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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	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
20/04/2016	2025 On 05-May-16			Bond Future	125.70	125.6614	125.6992	125.6614	4,532.00
20/04/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
20/04/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
20/04/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
20/04/2016	2025 On 05-May-16	126.00	Put	Bond Future	301	0	301	0	0.00
20/04/2016	2025 On 05-May-16	125.99	Put	Bond Future	291	0	291	0	0.00
20/04/2016	2025 On 05-May-16	126.01	Put	Bond Future	311	0	311	0	0.00
20/04/2016	2025 On 04-August-16			Bond Future	126.83	126.7952	126.8324	126.7952	1,061.00
20/04/2016	2025 On 04-August-16	123.85	Call	Bond Future	2982	3	2982	3	0.00
20/04/2016	2025 On 04-August-16	123.86	Call	Bond Future	2972	3	2972	3	0.00
20/04/2016	2025 On 04-August-16	123.87	Call	Bond Future	2962	3	2962	3	0.00
20/04/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2025 On 03-November-16			Bond Future	129.25	129.2200	129.2549	129.2200	0.00
20/04/2016	2025 On 03-November-16	129.22	Call	Bond Future	35	0	35	0	0.00
20/04/2016	2025 On 03-November-16	129.23	Call	Bond Future	25	0	25	0	0.00
20/04/2016	2025 On 03-November-16	129.21	Call	Bond Future	45	0	45	0	0.00
20/04/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2030 On 05-May-16			Bond Future	9.34	92.5942	9.3400	92.5942	10,828.00
20/04/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
20/04/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
20/04/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
20/04/2016	2030 On 05-May-16	9.00	Put	Bond Future	2457	2	2457	2	0.00
20/04/2016	2030 On 05-May-16	8.99	Put	Bond Future	2531	2	2531	2	0.00
20/04/2016	2030 On 05-May-16	9.01	Put	Bond Future	2383	2	2383	2	0.00
20/04/2016	2030 On 04-August-16			Bond Future	9.40	90.3479	9.3961	90.3479	17,926.00
20/04/2016	2030 On 04-August-16	10.17	Call	Bond Future	5185	6	5185	6	0.00
20/04/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2030 On 03-November-16			Bond Future	9.44	9.3400	9.4439	9.3400	0.00
20/04/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
20/04/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
20/04/2016	2030 On 03-November-16	9.33	Put	Bond Future	790	0	790	0	0.00
20/04/2016	2030 On 03-November-16	9.34	Put	Bond Future	721	0	721	0	0.00
20/04/2016	2030 On 03-November-16	9.35	Put	Bond Future	651	0	651	0	0.00
20/04/2016	2032 On 05-May-16			Bond Future	9.48	91.6378	9.4797	91.6378	9,421.00
20/04/2016	2032 On 05-May-16	9.00	Call	Bond Future	86	0	86	0	0.00
20/04/2016	2032 On 05-May-16	8.99	Call	Bond Future	80	0	80	0	0.00
20/04/2016	2032 On 05-May-16	9.01	Call	Bond Future	92	0	92	0	0.00
20/04/2016	2032 On 05-May-16	8.99	Put	Bond Future	3879	3	3879	3	0.00
20/04/2016	2032 On 05-May-16	9.01	Put	Bond Future	3731	3	3731	3	0.00
20/04/2016	2032 On 05-May-16	9.00	Put	Bond Future	3805	3	3805	3	0.00
20/04/2016	2032 On 04-August-16			Bond Future	9.54	93.3816	9.5350	93.3816	136.00
20/04/2016	2032 On 04-August-16	8.99	Call	Bond Future	1281	2	1281	2	0.00
20/04/2016	2032 On 04-August-16	9.01	Call	Bond Future	1326	2	1326	2	0.00
20/04/2016	2032 On 04-August-16	9.00	Call	Bond Future	1303	2	1303	2	0.00
20/04/2016	2032 On 04-August-16	8.99	Put	Bond Future	5469	5	5469	5	0.00
20/04/2016	2032 On 04-August-16	9.00	Put	Bond Future	5411	5	5411	5	0.00
20/04/2016	2032 On 04-August-16	9.01	Put	Bond Future	5355	5	5355	5	0.00
20/04/2016	2032 On 03-November-16			Bond Future	9.59	90.9993	9.5869	90.9993	0.00
20/04/2016	2032 On 03-November-16	10.29	Call	Bond Future	6912	7	6912	7	0.00
20/04/2016	2032 On 03-November-16	10.28	Call	Bond Future	6865	7	6865	7	0.00
20/04/2016	2032 On 03-November-16	10.30	Call	Bond Future	6959	8	6959	8	0.00
20/04/2016	2032 On 03-November-16	10.28	Put	Bond Future	1984	2	1984	2	0.00
20/04/2016	2032 On 03-November-16	10.29	Put	Bond Future	1963	2	1963	2	0.00
20/04/2016	2032 On 03-November-16	10.30	Put	Bond Future	1942	2	1942	2	0.00
20/04/2016	2032 On 02-February-17			Bond Future	9.63	9.5200	9.6290	9.5200	0.00
20/04/2016	2032 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
20/04/2016	2032 On 02-February-17	9.53	Call	Bond Future	0	0	0	0	0.00
20/04/2016	2032 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
20/04/2016	2032 On 02-February-17	9.51	Put	Bond Future	870	0	870	0	0.00
20/04/2016	2032 On 02-February-17	9.53	Put	Bond Future	723	0	723	0	0.00
20/04/2016	2032 On 02-February-17	9.52	Put	Bond Future	796	0	796	0	0.00
20/04/2016	2033 On 05-May-16			Bond Future	106.14	106.1110	106.1434	106.1110	1,032.00
20/04/2016	2033 On 05-May-16	102.40	Call	Bond Future	3743	4	3743	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2016	2033 On 05-May-16	102.39	Call	Bond Future	3753	4	3753	4	0.00
20/04/2016	2033 On 05-May-16	102.41	Call	Bond Future	3733	4	3733	4	0.00
20/04/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2033 On 04-August-16			Bond Future	108.17	108.1388	108.1707	108.1388	2,313.00
20/04/2016	2033 On 04-August-16	104.99	Call	Bond Future	3181	3	3181	3	0.00
20/04/2016	2033 On 04-August-16	105.01	Call	Bond Future	3161	3	3161	3	0.00
20/04/2016	2033 On 04-August-16	105.00	Call	Bond Future	3171	3	3171	3	0.00
20/04/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2033 On 03-November-16			Bond Future	109.21	109.1700	109.2073	109.1700	0.00
20/04/2016	2033 On 03-November-16	109.17	Call	Bond Future	37	0	37	0	0.00
20/04/2016	2033 On 03-November-16	109.18	Call	Bond Future	27	0	27	0	0.00
20/04/2016	2033 On 03-November-16	109.16	Call	Bond Future	47	0	47	0	0.00
20/04/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2037 On 05-May-16			Bond Future	9.63	93.0192	9.6350	93.0192	39,944.00
20/04/2016	2037 On 05-May-16	8.99	Call	Bond Future	32	0	32	0	0.00
20/04/2016	2037 On 05-May-16	9.67	Call	Bond Future	1295	2	1295	2	500.00
20/04/2016	2037 On 05-May-16	9.01	Call	Bond Future	37	0	37	0	0.00
20/04/2016	2037 On 05-May-16	9.00	Call	Bond Future	34	0	34	0	0.00
20/04/2016	2037 On 05-May-16	9.67	Put	Bond Future	1009	1	1009	1	0.00
20/04/2016	2037 On 05-May-16	9.00	Put	Bond Future	5481	5	5481	5	0.00
20/04/2016	2037 On 05-May-16	9.01	Put	Bond Future	5394	5	5394	5	0.00
20/04/2016	2037 On 05-May-16	8.99	Put	Bond Future	5568	5	5568	5	0.00
20/04/2016	2037 On 04-August-16			Bond Future	9.69	90.5305	9.6917	90.5305	9,070.00
20/04/2016	2037 On 04-August-16	9.25	Call	Bond Future	1750	2	1750	2	0.00
20/04/2016	2037 On 04-August-16	9.26	Call	Bond Future	1778	2	1778	2	0.00
20/04/2016	2037 On 04-August-16	9.24	Call	Bond Future	1723	2	1723	2	0.00
20/04/2016	2037 On 04-August-16	9.25	Put	Bond Future	5441	5	5441	5	0.00
20/04/2016	2037 On 04-August-16	9.24	Put	Bond Future	5500	5	5500	5	0.00

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20/04/2016	2037 On 04-August-16	9.26	Put	Bond Future	5382	5	5382	5	0.00
20/04/2016	2037 On 03-November-16			Bond Future	9.74	92.2531	9.7408	92.2531	0.00
