16	7.85	Put	Bond Future	3187	3	3187	3	0.00
24/03/2016	R207 On 05-May-16	7.86	Put	Bond Future	3157	3	3157	3	0.00
24/03/2016	R207 On 05-May-16	7.84	Put	Bond Future	3217	3	3217	3	0.00
24/03/2016	R207 On 05-May-16	7.56	Put	Bond Future	4078	4	4078	4	0.00
24/03/2016	R207 On 04-August-16			Bond Future	8.99	95.5976	8.9920	95.5976	0.00
24/03/2016	R207 On 04-August-16	8.00	Call	Bond Future	235	0	235	0	0.00
24/03/2016	R207 On 04-August-16	7.99	Call	Bond Future	231	0	231	0	0.00
24/03/2016	R207 On 04-August-16	8.01	Call	Bond Future	240	0	240	0	0.00
24/03/2016	R207 On 04-August-16	7.99	Put	Bond Future	3094	3	3094	3	0.00
24/03/2016	R207 On 04-August-16	8.01	Put	Bond Future	3045	3	3045	3	0.00
24/03/2016	R207 On 04-August-16	8.00	Put	Bond Future	3069	3	3069	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2016	R207 On 02-February-17			Bond Future	9.15	95.8101	9.1469	95.8101	0.00
24/03/2016	R207 On 02-February-17	8.91	Call	Bond Future	1310	1	1310	1	62.00
24/03/2016	R207 On 02-February-17	9.22	Call	Bond Future	1687	2	1687	2	0.00
24/03/2016	R207 On 02-February-17	9.24	Call	Bond Future	1713	2	1713	2	0.00
24/03/2016	R207 On 02-February-17	9.23	Call	Bond Future	1700	2	1700	2	0.00
24/03/2016	R207 On 02-February-17	8.91	Put	Bond Future	1893	2	1893	2	0.00
24/03/2016	R207 On 02-February-17	9.22	Put	Bond Future	1508	1	1508	1	0.00
24/03/2016	R207 On 02-February-17	9.23	Put	Bond Future	1496	1	1496	1	0.00
24/03/2016	R207 On 02-February-17	9.24	Put	Bond Future	1485	1	1485	1	0.00
24/03/2016	R208 On 05-May-16			Bond Future	9.01	92.0916	9.0095	92.0916	46,623.00
24/03/2016	R208 On 05-May-16	7.99	Call	Bond Future	31	0	31	0	0.00
24/03/2016	R208 On 05-May-16	8.01	Call	Bond Future	33	0	33	0	0.00
24/03/2016	R208 On 05-May-16	8.00	Call	Bond Future	32	0	32	0	0.00
24/03/2016	R208 On 05-May-16	8.00	Put	Bond Future	3836	4	3836	4	0.00
24/03/2016	R208 On 05-May-16	7.99	Put	Bond Future	3873	4	3873	4	0.00
24/03/2016	R208 On 05-May-16	8.01	Put	Bond Future	3799	4	3799	4	0.00
24/03/2016	R208 On 04-August-16			Bond Future	9.09	93.8551	9.0945	93.8551	0.00
24/03/2016	R208 On 04-August-16	7.99	Call	Bond Future	254	0	254	0	0.00
24/03/2016	R208 On 04-August-16	8.00	Call	Bond Future	259	0	259	0	0.00
24/03/2016	R208 On 04-August-16	8.01	Call	Bond Future	264	0	264	0	0.00
24/03/2016	R208 On 04-August-16	7.99	Put	Bond Future	4242	4	4242	4	0.00
24/03/2016	R208 On 04-August-16	8.00	Put	Bond Future	4210	4	4210	4	0.00
24/03/2016	R208 On 04-August-16	8.01	Put	Bond Future	4178	4	4178	4	0.00
24/03/2016	R208 On 03-November-16			Bond Future	9.18	92.2512	9.1767	92.2512	0.00
24/03/2016	R208 On 03-November-16	9.57	Call	Bond Future	2601	3	2601	3	0.00
24/03/2016	R208 On 03-November-16	9.59	Call	Bond Future	2643	3	2643	3	0.00
24/03/2016	R208 On 03-November-16	9.58	Call	Bond Future	2622	3	2622	3	0.00
24/03/2016	R208 On 03-November-16	9.57	Put	Bond Future	1291	1	1291	1	0.00
24/03/2016	R208 On 03-November-16	9.58	Put	Bond Future	1278	1	1278	1	0.00
24/03/2016	R208 On 03-November-16	9.59	Put	Bond Future	1266	1	1266	1	0.00
24/03/2016	R209 On 05-May-16			Bond Future	9.96	69.1133	9.9577	69.1133	29,713.00
24/03/2016	R209 On 05-May-16	9.00	Call	Bond Future	120	0	120	0	6,700.00
24/03/2016	R209 On 05-May-16	8.25	Call	Bond Future	4	0	4	0	6,700.00
24/03/2016	R209 On 05-May-16	8.99	Call	Bond Future	116	0	116	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2016	R209 On 05-May-16	9.01	Call	Bond Future	125	0	125	0	0.00
