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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	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
25/05/2016	2025 On 04-August-16			Bond Future	126.63	126.9814	126.6324	126.9814	3,004.00
25/05/2016	2025 On 04-August-16	123.86	Call	Bond Future	2772	3	2772	3	0.00
25/05/2016	2025 On 04-August-16	123.87	Call	Bond Future	2762	3	2762	3	0.00
25/05/2016	2025 On 04-August-16	123.85	Call	Bond Future	2782	3	2782	3	0.00
25/05/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
25/05/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
25/05/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
25/05/2016	2025 On 03-November-16			Bond Future	129.06	129.4142	129.0577	129.4142	0.00
25/05/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
25/05/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
25/05/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
25/05/2016	2025 On 03-November-16	129.22	Put	Bond Future	162	0	162	0	0.00
25/05/2016	2025 On 03-November-16	129.23	Put	Bond Future	172	0	172	0	0.00
25/05/2016	2025 On 03-November-16	129.21	Put	Bond Future	152	0	152	0	0.00
25/05/2016	2030 On 04-August-16			Bond Future	9.85	86.3437	9.8513	86.3437	25,310.00
25/05/2016	2030 On 04-August-16	10.17	Call	Bond Future	2082	2	2082	2	0.00
25/05/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
25/05/2016	2030 On 03-November-16			Bond Future	9.91	87.9911	9.9134	87.9911	0.00
25/05/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
25/05/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
25/05/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
25/05/2016	2030 On 03-November-16	9.33	Put	Bond Future	3947	4	3947	4	0.00
25/05/2016	2030 On 03-November-16	9.34	Put	Bond Future	3878	4	3878	4	0.00
25/05/2016	2030 On 03-November-16	9.35	Put	Bond Future	3808	4	3808	4	0.00
25/05/2016	2032 On 04-August-16			Bond Future	9.96	89.2402	9.9645	89.2402	9,733.00
25/05/2016	2032 On 04-August-16	8.99	Call	Bond Future	269	0	269	0	0.00
25/05/2016	2032 On 04-August-16	9.01	Call	Bond Future	285	0	285	0	0.00
25/05/2016	2032 On 04-August-16	9.00	Call	Bond Future	277	0	277	0	0.00
25/05/2016	2032 On 04-August-16	9.00	Put	Bond Future	7495	8	7495	8	0.00
25/05/2016	2032 On 04-August-16	9.01	Put	Bond Future	7423	8	7423	8	0.00
25/05/2016	2032 On 04-August-16	8.99	Put	Bond Future	7566	8	7566	8	0.00
25/05/2016	2032 On 03-November-16			Bond Future	10.03	86.7837	10.0296	86.7837	0.00
25/05/2016	2032 On 03-November-16	10.28	Call	Bond Future	4318	4	4318	4	0.00
25/05/2016	2032 On 03-November-16	10.30	Call	Bond Future	4397	4	4397	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
25/05/2016	2032 On 03-November-16	10.29	Call	Bond Future	4357	4	4357	4	0.00
25/05/2016	2032 On 03-November-16	10.28	Put	Bond Future	2600	3	2600	3	0.00
25/05/2016	2032 On 03-November-16	10.29	Put	Bond Future	2572	3	2572	3	0.00
25/05/2016	2032 On 03-November-16	10.30	Put	Bond Future	2545	3	2545	3	0.00
25/05/2016	2032 On 02-February-17			Bond Future	10.09	88.5319	10.0884	88.5319	0.00
25/05/2016	2032 On 02-February-17	9.51	Call	Bond Future	2506	2	2506	2	0.00
25/05/2016	2032 On 02-February-17	9.53	Call	Bond Future	2557	2	2557	2	0.00
25/05/2016	2032 On 02-February-17	9.52	Call	Bond Future	2532	2	2532	2	0.00
25/05/2016	2032 On 02-February-17	9.52	Put	Bond Future	6572	7	6572	7	0.00
25/05/2016	2032 On 02-February-17	9.51	Put	Bond Future	6621	7	6621	7	0.00
25/05/2016	2032 On 02-February-17	9.53	Put	Bond Future	6524	7	6524	7	0.00
25/05/2016	2033 On 04-August-16			Bond Future	107.26	107.4772	107.2602	107.4772	3,924.00
25/05/2016	2033 On 04-August-16	104.99	Call	Bond Future	2270	2	2270	2	0.00
25/05/2016	2033 On 04-August-16	105.00	Call	Bond Future	2260	2	2260	2	0.00
25/05/2016	2033 On 04-August-16	105.01	Call	Bond Future	2250	2	2250	2	0.00
25/05/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
25/05/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