20/04/2016	2037 On 03-November-16	10.35	Call	Bond Future	7128	8	7128	8	0.00
20/04/2016	2037 On 03-November-16	10.37	Call	Bond Future	7227	8	7227	8	0.00
20/04/2016	2037 On 03-November-16	10.36	Call	Bond Future	7178	8	7178	8	0.00
20/04/2016	2037 On 03-November-16	10.36	Put	Bond Future	2427	2	2427	2	0.00
20/04/2016	2037 On 03-November-16	10.37	Put	Bond Future	2403	2	2403	2	0.00
20/04/2016	2037 On 03-November-16	10.35	Put	Bond Future	2451	2	2451	2	0.00
20/04/2016	2037 On 02-February-17			Bond Future	9.78	9.6700	9.7813	9.6700	0.00
20/04/2016	2037 On 02-February-17	9.68	Call	Bond Future	0	0	0	0	0.00
20/04/2016	2037 On 02-February-17	9.66	Call	Bond Future	0	0	0	0	0.00
20/04/2016	2037 On 02-February-17	9.67	Call	Bond Future	0	0	0	0	0.00
20/04/2016	2037 On 02-February-17	9.66	Put	Bond Future	971	0	971	0	0.00
20/04/2016	2037 On 02-February-17	9.67	Put	Bond Future	890	0	890	0	0.00
20/04/2016	2037 On 02-February-17	9.68	Put	Bond Future	809	0	809	0	0.00
20/04/2016	2038 On 05-May-16			Bond Future	133.16	132.6542	133.1555	132.6542	15,432.00
20/04/2016	2038 On 05-May-16	130.99	Call	Bond Future	2165	2	2165	2	0.00
20/04/2016	2038 On 05-May-16	131.01	Call	Bond Future	2145	2	2145	2	0.00
20/04/2016	2038 On 05-May-16	131.00	Call	Bond Future	2155	2	2155	2	0.00
20/04/2016	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2038 On 04-August-16			Bond Future	134.27	133.7633	134.2727	133.7633	2,714.00
20/04/2016	2038 On 04-August-16	129.31	Call	Bond Future	4963	4	4963	4	0.00
20/04/2016	2038 On 04-August-16	129.30	Call	Bond Future	4973	4	4973	4	0.00
20/04/2016	2038 On 04-August-16	129.32	Call	Bond Future	4953	4	4953	4	0.00
20/04/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2038 On 03-November-16			Bond Future	136.84	136.3200	136.8375	136.3200	0.00
20/04/2016	2038 On 03-November-16	136.33	Call	Bond Future	507	0	507	0	0.00
20/04/2016	2038 On 03-November-16	136.32	Call	Bond Future	517	0	517	0	0.00
20/04/2016	2038 On 03-November-16	136.31	Call	Bond Future	527	0	527	0	0.00
20/04/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00

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20/04/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2040 On 05-May-16			Bond Future	9.70	96.8594	9.7000	96.8594	1,677.00
20/04/2016	2040 On 05-May-16	9.51	Call	Bond Future	577	1	577	1	0.00
20/04/2016	2040 On 05-May-16	9.50	Call	Bond Future	551	1	551	1	0.00
20/04/2016	2040 On 05-May-16	9.49	Call	Bond Future	526	1	526	1	0.00
20/04/2016	2040 On 05-May-16	9.50	Put	Bond Future	2325	2	2325	2	0.00
20/04/2016	2040 On 05-May-16	9.51	Put	Bond Future	2261	2	2261	2	0.00
20/04/2016	2040 On 05-May-16	9.49	Put	Bond Future	2390	2	2390	2	0.00
20/04/2016	2040 On 04-August-16			Bond Future	9.76	94.1931	9.7572	94.1931	0.00
20/04/2016	2040 On 04-August-16	9.50	Call	Bond Future	2503	3	2503	3	0.00
20/04/2016	2040 On 04-August-16	9.51	Call	Bond Future	2538	3	2538	3	0.00
20/04/2016	2040 On 04-August-16	9.49	Call	Bond Future	2468	3	2468	3	0.00
20/04/2016	2040 On 04-August-16	9.51	Put	Bond Future	4712	4	4712	4	0.00
20/04/2016	2040 On 04-August-16	9.50	Put	Bond Future	4766	4	4766	4	0.00
20/04/2016	2040 On 04-August-16	9.49	Put	Bond Future	4821	4	4821	4	0.00
20/04/2016	2040 On 03-November-16			Bond Future	9.81	9.7000	9.8067	9.7000	0.00
20/04/2016	2040 On 03-November-16	9.70	Call	Bond Future	0	0	0	0	0.00
20/04/2016	2040 On 03-November-16	9.71	Call	Bond Future	0	0	0	0	0.00
20/04/2016	2040 On 03-November-16	9.69	Call	Bond Future	0	0	0	0	0.00
20/04/2016	2040 On 03-November-16	9.69	Put	Bond Future	1006	0	1006	0	0.00
20/04/2016	2040 On 03-November-16	9.70	Put	Bond Future	919	0	919	0	0.00
20/04/2016	2040 On 03-November-16	9.71	Put	Bond Future	832	0	832	0	0.00
20/04/2016	2044 On 05-May-16			Bond Future	9.73	93.8586	9.7348	93.8586	20,427.00
20/04/2016	2044 On 05-May-16	8.99	Call	Bond Future	16	0	16	0	0.00
20/04/2016	2044 On 05-May-16	9.01	Call	Bond Future	19	0	19	0	0.00
20/04/2016	2044 On 05-May-16	9.00	Call	Bond Future	18	0	18	0	0.00
20/04/2016	2044 On 05-May-16	9.01	Put	Bond Future	6777	6	6777	6	0.00
20/04/2016	2044 On 05-May-16	8.99	Put	Bond Future	6973	6	6973	6	0.00
20/04/2016	2044 On 05-May-16	9.00	Put	Bond Future	6875	6	6875	6	0.00
20/04/2016	2044 On 04-August-16			Bond Future	9.79	91.2606	9.7908	91.2606	100.00
20/04/2016	2044 On 04-August-16	9.51	Call	Bond Future	2450	3	2450	3	0.00
20/04/2016	2044 On 04-August-16	9.50	Call	Bond Future	2416	3	2416	3	0.00
20/04/2016	2044 On 04-August-16	9.49	Call	Bond Future	2382	3	2382	3	0.00

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20/04/2016	2044 On 04-August-16	9.50	Put	Bond Future	4999	5	4999	5	0.00
20/04/2016	2044 On 04-August-16	9.49	Put	Bond Future	5056	5	5056	5	0.00
20/04/2016	2044 On 04-August-16	9.51	Put	Bond Future	4943	4	4943	4	0.00
20/04/2016	2044 On 03-November-16			Bond Future	9.84	92.9970	9.8393	92.9970	0.00
20/04/2016	2044 On 03-November-16	10.42	Call	Bond Future	7576	8	7576	8	0.00
20/04/2016	2044 On 03-November-16	10.43	Call	Bond Future	7627	8	7627	8	0.00
20/04/2016	2044 On 03-November-16	10.41	Call	Bond Future	7524	8	7524	8	0.00
20/04/2016	2044 On 03-November-16	10.42	Put	Bond Future	2817	2	2817	2	0.00
20/04/2016	2044 On 03-November-16	10.43	Put	Bond Future	2790	2	2790	2	0.00
20/04/2016	2044 On 03-November-16	10.41	Put	Bond Future	2844	3	2844	3	0.00
20/04/2016	2044 On 02-February-17			Bond Future	9.88	9.7700	9.8799	9.7700	0.00
20/04/2016	2044 On 02-February-17	9.77	Call	Bond Future	0	0	0	0	0.00
20/04/2016	2044 On 02-February-17	9.76	Call	Bond Future	0	0	0	0	0.00
20/04/2016	2044 On 02-February-17	9.78	Call	Bond Future	0	0	0	0	0.00
20/04/2016	2044 On 02-February-17	9.78	Put	Bond Future	858	0	858	0	0.00
20/04/2016	2044 On 02-February-17	9.77	Put	Bond Future	945	0	945	0	0.00
20/04/2016	2044 On 02-February-17	9.76	Put	Bond Future	1031	0	1031	0	0.00
20/04/2016	2046 On 05-May-16			Bond Future	134.07	133.4483	134.0722	133.4483	12,687.00
20/04/2016	2046 On 05-May-16	129.99	Call	Bond Future	4082	3	4082	3	0.00
20/04/2016	2046 On 05-May-16	130.01	Call	Bond Future	4062	3	4062	3	0.00
20/04/2016	2046 On 05-May-16	130.00	Call	Bond Future	4072	3	4072	3	0.00
20/04/2016	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2046 On 04-August-16			Bond Future	136.63	135.9987	136.6327	135.9987	3,590.00
20/04/2016	2046 On 04-August-16	129.00	Call	Bond Future	7633	7	7633	7	0.00
20/04/2016	2046 On 04-August-16	129.01	Call	Bond Future	7623	7	7623	7	0.00
20/04/2016	2046 On 04-August-16	129.02	Call	Bond Future	7613	7	7613	7	0.00
20/04/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2046 On 03-November-16			Bond Future	137.73	137.0800	137.7264	137.0800	0.00
20/04/2016	2046 On 03-November-16	137.07	Call	Bond Future	656	0	656	0	0.00
20/04/2016	2046 On 03-November-16	137.09	Call	Bond Future	636	0	636	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2016	2046 On 03-November-16	137.08	Call	Bond Future	646	0	646	0	0.00
