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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
29/04/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	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
29/04/2016	2025 On 05-May-16			Bond Future	126.17	126.1829	126.1683	126.1829	4,068.00
29/04/2016	2025 On 05-May-16	126.00	Call	Bond Future	168	0	168	0	0.00
29/04/2016	2025 On 05-May-16	126.01	Call	Bond Future	158	0	158	0	0.00
29/04/2016	2025 On 05-May-16	125.99	Call	Bond Future	178	0	178	0	0.00
29/04/2016	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2025 On 04-August-16			Bond Future	127.30	127.3192	127.3035	127.3192	2,204.00
29/04/2016	2025 On 04-August-16	123.85	Call	Bond Future	3454	3	3454	3	0.00
29/04/2016	2025 On 04-August-16	123.86	Call	Bond Future	3444	3	3444	3	0.00
29/04/2016	2025 On 04-August-16	123.87	Call	Bond Future	3434	3	3434	3	0.00
29/04/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2025 On 03-November-16			Bond Future	129.73	129.7485	129.7306	129.7485	0.00
29/04/2016	2025 On 03-November-16	129.22	Call	Bond Future	511	1	511	1	0.00
29/04/2016	2025 On 03-November-16	129.23	Call	Bond Future	501	1	501	1	0.00
29/04/2016	2025 On 03-November-16	129.21	Call	Bond Future	521	1	521	1	0.00
29/04/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2030 On 05-May-16			Bond Future	9.34	91.3323	9.3434	91.3323	8,120.00
29/04/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/04/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/04/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/04/2016	2030 On 05-May-16	9.00	Put	Bond Future	2481	3	2481	3	0.00
29/04/2016	2030 On 05-May-16	8.99	Put	Bond Future	2555	3	2555	3	0.00
29/04/2016	2030 On 05-May-16	9.01	Put	Bond Future	2407	3	2407	3	0.00
29/04/2016	2030 On 04-August-16			Bond Future	9.40	89.0564	9.4004	89.0564	23,052.00
29/04/2016	2030 On 04-August-16	10.17	Call	Bond Future	5155	5	5155	5	0.00
29/04/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2030 On 03-November-16			Bond Future	9.45	90.7487	9.4487	90.7487	0.00
29/04/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
29/04/2016	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
29/04/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
29/04/2016	2030 On 03-November-16	9.33	Put	Bond Future	824	1	824	1	0.00
29/04/2016	2030 On 03-November-16	9.34	Put	Bond Future	754	1	754	1	0.00
29/04/2016	2030 On 03-November-16	9.35	Put	Bond Future	684	1	684	1	0.00
29/04/2016	2032 On 05-May-16			Bond Future	9.48	90.2586	9.4833	90.2586	9,032.00
29/04/2016	2032 On 05-May-16	9.00	Call	Bond Future	6	0	6	0	0.00
29/04/2016	2032 On 05-May-16	8.99	Call	Bond Future	5	0	5	0	0.00
29/04/2016	2032 On 05-May-16	9.01	Call	Bond Future	7	0	7	0	0.00
29/04/2016	2032 On 05-May-16	8.99	Put	Bond Future	3832	4	3832	4	0.00
29/04/2016	2032 On 05-May-16	9.01	Put	Bond Future	3674	4	3674	4	0.00
29/04/2016	2032 On 05-May-16	9.00	Put	Bond Future	3753	4	3753	4	0.00
29/04/2016	2032 On 04-August-16			Bond Future	9.54	91.9706	9.5394	91.9706	7,093.00
29/04/2016	2032 On 04-August-16	8.99	Call	Bond Future	1175	1	1175	1	0.00
29/04/2016	2032 On 04-August-16	9.01	Call	Bond Future	1219	1	1219	1	0.00
29/04/2016	2032 On 04-August-16	9.00	Call	Bond Future	1197	1	1197	1	0.00
29/04/2016	2032 On 04-August-16	8.99	Put	Bond Future	5395	6	5395	6	0.00
29/04/2016	2032 On 04-August-16	9.00	Put	Bond Future	5338	6	5338	6	0.00
29/04/2016	2032 On 04-August-16	9.01	Put	Bond Future	5280	6	5280	6	0.00
29/04/2016	2032 On 03-November-16			Bond Future	9.59	89.5592	9.5918	89.5592	0.00
29/04/2016	2032 On 03-November-16	10.29	Call	Bond Future	6824	6	6824	6	0.00
29/04/2016	2032 On 03-November-16	10.28	Call	Bond Future	6777	6	6777	6	0.00
29/04/2016	2032 On 03-November-16	10.30	Call	Bond Future	6871	6	6871	6	0.00
29/04/2016	2032 On 03-November-16	10.28	Put	Bond Future	1931	2	1931	2	0.00
29/04/2016	2032 On 03-November-16	10.29	Put	Bond Future	1911	2	1911	2	0.00
29/04/2016	2032 On 03-November-16	10.30	Put	Bond Future	1890	2	1890	2	0.00
29/04/2016	2032 On 02-February-17			Bond Future	9.64	91.3598	9.6363	91.3598	0.00
29/04/2016	2032 On 02-February-17	9.51	Call	Bond Future	4263	0	4263	0	0.00
29/04/2016	2032 On 02-February-17	9.53	Call	Bond Future	4331	0	4331	0	0.00
29/04/2016	2032 On 02-February-17	9.52	Call	Bond Future	4297	0	4297	0	0.00
29/04/2016	2032 On 02-February-17	9.51	Put	Bond Future	5185	2	5185	2	0.00
29/04/2016	2032 On 02-February-17	9.53	Put	Bond Future	5106	1	5106	1	0.00
29/04/2016	2032 On 02-February-17	9.52	Put	Bond Future	5146	1	5146	1	0.00
29/04/2016	2033 On 05-May-16			Bond Future	106.71	106.6044	106.7114	106.6044	181.00
29/04/2016	2033 On 05-May-16	102.40	Call	Bond Future	4311	4	4311	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
29/04/2016	2033 On 05-May-16	102.39	Call	Bond Future	4321	4	4321	4	0.00
29/04/2016	2033 On 05-May-16	102.41	Call	Bond Future	4301	4	4301	4	0.00
29/04/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2033 On 04-August-16			Bond Future	108.74	108.6355	108.7436	108.6355	3,573.00
29/04/2016	2033 On 04-August-16	104.99	Call	Bond Future	3754	4	3754	4	0.00
29/04/2016	2033 On 04-August-16	105.01	Call	Bond Future	3734	4	3734	4	0.00
29/04/2016	2033 On 04-August-16	105.00	Call	Bond Future	3744	4	3744	4	0.00
29/04/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2033 On 03-November-16			Bond Future	109.79	109.6786	109.7874	109.6786	0.00
29/04/2016	2033 On 03-November-16	109.17	Call	Bond Future	617	1	617	1	0.00
29/04/2016	2033 On 03-November-16	109.18	Call	Bond Future	607	0	607	0	0.00
29/04/2016	2033 On 03-November-16	109.16	Call	Bond Future	627	1	627	1	0.00
29/04/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2037 On 05-May-16			Bond Future	9.62	91.6829	9.6184	91.6829	19,357.00
29/04/2016	2037 On 05-May-16	8.99	Call	Bond Future	1	0	1	0	0.00
29/04/2016	2037 On 05-May-16	9.67	Call	Bond Future	957	1	957	1	500.00
29/04/2016	2037 On 05-May-16	9.01	Call	Bond Future	1	0	1	0	0.00
29/04/2016	2037 On 05-May-16	9.00	Call	Bond Future	1	0	1	0	0.00
29/04/2016	2037 On 05-May-16	9.67	Put	Bond Future	535	1	535	1	0.00
29/04/2016	2037 On 05-May-16	9.00	Put	Bond Future	5311	6	5311	6	0.00
29/04/2016	2037 On 05-May-16	9.01	Put	Bond Future	5222	6	5222	6	0.00
29/04/2016	2037 On 05-May-16	8.99	Put	Bond Future	5401	6	5401	6	0.00
29/04/2016	2037 On 04-August-16			Bond Future	9.68	89.1631	9.6752	89.1631	39,843.00
29/04/2016	2037 On 04-August-16	9.25	Call	Bond Future	1676	1	1676	1	0.00
29/04/2016	2037 On 04-August-16	9.26	Call	Bond Future	1704	1	1704	1	0.00
29/04/2016	2037 On 04-August-16	9.24	Call	Bond Future	1649	1	1649	1	0.00
29/04/2016	2037 On 04-August-16	9.25	Put	Bond Future	5233	6	5233	6	0.00
29/04/2016	2037 On 04-August-16	9.24	Put	Bond Future	5292	6	5292	6	0.00

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29/04/2016	2037 On 04-August-16	9.26	Put	Bond Future	5175	6	5175	6	0.00
29/04/2016	2037 On 03-November-16			Bond Future	9.72	90.8575	9.7241	90.8575	0.00