25/05/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
25/05/2016	2033 On 03-November-16			Bond Future	108.29	108.5135	108.2917	108.5135	0.00
25/05/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
25/05/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
25/05/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
25/05/2016	2033 On 03-November-16	109.16	Put	Bond Future	868	1	868	1	0.00
25/05/2016	2033 On 03-November-16	109.17	Put	Bond Future	878	1	878	1	0.00
25/05/2016	2033 On 03-November-16	109.18	Put	Bond Future	888	1	888	1	0.00
25/05/2016	2037 On 04-August-16			Bond Future	10.07	86.4768	10.0689	86.4768	41,343.00
25/05/2016	2037 On 04-August-16	9.24	Call	Bond Future	470	0	470	0	0.00
25/05/2016	2037 On 04-August-16	9.25	Call	Bond Future	483	0	483	0	0.00
25/05/2016	2037 On 04-August-16	9.26	Call	Bond Future	495	0	495	0	0.00
25/05/2016	2037 On 04-August-16	9.25	Put	Bond Future	7144	7	7144	7	0.00
25/05/2016	2037 On 04-August-16	9.26	Put	Bond Future	7071	7	7071	7	0.00
25/05/2016	2037 On 04-August-16	9.24	Put	Bond Future	7218	7	7218	7	0.00
25/05/2016	2037 On 03-November-16			Bond Future	10.13	88.1267	10.1285	88.1267	0.00
25/05/2016	2037 On 03-November-16	10.35	Call	Bond Future	4672	5	4672	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
25/05/2016	2037 On 03-November-16	10.36	Call	Bond Future	4714	5	4714	5	0.00
25/05/2016	2037 On 03-November-16	10.37	Call	Bond Future	4757	5	4757	5	0.00
25/05/2016	2037 On 03-November-16	10.36	Put	Bond Future	2986	3	2986	3	0.00
25/05/2016	2037 On 03-November-16	10.37	Put	Bond Future	2956	3	2956	3	0.00
25/05/2016	2037 On 03-November-16	10.35	Put	Bond Future	3018	3	3018	3	0.00
25/05/2016	2037 On 02-February-17			Bond Future	10.18	85.6450	10.1830	85.6450	0.00
25/05/2016	2037 On 02-February-17	9.66	Call	Bond Future	2996	3	2996	3	0.00
25/05/2016	2037 On 02-February-17	9.68	Call	Bond Future	3053	3	3053	3	0.00
25/05/2016	2037 On 02-February-17	9.67	Call	Bond Future	3025	3	3025	3	0.00
25/05/2016	2037 On 02-February-17	9.66	Put	Bond Future	7067	7	7067	7	0.00
25/05/2016	2037 On 02-February-17	9.67	Put	Bond Future	7015	7	7015	7	0.00
25/05/2016	2037 On 02-February-17	9.68	Put	Bond Future	6963	7	6963	7	0.00
25/05/2016	2038 On 04-August-16			Bond Future	132.45	133.2577	132.4480	133.2577	22,289.00
25/05/2016	2038 On 04-August-16	129.31	Call	Bond Future	3138	4	3138	4	0.00
25/05/2016	2038 On 04-August-16	129.30	Call	Bond Future	3148	4	3148	4	0.00
25/05/2016	2038 On 04-August-16	129.32	Call	Bond Future	3128	4	3128	4	0.00
25/05/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
25/05/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
25/05/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
25/05/2016	2038 On 03-November-16			Bond Future	134.98	135.8106	134.9847	135.8106	0.00
25/05/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
25/05/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
25/05/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
25/05/2016	2038 On 03-November-16	136.32	Put	Bond Future	1335	1	1335	1	0.00
25/05/2016	2038 On 03-November-16	136.31	Put	Bond Future	1325	0	1325	0	0.00
25/05/2016	2038 On 03-November-16	136.33	Put	Bond Future	1345	1	1345	1	0.00
25/05/2016	2040 On 04-August-16			Bond Future	10.13	89.9199	10.1290	89.9199	812.00
25/05/2016	2040 On 04-August-16	9.51	Call	Bond Future	863	1	863	1	0.00
25/05/2016	2040 On 04-August-16	9.50	Call	Bond Future	844	1	844	1	0.00
25/05/2016	2040 On 04-August-16	9.49	Call	Bond Future	825	1	825	1	0.00
25/05/2016	2040 On 04-August-16	9.51	Put	Bond Future	6157	6	6157	6	0.00
25/05/2016	2040 On 04-August-16	9.50	Put	Bond Future	6227	6	6227	6	0.00
25/05/2016	2040 On 04-August-16	9.49	Put	Bond Future	6298	7	6298	7	0.00
25/05/2016	2040 On 03-November-16			Bond Future	10.19	91.6356	10.1889	91.6356	0.00

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25/05/2016	2040 On 03-November-16	9.70	Call	Bond Future	2383	2	2383	2	0.00