20/04/2016	2046 On 03-November-16	137.09	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2046 On 03-November-16	137.07	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2046 On 03-November-16	137.08	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2050 On 05-May-16			Bond Future	145.92	145.5210	145.9171	145.5210	14,861.00
20/04/2016	2050 On 05-May-16	138.00	Call	Bond Future	7917	8	7917	8	0.00
20/04/2016	2050 On 05-May-16	137.99	Call	Bond Future	7927	8	7927	8	0.00
20/04/2016	2050 On 05-May-16	138.01	Call	Bond Future	7907	8	7907	8	0.00
20/04/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2050 On 04-August-16			Bond Future	147.13	146.7246	147.1265	146.7246	6,610.00
20/04/2016	2050 On 04-August-16	139.12	Call	Bond Future	8007	8	8007	8	0.00
20/04/2016	2050 On 04-August-16	139.14	Call	Bond Future	7987	8	7987	8	0.00
20/04/2016	2050 On 04-August-16	139.13	Call	Bond Future	7997	8	7997	8	0.00
20/04/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2050 On 03-November-16			Bond Future	149.94	149.5300	149.9369	149.5300	0.00
20/04/2016	2050 On 03-November-16	149.52	Call	Bond Future	417	0	417	0	0.00
20/04/2016	2050 On 03-November-16	149.54	Call	Bond Future	397	0	397	0	0.00
20/04/2016	2050 On 03-November-16	149.53	Call	Bond Future	407	0	407	0	0.00
20/04/2016	2050 On 03-November-16	149.53	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2050 On 03-November-16	149.54	Put	Bond Future	0	0	0	0	0.00
20/04/2016	2050 On 03-November-16	149.52	Put	Bond Future	0	0	0	0	0.00
20/04/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	AL37 On 05-May-16			Index Future	477.82	478.9810	477.8170	478.9810	13.00
20/04/2016	AL37 On 04-August-16			Index Future	486.81	487.9940	486.8050	487.9940	0.00
20/04/2016	AL37 On 03-November-16			Index Future	496.17	497.3800	496.1650	497.3800	0.00
20/04/2016	AL7T On 05-May-16			Index Future	553.12	555.9400	553.1240	555.9400	0.00
20/04/2016	AL7T On 04-August-16			Index Future	563.53	566.4010	563.5280	566.4010	9.00
20/04/2016	AL7T On 03-November-16			Index Future	574.36	577.2900	574.3630	577.2900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2016	ALBI On 05-May-16			Index Future	501.90	505.0150	501.8980	505.0150	501.00
20/04/2016	ALBI On 04-August-16			Index Future	511.34	514.5180	511.3390	514.5180	147.00
20/04/2016	ALBI On 03-November-16			Index Future	521.17	524.4120	521.1700	524.4120	0.00
20/04/2016	ALBI On 02-February-17			Index Future	531.74	535.0500	531.7370	535.0500	0.00
20/04/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/04/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2016	EL28 On 05-May-16			Bond Future	128.91	128.8619	128.9059	128.8619	0.00
20/04/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
20/04/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
20/04/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
20/04/2016	EL28 On 05-May-16	129.01	Put	Bond Future	104	0	104	0	0.00
20/04/2016	EL28 On 05-May-16	129.00	Put	Bond Future	94	0	94	0	0.00
20/04/2016	EL28 On 05-May-16	128.99	Put	Bond Future	84	0	84	0	0.00
20/04/2016	EL28 On 04-August-16			Bond Future	131.37	131.3245	131.3680	131.3245	0.00
20/04/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4508	4	4508	4	0.00
20/04/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4498	4	4498	4	0.00
20/04/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4488	4	4488	4	0.00
20/04/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
20/04/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
20/04/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
20/04/2016	EL28 On 03-November-16			Bond Future	132.20	132.1600	132.2023	132.1600	0.00
20/04/2016	EL28 On 03-November-16	132.15	Call	Bond Future	52	0	52	0	0.00
20/04/2016	EL28 On 03-November-16	132.17	Call	Bond Future	32	0	32	0	0.00
20/04/2016	EL28 On 03-November-16	132.16	Call	Bond Future	42	0	42	0	0.00
20/04/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
20/04/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
20/04/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
20/04/2016	ES33 On 05-May-16			Bond Future	10.47	78.2286	10.4690	78.2286	8,776.00
20/04/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
20/04/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
20/04/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
20/04/2016	ES33 On 05-May-16	10.01	Put	Bond Future	3062	2	3062	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2016	ES33 On 05-May-16	10.00	Put	Bond Future	3131	2	3131	2	0.00
20/04/2016	ES33 On 05-May-16	9.99	Put	Bond Future	3200	3	3200	3	0.00
20/04/2016	ES33 On 04-August-16			Bond Future	10.55	79.7172	10.5514	79.7172	0.00
20/04/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
20/04/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
20/04/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
20/04/2016	ES33 On 04-August-16	10.24	Put	Bond Future	2029	1	2029	1	0.00
20/04/2016	ES33 On 04-August-16	10.26	Put	Bond Future	1896	1	1896	1	0.00
20/04/2016	ES33 On 04-August-16	10.25	Put	Bond Future	1963	1	1963	1	0.00
20/04/2016	ES33 On 03-November-16			Bond Future	10.63	77.4411	10.6327	77.4411	0.00
20/04/2016	ES33 On 03-November-16	11.30	Call	Bond Future	4033	5	4033	5	0.00
20/04/2016	ES33 On 03-November-16	11.31	Call	Bond Future	4091	5	4091	5	0.00
20/04/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3975	5	3975	5	0.00
20/04/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
20/04/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
20/04/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
20/04/2016	ES33 On 02-February-17			Bond Future	10.71	10.6000	10.7075	10.6000	0.00
20/04/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
20/04/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
20/04/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
20/04/2016	ES33 On 02-February-17	10.60	Put	Bond Future	673	0	673	0	0.00
20/04/2016	ES33 On 02-February-17	10.61	Put	Bond Future	610	0	610	0	0.00
20/04/2016	ES33 On 02-February-17	10.59	Put	Bond Future	736	0	736	0	0.00
20/04/2016	ES42 On 05-May-16			Bond Future	10.65	82.1725	10.6490	82.1725	7,250.00
20/04/2016	ES42 On 04-August-16			Bond Future	10.73	83.7361	10.7320	83.7361	4,500.00
20/04/2016	ES42 On 03-November-16			Bond Future	10.81	10.7200	10.8130	10.7200	0.00
20/04/2016	GOVI On 05-May-16			GOVI	500.50	503.3950	500.5040	503.3950	476.00
20/04/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
20/04/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
20/04/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
20/04/2016	GOVI On 05-May-16	517.99	Put	GOVI	174860	15	174860	15	0.00
20/04/2016	GOVI On 05-May-16	518.00	Put	GOVI	174960	15	174960	15	0.00
20/04/2016	GOVI On 05-May-16	518.01	Put	GOVI	175060	15	175060	15	0.00
20/04/2016	GOVI On 04-August-16			GOVI	509.92	512.8670	509.9180	512.8670	27.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