24/03/2016	R209 On 05-May-16	9.01	Put	Bond Future	6646	6	6646	6	0.00
24/03/2016	R209 On 05-May-16	9.00	Put	Bond Future	6715	6	6715	6	0.00
24/03/2016	R209 On 05-May-16	8.25	Put	Bond Future	12464	12	12464	12	0.00
24/03/2016	R209 On 05-May-16	8.99	Put	Bond Future	6785	7	6785	7	0.00
24/03/2016	R209 On 04-August-16			Bond Future	10.02	70.4369	10.0180	70.4369	0.00
24/03/2016	R209 On 04-August-16	10.60	Call	Bond Future	5120	5	5120	5	5,760.00
24/03/2016	R209 On 04-August-16	9.24	Call	Bond Future	1135	1	1135	1	0.00
24/03/2016	R209 On 04-August-16	9.26	Call	Bond Future	1170	1	1170	1	0.00
24/03/2016	R209 On 04-August-16	9.25	Call	Bond Future	1152	1	1152	1	0.00
24/03/2016	R209 On 04-August-16	9.60	Call	Bond Future	1868	2	1868	2	5,760.00
24/03/2016	R209 On 04-August-16	9.26	Put	Bond Future	6256	6	6256	6	0.00
24/03/2016	R209 On 04-August-16	10.60	Put	Bond Future	1576	1	1576	1	0.00
24/03/2016	R209 On 04-August-16	9.24	Put	Bond Future	6364	6	6364	6	0.00
24/03/2016	R209 On 04-August-16	9.25	Put	Bond Future	6310	6	6310	6	0.00
24/03/2016	R209 On 04-August-16	9.60	Put	Bond Future	4604	4	4604	4	0.00
24/03/2016	R209 On 03-November-16			Bond Future	10.07	68.6362	10.0749	68.6362	0.00
24/03/2016	R209 On 03-November-16	10.24	Call	Bond Future	4408	5	4408	5	0.00
24/03/2016	R209 On 03-November-16	10.26	Call	Bond Future	4475	5	4475	5	0.00
24/03/2016	R209 On 03-November-16	10.25	Call	Bond Future	4441	5	4441	5	0.00
24/03/2016	R209 On 03-November-16	10.25	Put	Bond Future	3355	3	3355	3	0.00
24/03/2016	R209 On 03-November-16	10.26	Put	Bond Future	3327	3	3327	3	0.00
24/03/2016	R209 On 03-November-16	10.24	Put	Bond Future	3383	3	3383	3	0.00
24/03/2016	R210 On 05-May-16			Bond Future	181.27	181.2826	181.2696	181.2826	1,554.00
24/03/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
24/03/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
24/03/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
24/03/2016	R210 On 05-May-16	185.00	Put	Bond Future	3730	4	3730	4	0.00
24/03/2016	R210 On 05-May-16	185.01	Put	Bond Future	3740	4	3740	4	0.00
24/03/2016	R210 On 05-May-16	184.99	Put	Bond Future	3720	4	3720	4	0.00
24/03/2016	R210 On 04-August-16			Bond Future	184.75	184.7693	184.7538	184.7693	0.00
24/03/2016	R210 On 04-August-16	181.51	Call	Bond Future	3244	3	3244	3	0.00
24/03/2016	R210 On 04-August-16	181.50	Call	Bond Future	3254	3	3254	3	0.00
24/03/2016	R210 On 04-August-16	181.52	Call	Bond Future	3234	3	3234	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
24/03/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
24/03/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
24/03/2016	R211 On 05-May-16			Bond Future	137.59	137.6017	137.5879	137.6017	62.00
24/03/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
24/03/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
24/03/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
24/03/2016	R211 On 05-May-16	138.99	Put	Bond Future	1402	1	1402	1	0.00
24/03/2016	R211 On 05-May-16	139.00	Put	Bond Future	1412	1	1412	1	0.00
24/03/2016	R211 On 05-May-16	139.01	Put	Bond Future	1422	1	1422	1	0.00
24/03/2016	R211 On 04-August-16			Bond Future	138.49	138.5100	138.4942	138.5100	0.00
24/03/2016	R211 On 04-August-16	137.09	Call	Bond Future	1404	1	1404	1	0.00
24/03/2016	R211 On 04-August-16	137.07	Call	Bond Future	1424	1	1424	1	0.00