29/04/2016	2037 On 03-November-16	10.35	Call	Bond Future	7137	7	7137	7	0.00
29/04/2016	2037 On 03-November-16	10.37	Call	Bond Future	7237	7	7237	7	0.00
29/04/2016	2037 On 03-November-16	10.36	Call	Bond Future	7187	7	7187	7	0.00
29/04/2016	2037 On 03-November-16	10.36	Put	Bond Future	2303	3	2303	3	0.00
29/04/2016	2037 On 03-November-16	10.37	Put	Bond Future	2279	2	2279	2	0.00
29/04/2016	2037 On 03-November-16	10.35	Put	Bond Future	2327	3	2327	3	0.00
29/04/2016	2037 On 02-February-17			Bond Future	9.77	88.4272	9.7661	88.4272	0.00
29/04/2016	2037 On 02-February-17	9.68	Call	Bond Future	4934	0	4934	0	0.00
29/04/2016	2037 On 02-February-17	9.66	Call	Bond Future	4859	0	4859	0	0.00
29/04/2016	2037 On 02-February-17	9.67	Call	Bond Future	4897	0	4897	0	0.00
29/04/2016	2037 On 02-February-17	9.66	Put	Bond Future	5710	2	5710	2	0.00
29/04/2016	2037 On 02-February-17	9.67	Put	Bond Future	5667	1	5667	1	0.00
29/04/2016	2037 On 02-February-17	9.68	Put	Bond Future	5624	1	5624	1	0.00
29/04/2016	2038 On 05-May-16			Bond Future	134.32	134.2779	134.3162	134.2779	4,697.00
29/04/2016	2038 On 05-May-16	130.99	Call	Bond Future	3326	3	3326	3	0.00
29/04/2016	2038 On 05-May-16	131.01	Call	Bond Future	3306	3	3306	3	0.00
29/04/2016	2038 On 05-May-16	131.00	Call	Bond Future	3316	3	3316	3	0.00
29/04/2016	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2038 On 04-August-16			Bond Future	135.45	135.4101	135.4482	135.4101	21,428.00
29/04/2016	2038 On 04-August-16	129.31	Call	Bond Future	6138	6	6138	6	0.00
29/04/2016	2038 On 04-August-16	129.30	Call	Bond Future	6148	6	6148	6	0.00
29/04/2016	2038 On 04-August-16	129.32	Call	Bond Future	6128	6	6128	6	0.00
29/04/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2038 On 03-November-16			Bond Future	138.03	137.9936	138.0305	137.9936	0.00
29/04/2016	2038 On 03-November-16	136.33	Call	Bond Future	1700	2	1700	2	0.00
29/04/2016	2038 On 03-November-16	136.32	Call	Bond Future	1710	2	1710	2	0.00
29/04/2016	2038 On 03-November-16	136.31	Call	Bond Future	1720	2	1720	2	0.00
29/04/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00

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29/04/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2040 On 05-May-16			Bond Future	9.69	95.3914	9.6884	95.3914	1,600.00
29/04/2016	2040 On 05-May-16	9.51	Call	Bond Future	235	0	235	0	0.00
29/04/2016	2040 On 05-May-16	9.50	Call	Bond Future	217	0	217	0	0.00
29/04/2016	2040 On 05-May-16	9.49	Call	Bond Future	200	0	200	0	0.00
29/04/2016	2040 On 05-May-16	9.50	Put	Bond Future	1889	3	1889	3	0.00
29/04/2016	2040 On 05-May-16	9.51	Put	Bond Future	1817	2	1817	2	0.00
29/04/2016	2040 On 05-May-16	9.49	Put	Bond Future	1962	3	1962	3	0.00
29/04/2016	2040 On 04-August-16			Bond Future	9.75	92.6915	9.7458	92.6915	812.00
29/04/2016	2040 On 04-August-16	9.50	Call	Bond Future	2398	2	2398	2	0.00
29/04/2016	2040 On 04-August-16	9.51	Call	Bond Future	2433	2	2433	2	0.00
29/04/2016	2040 On 04-August-16	9.49	Call	Bond Future	2363	2	2363	2	0.00
29/04/2016	2040 On 04-August-16	9.51	Put	Bond Future	4509	5	4509	5	0.00
29/04/2016	2040 On 04-August-16	9.50	Put	Bond Future	4563	5	4563	5	0.00
29/04/2016	2040 On 04-August-16	9.49	Put	Bond Future	4618	5	4618	5	0.00
29/04/2016	2040 On 03-November-16			Bond Future	9.80	94.4528	9.7953	94.4528	0.00
29/04/2016	2040 On 03-November-16	9.70	Call	Bond Future	4296	0	4296	0	0.00
29/04/2016	2040 On 03-November-16	9.71	Call	Bond Future	4336	0	4336	0	0.00
29/04/2016	2040 On 03-November-16	9.69	Call	Bond Future	4256	0	4256	0	0.00
29/04/2016	2040 On 03-November-16	9.69	Put	Bond Future	5164	2	5164	2	0.00
29/04/2016	2040 On 03-November-16	9.70	Put	Bond Future	5117	2	5117	2	0.00
29/04/2016	2040 On 03-November-16	9.71	Put	Bond Future	5071	1	5071	1	0.00
29/04/2016	2044 On 05-May-16			Bond Future	9.73	92.3829	9.7283	92.3829	3,911.00
29/04/2016	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/04/2016	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/04/2016	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/04/2016	2044 On 05-May-16	9.01	Put	Bond Future	6701	7	6701	7	0.00
29/04/2016	2044 On 05-May-16	8.99	Put	Bond Future	6900	8	6900	8	0.00
29/04/2016	2044 On 05-May-16	9.00	Put	Bond Future	6800	7	6800	7	0.00
29/04/2016	2044 On 04-August-16			Bond Future	9.78	89.7512	9.7847	89.7512	20,366.00
29/04/2016	2044 On 04-August-16	9.51	Call	Bond Future	2322	2	2322	2	0.00
29/04/2016	2044 On 04-August-16	9.50	Call	Bond Future	2288	2	2288	2	0.00
29/04/2016	2044 On 04-August-16	9.49	Call	Bond Future	2254	2	2254	2	0.00

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29/04/2016	2044 On 04-August-16	9.50	Put	Bond Future	4818	5	4818	5	0.00
29/04/2016	2044 On 04-August-16	9.49	Put	Bond Future	4875	5	4875	5	0.00
29/04/2016	2044 On 04-August-16	9.51	Put	Bond Future	4761	5	4761	5	0.00
29/04/2016	2044 On 03-November-16			Bond Future	9.83	91.4567	9.8334	91.4567	0.00
29/04/2016	2044 On 03-November-16	10.42	Call	Bond Future	7506	7	7506	7	0.00
29/04/2016	2044 On 03-November-16	10.43	Call	Bond Future	7557	7	7557	7	0.00
29/04/2016	2044 On 03-November-16	10.41	Call	Bond Future	7454	7	7454	7	0.00
29/04/2016	2044 On 03-November-16	10.42	Put	Bond Future	2696	3	2696	3	0.00
29/04/2016	2044 On 03-November-16	10.43	Put	Bond Future	2670	3	2670	3	0.00
29/04/2016	2044 On 03-November-16	10.41	Put	Bond Future	2723	3	2723	3	0.00
29/04/2016	2044 On 02-February-17			Bond Future	9.88	88.9133	9.8757	88.9133	0.00
29/04/2016	2044 On 02-February-17	9.77	Call	Bond Future	5331	0	5331	0	0.00
29/04/2016	2044 On 02-February-17	9.76	Call	Bond Future	5291	0	5291	0	0.00
29/04/2016	2044 On 02-February-17	9.78	Call	Bond Future	5371	0	5371	0	0.00
29/04/2016	2044 On 02-February-17	9.78	Put	Bond Future	6193	2	6193	2	0.00
29/04/2016	2044 On 02-February-17	9.77	Put	Bond Future	6240	2	6240	2	0.00
29/04/2016	2044 On 02-February-17	9.76	Put	Bond Future	6286	2	6286	2	0.00
29/04/2016	2046 On 05-May-16			Bond Future	134.45	134.2702	134.4546	134.2702	4,718.00
29/04/2016	2046 On 05-May-16	129.99	Call	Bond Future	4465	4	4465	4	0.00
29/04/2016	2046 On 05-May-16	130.01	Call	Bond Future	4445	4	4445	4	0.00
29/04/2016	2046 On 05-May-16	130.00	Call	Bond Future	4455	4	4455	4	0.00
29/04/2016	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2046 On 04-August-16			Bond Future	137.02	136.8282	137.0153	136.8282	16,134.00
29/04/2016	2046 On 04-August-16	129.00	Call	Bond Future	8015	8	8015	8	0.00
29/04/2016	2046 On 04-August-16	129.01	Call	Bond Future	8005	8	8005	8	0.00
29/04/2016	2046 On 04-August-16	129.02	Call	Bond Future	7995	8	7995	8	0.00
29/04/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2046 On 03-November-16			Bond Future	138.11	137.9229	138.1115	137.9229	0.00
29/04/2016	2046 On 03-November-16	137.07	Call	Bond Future	1041	1	1041	1	0.00
29/04/2016	2046 On 03-November-16	137.09	Call	Bond Future	1021	1	1021	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
29/04/2016	2046 On 03-November-16	137.08	Call	Bond Future	1031	1	1031	1	0.00