20/04/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
20/04/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
20/04/2016	GOVI On 04-August-16	521.01	Put	GOVI	110920	8	110920	8	0.00
20/04/2016	GOVI On 04-August-16	520.99	Put	GOVI	110720	8	110720	8	0.00
20/04/2016	GOVI On 04-August-16	521.00	Put	GOVI	110820	8	110820	8	0.00
20/04/2016	GOVI On 03-November-16			GOVI	519.72	522.7300	519.7220	522.7300	0.00
20/04/2016	GOVI On 03-November-16	476.11	Call	GOVI	436120	47	436120	47	0.00
20/04/2016	GOVI On 03-November-16	476.12	Call	GOVI	436020	47	436020	47	0.00
20/04/2016	GOVI On 03-November-16	476.13	Call	GOVI	435920	47	435920	47	0.00
20/04/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
20/04/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
20/04/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
20/04/2016	GOVI On 02-February-17			GOVI	530.26	533.3300	530.2600	533.3300	0.00
20/04/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
20/04/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
20/04/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
20/04/2016	GOVI On 02-February-17	533.34	Put	GOVI	30800	0	30800	0	0.00
20/04/2016	GOVI On 02-February-17	533.33	Put	GOVI	30700	0	30700	0	0.00
20/04/2016	GOVI On 02-February-17	533.32	Put	GOVI	30600	0	30600	0	0.00
20/04/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/04/2016	IGOV On 05-May-16			Index Future	243.53	243.2790	243.5300	243.2790	920.00
20/04/2016	IGOV On 04-August-16			Index Future	248.13	247.8770	248.1310	247.8770	170.00
20/04/2016	IGOV On 03-November-16			Index Future	252.92	252.6630	252.9220	252.6630	0.00
20/04/2016	IGOV On 02-February-17			Index Future	258.07	257.8100	258.0690	257.8100	0.00
20/04/2016	ILBI On 05-May-16			Index Future	658.81	658.1230	658.8080	658.1230	0.00
20/04/2016	ILBI On 04-August-16			Index Future	670.92	670.2240	670.9190	670.2240	157.00
20/04/2016	ILBI On 03-November-16			Index Future	683.49	682.7900	683.4940	682.7900	0.00
20/04/2016	IS01 On 19-December-16			Interest Rate Swap	100.13	100.1389	100.1328	100.1389	0.00
20/04/2016	IS01 On 16-March-17			Interest Rate Swap	100.15	100.1619	100.1485	100.1619	0.00
20/04/2016	IS01 On 15-June-17			Interest Rate Swap	99.87	99.8803	99.8680	99.8803	0.00
20/04/2016	IS02 On 18-December-17			Interest Rate Swap	100.42	100.4508	100.4199	100.4508	0.00
20/04/2016	IS02 On 16-March-18			Interest Rate Swap	99.87	99.8743	99.8686	99.8743	0.00
20/04/2016	IS02 On 15-June-18			Interest Rate Swap	99.71	99.6780	99.7107	99.6780	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2016	IS05 On 17-December-20			Interest Rate Swap	100.03	100.0026	100.0332	100.0026	0.00
20/04/2016	IS05 On 16-March-21			Interest Rate Swap	99.49	99.4696	99.4939	99.4696	0.00
20/04/2016	IS05 On 15-June-21			Interest Rate Swap	98.92	98.8930	98.9210	98.8930	0.00
20/04/2016	IS10 On 17-December-25			Interest Rate Swap	101.26	101.1379	101.2635	101.1379	0.00
20/04/2016	IS10 On 16-March-26			Interest Rate Swap	98.46	98.3074	98.4625	98.3074	0.00
20/04/2016	IS10 On 15-June-26			Interest Rate Swap	97.31	97.1352	97.3107	97.1352	0.00
20/04/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/04/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/04/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/04/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/04/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
20/04/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
20/04/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
20/04/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
20/04/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
20/04/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
20/04/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.81	92.1900	7.8100	92.1900	0.00
20/04/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.93	92.0700	7.9300	92.0700	0.00
20/04/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.06	91.9400	8.0600	91.9400	0.00
20/04/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.16	91.8400	8.1600	91.8400	0.00
20/04/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.25	91.7500	8.2500	91.7500	0.00
20/04/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.34	91.6600	8.3400	91.6600	0.00
20/04/2016	R023 On 05-May-16			Bond Future	8.79	96.5822	8.7898	96.5822	5,718.00
20/04/2016	R023 On 05-May-16	8.24	Call	Bond Future	21	0	21	0	0.00
20/04/2016	R023 On 05-May-16	8.26	Call	Bond Future	25	0	25	0	0.00
20/04/2016	R023 On 05-May-16	8.25	Call	Bond Future	23	0	23	0	0.00
20/04/2016	R023 On 05-May-16	8.25	Put	Bond Future	2702	2	2702	2	0.00
20/04/2016	R023 On 05-May-16	8.26	Put	Bond Future	2653	2	2653	2	0.00
20/04/2016	R023 On 05-May-16	8.24	Put	Bond Future	2750	2	2750	2	0.00
20/04/2016	R023 On 04-August-16			Bond Future	8.84	98.4200	8.8427	98.4200	3,125.00
20/04/2016	R023 On 04-August-16	8.24	Call	Bond Future	614	1	614	1	0.00
20/04/2016	R023 On 04-August-16	8.25	Call	Bond Future	627	1	627	1	0.00
20/04/2016	R023 On 04-August-16	8.26	Call	Bond Future	639	1	639	1	0.00
20/04/2016	R023 On 04-August-16	8.25	Put	Bond Future	3484	3	3484	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2016	R023 On 04-August-16	8.24	Put	Bond Future	3520	3	3520	3	0.00
20/04/2016	R023 On 04-August-16	8.26	Put	Bond Future	3447	3	3447	3	0.00
20/04/2016	R023 On 03-November-16			Bond Future	8.90	96.3611	8.8967	96.3611	0.00
20/04/2016	R023 On 03-November-16	9.73	Call	Bond Future	4647	5	4647	5	0.00
20/04/2016	R023 On 03-November-16	9.74	Call	Bond Future	4680	5	4680	5	0.00
20/04/2016	R023 On 03-November-16	9.75	Call	Bond Future	4713	5	4713	5	0.00
20/04/2016	R023 On 03-November-16	9.74	Put	Bond Future	906	1	906	1	0.00
20/04/2016	R023 On 03-November-16	9.75	Put	Bond Future	895	1	895	1	0.00
20/04/2016	R023 On 03-November-16	9.73	Put	Bond Future	917	1	917	1	0.00
20/04/2016	R023 On 02-February-17			Bond Future	8.94	8.8500	8.9362	8.8500	0.00
20/04/2016	R023 On 02-February-17	8.86	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R023 On 02-February-17	8.85	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R023 On 02-February-17	8.84	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R023 On 02-February-17	8.85	Put	Bond Future	384	0	384	0	0.00
20/04/2016	R023 On 02-February-17	8.86	Put	Bond Future	340	0	340	0	0.00
20/04/2016	R023 On 02-February-17	8.84	Put	Bond Future	429	0	429	0	0.00
20/04/2016	R035 On 05-May-16			Bond Future	9.57	96.4761	9.5693	96.4761	5,151.00
20/04/2016	R035 On 05-May-16	10.35	Call	Bond Future	6112	7	6112	7	0.00
20/04/2016	R035 On 05-May-16	10.37	Call	Bond Future	6261	7	6261	7	0.00
20/04/2016	R035 On 05-May-16	10.36	Call	Bond Future	6187	7	6187	7	0.00
20/04/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R035 On 04-August-16			Bond Future	9.62	98.3119	9.6219	98.3119	190.00
20/04/2016	R035 On 04-August-16	10.37	Call	Bond Future	5804	7	5804	7	0.00
20/04/2016	R035 On 04-August-16	10.36	Call	Bond Future	5730	7	5730	7	0.00