24/03/2016	R211 On 04-August-16	137.08	Call	Bond Future	1414	1	1414	1	0.00
24/03/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
24/03/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
24/03/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
24/03/2016	R212 On 05-May-16			Bond Future	143.06	143.0703	143.0598	143.0703	3,778.00
24/03/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
24/03/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
24/03/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
24/03/2016	R212 On 05-May-16	145.00	Put	Bond Future	1940	2	1940	2	0.00
24/03/2016	R212 On 05-May-16	145.01	Put	Bond Future	1950	2	1950	2	0.00
24/03/2016	R212 On 05-May-16	144.99	Put	Bond Future	1930	2	1930	2	0.00
24/03/2016	R212 On 04-August-16			Bond Future	143.90	143.9141	143.9015	143.9141	0.00
24/03/2016	R212 On 04-August-16	142.44	Call	Bond Future	1462	1	1462	1	0.00
24/03/2016	R212 On 04-August-16	142.43	Call	Bond Future	1472	1	1472	1	0.00
24/03/2016	R212 On 04-August-16	142.42	Call	Bond Future	1482	1	1482	1	0.00
24/03/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
24/03/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
24/03/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
24/03/2016	R213 On 05-May-16			Bond Future	9.82	79.8733	9.8236	79.8733	47,235.00
24/03/2016	R213 On 05-May-16	8.74	Call	Bond Future	71	0	71	0	0.00
24/03/2016	R213 On 05-May-16	8.76	Call	Bond Future	77	0	77	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2016	R213 On 05-May-16	8.75	Call	Bond Future	74	0	74	0	0.00
24/03/2016	R213 On 05-May-16	8.75	Put	Bond Future	7498	7	7498	7	0.00
24/03/2016	R213 On 05-May-16	8.74	Put	Bond Future	7569	7	7569	7	0.00
24/03/2016	R213 On 05-May-16	8.76	Put	Bond Future	7428	7	7428	7	0.00
24/03/2016	R213 On 04-August-16			Bond Future	9.89	81.4030	9.8854	81.4030	0.00
24/03/2016	R213 On 04-August-16	9.01	Call	Bond Future	959	1	959	1	0.00
24/03/2016	R213 On 04-August-16	8.99	Call	Bond Future	929	1	929	1	0.00
24/03/2016	R213 On 04-August-16	9.00	Call	Bond Future	944	1	944	1	0.00
24/03/2016	R213 On 04-August-16	8.99	Put	Bond Future	6972	7	6972	7	0.00
24/03/2016	R213 On 04-August-16	9.01	Put	Bond Future	6860	7	6860	7	0.00
24/03/2016	R213 On 04-August-16	9.00	Put	Bond Future	6916	7	6916	7	0.00
24/03/2016	R213 On 03-November-16			Bond Future	9.95	79.4121	9.9470	79.4121	0.00
24/03/2016	R213 On 03-November-16	10.20	Call	Bond Future	4662	5	4662	5	0.00
24/03/2016	R213 On 03-November-16	10.19	Call	Bond Future	4627	5	4627	5	0.00
24/03/2016	R213 On 03-November-16	10.18	Call	Bond Future	4593	5	4593	5	0.00
24/03/2016	R213 On 03-November-16	10.19	Put	Bond Future	3113	3	3113	3	0.00
24/03/2016	R213 On 03-November-16	10.20	Put	Bond Future	3086	3	3086	3	0.00
24/03/2016	R213 On 03-November-16	10.18	Put	Bond Future	3140	3	3140	3	0.00
24/03/2016	R214 On 05-May-16			Bond Future	10.07	69.1765	10.0670	69.1765	32,449.00
24/03/2016	R214 On 05-May-16	8.99	Call	Bond Future	81	0	81	0	0.00
24/03/2016	R214 On 05-May-16	9.01	Call	Bond Future	87	0	87	0	0.00
24/03/2016	R214 On 05-May-16	9.00	Call	Bond Future	84	0	84	0	0.00
24/03/2016	R214 On 05-May-16	9.30	Call	Bond Future	254	0	254	0	0.00
24/03/2016	R214 On 05-May-16	9.01	Put	Bond Future	7694	7	7694	7	0.00
24/03/2016	R214 On 05-May-16	9.00	Put	Bond Future	7769	8	7769	8	0.00
24/03/2016	R214 On 05-May-16	8.99	Put	Bond Future	7845	8	7845	8	0.00