29/04/2016	2046 On 03-November-16	137.09	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2046 On 03-November-16	137.07	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2046 On 03-November-16	137.08	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2050 On 05-May-16			Bond Future	145.30	145.2569	145.2987	145.2569	6,935.00
29/04/2016	2050 On 05-May-16	138.00	Call	Bond Future	7299	7	7299	7	0.00
29/04/2016	2050 On 05-May-16	137.99	Call	Bond Future	7309	7	7309	7	0.00
29/04/2016	2050 On 05-May-16	138.01	Call	Bond Future	7289	7	7289	7	0.00
29/04/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2050 On 04-August-16			Bond Future	146.49	146.4469	146.4881	146.4469	20,448.00
29/04/2016	2050 On 04-August-16	139.12	Call	Bond Future	7368	7	7368	7	0.00
29/04/2016	2050 On 04-August-16	139.14	Call	Bond Future	7348	7	7348	7	0.00
29/04/2016	2050 On 04-August-16	139.13	Call	Bond Future	7358	7	7358	7	0.00
29/04/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
29/04/2016	2050 On 03-November-16			Bond Future	149.28	149.2409	149.2810	149.2409	0.00
29/04/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
29/04/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
29/04/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
29/04/2016	2050 On 03-November-16	149.53	Put	Bond Future	249	0	249	0	0.00
29/04/2016	2050 On 03-November-16	149.54	Put	Bond Future	259	0	259	0	0.00
29/04/2016	2050 On 03-November-16	149.52	Put	Bond Future	239	0	239	0	0.00
29/04/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	AL37 On 05-May-16			Index Future	478.28	476.7050	478.2750	476.7050	1.00
29/04/2016	AL37 On 04-August-16			Index Future	487.25	485.6500	487.2460	485.6500	14.00
29/04/2016	AL37 On 03-November-16			Index Future	496.60	494.9780	496.5990	494.9780	0.00
29/04/2016	AL7T On 05-May-16			Index Future	552.63	549.6240	552.6260	549.6240	0.00
29/04/2016	AL7T On 04-August-16			Index Future	562.99	559.9380	562.9920	559.9380	9.00
29/04/2016	AL7T On 03-November-16			Index Future	573.80	570.6920	573.7980	570.6920	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
29/04/2016	ALBI On 05-May-16			Index Future	502.05	499.3220	502.0470	499.3220	262.00
29/04/2016	ALBI On 04-August-16			Index Future	511.47	508.6920	511.4650	508.6920	380.00
29/04/2016	ALBI On 03-November-16			Index Future	521.28	518.4620	521.2820	518.4620	0.00
29/04/2016	ALBI On 02-February-17			Index Future	531.76	528.8800	531.7630	528.8800	0.00
29/04/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/04/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	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
29/04/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2016	EL28 On 05-May-16			Bond Future	128.81	128.7753	128.8135	128.7753	0.00
29/04/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
29/04/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
29/04/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
29/04/2016	EL28 On 05-May-16	129.01	Put	Bond Future	196	0	196	0	0.00
29/04/2016	EL28 On 05-May-16	129.00	Put	Bond Future	186	0	186	0	0.00
29/04/2016	EL28 On 05-May-16	128.99	Put	Bond Future	176	0	176	0	0.00
29/04/2016	EL28 On 04-August-16			Bond Future	131.27	131.2287	131.2667	131.2287	0.00
29/04/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4407	4	4407	4	0.00
29/04/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4397	4	4397	4	0.00
29/04/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4387	4	4387	4	0.00
29/04/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
29/04/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
29/04/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
29/04/2016	EL28 On 03-November-16			Bond Future	132.09	132.0576	132.0945	132.0576	0.00
29/04/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
29/04/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
29/04/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
29/04/2016	EL28 On 03-November-16	132.15	Put	Bond Future	56	0	56	0	0.00
29/04/2016	EL28 On 03-November-16	132.16	Put	Bond Future	66	0	66	0	0.00
29/04/2016	EL28 On 03-November-16	132.17	Put	Bond Future	76	0	76	0	0.00
29/04/2016	ES33 On 05-May-16			Bond Future	10.46	77.1602	10.4597	77.1602	1,934.00
29/04/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
29/04/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
29/04/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
29/04/2016	ES33 On 05-May-16	10.01	Put	Bond Future	3002	3	3002	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
29/04/2016	ES33 On 05-May-16	10.00	Put	Bond Future	3071	4	3071	4	0.00
29/04/2016	ES33 On 05-May-16	9.99	Put	Bond Future	3140	4	3140	4	0.00
29/04/2016	ES33 On 04-August-16			Bond Future	10.54	78.6236	10.5425	78.6236	8,776.00
29/04/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
29/04/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
29/04/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
29/04/2016	ES33 On 04-August-16	10.24	Put	Bond Future	1972	2	1972	2	0.00
29/04/2016	ES33 On 04-August-16	10.26	Put	Bond Future	1839	2	1839	2	0.00
29/04/2016	ES33 On 04-August-16	10.25	Put	Bond Future	1906	2	1906	2	0.00
29/04/2016	ES33 On 03-November-16			Bond Future	10.62	76.3249	10.6239	76.3249	0.00
29/04/2016	ES33 On 03-November-16	11.30	Call	Bond Future	4089	4	4089	4	0.00
29/04/2016	ES33 On 03-November-16	11.31	Call	Bond Future	4147	4	4147	4	0.00
29/04/2016	ES33 On 03-November-16	11.29	Call	Bond Future	4031	4	4031	4	0.00
29/04/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
29/04/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
29/04/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
29/04/2016	ES33 On 02-February-17			Bond Future	10.70	77.8594	10.7006	77.8594	0.00
29/04/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
29/04/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
29/04/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
29/04/2016	ES33 On 02-February-17	10.60	Put	Bond Future	630	1	630	1	0.00
29/04/2016	ES33 On 02-February-17	10.61	Put	Bond Future	567	1	567	1	0.00
29/04/2016	ES33 On 02-February-17	10.59	Put	Bond Future	693	1	693	1	0.00
29/04/2016	ES42 On 05-May-16			Bond Future	10.64	81.0384	10.6397	81.0384	7,250.00
29/04/2016	ES42 On 04-August-16			Bond Future	10.72	82.5754	10.7231	82.5754	7,270.00
29/04/2016	ES42 On 03-November-16			Bond Future	10.80	79.8819	10.8041	79.8819	0.00
29/04/2016	GOVI On 05-May-16			GOVI	500.64	498.0410	500.6390	498.0410	61.00
29/04/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
29/04/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
29/04/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
29/04/2016	GOVI On 05-May-16	517.99	Put	GOVI	173510	20	173510	20	0.00
29/04/2016	GOVI On 05-May-16	518.00	Put	GOVI	173610	20	173610	20	0.00
29/04/2016	GOVI On 05-May-16	518.01	Put	GOVI	173710	20	173710	20	0.00
29/04/2016	GOVI On 04-August-16			GOVI	510.03	507.3860	510.0300	507.3860	407.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