20/04/2016	R035 On 04-August-16	10.35	Call	Bond Future	5656	6	5656	6	0.00
20/04/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R035 On 03-November-16			Bond Future	9.67	9.5800	9.6742	9.5800	0.00
20/04/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2016	R035 On 03-November-16	9.57	Put	Bond Future	846	0	846	0	0.00
20/04/2016	R035 On 03-November-16	9.59	Put	Bond Future	682	0	682	0	0.00
20/04/2016	R035 On 03-November-16	9.58	Put	Bond Future	764	0	764	0	0.00
20/04/2016	R186 On 05-May-16			Bond Future	8.95	115.0820	8.9494	115.0820	66,469.00
20/04/2016	R186 On 05-May-16	8.34	Call	Bond Future	23	0	23	0	0.00
20/04/2016	R186 On 05-May-16	9.25	Call	Bond Future	2376	3	2376	3	180.00
20/04/2016	R186 On 05-May-16	9.96	Call	Bond Future	6999	8	6999	8	0.00
20/04/2016	R186 On 05-May-16	9.86	Call	Bond Future	6336	7	6336	7	0.00
20/04/2016	R186 On 05-May-16	8.33	Call	Bond Future	21	0	21	0	0.00
20/04/2016	R186 On 05-May-16	9.89	Call	Bond Future	6535	7	6535	7	0.00
20/04/2016	R186 On 05-May-16	8.35	Call	Bond Future	25	0	25	0	0.00
20/04/2016	R186 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R186 On 05-May-16	8.85	Call	Bond Future	612	1	612	1	0.00
20/04/2016	R186 On 05-May-16	8.75	Call	Bond Future	377	1	377	1	180.00
20/04/2016	R186 On 05-May-16	7.56	Put	Bond Future	10716	10	10716	10	0.00
20/04/2016	R186 On 05-May-16	8.35	Put	Bond Future	4484	4	4484	4	0.00
20/04/2016	R186 On 05-May-16	8.34	Put	Bond Future	4558	4	4558	4	0.00
20/04/2016	R186 On 05-May-16	8.33	Put	Bond Future	4633	4	4633	4	0.00
20/04/2016	R186 On 05-May-16	9.89	Put	Bond Future	2	0	2	0	180.00
20/04/2016	R186 On 05-May-16	9.96	Put	Bond Future	1	0	1	0	5,000.00
20/04/2016	R186 On 05-May-16	9.86	Put	Bond Future	3	0	3	0	5,000.00
20/04/2016	R186 On 05-May-16	8.75	Put	Bond Future	1834	1	1834	1	1,900.00
20/04/2016	R186 On 05-May-16	9.25	Put	Bond Future	228	0	228	0	0.00
20/04/2016	R186 On 05-May-16	8.85	Put	Bond Future	1335	1	1335	1	5,350.00
20/04/2016	R186 On 04-August-16			Bond Future	9.00	111.9677	9.0003	111.9677	2,672.00
20/04/2016	R186 On 04-August-16	9.60	Call	Bond Future	5183	6	5183	6	0.00
20/04/2016	R186 On 04-August-16	8.49	Call	Bond Future	1146	1	1146	1	0.00
20/04/2016	R186 On 04-August-16	8.51	Call	Bond Future	1188	1	1188	1	0.00
20/04/2016	R186 On 04-August-16	10.00	Call	Bond Future	7306	8	7306	8	0.00
20/04/2016	R186 On 04-August-16	9.25	Call	Bond Future	3553	4	3553	4	0.00
20/04/2016	R186 On 04-August-16	8.50	Call	Bond Future	1167	1	1167	1	0.00
20/04/2016	R186 On 04-August-16	9.60	Put	Bond Future	1037	1	1037	1	5,635.00
20/04/2016	R186 On 04-August-16	8.49	Put	Bond Future	4849	4	4849	4	0.00
20/04/2016	R186 On 04-August-16	10.00	Put	Bond Future	514	0	514	0	6,500.00

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20/04/2016	R186 On 04-August-16	8.51	Put	Bond Future	4743	4	4743	4	0.00
20/04/2016	R186 On 04-August-16	9.25	Put	Bond Future	1800	2	1800	2	1,000.00
20/04/2016	R186 On 04-August-16	8.50	Put	Bond Future	4796	4	4796	4	0.00
20/04/2016	R186 On 03-November-16			Bond Future	9.05	8.9600	9.0460	8.9600	0.00
20/04/2016	R186 On 03-November-16	8.96	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R186 On 03-November-16	8.95	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R186 On 03-November-16	8.97	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R186 On 03-November-16	8.95	Put	Bond Future	671	0	671	0	0.00
20/04/2016	R186 On 03-November-16	8.97	Put	Bond Future	530	0	530	0	0.00
20/04/2016	R186 On 03-November-16	8.96	Put	Bond Future	600	0	600	0	0.00
20/04/2016	R197 On 05-May-16			Bond Future	298.86	298.6729	298.8557	298.6729	1,246.00
20/04/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R197 On 05-May-16	300.01	Put	Bond Future	1154	1	1154	1	0.00
20/04/2016	R197 On 05-May-16	300.00	Put	Bond Future	1144	1	1144	1	0.00
20/04/2016	R197 On 05-May-16	299.99	Put	Bond Future	1134	1	1134	1	0.00
20/04/2016	R197 On 04-August-16			Bond Future	298.07	297.8844	298.0672	297.8844	858.00
20/04/2016	R197 On 04-August-16	293.96	Call	Bond Future	4107	4	4107	4	0.00
20/04/2016	R197 On 04-August-16	293.98	Call	Bond Future	4087	4	4087	4	0.00
20/04/2016	R197 On 04-August-16	293.97	Call	Bond Future	4097	4	4097	4	0.00
20/04/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R197 On 03-November-16			Bond Future	303.76	303.5700	303.7604	303.5700	0.00
20/04/2016	R197 On 03-November-16	303.56	Call	Bond Future	200	0	200	0	0.00
20/04/2016	R197 On 03-November-16	303.57	Call	Bond Future	190	0	190	0	0.00
20/04/2016	R197 On 03-November-16	303.58	Call	Bond Future	180	0	180	0	0.00
20/04/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R202 On 05-May-16			Bond Future	247.89	247.8182	247.8943	247.8182	37,049.00
20/04/2016	R202 On 05-May-16	246.99	Call	Bond Future	2393	2	2393	2	0.00
20/04/2016	R202 On 05-May-16	247.01	Call	Bond Future	2382	2	2382	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2016	R202 On 05-May-16	247.00	Call	Bond Future	2388	2	2388	2	0.00
20/04/2016	R202 On 05-May-16	247.00	Put	Bond Future	1493	2	1493	2	0.00
20/04/2016	R202 On 05-May-16	247.01	Put	Bond Future	1498	2	1498	2	0.00
20/04/2016	R202 On 05-May-16	246.99	Put	Bond Future	1489	2	1489	2	0.00
20/04/2016	R202 On 04-August-16			Bond Future	249.18	249.1037	249.1781	249.1037	2,199.00
20/04/2016	R202 On 04-August-16	243.26	Call	Bond Future	8254	8	8254	8	0.00
20/04/2016	R202 On 04-August-16	243.25	Call	Bond Future	8261	8	8261	8	0.00
20/04/2016	R202 On 04-August-16	243.24	Call	Bond Future	8267	8	8267	8	0.00
20/04/2016	R202 On 04-August-16	243.25	Put	Bond Future	2333	2	2333	2	0.00
20/04/2016	R202 On 04-August-16	243.24	Put	Bond Future	2329	2	2329	2	0.00
20/04/2016	R202 On 04-August-16	243.26	Put	Bond Future	2336	2	2336	2	0.00
20/04/2016	R202 On 03-November-16			Bond Future	253.94	253.8600	253.9375	253.8600	0.00
20/04/2016	R202 On 03-November-16	253.85	Call	Bond Future	88	0	88	0	0.00
20/04/2016	R202 On 03-November-16	253.87	Call	Bond Future	68	0	68	0	0.00
20/04/2016	R202 On 03-November-16	253.86	Call	Bond Future	78	0	78	0	0.00
20/04/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R203 On 05-May-16			Bond Future	7.86	101.8012	7.8570	101.8012	50,950.00
20/04/2016	R203 On 05-May-16	7.26	Call	Bond Future	1	0	1	0	0.00
20/04/2016	R203 On 05-May-16	7.24	Call	Bond Future	1	0	1	0	0.00
20/04/2016	R203 On 05-May-16	7.25	Call	Bond Future	1	0	1	0	0.00
20/04/2016	R203 On 05-May-16	7.24	Put	Bond Future	784	1	784	1	0.00
20/04/2016	R203 On 05-May-16	7.26	Put	Bond Future	758	1	758	1	0.00
20/04/2016	R203 On 05-May-16	7.25	Put	Bond Future	771	1	771	1	0.00
20/04/2016	R203 On 04-August-16			Bond Future	7.90	103.7383	7.9000	103.7383	2,862.00
20/04/2016	R203 On 04-August-16	7.24	Call	Bond Future	59	0	59	0	0.00
20/04/2016	R203 On 04-August-16	7.26	Call	Bond Future	63	0	63	0	0.00
20/04/2016	R203 On 04-August-16	7.25	Call	Bond Future	61	0	61	0	0.00
20/04/2016	R203 On 04-August-16	7.25	Put	Bond Future	738	1	738	1	0.00