25/05/2016	2040 On 03-November-16	9.71	Call	Bond Future	2413	2	2413	2	0.00
25/05/2016	2040 On 03-November-16	9.69	Call	Bond Future	2354	2	2354	2	0.00
25/05/2016	2040 On 03-November-16	9.69	Put	Bond Future	6534	7	6534	7	0.00
25/05/2016	2040 On 03-November-16	9.71	Put	Bond Future	6419	7	6419	7	0.00
25/05/2016	2040 On 03-November-16	9.70	Put	Bond Future	6476	7	6476	7	0.00
25/05/2016	2044 On 04-August-16			Bond Future	10.14	87.1401	10.1374	87.1401	20,486.00
25/05/2016	2044 On 04-August-16	9.51	Call	Bond Future	853	1	853	1	0.00
25/05/2016	2044 On 04-August-16	9.50	Call	Bond Future	834	1	834	1	0.00
25/05/2016	2044 On 04-August-16	9.49	Call	Bond Future	815	1	815	1	0.00
25/05/2016	2044 On 04-August-16	9.50	Put	Bond Future	6337	7	6337	7	0.00
25/05/2016	2044 On 04-August-16	9.51	Put	Bond Future	6265	7	6265	7	0.00
25/05/2016	2044 On 04-August-16	9.49	Put	Bond Future	6409	7	6409	7	0.00
25/05/2016	2044 On 03-November-16			Bond Future	10.20	88.8028	10.1954	88.8028	0.00
25/05/2016	2044 On 03-November-16	10.42	Call	Bond Future	5030	5	5030	5	0.00
25/05/2016	2044 On 03-November-16	10.43	Call	Bond Future	5074	5	5074	5	0.00
25/05/2016	2044 On 03-November-16	10.41	Call	Bond Future	4985	5	4985	5	0.00
25/05/2016	2044 On 03-November-16	10.43	Put	Bond Future	3209	3	3209	3	0.00
25/05/2016	2044 On 03-November-16	10.42	Put	Bond Future	3242	3	3242	3	0.00
25/05/2016	2044 On 03-November-16	10.41	Put	Bond Future	3276	3	3276	3	0.00
25/05/2016	2044 On 02-February-17			Bond Future	10.25	86.2095	10.2485	86.2095	0.00
25/05/2016	2044 On 02-February-17	9.77	Call	Bond Future	3397	3	3397	3	0.00
25/05/2016	2044 On 02-February-17	9.76	Call	Bond Future	3366	3	3366	3	0.00
25/05/2016	2044 On 02-February-17	9.78	Call	Bond Future	3429	3	3429	3	0.00
25/05/2016	2044 On 02-February-17	9.77	Put	Bond Future	7389	8	7389	8	0.00
25/05/2016	2044 On 02-February-17	9.78	Put	Bond Future	7334	8	7334	8	0.00
25/05/2016	2044 On 02-February-17	9.76	Put	Bond Future	7444	8	7444	8	0.00
25/05/2016	2046 On 04-August-16			Bond Future	132.30	132.1875	132.2988	132.1875	16,290.00
25/05/2016	2046 On 04-August-16	129.00	Call	Bond Future	3299	3	3299	3	0.00
25/05/2016	2046 On 04-August-16	129.01	Call	Bond Future	3289	3	3289	3	0.00
25/05/2016	2046 On 04-August-16	129.02	Call	Bond Future	3279	3	3279	3	0.00
25/05/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
25/05/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
25/05/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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25/05/2016	2046 On 03-November-16			Bond Future	133.32	133.2092	133.3220	133.2092	0.00
25/05/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
25/05/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
25/05/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
25/05/2016	2046 On 03-November-16	137.09	Put	Bond Future	3768	4	3768	4	0.00
25/05/2016	2046 On 03-November-16	137.07	Put	Bond Future	3748	4	3748	4	0.00
25/05/2016	2046 On 03-November-16	137.08	Put	Bond Future	3758	4	3758	4	0.00
25/05/2016	2050 On 04-August-16			Bond Future	141.12	141.0026	141.1231	141.0026	20,765.00
25/05/2016	2050 On 04-August-16	139.12	Call	Bond Future	2003	2	2003	2	0.00
25/05/2016	2050 On 04-August-16	139.14	Call	Bond Future	1983	2	1983	2	0.00
25/05/2016	2050 On 04-August-16	139.13	Call	Bond Future	1993	2	1993	2	0.00
25/05/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
25/05/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
25/05/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
25/05/2016	2050 On 03-November-16			Bond Future	143.83	143.7041	143.8260	143.7041	0.00
25/05/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
25/05/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
25/05/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
25/05/2016	2050 On 03-November-16	149.53	Put	Bond Future	5704	6	5704	6	0.00
25/05/2016	2050 On 03-November-16	149.54	Put	Bond Future	5714	6	5714	6	0.00