29/04/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
29/04/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
29/04/2016	GOVI On 04-August-16	521.01	Put	GOVI	109800	14	109800	14	0.00
29/04/2016	GOVI On 04-August-16	520.99	Put	GOVI	109600	14	109600	14	0.00
29/04/2016	GOVI On 04-August-16	521.00	Put	GOVI	109700	14	109700	14	0.00
29/04/2016	GOVI On 03-November-16			GOVI	519.82	517.1310	519.8190	517.1310	146.00
29/04/2016	GOVI On 03-November-16	476.11	Call	GOVI	437090	41	437090	41	0.00
29/04/2016	GOVI On 03-November-16	476.12	Call	GOVI	436990	41	436990	41	0.00
29/04/2016	GOVI On 03-November-16	476.13	Call	GOVI	436890	41	436890	41	0.00
29/04/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
29/04/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
29/04/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
29/04/2016	GOVI On 02-February-17			GOVI	530.27	527.5220	530.2710	527.5220	0.00
29/04/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
29/04/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
29/04/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
29/04/2016	GOVI On 02-February-17	533.34	Put	GOVI	30690	6	30690	6	0.00
29/04/2016	GOVI On 02-February-17	533.33	Put	GOVI	30590	6	30590	6	0.00
29/04/2016	GOVI On 02-February-17	533.32	Put	GOVI	30490	6	30490	6	0.00
29/04/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/04/2016	IGOV On 05-May-16			Index Future	243.85	243.7610	243.8450	243.7610	474.00
29/04/2016	IGOV On 04-August-16			Index Future	248.44	248.3550	248.4390	248.3550	1,023.00
29/04/2016	IGOV On 03-November-16			Index Future	253.23	253.1450	253.2270	253.1450	23.00
29/04/2016	IGOV On 02-February-17			Index Future	258.34	258.2500	258.3380	258.2500	0.00
29/04/2016	ILBI On 05-May-16			Index Future	660.38	660.0470	660.3770	660.0470	0.00
29/04/2016	ILBI On 04-August-16			Index Future	672.50	672.1640	672.4980	672.1640	157.00
29/04/2016	ILBI On 03-November-16			Index Future	685.10	684.7600	685.1000	684.7600	0.00
29/04/2016	IS01 On 19-December-16			Interest Rate Swap	100.14	100.1527	100.1375	100.1527	0.00
29/04/2016	IS01 On 16-March-17			Interest Rate Swap	100.15	100.1809	100.1537	100.1809	0.00
29/04/2016	IS01 On 15-June-17			Interest Rate Swap	99.90	99.9371	99.8971	99.9371	0.00
29/04/2016	IS02 On 18-December-17			Interest Rate Swap	100.47	100.5383	100.4653	100.5383	0.00
29/04/2016	IS02 On 16-March-18			Interest Rate Swap	99.89	99.9734	99.8857	99.9734	0.00
29/04/2016	IS02 On 15-June-18			Interest Rate Swap	99.70	99.7980	99.6965	99.7980	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
29/04/2016	IS05 On 17-December-20			Interest Rate Swap	100.00	100.2619	100.0020	100.2619	0.00
29/04/2016	IS05 On 16-March-21			Interest Rate Swap	99.46	99.7364	99.4617	99.7364	0.00
29/04/2016	IS05 On 15-June-21			Interest Rate Swap	98.89	99.1743	98.8857	99.1743	0.00
29/04/2016	IS10 On 17-December-25			Interest Rate Swap	101.34	101.7897	101.3416	101.7897	0.00
29/04/2016	IS10 On 16-March-26			Interest Rate Swap	98.54	99.0020	98.5420	99.0020	0.00
29/04/2016	IS10 On 15-June-26			Interest Rate Swap	97.39	97.8625	97.3922	97.8625	0.00
29/04/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/04/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/04/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/04/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/04/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
29/04/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
29/04/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
29/04/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
29/04/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
29/04/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
29/04/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.81	92.1900	7.8100	92.1900	0.00
29/04/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.93	92.0700	7.9300	92.0700	0.00
29/04/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.06	91.9400	8.0600	91.9400	0.00
29/04/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.16	91.8400	8.1600	91.8400	0.00
29/04/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.25	91.7500	8.2500	91.7500	0.00
29/04/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.34	91.6600	8.3400	91.6600	0.00
29/04/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
29/04/2016	R023 On 05-May-16			Bond Future	8.78	95.9085	8.7783	95.9085	3,138.00
29/04/2016	R023 On 05-May-16	8.24	Call	Bond Future	1	0	1	0	0.00
29/04/2016	R023 On 05-May-16	8.26	Call	Bond Future	1	0	1	0	0.00
29/04/2016	R023 On 05-May-16	8.25	Call	Bond Future	1	0	1	0	0.00
29/04/2016	R023 On 05-May-16	8.25	Put	Bond Future	2624	3	2624	3	0.00
29/04/2016	R023 On 05-May-16	8.26	Put	Bond Future	2573	3	2573	3	0.00
29/04/2016	R023 On 05-May-16	8.24	Put	Bond Future	2674	3	2674	3	0.00
29/04/2016	R023 On 04-August-16			Bond Future	8.83	97.7276	8.8317	97.7276	5,600.00
29/04/2016	R023 On 04-August-16	8.24	Call	Bond Future	579	0	579	0	0.00
29/04/2016	R023 On 04-August-16	8.25	Call	Bond Future	592	0	592	0	0.00
29/04/2016	R023 On 04-August-16	8.26	Call	Bond Future	604	1	604	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
29/04/2016	R023 On 04-August-16	8.25	Put	Bond Future	3397	4	3397	4	0.00
29/04/2016	R023 On 04-August-16	8.24	Put	Bond Future	3434	4	3434	4	0.00
29/04/2016	R023 On 04-August-16	8.26	Put	Bond Future	3360	4	3360	4	0.00
29/04/2016	R023 On 03-November-16			Bond Future	8.89	95.6532	8.8859	95.6532	0.00
29/04/2016	R023 On 03-November-16	9.73	Call	Bond Future	4656	4	4656	4	0.00
29/04/2016	R023 On 03-November-16	9.74	Call	Bond Future	4689	4	4689	4	0.00
29/04/2016	R023 On 03-November-16	9.75	Call	Bond Future	4722	4	4722	4	0.00
29/04/2016	R023 On 03-November-16	9.74	Put	Bond Future	866	1	866	1	0.00
29/04/2016	R023 On 03-November-16	9.75	Put	Bond Future	855	1	855	1	0.00
29/04/2016	R023 On 03-November-16	9.73	Put	Bond Future	876	1	876	1	0.00
29/04/2016	R023 On 02-February-17			Bond Future	8.93	97.5759	8.9286	97.5759	0.00
29/04/2016	R023 On 02-February-17	8.86	Call	Bond Future	2525	0	2525	0	0.00
29/04/2016	R023 On 02-February-17	8.85	Call	Bond Future	2503	0	2503	0	0.00
29/04/2016	R023 On 02-February-17	8.84	Call	Bond Future	2482	0	2482	0	0.00
29/04/2016	R023 On 02-February-17	8.85	Put	Bond Future	2854	1	2854	1	0.00
29/04/2016	R023 On 02-February-17	8.86	Put	Bond Future	2831	1	2831	1	0.00
29/04/2016	R023 On 02-February-17	8.84	Put	Bond Future	2877	1	2877	1	0.00
29/04/2016	R035 On 05-May-16			Bond Future	9.56	95.1675	9.5581	95.1675	3,926.00
29/04/2016	R035 On 05-May-16	10.35	Call	Bond Future	6204	6	6204	6	0.00
29/04/2016	R035 On 05-May-16	10.37	Call	Bond Future	6353	6	6353	6	0.00
29/04/2016	R035 On 05-May-16	10.36	Call	Bond Future	6279	6	6279	6	0.00
29/04/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R035 On 04-August-16			Bond Future	9.61	96.9725	9.6111	96.9725	5,341.00
29/04/2016	R035 On 04-August-16	10.37	Call	Bond Future	5892	5	5892	5	0.00