20/04/2016	R203 On 04-August-16	7.26	Put	Bond Future	729	1	729	1	0.00
20/04/2016	R203 On 04-August-16	7.24	Put	Bond Future	747	1	747	1	0.00
20/04/2016	R203 On 03-November-16			Bond Future	7.94	101.5400	7.9371	101.5400	0.00
20/04/2016	R203 On 03-November-16	8.84	Call	Bond Future	823	1	823	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2016	R203 On 03-November-16	8.86	Call	Bond Future	836	1	836	1	0.00
20/04/2016	R203 On 03-November-16	8.85	Call	Bond Future	830	1	830	1	0.00
20/04/2016	R203 On 03-November-16	8.84	Put	Bond Future	95	0	95	0	0.00
20/04/2016	R203 On 03-November-16	8.86	Put	Bond Future	92	0	92	0	0.00
20/04/2016	R203 On 03-November-16	8.85	Put	Bond Future	94	0	94	0	0.00
20/04/2016	R203 On 02-February-17			Bond Future	7.84	7.7100	7.8438	7.7100	0.00
20/04/2016	R203 On 02-February-17	7.70	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R203 On 02-February-17	7.72	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R203 On 02-February-17	7.71	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R203 On 02-February-17	7.71	Put	Bond Future	77	0	77	0	0.00
20/04/2016	R203 On 02-February-17	7.72	Put	Bond Future	72	0	72	0	0.00
20/04/2016	R203 On 02-February-17	7.70	Put	Bond Future	83	0	83	0	0.00
20/04/2016	R204 On 05-May-16			Bond Future	8.23	102.6738	8.2289	102.6738	22,259.00
20/04/2016	R204 On 05-May-16	7.76	Call	Bond Future	11	0	11	0	0.00
20/04/2016	R204 On 05-May-16	7.75	Call	Bond Future	10	0	10	0	0.00
20/04/2016	R204 On 05-May-16	7.74	Call	Bond Future	9	0	9	0	0.00
20/04/2016	R204 On 05-May-16	7.75	Put	Bond Future	1121	1	1121	1	0.00
20/04/2016	R204 On 05-May-16	7.76	Put	Bond Future	1098	1	1098	1	0.00
20/04/2016	R204 On 05-May-16	7.74	Put	Bond Future	1143	1	1143	1	0.00
20/04/2016	R204 On 04-August-16			Bond Future	8.30	100.5863	8.2988	100.5863	6,499.00
20/04/2016	R204 On 04-August-16	7.74	Call	Bond Future	224	0	224	0	0.00
20/04/2016	R204 On 04-August-16	7.75	Call	Bond Future	229	0	229	0	0.00
20/04/2016	R204 On 04-August-16	7.76	Call	Bond Future	235	0	235	0	0.00
20/04/2016	R204 On 04-August-16	7.75	Put	Bond Future	1390	1	1390	1	0.00
20/04/2016	R204 On 04-August-16	7.74	Put	Bond Future	1406	1	1406	1	0.00
20/04/2016	R204 On 04-August-16	7.76	Put	Bond Future	1374	1	1374	1	0.00
20/04/2016	R204 On 03-November-16			Bond Future	8.36	102.5000	8.3608	102.5000	0.00
20/04/2016	R204 On 03-November-16	9.21	Call	Bond Future	1872	2	1872	2	0.00
20/04/2016	R204 On 03-November-16	9.23	Call	Bond Future	1902	2	1902	2	0.00
20/04/2016	R204 On 03-November-16	9.22	Call	Bond Future	1887	2	1887	2	0.00
20/04/2016	R204 On 03-November-16	9.22	Put	Bond Future	274	0	274	0	0.00
20/04/2016	R204 On 03-November-16	9.23	Put	Bond Future	270	0	270	0	0.00
20/04/2016	R204 On 03-November-16	9.21	Put	Bond Future	278	0	278	0	0.00
20/04/2016	R204 On 02-February-17			Bond Future	8.38	8.2900	8.3812	8.2900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2016	R204 On 02-February-17	8.28	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R204 On 02-February-17	8.29	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R204 On 02-February-17	8.30	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R204 On 02-February-17	8.28	Put	Bond Future	171	0	171	0	0.00
20/04/2016	R204 On 02-February-17	8.30	Put	Bond Future	137	0	137	0	0.00
20/04/2016	R204 On 02-February-17	8.29	Put	Bond Future	154	0	154	0	0.00
20/04/2016	R207 On 05-May-16			Bond Future	8.42	98.8068	8.4182	98.8068	59,443.00
20/04/2016	R207 On 05-May-16	7.84	Call	Bond Future	6	0	6	0	0.00
20/04/2016	R207 On 05-May-16	7.86	Call	Bond Future	8	0	8	0	0.00
20/04/2016	R207 On 05-May-16	7.85	Call	Bond Future	7	0	7	0	0.00
20/04/2016	R207 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	43.00
20/04/2016	R207 On 05-May-16	7.85	Put	Bond Future	1755	2	1755	2	0.00
20/04/2016	R207 On 05-May-16	7.86	Put	Bond Future	1724	2	1724	2	0.00
20/04/2016	R207 On 05-May-16	7.84	Put	Bond Future	1785	2	1785	2	0.00
20/04/2016	R207 On 05-May-16	7.56	Put	Bond Future	2655	3	2655	3	0.00
20/04/2016	R207 On 04-August-16			Bond Future	8.49	97.0425	8.4858	97.0425	21.00
20/04/2016	R207 On 04-August-16	8.01	Call	Bond Future	402	0	402	0	0.00
20/04/2016	R207 On 04-August-16	7.99	Call	Bond Future	386	0	386	0	0.00
20/04/2016	R207 On 04-August-16	8.00	Call	Bond Future	394	0	394	0	0.00
20/04/2016	R207 On 04-August-16	7.99	Put	Bond Future	1816	2	1816	2	0.00
20/04/2016	R207 On 04-August-16	8.01	Put	Bond Future	1774	2	1774	2	0.00
20/04/2016	R207 On 04-August-16	8.00	Put	Bond Future	1795	2	1795	2	0.00
20/04/2016	R207 On 02-February-17			Bond Future	8.57	97.2530	8.5676	97.2530	0.00
20/04/2016	R207 On 02-February-17	8.91	Call	Bond Future	1858	2	1858	2	62.00
20/04/2016	R207 On 02-February-17	9.22	Call	Bond Future	2357	2	2357	2	0.00
20/04/2016	R207 On 02-February-17	9.24	Call	Bond Future	2391	3	2391	3	0.00
20/04/2016	R207 On 02-February-17	9.23	Call	Bond Future	2374	3	2374	3	0.00
20/04/2016	R207 On 02-February-17	9.23	Put	Bond Future	738	1	738	1	0.00
20/04/2016	R207 On 02-February-17	9.24	Put	Bond Future	731	1	731	1	0.00
20/04/2016	R207 On 02-February-17	8.91	Put	Bond Future	1008	1	1008	1	0.00
20/04/2016	R207 On 02-February-17	9.22	Put	Bond Future	746	1	746	1	0.00
20/04/2016	R208 On 05-May-16			Bond Future	8.56	93.8308	8.5560	93.8308	46,428.00
20/04/2016	R208 On 05-May-16	7.99	Call	Bond Future	11	0	11	0	0.00
20/04/2016	R208 On 05-May-16	8.01	Call	Bond Future	13	0	13	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2016	R208 On 05-May-16	8.00	Call	Bond Future	12	0	12	0	0.00
20/04/2016	R208 On 05-May-16	8.00	Put	Bond Future	2131	2	2131	2	0.00
20/04/2016	R208 On 05-May-16	7.99	Put	Bond Future	2168	2	2168	2	0.00
20/04/2016	R208 On 05-May-16	8.01	Put	Bond Future	2093	2	2093	2	0.00
20/04/2016	R208 On 04-August-16			Bond Future	8.61	95.6162	8.6149	95.6162	243.00
20/04/2016	R208 On 04-August-16	7.99	Call	Bond Future	398	0	398	0	0.00
20/04/2016	R208 On 04-August-16	8.00	Call	Bond Future	406	0	406	0	0.00
20/04/2016	R208 On 04-August-16	8.01	Call	Bond Future	415	0	415	0	0.00
20/04/2016	R208 On 04-August-16	7.99	Put	Bond Future	2679	3	2679	3	0.00
20/04/2016	R208 On 04-August-16	8.00	Put	Bond Future	2651	3	2651	3	0.00
20/04/2016	R208 On 04-August-16	8.01	Put	Bond Future	2623	2	2623	2	0.00
20/04/2016	R208 On 03-November-16			Bond Future	8.67	94.0325	8.6691	94.0325	0.00
20/04/2016	R208 On 03-November-16	9.57	Call	Bond Future	3596	4	3596	4	0.00
20/04/2016	R208 On 03-November-16	9.59	Call	Bond Future	3647	4	3647	4	0.00
20/04/2016	R208 On 03-November-16	9.58	Call	Bond Future	3621	4	3621	4	0.00
20/04/2016	R208 On 03-November-16	9.57	Put	Bond Future	560	1	560	1	0.00
20/04/2016	R208 On 03-November-16	9.58	Put	Bond Future	552	1	552	1	0.00
20/04/2016	R208 On 03-November-16	9.59	Put	Bond Future	545	1	545	1	0.00
20/04/2016	R208 On 02-February-17			Bond Future	8.70	8.6400	8.7021	8.6400	0.00