25/05/2016	2050 On 03-November-16	149.52	Put	Bond Future	5694	6	5694	6	0.00
25/05/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	AL37 On 04-August-16			Index Future	480.57	479.8960	480.5730	479.8960	23.00
25/05/2016	AL37 On 03-November-16			Index Future	489.84	489.1490	489.8390	489.1490	0.00
25/05/2016	AL7T On 04-August-16			Index Future	548.09	546.8750	548.0910	546.8750	11.00
25/05/2016	AL7T On 03-November-16			Index Future	558.66	557.4200	558.6590	557.4200	0.00
25/05/2016	ALBI On 04-August-16			Index Future	498.53	497.4150	498.5280	497.4150	617.00
25/05/2016	ALBI On 03-November-16			Index Future	508.14	507.0060	508.1400	507.0060	0.00
25/05/2016	ALBI On 02-February-17			Index Future	518.35	517.2110	518.3540	517.2110	0.00
25/05/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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25/05/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/05/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	CS26 On 02-April-26			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
25/05/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2016	EL28 On 04-August-16			Bond Future	131.62	131.2344	131.6175	131.2344	0.00
25/05/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4757	4	4757	4	0.00
25/05/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4747	4	4747	4	0.00
25/05/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4737	4	4737	4	0.00
25/05/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
25/05/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
25/05/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
25/05/2016	EL28 On 03-November-16			Bond Future	132.47	132.0786	132.4683	132.0786	0.00
25/05/2016	EL28 On 03-November-16	132.15	Call	Bond Future	318	0	318	0	0.00
25/05/2016	EL28 On 03-November-16	132.17	Call	Bond Future	298	0	298	0	0.00
25/05/2016	EL28 On 03-November-16	132.16	Call	Bond Future	308	0	308	0	0.00
25/05/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
25/05/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
25/05/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
25/05/2016	ES33 On 04-August-16			Bond Future	10.94	76.4692	10.9351	76.4692	8,932.00
25/05/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
25/05/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
25/05/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
25/05/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4420	5	4420	5	0.00
25/05/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4288	4	4288	4	0.00
25/05/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4354	5	4354	5	0.00
25/05/2016	ES33 On 03-November-16			Bond Future	11.03	74.1352	11.0285	74.1352	0.00
25/05/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1658	1	1658	1	0.00
25/05/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1543	1	1543	1	0.00
25/05/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1601	1	1601	1	0.00
25/05/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
25/05/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
25/05/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
25/05/2016	ES33 On 02-February-17			Bond Future	11.12	75.6286	11.1191	75.6286	0.00
25/05/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
25/05/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
25/05/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
25/05/2016	ES33 On 02-February-17	10.60	Put	Bond Future	3169	3	3169	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
25/05/2016	ES33 On 02-February-17	10.61	Put	Bond Future	3106	3	3106	3	0.00
25/05/2016	ES33 On 02-February-17	10.59	Put	Bond Future	3232	3	3232	3	0.00
25/05/2016	ES42 On 04-August-16			Bond Future	11.08	80.3638	11.0847	80.3638	7,270.00
25/05/2016	ES42 On 03-November-16			Bond Future	11.18	77.6343	11.1770	77.6343	0.00
25/05/2016	GOVI On 04-August-16			GOVI	497.66	496.6040	497.6570	496.6040	465.00