29/04/2016	R035 On 04-August-16	10.36	Call	Bond Future	5818	5	5818	5	0.00
29/04/2016	R035 On 04-August-16	10.35	Call	Bond Future	5744	5	5744	5	0.00
29/04/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R035 On 03-November-16			Bond Future	9.66	94.3132	9.6634	94.3132	0.00
29/04/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R035 On 03-November-16	9.57	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
29/04/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R035 On 03-November-16	9.57	Put	Bond Future	759	1	759	1	0.00
29/04/2016	R035 On 03-November-16	9.59	Put	Bond Future	595	1	595	1	0.00
29/04/2016	R035 On 03-November-16	9.58	Put	Bond Future	677	1	677	1	0.00
29/04/2016	R186 On 05-May-16			Bond Future	8.96	113.7914	8.9633	113.7914	34,775.00
29/04/2016	R186 On 05-May-16	8.34	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R186 On 05-May-16	9.25	Call	Bond Future	2106	2	2106	2	180.00
29/04/2016	R186 On 05-May-16	8.33	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R186 On 05-May-16	9.96	Call	Bond Future	6898	6	6898	6	0.00
29/04/2016	R186 On 05-May-16	9.86	Call	Bond Future	6233	6	6233	6	0.00
29/04/2016	R186 On 05-May-16	9.89	Call	Bond Future	6433	6	6433	6	0.00
29/04/2016	R186 On 05-May-16	8.35	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R186 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R186 On 05-May-16	8.85	Call	Bond Future	269	0	269	0	0.00
29/04/2016	R186 On 05-May-16	8.75	Call	Bond Future	112	0	112	0	180.00
29/04/2016	R186 On 05-May-16	7.56	Put	Bond Future	10816	11	10816	11	0.00
29/04/2016	R186 On 05-May-16	8.35	Put	Bond Future	4560	5	4560	5	0.00
29/04/2016	R186 On 05-May-16	8.34	Put	Bond Future	4636	5	4636	5	0.00
29/04/2016	R186 On 05-May-16	8.33	Put	Bond Future	4712	5	4712	5	0.00
29/04/2016	R186 On 05-May-16	9.89	Put	Bond Future	0	0	0	0	180.00
29/04/2016	R186 On 05-May-16	9.96	Put	Bond Future	0	0	0	0	5,000.00
29/04/2016	R186 On 05-May-16	9.86	Put	Bond Future	0	0	0	0	5,000.00
29/04/2016	R186 On 05-May-16	8.75	Put	Bond Future	1669	2	1669	2	1,900.00
29/04/2016	R186 On 05-May-16	9.25	Put	Bond Future	58	0	58	0	0.00
29/04/2016	R186 On 05-May-16	8.85	Put	Bond Future	1092	2	1092	2	5,350.00
29/04/2016	R186 On 04-August-16			Bond Future	9.02	110.6456	9.0155	110.6456	64,928.00
29/04/2016	R186 On 04-August-16	9.60	Call	Bond Future	5026	5	5026	5	0.00
29/04/2016	R186 On 04-August-16	8.49	Call	Bond Future	1036	1	1036	1	0.00
29/04/2016	R186 On 04-August-16	8.51	Call	Bond Future	1077	1	1077	1	0.00
29/04/2016	R186 On 04-August-16	10.00	Call	Bond Future	7159	7	7159	7	0.00
29/04/2016	R186 On 04-August-16	9.25	Call	Bond Future	3395	3	3395	3	0.00
29/04/2016	R186 On 04-August-16	8.50	Call	Bond Future	1056	1	1056	1	0.00
29/04/2016	R186 On 04-August-16	9.60	Put	Bond Future	988	1	988	1	5,635.00
29/04/2016	R186 On 04-August-16	8.49	Put	Bond Future	4847	5	4847	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2016	R186 On 04-August-16	10.00	Put	Bond Future	474	1	474	1	6,500.00
29/04/2016	R186 On 04-August-16	8.51	Put	Bond Future	4740	5	4740	5	0.00
29/04/2016	R186 On 04-August-16	9.25	Put	Bond Future	1751	2	1751	2	1,000.00
29/04/2016	R186 On 04-August-16	8.50	Put	Bond Future	4793	5	4793	5	0.00
29/04/2016	R186 On 03-November-16			Bond Future	9.06	112.7480	9.0624	112.7480	0.00
29/04/2016	R186 On 03-November-16	8.96	Call	Bond Future	3102	0	3102	0	0.00
29/04/2016	R186 On 03-November-16	8.95	Call	Bond Future	3069	0	3069	0	0.00
29/04/2016	R186 On 03-November-16	8.97	Call	Bond Future	3134	0	3134	0	0.00
29/04/2016	R186 On 03-November-16	8.95	Put	Bond Future	3853	1	3853	1	0.00
29/04/2016	R186 On 03-November-16	8.97	Put	Bond Future	3779	1	3779	1	0.00
29/04/2016	R186 On 03-November-16	8.96	Put	Bond Future	3816	1	3816	1	0.00
29/04/2016	R197 On 05-May-16			Bond Future	299.08	298.9988	299.0828	298.9988	804.00
29/04/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R197 On 05-May-16	300.01	Put	Bond Future	927	1	927	1	0.00
29/04/2016	R197 On 05-May-16	300.00	Put	Bond Future	917	1	917	1	0.00
29/04/2016	R197 On 05-May-16	299.99	Put	Bond Future	907	1	907	1	0.00
29/04/2016	R197 On 04-August-16			Bond Future	298.28	298.1986	298.2822	298.1986	1,944.00
29/04/2016	R197 On 04-August-16	293.96	Call	Bond Future	4322	4	4322	4	0.00
29/04/2016	R197 On 04-August-16	293.98	Call	Bond Future	4302	4	4302	4	0.00
29/04/2016	R197 On 04-August-16	293.97	Call	Bond Future	4312	4	4312	4	0.00
29/04/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R197 On 03-November-16			Bond Future	303.97	303.8882	303.9691	303.8882	0.00
29/04/2016	R197 On 03-November-16	303.56	Call	Bond Future	409	0	409	0	0.00
29/04/2016	R197 On 03-November-16	303.57	Call	Bond Future	399	0	399	0	0.00
29/04/2016	R197 On 03-November-16	303.58	Call	Bond Future	389	0	389	0	0.00
29/04/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R202 On 05-May-16			Bond Future	249.00	248.7641	249.0043	248.7641	8,713.00
29/04/2016	R202 On 05-May-16	246.99	Call	Bond Future	2474	2	2474	2	0.00

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29/04/2016	R202 On 05-May-16	247.01	Call	Bond Future	2459	2	2459	2	0.00
29/04/2016	R202 On 05-May-16	247.00	Call	Bond Future	2466	2	2466	2	0.00
29/04/2016	R202 On 05-May-16	247.00	Put	Bond Future	462	1	462	1	0.00
29/04/2016	R202 On 05-May-16	247.01	Put	Bond Future	465	1	465	1	0.00
29/04/2016	R202 On 05-May-16	246.99	Put	Bond Future	459	1	459	1	0.00
29/04/2016	R202 On 04-August-16			Bond Future	250.30	250.0528	250.2958	250.0528	37,204.00
29/04/2016	R202 On 04-August-16	243.26	Call	Bond Future	8884	9	8884	9	0.00
29/04/2016	R202 On 04-August-16	243.25	Call	Bond Future	8891	9	8891	9	0.00
29/04/2016	R202 On 04-August-16	243.24	Call	Bond Future	8898	9	8898	9	0.00
29/04/2016	R202 On 04-August-16	243.25	Put	Bond Future	1845	2	1845	2	0.00
29/04/2016	R202 On 04-August-16	243.24	Put	Bond Future	1842	2	1842	2	0.00
29/04/2016	R202 On 04-August-16	243.26	Put	Bond Future	1848	2	1848	2	0.00
29/04/2016	R202 On 03-November-16			Bond Future	255.07	254.8238	255.0680	254.8238	0.00
29/04/2016	R202 On 03-November-16	253.85	Call	Bond Future	1218	1	1218	1	0.00
29/04/2016	R202 On 03-November-16	253.87	Call	Bond Future	1198	1	1198	1	0.00
29/04/2016	R202 On 03-November-16	253.86	Call	Bond Future	1208	1	1208	1	0.00
29/04/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R203 On 05-May-16			Bond Future	7.81	101.6769	7.8139	101.6769	4,183.00
29/04/2016	R203 On 05-May-16	7.26	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R203 On 05-May-16	7.24	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R203 On 05-May-16	7.25	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R203 On 05-May-16	7.24	Put	Bond Future	729	1	729	1	0.00
29/04/2016	R203 On 05-May-16	7.26	Put	Bond Future	703	1	703	1	0.00
29/04/2016	R203 On 05-May-16	7.25	Put	Bond Future	716	1	716	1	0.00
29/04/2016	R203 On 04-August-16			Bond Future	7.85	103.6054	7.8520	103.6054	54,863.00
29/04/2016	R203 On 04-August-16	7.24	Call	Bond Future	61	0	61	0	0.00