20/04/2016	R208 On 02-February-17	8.64	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R208 On 02-February-17	8.63	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R208 On 02-February-17	8.65	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R208 On 02-February-17	8.65	Put	Bond Future	171	0	171	0	0.00
20/04/2016	R208 On 02-February-17	8.64	Put	Bond Future	204	0	204	0	0.00
20/04/2016	R208 On 02-February-17	8.63	Put	Bond Future	237	0	237	0	0.00
20/04/2016	R209 On 05-May-16			Bond Future	9.51	72.4487	9.5136	72.4487	29,930.00
20/04/2016	R209 On 05-May-16	9.00	Call	Bond Future	59	0	59	0	6,700.00
20/04/2016	R209 On 05-May-16	9.01	Call	Bond Future	63	0	63	0	0.00
20/04/2016	R209 On 05-May-16	8.25	Call	Bond Future	0	0	0	0	6,700.00
20/04/2016	R209 On 05-May-16	8.99	Call	Bond Future	55	0	55	0	0.00
20/04/2016	R209 On 05-May-16	9.00	Put	Bond Future	3711	3	3711	3	0.00
20/04/2016	R209 On 05-May-16	9.01	Put	Bond Future	3642	3	3642	3	0.00
20/04/2016	R209 On 05-May-16	8.99	Put	Bond Future	3781	3	3781	3	0.00
20/04/2016	R209 On 05-May-16	8.25	Put	Bond Future	9518	9	9518	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2016	R209 On 04-August-16			Bond Future	9.56	73.8273	9.5623	73.8273	190.00
20/04/2016	R209 On 04-August-16	10.60	Call	Bond Future	7087	8	7087	8	5,760.00
20/04/2016	R209 On 04-August-16	9.24	Call	Bond Future	1665	2	1665	2	0.00
20/04/2016	R209 On 04-August-16	9.26	Call	Bond Future	1716	2	1716	2	0.00
20/04/2016	R209 On 04-August-16	9.70	Call	Bond Future	3100	4	3100	4	0.00
20/04/2016	R209 On 04-August-16	10.29	Call	Bond Future	5598	6	5598	6	0.00
20/04/2016	R209 On 04-August-16	9.25	Call	Bond Future	1690	2	1690	2	0.00
20/04/2016	R209 On 04-August-16	9.40	Call	Bond Future	2107	2	2107	2	250.00
20/04/2016	R209 On 04-August-16	9.60	Call	Bond Future	2746	3	2746	3	5,760.00
20/04/2016	R209 On 04-August-16	9.26	Put	Bond Future	3813	3	3813	3	0.00
20/04/2016	R209 On 04-August-16	10.60	Put	Bond Future	553	0	553	0	0.00
20/04/2016	R209 On 04-August-16	9.24	Put	Bond Future	3903	4	3903	4	0.00
20/04/2016	R209 On 04-August-16	10.29	Put	Bond Future	915	1	915	1	250.00
20/04/2016	R209 On 04-August-16	9.25	Put	Bond Future	3858	3	3858	3	0.00
20/04/2016	R209 On 04-August-16	9.70	Put	Bond Future	2176	2	2176	2	250.00
20/04/2016	R209 On 04-August-16	9.40	Put	Bond Future	3221	3	3221	3	0.00
20/04/2016	R209 On 04-August-16	9.60	Put	Bond Future	2491	2	2491	2	0.00
20/04/2016	R209 On 03-November-16			Bond Future	9.61	72.0812	9.6078	72.0812	0.00
20/04/2016	R209 On 03-November-16	10.24	Call	Bond Future	5984	6	5984	6	0.00
20/04/2016	R209 On 03-November-16	10.26	Call	Bond Future	6068	7	6068	7	0.00
20/04/2016	R209 On 03-November-16	10.25	Call	Bond Future	6026	7	6026	7	0.00
20/04/2016	R209 On 03-November-16	10.25	Put	Bond Future	1902	2	1902	2	0.00
20/04/2016	R209 On 03-November-16	10.26	Put	Bond Future	1883	2	1883	2	0.00
20/04/2016	R209 On 03-November-16	10.24	Put	Bond Future	1922	2	1922	2	0.00
20/04/2016	R209 On 02-February-17			Bond Future	9.64	9.5400	9.6445	9.5400	0.00
20/04/2016	R209 On 02-February-17	9.53	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R209 On 02-February-17	9.55	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R209 On 02-February-17	9.54	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R209 On 02-February-17	9.53	Put	Bond Future	770	0	770	0	0.00
20/04/2016	R209 On 02-February-17	9.54	Put	Bond Future	703	0	703	0	0.00
20/04/2016	R209 On 02-February-17	9.55	Put	Bond Future	635	0	635	0	0.00
20/04/2016	R210 On 05-May-16			Bond Future	184.16	184.1043	184.1601	184.1043	1,441.00
20/04/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R210 On 05-May-16	184.99	Put	Bond Future	830	1	830	1	0.00
20/04/2016	R210 On 05-May-16	185.00	Put	Bond Future	840	1	840	1	0.00
20/04/2016	R210 On 05-May-16	185.01	Put	Bond Future	850	1	850	1	0.00
20/04/2016	R210 On 04-August-16			Bond Future	187.68	187.6226	187.6774	187.6226	0.00
20/04/2016	R210 On 04-August-16	181.50	Call	Bond Future	6177	6	6177	6	0.00
20/04/2016	R210 On 04-August-16	181.52	Call	Bond Future	6157	6	6157	6	0.00
20/04/2016	R210 On 04-August-16	181.51	Call	Bond Future	6167	6	6167	6	0.00
20/04/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R210 On 03-November-16			Bond Future	188.96	188.9100	188.9639	188.9100	0.00
20/04/2016	R210 On 03-November-16	188.92	Call	Bond Future	44	0	44	0	0.00
20/04/2016	R210 On 03-November-16	188.91	Call	Bond Future	54	0	54	0	0.00
20/04/2016	R210 On 03-November-16	188.90	Call	Bond Future	64	0	64	0	0.00
20/04/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R211 On 05-May-16			Bond Future	138.24	138.2133	138.2402	138.2133	62.00
20/04/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R211 On 05-May-16	138.99	Put	Bond Future	750	1	750	1	0.00
20/04/2016	R211 On 05-May-16	139.00	Put	Bond Future	760	1	760	1	0.00
20/04/2016	R211 On 05-May-16	139.01	Put	Bond Future	770	1	770	1	0.00
20/04/2016	R211 On 04-August-16			Bond Future	139.12	139.0951	139.1208	139.0951	0.00
20/04/2016	R211 On 04-August-16	137.09	Call	Bond Future	2031	2	2031	2	0.00
20/04/2016	R211 On 04-August-16	137.07	Call	Bond Future	2051	2	2051	2	0.00
20/04/2016	R211 On 04-August-16	137.08	Call	Bond Future	2041	2	2041	2	0.00
20/04/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R211 On 03-November-16			Bond Future	141.78	141.7500	141.7782	141.7500	0.00
20/04/2016	R211 On 03-November-16	141.76	Call	Bond Future	18	0	18	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2016	R211 On 03-November-16	141.75	Call	Bond Future	28	0	28	0	0.00
20/04/2016	R211 On 03-November-16	141.74	Call	Bond Future	38	0	38	0	0.00
20/04/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R212 On 05-May-16			Bond Future	144.54	144.5020	144.5446	144.5020	3,488.00
20/04/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R212 On 05-May-16	145.00	Put	Bond Future	455	0	455	0	0.00
20/04/2016	R212 On 05-May-16	144.99	Put	Bond Future	445	0	445	0	0.00
20/04/2016	R212 On 05-May-16	145.01	Put	Bond Future	465	1	465	1	0.00
20/04/2016	R212 On 04-August-16			Bond Future	145.37	145.3321	145.3737	145.3321	759.00
20/04/2016	R212 On 04-August-16	142.44	Call	Bond Future	2934	3	2934	3	0.00
20/04/2016	R212 On 04-August-16	142.43	Call	Bond Future	2944	3	2944	3	0.00
20/04/2016	R212 On 04-August-16	142.42	Call	Bond Future	2954	3	2954	3	0.00
20/04/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R212 On 03-November-16			Bond Future	148.15	148.1100	148.1506	148.1100	0.00
20/04/2016	R212 On 03-November-16	148.11	Call	Bond Future	41	0	41	0	0.00
20/04/2016	R212 On 03-November-16	148.12	Call	Bond Future	31	0	31	0	0.00
20/04/2016	R212 On 03-November-16	148.10	Call	Bond Future	51	0	51	0	0.00
20/04/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
20/04/2016	R213 On 05-May-16			Bond Future	9.37	83.1889	9.3737	83.1889	47,701.00
20/04/2016	R213 On 05-May-16	8.74	Call	Bond Future	22	0	22	0	0.00
20/04/2016	R213 On 05-May-16	8.76	Call	Bond Future	26	0	26	0	0.00