25/05/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
25/05/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
25/05/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
25/05/2016	GOVI On 04-August-16	521.01	Put	GOVI	233530	24	233530	24	0.00
25/05/2016	GOVI On 04-August-16	520.99	Put	GOVI	233330	24	233330	24	0.00
25/05/2016	GOVI On 04-August-16	521.00	Put	GOVI	233430	24	233430	24	0.00
25/05/2016	GOVI On 03-November-16			GOVI	507.25	506.1800	507.2520	506.1800	156.00
25/05/2016	GOVI On 03-November-16	476.11	Call	GOVI	311420	30	311420	30	0.00
25/05/2016	GOVI On 03-November-16	476.12	Call	GOVI	311320	30	311320	30	0.00
25/05/2016	GOVI On 03-November-16	476.13	Call	GOVI	311220	30	311220	30	0.00
25/05/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
25/05/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
25/05/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
25/05/2016	GOVI On 02-February-17			GOVI	517.45	516.3680	517.4470	516.3680	0.00
25/05/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
25/05/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
25/05/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
25/05/2016	GOVI On 02-February-17	533.33	Put	GOVI	158830	17	158830	17	0.00
25/05/2016	GOVI On 02-February-17	533.34	Put	GOVI	158930	17	158930	17	0.00
25/05/2016	GOVI On 02-February-17	533.32	Put	GOVI	158730	17	158730	17	0.00
25/05/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/05/2016	IGOV On 04-August-16			Index Future	245.75	245.9210	245.7480	245.9210	1,077.00
25/05/2016	IGOV On 03-November-16			Index Future	250.51	250.6830	250.5060	250.6830	23.00
25/05/2016	IGOV On 02-February-17			Index Future	255.56	255.7480	255.5610	255.7480	0.00
25/05/2016	ILBI On 04-August-16			Index Future	667.18	667.2050	667.1750	667.2050	157.00
25/05/2016	ILBI On 03-November-16			Index Future	679.91	679.9430	679.9120	679.9430	0.00
25/05/2016	IS01 On 19-December-16			Interest Rate Swap	100.14	100.1368	100.1353	100.1368	0.00
25/05/2016	IS01 On 16-March-17			Interest Rate Swap	100.18	100.1805	100.1829	100.1805	0.00
25/05/2016	IS01 On 15-June-17			Interest Rate Swap	99.98	99.9547	99.9809	99.9547	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
25/05/2016	IS02 On 18-December-17			Interest Rate Swap	100.69	100.6668	100.6860	100.6668	0.00
25/05/2016	IS02 On 16-March-18			Interest Rate Swap	100.17	100.1557	100.1745	100.1557	0.00
25/05/2016	IS02 On 15-June-18			Interest Rate Swap	100.06	100.0483	100.0642	100.0483	0.00
25/05/2016	IS05 On 17-December-20			Interest Rate Swap	101.33	101.3128	101.3320	101.3128	0.00
25/05/2016	IS05 On 16-March-21			Interest Rate Swap	100.88	100.8609	100.8799	100.8609	0.00
25/05/2016	IS05 On 15-June-21			Interest Rate Swap	100.40	100.3708	100.3970	100.3708	0.00
25/05/2016	IS10 On 17-December-25			Interest Rate Swap	104.00	103.9492	104.0026	103.9492	0.00
25/05/2016	IS10 On 16-March-26			Interest Rate Swap	101.31	101.2555	101.3101	101.2555	0.00
25/05/2016	IS10 On 15-June-26			Interest Rate Swap	100.25	100.1875	100.2499	100.1875	0.00
25/05/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/05/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/05/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/05/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/05/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
25/05/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
25/05/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
25/05/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
25/05/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
25/05/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.71	92.2900	7.7100	92.2900	0.00
25/05/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.84	92.1600	7.8400	92.1600	0.00
25/05/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.07	91.9300	8.0700	91.9300	0.00
25/05/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.23	91.7700	8.2300	91.7700	0.00