29/04/2016	R203 On 04-August-16	7.26	Call	Bond Future	65	0	65	0	0.00
29/04/2016	R203 On 04-August-16	7.25	Call	Bond Future	63	0	63	0	0.00
29/04/2016	R203 On 04-August-16	7.25	Put	Bond Future	690	1	690	1	0.00
29/04/2016	R203 On 04-August-16	7.26	Put	Bond Future	682	1	682	1	0.00
29/04/2016	R203 On 04-August-16	7.24	Put	Bond Future	699	1	699	1	0.00
29/04/2016	R203 On 03-November-16			Bond Future	7.88	101.4021	7.8787	101.4021	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
29/04/2016	R203 On 03-November-16	8.84	Call	Bond Future	858	1	858	1	0.00
29/04/2016	R203 On 03-November-16	8.86	Call	Bond Future	872	1	872	1	0.00
29/04/2016	R203 On 03-November-16	8.85	Call	Bond Future	865	1	865	1	0.00
29/04/2016	R203 On 03-November-16	8.84	Put	Bond Future	83	0	83	0	0.00
29/04/2016	R203 On 03-November-16	8.86	Put	Bond Future	80	0	80	0	0.00
29/04/2016	R203 On 03-November-16	8.85	Put	Bond Future	81	0	81	0	0.00
29/04/2016	R203 On 02-February-17			Bond Future	7.79	103.4405	7.7907	103.4405	0.00
29/04/2016	R203 On 02-February-17	7.70	Call	Bond Future	256	0	256	0	0.00
29/04/2016	R203 On 02-February-17	7.72	Call	Bond Future	261	0	261	0	0.00
29/04/2016	R203 On 02-February-17	7.71	Call	Bond Future	258	0	258	0	0.00
29/04/2016	R203 On 02-February-17	7.71	Put	Bond Future	305	0	305	0	0.00
29/04/2016	R203 On 02-February-17	7.72	Put	Bond Future	302	0	302	0	0.00
29/04/2016	R203 On 02-February-17	7.70	Put	Bond Future	308	0	308	0	0.00
29/04/2016	R204 On 05-May-16			Bond Future	8.18	102.4417	8.1846	102.4417	10,611.00
29/04/2016	R204 On 05-May-16	7.76	Call	Bond Future	1	0	1	0	0.00
29/04/2016	R204 On 05-May-16	7.75	Call	Bond Future	1	0	1	0	0.00
29/04/2016	R204 On 05-May-16	7.74	Call	Bond Future	1	0	1	0	0.00
29/04/2016	R204 On 05-May-16	7.75	Put	Bond Future	1010	1	1010	1	0.00
29/04/2016	R204 On 05-May-16	7.76	Put	Bond Future	987	1	987	1	0.00
29/04/2016	R204 On 05-May-16	7.74	Put	Bond Future	1033	1	1033	1	0.00
29/04/2016	R204 On 04-August-16			Bond Future	8.25	100.3435	8.2519	100.3435	29,010.00
29/04/2016	R204 On 04-August-16	7.74	Call	Bond Future	231	0	231	0	0.00
29/04/2016	R204 On 04-August-16	7.75	Call	Bond Future	236	0	236	0	0.00
29/04/2016	R204 On 04-August-16	7.76	Call	Bond Future	242	0	242	0	0.00
29/04/2016	R204 On 04-August-16	7.75	Put	Bond Future	1299	1	1299	1	0.00
29/04/2016	R204 On 04-August-16	7.74	Put	Bond Future	1314	1	1314	1	0.00
29/04/2016	R204 On 04-August-16	7.76	Put	Bond Future	1283	1	1283	1	0.00
29/04/2016	R204 On 03-November-16			Bond Future	8.31	102.2502	8.3097	102.2502	0.00
29/04/2016	R204 On 03-November-16	9.21	Call	Bond Future	1939	2	1939	2	0.00
29/04/2016	R204 On 03-November-16	9.23	Call	Bond Future	1969	2	1969	2	0.00
29/04/2016	R204 On 03-November-16	9.22	Call	Bond Future	1953	2	1953	2	0.00
29/04/2016	R204 On 03-November-16	9.22	Put	Bond Future	243	0	243	0	0.00
29/04/2016	R204 On 03-November-16	9.23	Put	Bond Future	239	0	239	0	0.00
29/04/2016	R204 On 03-November-16	9.21	Put	Bond Future	247	0	247	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
29/04/2016	R204 On 02-February-17			Bond Future	8.33	100.2633	8.3330	100.2633	0.00
29/04/2016	R204 On 02-February-17	8.28	Call	Bond Future	834	0	834	0	0.00
29/04/2016	R204 On 02-February-17	8.29	Call	Bond Future	842	0	842	0	0.00
29/04/2016	R204 On 02-February-17	8.30	Call	Bond Future	851	0	851	0	0.00
29/04/2016	R204 On 02-February-17	8.28	Put	Bond Future	924	0	924	0	0.00
29/04/2016	R204 On 02-February-17	8.30	Put	Bond Future	907	0	907	0	0.00
29/04/2016	R204 On 02-February-17	8.29	Put	Bond Future	915	0	915	0	0.00
29/04/2016	R207 On 05-May-16			Bond Future	8.39	98.5004	8.3894	98.5004	13,843.00
29/04/2016	R207 On 05-May-16	7.84	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R207 On 05-May-16	7.86	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R207 On 05-May-16	7.85	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R207 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	43.00
29/04/2016	R207 On 05-May-16	7.85	Put	Bond Future	1660	2	1660	2	0.00
29/04/2016	R207 On 05-May-16	7.86	Put	Bond Future	1629	2	1629	2	0.00
29/04/2016	R207 On 05-May-16	7.84	Put	Bond Future	1691	2	1691	2	0.00
29/04/2016	R207 On 05-May-16	7.56	Put	Bond Future	2567	3	2567	3	0.00
29/04/2016	R207 On 04-August-16			Bond Future	8.46	96.7242	8.4565	96.7242	76,765.00
29/04/2016	R207 On 04-August-16	8.01	Call	Bond Future	397	0	397	0	0.00
29/04/2016	R207 On 04-August-16	7.99	Call	Bond Future	380	0	380	0	0.00
29/04/2016	R207 On 04-August-16	8.00	Call	Bond Future	389	0	389	0	0.00
29/04/2016	R207 On 04-August-16	7.99	Put	Bond Future	1726	2	1726	2	0.00
29/04/2016	R207 On 04-August-16	8.01	Put	Bond Future	1685	2	1685	2	0.00
29/04/2016	R207 On 04-August-16	8.00	Put	Bond Future	1706	2	1706	2	0.00
29/04/2016	R207 On 02-February-17			Bond Future	8.54	96.8999	8.5408	96.8999	0.00
29/04/2016	R207 On 02-February-17	8.91	Call	Bond Future	1888	2	1888	2	62.00
29/04/2016	R207 On 02-February-17	9.22	Call	Bond Future	2392	2	2392	2	0.00
29/04/2016	R207 On 02-February-17	9.24	Call	Bond Future	2427	2	2427	2	0.00
29/04/2016	R207 On 02-February-17	9.23	Call	Bond Future	2409	2	2409	2	0.00
29/04/2016	R207 On 02-February-17	9.23	Put	Bond Future	707	1	707	1	0.00
29/04/2016	R207 On 02-February-17	9.24	Put	Bond Future	699	1	699	1	0.00
29/04/2016	R207 On 02-February-17	8.91	Put	Bond Future	971	1	971	1	0.00
29/04/2016	R207 On 02-February-17	9.22	Put	Bond Future	714	1	714	1	0.00
29/04/2016	R208 On 05-May-16			Bond Future	8.52	93.4655	8.5187	93.4655	12,693.00
29/04/2016	R208 On 05-May-16	7.99	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
29/04/2016	R208 On 05-May-16	8.01	Call	Bond Future	1	0	1	0	0.00
29/04/2016	R208 On 05-May-16	8.00	Call	Bond Future	1	0	1	0	0.00
29/04/2016	R208 On 05-May-16	8.00	Put	Bond Future	1979	2	1979	2	0.00
29/04/2016	R208 On 05-May-16	7.99	Put	Bond Future	2017	2	2017	2	0.00
29/04/2016	R208 On 05-May-16	8.01	Put	Bond Future	1940	2	1940	2	0.00
29/04/2016	R208 On 04-August-16			Bond Future	8.58	95.2383	8.5766	95.2383	48,309.00
29/04/2016	R208 On 04-August-16	7.99	Call	Bond Future	396	0	396	0	0.00
29/04/2016	R208 On 04-August-16	8.00	Call	Bond Future	405	0	405	0	0.00
29/04/2016	R208 On 04-August-16	8.01	Call	Bond Future	414	0	414	0	0.00
29/04/2016	R208 On 04-August-16	7.99	Put	Bond Future	2540	3	2540	3	0.00
29/04/2016	R208 On 04-August-16	8.00	Put	Bond Future	2511	3	2511	3	0.00
29/04/2016	R208 On 04-August-16	8.01	Put	Bond Future	2483	3	2483	3	0.00
29/04/2016	R208 On 03-November-16			Bond Future	8.63	93.6451	8.6292	93.6451	0.00
29/04/2016	R208 On 03-November-16	9.57	Call	Bond Future	3682	3	3682	3	0.00
29/04/2016	R208 On 03-November-16	9.59	Call	Bond Future	3734	3	3734	3	0.00
29/04/2016	R208 On 03-November-16	9.58	Call	Bond Future	3708	3	3708	3	0.00
29/04/2016	R208 On 03-November-16	9.57	Put	Bond Future	508	1	508	1	0.00
29/04/2016	R208 On 03-November-16	9.58	Put	Bond Future	501	1	501	1	0.00
29/04/2016	R208 On 03-November-16	9.59	Put	Bond Future	495	1	495	1	0.00