24/03/2016	R214 On 05-May-16	9.30	Put	Bond Future	5639	5	5639	5	0.00
24/03/2016	R214 On 04-August-16			Bond Future	10.13	70.5012	10.1257	70.5012	0.00
24/03/2016	R214 On 04-August-16	9.30	Call	Bond Future	1098	1	1098	1	1,300.00
24/03/2016	R214 On 04-August-16	11.30	Call	Bond Future	7774	8	7774	8	5,800.00
24/03/2016	R214 On 04-August-16	9.24	Call	Bond Future	1000	1	1000	1	0.00
24/03/2016	R214 On 04-August-16	9.26	Call	Bond Future	1032	1	1032	1	0.00
24/03/2016	R214 On 04-August-16	9.25	Call	Bond Future	1016	1	1016	1	0.00
24/03/2016	R214 On 04-August-16	8.55	Call	Bond Future	293	0	293	0	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2016	R214 On 04-August-16	10.30	Call	Bond Future	3710	4	3710	4	5,800.00
24/03/2016	R214 On 04-August-16	9.26	Put	Bond Future	7096	7	7096	7	0.00
24/03/2016	R214 On 04-August-16	9.24	Put	Bond Future	7215	7	7215	7	0.00
24/03/2016	R214 On 04-August-16	9.30	Put	Bond Future	6862	7	6862	7	0.00
24/03/2016	R214 On 04-August-16	11.30	Put	Bond Future	793	1	793	1	0.00
24/03/2016	R214 On 04-August-16	10.30	Put	Bond Future	2590	2	2590	2	0.00
24/03/2016	R214 On 04-August-16	9.25	Put	Bond Future	7155	7	7155	7	0.00
24/03/2016	R214 On 04-August-16	8.55	Put	Bond Future	12027	12	12027	12	0.00
24/03/2016	R214 On 03-November-16			Bond Future	10.18	68.5550	10.1838	68.5550	0.00
24/03/2016	R214 On 03-November-16	10.33	Call	Bond Future	4479	5	4479	5	0.00
24/03/2016	R214 On 03-November-16	10.35	Call	Bond Future	4547	5	4547	5	0.00
24/03/2016	R214 On 03-November-16	10.34	Call	Bond Future	4513	5	4513	5	0.00
24/03/2016	R214 On 03-November-16	10.33	Put	Bond Future	3546	3	3546	3	0.00
24/03/2016	R214 On 03-November-16	10.34	Put	Bond Future	3517	3	3517	3	0.00
24/03/2016	R214 On 03-November-16	10.35	Put	Bond Future	3488	3	3488	3	0.00
24/03/2016	R248 On 05-May-16			Bond Future	10.14	88.9493	10.1382	88.9493	62,502.00
24/03/2016	R248 On 05-May-16	9.01	Call	Bond Future	84	0	84	0	0.00
24/03/2016	R248 On 05-May-16	9.00	Call	Bond Future	81	0	81	0	0.00
24/03/2016	R248 On 05-May-16	8.99	Call	Bond Future	77	0	77	0	0.00
24/03/2016	R248 On 05-May-16	9.00	Put	Bond Future	10578	10	10578	10	0.00
24/03/2016	R248 On 05-May-16	8.99	Put	Bond Future	10677	10	10677	10	0.00
24/03/2016	R248 On 05-May-16	9.01	Put	Bond Future	10479	10	10479	10	0.00
24/03/2016	R248 On 04-August-16			Bond Future	10.20	90.6527	10.1998	90.6527	0.00
24/03/2016	R248 On 04-August-16	9.25	Call	Bond Future	1157	1	1157	1	0.00
24/03/2016	R248 On 04-August-16	9.26	Call	Bond Future	1176	1	1176	1	0.00
24/03/2016	R248 On 04-August-16	9.24	Call	Bond Future	1138	1	1138	1	0.00
24/03/2016	R248 On 04-August-16	9.26	Put	Bond Future	9584	9	9584	9	0.00
24/03/2016	R248 On 04-August-16	9.25	Put	Bond Future	9662	9	9662	9	0.00
24/03/2016	R248 On 04-August-16	9.24	Put	Bond Future	9741	9	9741	9	0.00
24/03/2016	R248 On 03-November-16			Bond Future	10.26	87.9513	10.2608	87.9513	0.00
24/03/2016	R248 On 03-November-16	10.39	Call	Bond Future	5631	6	5631	6	0.00
24/03/2016	R248 On 03-November-16	10.38	Call	Bond Future	5589	6	5589	6	0.00
24/03/2016	R248 On 03-November-16	10.37	Call	Bond Future	5547	6	5547	6	0.00
24/03/2016	R248 On 03-November-16	10.38	Put	Bond Future	4628	4	4628	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2016	R248 On 03-November-16	10.39	Put	Bond Future	4590	4	4590	4	0.00
24/03/2016	R248 On 03-November-16	10.37	Put	Bond Future	4665	5	4665	5	0.00