25/05/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.32	91.6800	8.3200	91.6800	0.00
25/05/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.39	91.6100	8.3900	91.6100	0.00
25/05/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.46	91.5400	8.4600	91.5400	0.00
25/05/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
25/05/2016	R023 On 04-August-16			Bond Future	9.20	96.2220	9.2007	96.2220	7,733.00
25/05/2016	R023 On 04-August-16	8.24	Call	Bond Future	135	0	135	0	0.00
25/05/2016	R023 On 04-August-16	8.26	Call	Bond Future	144	0	144	0	0.00
25/05/2016	R023 On 04-August-16	8.25	Call	Bond Future	140	0	140	0	0.00
25/05/2016	R023 On 04-August-16	8.25	Put	Bond Future	4672	5	4672	5	0.00
25/05/2016	R023 On 04-August-16	8.24	Put	Bond Future	4717	5	4717	5	0.00
25/05/2016	R023 On 04-August-16	8.26	Put	Bond Future	4628	5	4628	5	0.00
25/05/2016	R023 On 03-November-16			Bond Future	9.27	94.1261	9.2718	94.1261	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
25/05/2016	R023 On 03-November-16	9.73	Call	Bond Future	3213	3	3213	3	0.00
25/05/2016	R023 On 03-November-16	9.75	Call	Bond Future	3271	3	3271	3	0.00
25/05/2016	R023 On 03-November-16	9.74	Call	Bond Future	3242	3	3242	3	0.00
25/05/2016	R023 On 03-November-16	9.74	Put	Bond Future	1171	1	1171	1	0.00
25/05/2016	R023 On 03-November-16	9.75	Put	Bond Future	1156	1	1156	1	0.00
25/05/2016	R023 On 03-November-16	9.73	Put	Bond Future	1185	1	1185	1	0.00
25/05/2016	R023 On 02-February-17			Bond Future	9.34	96.0219	9.3355	96.0219	0.00
25/05/2016	R023 On 02-February-17	8.86	Call	Bond Future	1562	1	1562	1	0.00
25/05/2016	R023 On 02-February-17	8.85	Call	Bond Future	1546	1	1546	1	0.00
25/05/2016	R023 On 02-February-17	8.84	Call	Bond Future	1530	1	1530	1	0.00
25/05/2016	R023 On 02-February-17	8.85	Put	Bond Future	3684	4	3684	4	0.00
25/05/2016	R023 On 02-February-17	8.84	Put	Bond Future	3713	4	3713	4	0.00
25/05/2016	R023 On 02-February-17	8.86	Put	Bond Future	3656	4	3656	4	0.00
25/05/2016	R035 On 04-August-16			Bond Future	10.02	94.1334	10.0162	94.1334	5,505.00
25/05/2016	R035 On 04-August-16	10.35	Call	Bond Future	2525	2	2525	2	0.00
25/05/2016	R035 On 04-August-16	10.36	Call	Bond Future	2599	2	2599	2	0.00
25/05/2016	R035 On 04-August-16	10.37	Call	Bond Future	2673	2	2673	2	0.00
25/05/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R035 On 03-November-16			Bond Future	10.08	91.4270	10.0801	91.4270	0.00
25/05/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
25/05/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
25/05/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
25/05/2016	R035 On 03-November-16	9.59	Put	Bond Future	3868	4	3868	4	0.00
25/05/2016	R035 On 03-November-16	9.57	Put	Bond Future	4031	4	4031	4	0.00
25/05/2016	R035 On 03-November-16	9.58	Put	Bond Future	3949	4	3949	4	0.00
25/05/2016	R186 On 04-August-16			Bond Future	9.46	107.9308	9.4590	107.9308	99,782.00
25/05/2016	R186 On 04-August-16	9.60	Call	Bond Future	2563	2	2563	2	0.00
25/05/2016	R186 On 04-August-16	8.51	Call	Bond Future	227	0	227	0	0.00
25/05/2016	R186 On 04-August-16	8.49	Call	Bond Future	214	0	214	0	0.00
25/05/2016	R186 On 04-August-16	10.00	Call	Bond Future	4351	4	4351	4	0.00
25/05/2016	R186 On 04-August-16	8.50	Call	Bond Future	220	0	220	0	0.00
25/05/2016	R186 On 04-August-16	9.25	Call	Bond Future	1407	1	1407	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
25/05/2016	R186 On 04-August-16	9.40	Call	Bond Future	1850	2	1850	2	0.00
25/05/2016	R186 On 04-August-16	9.60	Put	Bond Future	1608	2	1608	2	5,635.00
25/05/2016	R186 On 04-August-16	8.49	Put	Bond Future	7108	7	7108	7	0.00
25/05/2016	R186 On 04-August-16	10.00	Put	Bond Future	749	1	749	1	6,500.00
25/05/2016	R186 On 04-August-16	8.51	Put	Bond Future	6973	7	6973	7	0.00
25/05/2016	R186 On 04-August-16	8.50	Put	Bond Future	7040	7	7040	7	0.00
25/05/2016	R186 On 04-August-16	9.25	Put	Bond Future	2845	3	2845	3	1,000.00