29/04/2016	R208 On 02-February-17			Bond Future	8.66	95.5276	8.6643	95.5276	0.00
29/04/2016	R208 On 02-February-17	8.64	Call	Bond Future	1822	0	1822	0	0.00
29/04/2016	R208 On 02-February-17	8.63	Call	Bond Future	1806	0	1806	0	0.00
29/04/2016	R208 On 02-February-17	8.65	Call	Bond Future	1839	0	1839	0	0.00
29/04/2016	R208 On 02-February-17	8.65	Put	Bond Future	1886	0	1886	0	0.00
29/04/2016	R208 On 02-February-17	8.64	Put	Bond Future	1902	0	1902	0	0.00
29/04/2016	R208 On 02-February-17	8.63	Put	Bond Future	1919	0	1919	0	0.00
29/04/2016	R209 On 05-May-16			Bond Future	9.50	71.3243	9.5029	71.3243	8,283.00
29/04/2016	R209 On 05-May-16	9.00	Call	Bond Future	4	0	4	0	6,700.00
29/04/2016	R209 On 05-May-16	9.01	Call	Bond Future	4	0	4	0	0.00
29/04/2016	R209 On 05-May-16	8.25	Call	Bond Future	0	0	0	0	6,700.00
29/04/2016	R209 On 05-May-16	8.99	Call	Bond Future	3	0	3	0	0.00
29/04/2016	R209 On 05-May-16	9.00	Put	Bond Future	3583	4	3583	4	0.00
29/04/2016	R209 On 05-May-16	9.01	Put	Bond Future	3510	4	3510	4	0.00
29/04/2016	R209 On 05-May-16	8.99	Put	Bond Future	3657	4	3657	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
29/04/2016	R209 On 05-May-16	8.25	Put	Bond Future	9445	10	9445	10	0.00
29/04/2016	R209 On 04-August-16			Bond Future	9.55	72.6772	9.5519	72.6772	54,865.00
29/04/2016	R209 On 04-August-16	10.60	Call	Bond Future	7087	7	7087	7	5,760.00
29/04/2016	R209 On 04-August-16	9.24	Call	Bond Future	1595	1	1595	1	0.00
29/04/2016	R209 On 04-August-16	9.26	Call	Bond Future	1647	1	1647	1	0.00
29/04/2016	R209 On 04-August-16	9.70	Call	Bond Future	3041	3	3041	3	0.00
29/04/2016	R209 On 04-August-16	10.29	Call	Bond Future	5576	5	5576	5	0.00
29/04/2016	R209 On 04-August-16	9.25	Call	Bond Future	1621	1	1621	1	0.00
29/04/2016	R209 On 04-August-16	9.40	Call	Bond Future	2038	2	2038	2	250.00
29/04/2016	R209 On 04-August-16	9.60	Call	Bond Future	2683	2	2683	2	5,760.00
29/04/2016	R209 On 04-August-16	9.26	Put	Bond Future	3673	4	3673	4	0.00
29/04/2016	R209 On 04-August-16	10.60	Put	Bond Future	483	1	483	1	0.00
29/04/2016	R209 On 04-August-16	9.24	Put	Bond Future	3763	4	3763	4	0.00
29/04/2016	R209 On 04-August-16	10.29	Put	Bond Future	822	1	822	1	250.00
29/04/2016	R209 On 04-August-16	9.25	Put	Bond Future	3718	4	3718	4	0.00
29/04/2016	R209 On 04-August-16	9.70	Put	Bond Future	2046	2	2046	2	250.00
29/04/2016	R209 On 04-August-16	9.40	Put	Bond Future	3081	3	3081	3	0.00
29/04/2016	R209 On 04-August-16	9.60	Put	Bond Future	2357	3	2357	3	0.00
29/04/2016	R209 On 03-November-16			Bond Future	9.60	70.9074	9.5974	70.9074	0.00
29/04/2016	R209 On 03-November-16	10.24	Call	Bond Future	5976	6	5976	6	0.00
29/04/2016	R209 On 03-November-16	10.26	Call	Bond Future	6060	6	6060	6	0.00
29/04/2016	R209 On 03-November-16	10.25	Call	Bond Future	6018	6	6018	6	0.00
29/04/2016	R209 On 03-November-16	10.25	Put	Bond Future	1825	2	1825	2	0.00
29/04/2016	R209 On 03-November-16	10.26	Put	Bond Future	1805	2	1805	2	0.00
29/04/2016	R209 On 03-November-16	10.24	Put	Bond Future	1844	2	1844	2	0.00
29/04/2016	R209 On 02-February-17			Bond Future	9.64	72.3329	9.6357	72.3329	0.00
29/04/2016	R209 On 02-February-17	9.53	Call	Bond Future	3985	0	3985	0	0.00
29/04/2016	R209 On 02-February-17	9.55	Call	Bond Future	4048	0	4048	0	0.00
29/04/2016	R209 On 02-February-17	9.54	Call	Bond Future	4017	0	4017	0	0.00
29/04/2016	R209 On 02-February-17	9.53	Put	Bond Future	4697	1	4697	1	0.00
29/04/2016	R209 On 02-February-17	9.54	Put	Bond Future	4661	1	4661	1	0.00
29/04/2016	R209 On 02-February-17	9.55	Put	Bond Future	4625	1	4625	1	0.00
29/04/2016	R210 On 05-May-16			Bond Future	184.01	183.9536	184.0059	183.9536	20.00
29/04/2016	R210 On 05-May-16	185.01	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
29/04/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R210 On 05-May-16	184.99	Put	Bond Future	984	1	984	1	0.00
29/04/2016	R210 On 05-May-16	185.00	Put	Bond Future	994	1	994	1	0.00
29/04/2016	R210 On 05-May-16	185.01	Put	Bond Future	1004	1	1004	1	0.00
29/04/2016	R210 On 04-August-16			Bond Future	187.51	187.4581	187.5102	187.4581	1,391.00
29/04/2016	R210 On 04-August-16	181.50	Call	Bond Future	6010	6	6010	6	0.00
29/04/2016	R210 On 04-August-16	181.52	Call	Bond Future	5990	6	5990	6	0.00
29/04/2016	R210 On 04-August-16	181.51	Call	Bond Future	6000	6	6000	6	0.00
29/04/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R210 On 03-November-16			Bond Future	188.79	188.7366	188.7871	188.7366	0.00
29/04/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R210 On 03-November-16	188.90	Put	Bond Future	113	0	113	0	0.00
29/04/2016	R210 On 03-November-16	188.92	Put	Bond Future	133	0	133	0	0.00
29/04/2016	R210 On 03-November-16	188.91	Put	Bond Future	123	0	123	0	0.00
29/04/2016	R211 On 05-May-16			Bond Future	138.43	138.3961	138.4304	138.3961	2.00
29/04/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R211 On 05-May-16	138.99	Put	Bond Future	560	1	560	1	0.00
29/04/2016	R211 On 05-May-16	139.00	Put	Bond Future	570	1	570	1	0.00
29/04/2016	R211 On 05-May-16	139.01	Put	Bond Future	580	1	580	1	0.00
29/04/2016	R211 On 04-August-16			Bond Future	139.31	139.2731	139.3070	139.2731	62.00
29/04/2016	R211 On 04-August-16	137.09	Call	Bond Future	2217	2	2217	2	0.00
29/04/2016	R211 On 04-August-16	137.07	Call	Bond Future	2237	2	2237	2	0.00
29/04/2016	R211 On 04-August-16	137.08	Call	Bond Future	2227	2	2227	2	0.00
29/04/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R211 On 03-November-16			Bond Future	141.96	141.9304	141.9630	141.9304	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
29/04/2016	R211 On 03-November-16	141.76	Call	Bond Future	203	0	203	0	0.00
29/04/2016	R211 On 03-November-16	141.75	Call	Bond Future	213	0	213	0	0.00
29/04/2016	R211 On 03-November-16	141.74	Call	Bond Future	223	0	223	0	0.00
29/04/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R212 On 05-May-16			Bond Future	144.87	144.7509	144.8682	144.7509	3,238.00
29/04/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R212 On 05-May-16	145.00	Put	Bond Future	132	0	132	0	0.00
29/04/2016	R212 On 05-May-16	144.99	Put	Bond Future	122	0	122	0	0.00
29/04/2016	R212 On 05-May-16	145.01	Put	Bond Future	142	0	142	0	0.00
29/04/2016	R212 On 04-August-16			Bond Future	145.70	145.5772	145.6957	145.5772	1,544.00
29/04/2016	R212 On 04-August-16	142.44	Call	Bond Future	3256	3	3256	3	0.00
29/04/2016	R212 On 04-August-16	142.43	Call	Bond Future	3266	3	3266	3	0.00
29/04/2016	R212 On 04-August-16	142.42	Call	Bond Future	3276	3	3276	3	0.00
29/04/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R212 On 03-November-16			Bond Future	148.47	148.3549	148.4735	148.3549	0.00
29/04/2016	R212 On 03-November-16	148.11	Call	Bond Future	364	0	364	0	0.00
29/04/2016	R212 On 03-November-16	148.12	Call	Bond Future	354	0	354	0	0.00
29/04/2016	R212 On 03-November-16	148.10	Call	Bond Future	374	0	374	0	0.00
29/04/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
29/04/2016	R213 On 05-May-16			Bond Future	9.38	81.9653	9.3830	81.9653	13,816.00