20/04/2016	R213 On 05-May-16	8.75	Call	Bond Future	24	0	24	0	0.00
20/04/2016	R213 On 05-May-16	8.75	Put	Bond Future	4453	4	4453	4	0.00
20/04/2016	R213 On 05-May-16	8.74	Put	Bond Future	4525	4	4525	4	0.00
20/04/2016	R213 On 05-May-16	8.76	Put	Bond Future	4381	4	4381	4	0.00
20/04/2016	R213 On 04-August-16			Bond Future	9.42	84.7719	9.4227	84.7719	562.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2016	R213 On 04-August-16	9.01	Call	Bond Future	1409	2	1409	2	0.00
20/04/2016	R213 On 04-August-16	8.99	Call	Bond Future	1363	2	1363	2	0.00
20/04/2016	R213 On 04-August-16	9.00	Call	Bond Future	1386	2	1386	2	0.00
20/04/2016	R213 On 04-August-16	8.99	Put	Bond Future	4363	4	4363	4	0.00
20/04/2016	R213 On 04-August-16	9.01	Put	Bond Future	4267	4	4267	4	0.00
20/04/2016	R213 On 04-August-16	9.00	Put	Bond Future	4315	4	4315	4	0.00
20/04/2016	R213 On 03-November-16			Bond Future	9.47	82.8338	9.4715	82.8338	0.00
20/04/2016	R213 On 03-November-16	10.20	Call	Bond Future	6328	7	6328	7	0.00
20/04/2016	R213 On 03-November-16	10.19	Call	Bond Future	6285	7	6285	7	0.00
20/04/2016	R213 On 03-November-16	10.18	Call	Bond Future	6242	7	6242	7	0.00
20/04/2016	R213 On 03-November-16	10.19	Put	Bond Future	1681	2	1681	2	0.00
20/04/2016	R213 On 03-November-16	10.20	Put	Bond Future	1663	2	1663	2	0.00
20/04/2016	R213 On 03-November-16	10.18	Put	Bond Future	1700	2	1700	2	0.00
20/04/2016	R213 On 02-February-17			Bond Future	9.51	9.4100	9.5118	9.4100	0.00
20/04/2016	R213 On 02-February-17	9.40	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R213 On 02-February-17	9.42	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R213 On 02-February-17	9.41	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R213 On 02-February-17	9.40	Put	Bond Future	743	0	743	0	0.00
20/04/2016	R213 On 02-February-17	9.42	Put	Bond Future	610	0	610	0	0.00
20/04/2016	R213 On 02-February-17	9.41	Put	Bond Future	676	0	676	0	0.00
20/04/2016	R214 On 05-May-16			Bond Future	9.64	72.5060	9.6434	72.5060	32,450.00
20/04/2016	R214 On 05-May-16	8.99	Call	Bond Future	22	0	22	0	0.00
20/04/2016	R214 On 05-May-16	9.01	Call	Bond Future	26	0	26	0	0.00
20/04/2016	R214 On 05-May-16	9.00	Call	Bond Future	24	0	24	0	0.00
20/04/2016	R214 On 05-May-16	9.30	Call	Bond Future	197	0	197	0	0.00
20/04/2016	R214 On 05-May-16	9.01	Put	Bond Future	4744	4	4744	4	0.00
20/04/2016	R214 On 05-May-16	9.00	Put	Bond Future	4821	4	4821	4	0.00
20/04/2016	R214 On 05-May-16	8.99	Put	Bond Future	4897	4	4897	4	0.00
20/04/2016	R214 On 05-May-16	9.30	Put	Bond Future	2693	2	2693	2	0.00
20/04/2016	R214 On 04-August-16			Bond Future	9.69	73.8856	9.6912	73.8856	210.00
20/04/2016	R214 On 04-August-16	9.30	Call	Bond Future	1593	2	1593	2	1,300.00
20/04/2016	R214 On 04-August-16	11.30	Call	Bond Future	10132	11	10132	11	5,800.00
20/04/2016	R214 On 04-August-16	9.24	Call	Bond Future	1447	2	1447	2	0.00
20/04/2016	R214 On 04-August-16	9.26	Call	Bond Future	1495	2	1495	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2016	R214 On 04-August-16	9.25	Call	Bond Future	1471	2	1471	2	0.00
20/04/2016	R214 On 04-August-16	8.55	Call	Bond Future	374	0	374	0	1,300.00
20/04/2016	R214 On 04-August-16	10.30	Call	Bond Future	5250	6	5250	6	5,800.00
20/04/2016	R214 On 04-August-16	9.26	Put	Bond Future	4623	4	4623	4	0.00
20/04/2016	R214 On 04-August-16	9.24	Put	Bond Future	4726	4	4726	4	0.00
20/04/2016	R214 On 04-August-16	9.30	Put	Bond Future	4422	4	4422	4	0.00
20/04/2016	R214 On 04-August-16	11.30	Put	Bond Future	215	0	215	0	0.00
20/04/2016	R214 On 04-August-16	10.30	Put	Bond Future	1194	1	1194	1	0.00
20/04/2016	R214 On 04-August-16	9.25	Put	Bond Future	4674	4	4674	4	0.00
20/04/2016	R214 On 04-August-16	8.55	Put	Bond Future	9172	9	9172	9	0.00
20/04/2016	R214 On 03-November-16			Bond Future	9.74	71.9940	9.7385	71.9940	0.00
20/04/2016	R214 On 03-November-16	10.33	Call	Bond Future	6016	7	6016	7	0.00
20/04/2016	R214 On 03-November-16	10.35	Call	Bond Future	6100	7	6100	7	0.00
20/04/2016	R214 On 03-November-16	10.34	Call	Bond Future	6058	7	6058	7	0.00
20/04/2016	R214 On 03-November-16	10.33	Put	Bond Future	2102	2	2102	2	0.00
20/04/2016	R214 On 03-November-16	10.34	Put	Bond Future	2081	2	2081	2	0.00
20/04/2016	R214 On 03-November-16	10.35	Put	Bond Future	2060	2	2060	2	0.00
20/04/2016	R214 On 02-February-17			Bond Future	9.78	9.6700	9.7787	9.6700	0.00
20/04/2016	R214 On 02-February-17	9.67	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R214 On 02-February-17	9.66	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R214 On 02-February-17	9.68	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R214 On 02-February-17	9.67	Put	Bond Future	756	0	756	0	0.00
20/04/2016	R214 On 02-February-17	9.66	Put	Bond Future	826	0	826	0	0.00
20/04/2016	R214 On 02-February-17	9.68	Put	Bond Future	686	0	686	0	0.00
20/04/2016	R248 On 05-May-16			Bond Future	9.73	92.9985	9.7339	92.9985	62,509.00
20/04/2016	R248 On 05-May-16	8.99	Call	Bond Future	17	0	17	0	0.00
20/04/2016	R248 On 05-May-16	9.00	Call	Bond Future	18	0	18	0	0.00
20/04/2016	R248 On 05-May-16	9.01	Call	Bond Future	20	0	20	0	0.00
20/04/2016	R248 On 05-May-16	9.00	Put	Bond Future	7027	6	7027	6	0.00
20/04/2016	R248 On 05-May-16	9.01	Put	Bond Future	6927	6	6927	6	0.00
20/04/2016	R248 On 05-May-16	8.99	Put	Bond Future	7128	6	7128	6	0.00
20/04/2016	R248 On 04-August-16			Bond Future	9.78	94.7681	9.7846	94.7681	1,241.00
20/04/2016	R248 On 04-August-16	9.25	Call	Bond Future	1705	2	1705	2	0.00
20/04/2016	R248 On 04-August-16	9.24	Call	Bond Future	1677	2	1677	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2016	R248 On 04-August-16	9.26	Call	Bond Future	1733	2	1733	2	0.00
20/04/2016	R248 On 04-August-16	9.26	Put	Bond Future	6598	6	6598	6	0.00
20/04/2016	R248 On 04-August-16	9.25	Put	Bond Future	6667	6	6667	6	0.00
20/04/2016	R248 On 04-August-16	9.24	Put	Bond Future	6737	6	6737	6	0.00
20/04/2016	R248 On 03-November-16			Bond Future	9.83	92.1325	9.8348	92.1325	0.00
20/04/2016	R248 On 03-November-16	10.39	Call	Bond Future	7600	8	7600	8	0.00
20/04/2016	R248 On 03-November-16	10.38	Call	Bond Future	7549	8	7549	8	0.00
20/04/2016	R248 On 03-November-16	10.37	Call	Bond Future	7497	8	7497	8	0.00
20/04/2016	R248 On 03-November-16	10.38	Put	Bond Future	2989	3	2989	3	0.00
20/04/2016	R248 On 03-November-16	10.39	Put	Bond Future	2961	3	2961	3	0.00
20/04/2016	R248 On 03-November-16	10.37	Put	Bond Future	3018	3	3018	3	0.00
20/04/2016	R248 On 02-February-17			Bond Future	9.88	9.7700	9.8781	9.7700	0.00
20/04/2016	R248 On 02-February-17	9.76	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R248 On 02-February-17	9.77	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R248 On 02-February-17	9.78	Call	Bond Future	0	0	0	0	0.00
20/04/2016	R248 On 02-February-17	9.77	Put	Bond Future	948	0	948	0	0.00
20/04/2016	R248 On 02-February-17	9.76	Put	Bond Future	1037	0	1037	0	0.00
20/04/2016	R248 On 02-February-17	9.78	Put	Bond Future	859	0	859	0	0.00