25/05/2016	R186 On 04-August-16	9.40	Put	Bond Future	2254	2	2254	2	5,000.00
25/05/2016	R186 On 03-November-16			Bond Future	9.52	109.9899	9.5222	109.9899	10.00
25/05/2016	R186 On 03-November-16	9.66	Call	Bond Future	3557	3	3557	3	0.00
25/05/2016	R186 On 03-November-16	8.96	Call	Bond Future	1519	1	1519	1	0.00
25/05/2016	R186 On 03-November-16	8.95	Call	Bond Future	1498	1	1498	1	0.00
25/05/2016	R186 On 03-November-16	8.97	Call	Bond Future	1541	1	1541	1	0.00
25/05/2016	R186 On 03-November-16	9.71	Call	Bond Future	3743	4	3743	4	0.00
25/05/2016	R186 On 03-November-16	9.66	Put	Bond Future	2642	3	2642	3	5,000.00
25/05/2016	R186 On 03-November-16	9.71	Put	Bond Future	2500	3	2500	3	5,000.00
25/05/2016	R186 On 03-November-16	8.96	Put	Bond Future	5365	6	5365	6	0.00
25/05/2016	R186 On 03-November-16	8.97	Put	Bond Future	5317	6	5317	6	0.00
25/05/2016	R186 On 03-November-16	8.95	Put	Bond Future	5414	6	5414	6	0.00
25/05/2016	R197 On 04-August-16			Bond Future	299.07	298.8136	299.0705	298.8136	1,878.00
25/05/2016	R197 On 04-August-16	293.98	Call	Bond Future	5091	5	5091	5	0.00
25/05/2016	R197 On 04-August-16	293.96	Call	Bond Future	5111	5	5111	5	0.00
25/05/2016	R197 On 04-August-16	293.97	Call	Bond Future	5101	5	5101	5	0.00
25/05/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R197 On 03-November-16			Bond Future	304.80	304.5383	304.7982	304.5383	0.00
25/05/2016	R197 On 03-November-16	303.56	Call	Bond Future	1238	1	1238	1	0.00
25/05/2016	R197 On 03-November-16	303.58	Call	Bond Future	1218	1	1218	1	0.00
25/05/2016	R197 On 03-November-16	303.57	Call	Bond Future	1228	1	1228	1	0.00
25/05/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R202 On 04-August-16			Bond Future	246.95	247.0780	246.9527	247.0780	37,489.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2016	R202 On 04-August-16	243.26	Call	Bond Future	5968	6	5968	6	0.00
25/05/2016	R202 On 04-August-16	243.25	Call	Bond Future	5974	6	5974	6	0.00
25/05/2016	R202 On 04-August-16	243.24	Call	Bond Future	5981	6	5981	6	0.00
25/05/2016	R202 On 04-August-16	243.25	Put	Bond Future	2271	2	2271	2	0.00
25/05/2016	R202 On 04-August-16	243.26	Put	Bond Future	2275	2	2275	2	0.00
25/05/2016	R202 On 04-August-16	243.24	Put	Bond Future	2268	2	2268	2	0.00
25/05/2016	R202 On 03-November-16			Bond Future	251.68	251.8115	251.6821	251.8115	0.00
25/05/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
25/05/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
25/05/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
25/05/2016	R202 On 03-November-16	253.86	Put	Bond Future	2178	2	2178	2	0.00
25/05/2016	R202 On 03-November-16	253.87	Put	Bond Future	2188	2	2188	2	0.00
25/05/2016	R202 On 03-November-16	253.85	Put	Bond Future	2168	2	2168	2	0.00
25/05/2016	R203 On 04-August-16			Bond Future	8.07	103.4467	8.0742	103.4467	58,097.00
25/05/2016	R203 On 04-August-16	7.24	Call	Bond Future	17	0	17	0	0.00
25/05/2016	R203 On 04-August-16	7.26	Call	Bond Future	18	0	18	0	0.00
25/05/2016	R203 On 04-August-16	7.25	Call	Bond Future	18	0	18	0	0.00
25/05/2016	R203 On 04-August-16	7.24	Put	Bond Future	885	1	885	1	0.00
25/05/2016	R203 On 04-August-16	7.26	Put	Bond Future	865	1	865	1	0.00
25/05/2016	R203 On 04-August-16	7.25	Put	Bond Future	875	1	875	1	0.00
25/05/2016	R203 On 03-November-16			Bond Future	8.16	101.2481	8.1573	101.2481	0.00
25/05/2016	R203 On 03-November-16	8.84	Call	Bond Future	662	1	662	1	0.00
25/05/2016	R203 On 03-November-16	8.86	Call	Bond Future	675	1	675	1	0.00
25/05/2016	R203 On 03-November-16	8.85	Call	Bond Future	668	1	668	1	0.00
25/05/2016	R203 On 03-November-16	8.85	Put	Bond Future	110	0	110	0	0.00
25/05/2016	R203 On 03-November-16	8.86	Put	Bond Future	109	0	109	0	0.00
25/05/2016	R203 On 03-November-16	8.84	Put	Bond Future	112	0	112	0	0.00
25/05/2016	R203 On 02-February-17			Bond Future	8.19	103.2874	8.1915	103.2874	0.00
25/05/2016	R203 On 02-February-17	7.70	Call	Bond Future	152	0	152	0	0.00