29/04/2016	R213 On 05-May-16	8.74	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R213 On 05-May-16	8.76	Call	Bond Future	1	0	1	0	0.00
29/04/2016	R213 On 05-May-16	8.75	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R213 On 05-May-16	8.75	Put	Bond Future	4493	5	4493	5	0.00
29/04/2016	R213 On 05-May-16	8.74	Put	Bond Future	4566	5	4566	5	0.00
29/04/2016	R213 On 05-May-16	8.76	Put	Bond Future	4419	5	4419	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2016	R213 On 04-August-16			Bond Future	9.43	83.5200	9.4330	83.5200	40,194.00
29/04/2016	R213 On 04-August-16	9.01	Call	Bond Future	1300	1	1300	1	0.00
29/04/2016	R213 On 04-August-16	8.99	Call	Bond Future	1256	1	1256	1	0.00
29/04/2016	R213 On 04-August-16	9.00	Call	Bond Future	1278	1	1278	1	0.00
29/04/2016	R213 On 04-August-16	8.99	Put	Bond Future	4325	5	4325	5	0.00
29/04/2016	R213 On 04-August-16	9.01	Put	Bond Future	4227	5	4227	5	0.00
29/04/2016	R213 On 04-August-16	9.00	Put	Bond Future	4276	5	4276	5	0.00
29/04/2016	R213 On 03-November-16			Bond Future	9.48	81.5560	9.4825	81.5560	0.00
29/04/2016	R213 On 03-November-16	10.20	Call	Bond Future	6227	6	6227	6	0.00
29/04/2016	R213 On 03-November-16	10.19	Call	Bond Future	6184	6	6184	6	0.00
29/04/2016	R213 On 03-November-16	10.18	Call	Bond Future	6140	6	6140	6	0.00
29/04/2016	R213 On 03-November-16	10.19	Put	Bond Future	1653	2	1653	2	0.00
29/04/2016	R213 On 03-November-16	10.20	Put	Bond Future	1635	2	1635	2	0.00
29/04/2016	R213 On 03-November-16	10.18	Put	Bond Future	1671	2	1671	2	0.00
29/04/2016	R213 On 02-February-17			Bond Future	9.53	83.1955	9.5253	83.1955	0.00
29/04/2016	R213 On 02-February-17	9.40	Call	Bond Future	3814	0	3814	0	0.00
29/04/2016	R213 On 02-February-17	9.42	Call	Bond Future	3876	0	3876	0	0.00
29/04/2016	R213 On 02-February-17	9.41	Call	Bond Future	3845	0	3845	0	0.00
29/04/2016	R213 On 02-February-17	9.40	Put	Bond Future	4646	1	4646	1	0.00
29/04/2016	R213 On 02-February-17	9.42	Put	Bond Future	4575	1	4575	1	0.00
29/04/2016	R213 On 02-February-17	9.41	Put	Bond Future	4610	1	4610	1	0.00
29/04/2016	R214 On 05-May-16			Bond Future	9.64	71.3098	9.6378	71.3098	7,608.00
29/04/2016	R214 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R214 On 05-May-16	9.01	Call	Bond Future	1	0	1	0	0.00
29/04/2016	R214 On 05-May-16	9.00	Call	Bond Future	1	0	1	0	0.00
29/04/2016	R214 On 05-May-16	9.30	Call	Bond Future	38	0	38	0	0.00
29/04/2016	R214 On 05-May-16	9.01	Put	Bond Future	4679	5	4679	5	0.00
29/04/2016	R214 On 05-May-16	9.00	Put	Bond Future	4758	5	4758	5	0.00
29/04/2016	R214 On 05-May-16	8.99	Put	Bond Future	4836	5	4836	5	0.00
29/04/2016	R214 On 05-May-16	9.30	Put	Bond Future	2494	3	2494	3	0.00
29/04/2016	R214 On 04-August-16			Bond Future	9.69	72.6623	9.6861	72.6623	30,123.00
29/04/2016	R214 On 04-August-16	9.30	Call	Bond Future	1498	1	1498	1	1,300.00
29/04/2016	R214 On 04-August-16	11.30	Call	Bond Future	10129	10	10129	10	5,800.00
29/04/2016	R214 On 04-August-16	9.24	Call	Bond Future	1354	1	1354	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
29/04/2016	R214 On 04-August-16	9.26	Call	Bond Future	1401	1	1401	1	0.00
29/04/2016	R214 On 04-August-16	9.25	Call	Bond Future	1377	1	1377	1	0.00
29/04/2016	R214 On 04-August-16	8.55	Call	Bond Future	322	0	322	0	1,300.00
29/04/2016	R214 On 04-August-16	10.30	Call	Bond Future	5179	5	5179	5	5,800.00
29/04/2016	R214 On 04-August-16	9.26	Put	Bond Future	4493	5	4493	5	0.00
29/04/2016	R214 On 04-August-16	9.24	Put	Bond Future	4597	5	4597	5	0.00
29/04/2016	R214 On 04-August-16	9.30	Put	Bond Future	4290	5	4290	5	0.00
29/04/2016	R214 On 04-August-16	11.30	Put	Bond Future	176	0	176	0	0.00
29/04/2016	R214 On 04-August-16	10.30	Put	Bond Future	1087	1	1087	1	0.00
29/04/2016	R214 On 04-August-16	9.25	Put	Bond Future	4545	5	4545	5	0.00
29/04/2016	R214 On 04-August-16	8.55	Put	Bond Future	9085	10	9085	10	0.00
29/04/2016	R214 On 03-November-16			Bond Future	9.73	70.7457	9.7335	70.7457	0.00
29/04/2016	R214 On 03-November-16	10.33	Call	Bond Future	5969	6	5969	6	0.00
29/04/2016	R214 On 03-November-16	10.35	Call	Bond Future	6053	6	6053	6	0.00
29/04/2016	R214 On 03-November-16	10.34	Call	Bond Future	6011	6	6011	6	0.00
29/04/2016	R214 On 03-November-16	10.33	Put	Bond Future	2020	2	2020	2	0.00
29/04/2016	R214 On 03-November-16	10.34	Put	Bond Future	1999	2	1999	2	0.00
29/04/2016	R214 On 03-November-16	10.35	Put	Bond Future	1978	2	1978	2	0.00
29/04/2016	R214 On 02-February-17			Bond Future	9.78	72.1679	9.7754	72.1679	0.00
29/04/2016	R214 On 02-February-17	9.67	Call	Bond Future	4152	0	4152	0	0.00
29/04/2016	R214 On 02-February-17	9.66	Call	Bond Future	4119	0	4119	0	0.00
29/04/2016	R214 On 02-February-17	9.68	Call	Bond Future	4184	0	4184	0	0.00
29/04/2016	R214 On 02-February-17	9.67	Put	Bond Future	4885	1	4885	1	0.00
29/04/2016	R214 On 02-February-17	9.66	Put	Bond Future	4922	1	4922	1	0.00
29/04/2016	R214 On 02-February-17	9.68	Put	Bond Future	4847	1	4847	1	0.00
29/04/2016	R248 On 05-May-16			Bond Future	9.72	91.4417	9.7230	91.4417	11,645.00
29/04/2016	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/04/2016	R248 On 05-May-16	9.00	Put	Bond Future	6912	8	6912	8	0.00
29/04/2016	R248 On 05-May-16	9.01	Put	Bond Future	6810	8	6810	8	0.00
29/04/2016	R248 On 05-May-16	8.99	Put	Bond Future	7014	8	7014	8	0.00
29/04/2016	R248 On 04-August-16			Bond Future	9.77	93.1760	9.7740	93.1760	58,163.00
29/04/2016	R248 On 04-August-16	9.25	Call	Bond Future	1591	1	1591	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
29/04/2016	R248 On 04-August-16	9.24	Call	Bond Future	1563	1	1563	1	0.00
29/04/2016	R248 On 04-August-16	9.26	Call	Bond Future	1618	1	1618	1	0.00
29/04/2016	R248 On 04-August-16	9.26	Put	Bond Future	6389	7	6389	7	0.00
29/04/2016	R248 On 04-August-16	9.25	Put	Bond Future	6458	7	6458	7	0.00
29/04/2016	R248 On 04-August-16	9.24	Put	Bond Future	6528	7	6528	7	0.00
29/04/2016	R248 On 03-November-16			Bond Future	9.82	90.5079	9.8242	90.5079	0.00
29/04/2016	R248 On 03-November-16	10.39	Call	Bond Future	7549	7	7549	7	0.00
29/04/2016	R248 On 03-November-16	10.38	Call	Bond Future	7497	7	7497	7	0.00
29/04/2016	R248 On 03-November-16	10.37	Call	Bond Future	7445	7	7445	7	0.00
29/04/2016	R248 On 03-November-16	10.38	Put	Bond Future	2844	3	2844	3	0.00
29/04/2016	R248 On 03-November-16	10.39	Put	Bond Future	2817	3	2817	3	0.00
29/04/2016	R248 On 03-November-16	10.37	Put	Bond Future	2872	3	2872	3	0.00
29/04/2016	R248 On 02-February-17			Bond Future	9.87	92.3273	9.8690	92.3273	0.00
29/04/2016	R248 On 02-February-17	9.76	Call	Bond Future	5433	0	5433	0	0.00
29/04/2016	R248 On 02-February-17	9.77	Call	Bond Future	5474	0	5474	0	0.00
29/04/2016	R248 On 02-February-17	9.78	Call	Bond Future	5514	0	5514	0	0.00
29/04/2016	R248 On 02-February-17	9.77	Put	Bond Future	6343	2	6343	2	0.00
29/04/2016	R248 On 02-February-17	9.76	Put	Bond Future	6390	2	6390	2	0.00
29/04/2016	R248 On 02-February-17	9.78	Put	Bond Future	6295	2	6295	2	0.00