25/05/2016	R203 On 02-February-17	7.72	Call	Bond Future	157	0	157	0	0.00
25/05/2016	R203 On 02-February-17	7.71	Call	Bond Future	154	0	154	0	0.00
25/05/2016	R203 On 02-February-17	7.71	Put	Bond Future	432	0	432	0	0.00
25/05/2016	R203 On 02-February-17	7.70	Put	Bond Future	436	0	436	0	0.00
25/05/2016	R203 On 02-February-17	7.72	Put	Bond Future	429	0	429	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
25/05/2016	R204 On 04-August-16			Bond Future	8.49	99.9547	8.4927	99.9547	34,959.00
25/05/2016	R204 On 04-August-16	7.76	Call	Bond Future	86	0	86	0	0.00
25/05/2016	R204 On 04-August-16	7.75	Call	Bond Future	83	0	83	0	0.00
25/05/2016	R204 On 04-August-16	7.74	Call	Bond Future	81	0	81	0	0.00
25/05/2016	R204 On 04-August-16	7.75	Put	Bond Future	1651	2	1651	2	0.00
25/05/2016	R204 On 04-August-16	7.74	Put	Bond Future	1669	2	1669	2	0.00
25/05/2016	R204 On 04-August-16	7.76	Put	Bond Future	1632	2	1632	2	0.00
25/05/2016	R204 On 03-November-16			Bond Future	8.58	101.8616	8.5768	101.8616	0.00
25/05/2016	R204 On 03-November-16	9.22	Call	Bond Future	1530	1	1530	1	0.00
25/05/2016	R204 On 03-November-16	9.21	Call	Bond Future	1516	1	1516	1	0.00
25/05/2016	R204 On 03-November-16	9.23	Call	Bond Future	1544	1	1544	1	0.00
25/05/2016	R204 On 03-November-16	9.22	Put	Bond Future	325	0	325	0	0.00
25/05/2016	R204 On 03-November-16	9.23	Put	Bond Future	321	0	321	0	0.00
25/05/2016	R204 On 03-November-16	9.21	Put	Bond Future	330	0	330	0	0.00
25/05/2016	R204 On 02-February-17			Bond Future	8.64	99.8708	8.6394	99.8708	0.00
25/05/2016	R204 On 02-February-17	8.28	Call	Bond Future	572	1	572	1	0.00
25/05/2016	R204 On 02-February-17	8.29	Call	Bond Future	579	1	579	1	0.00
25/05/2016	R204 On 02-February-17	8.30	Call	Bond Future	585	1	585	1	0.00
25/05/2016	R204 On 02-February-17	8.28	Put	Bond Future	1178	1	1178	1	0.00
25/05/2016	R204 On 02-February-17	8.29	Put	Bond Future	1168	1	1168	1	0.00
25/05/2016	R204 On 02-February-17	8.30	Put	Bond Future	1158	1	1158	1	0.00
25/05/2016	R207 On 04-August-16			Bond Future	8.81	95.8442	8.8142	95.8442	76,765.00
25/05/2016	R207 On 04-August-16	8.00	Call	Bond Future	106	0	106	0	0.00
25/05/2016	R207 On 04-August-16	7.99	Call	Bond Future	102	0	102	0	0.00
25/05/2016	R207 On 04-August-16	8.01	Call	Bond Future	109	0	109	0	0.00
25/05/2016	R207 On 04-August-16	7.99	Put	Bond Future	2465	3	2465	3	0.00
25/05/2016	R207 On 04-August-16	8.00	Put	Bond Future	2440	3	2440	3	0.00
25/05/2016	R207 On 04-August-16	8.01	Put	Bond Future	2414	3	2414	3	0.00
25/05/2016	R207 On 02-February-17			Bond Future	8.96	95.9964	8.9637	95.9964	0.00
25/05/2016	R207 On 02-February-17	8.91	Call	Bond Future	1269	1	1269	1	62.00
25/05/2016	R207 On 02-February-17	9.22	Call	Bond Future	1685	2	1685	2	0.00
25/05/2016	R207 On 02-February-17	9.24	Call	Bond Future	1714	2	1714	2	0.00
25/05/2016	R207 On 02-February-17	9.23	Call	Bond Future	1700	2	1700	2	0.00
25/05/2016	R207 On 02-February-17	8.91	Put	Bond Future	1401	1	1401	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
25/05/2016	R207 On 02-February-17	9.22	Put	Bond Future	1056	1	1056	1	0.00
25/05/2016	R207 On 02-February-17	9.23	Put	Bond Future	1046	1	1046	1	0.00
25/05/2016	R207 On 02-February-17	9.24	Put	Bond Future	1036	1	1036	1	0.00
25/05/2016	R208 On 04-August-16			Bond Future	8.94	94.0993	8.9429	94.0993	48,790.00
25/05/2016	R208 On 04-August-16	7.99	Call	Bond Future	91	0	91	0	0.00
25/05/2016	R208 On 04-August-16	8.00	Call	Bond Future	94	0	94	0	0.00
25/05/2016	R208 On 04-August-16	8.01	Call	Bond Future	97	0	97	0	0.00
25/05/2016	R208 On 04-August-16	7.99	Put	Bond Future	3544	4	3544	4	0.00
25/05/2016	R208 On 04-August-16	8.00	Put	Bond Future	3510	4	3510	4	0.00
25/05/2016	R208 On 04-August-16	8.01	Put	Bond Future	3476	4	3476	4	0.00
25/05/2016	R208 On 03-November-16			Bond Future	9.02	92.4917	9.0175	92.4917	0.00
25/05/2016	R208 On 03-November-16	9.57	Call	Bond Future	2594	2	2594	2	0.00
25/05/2016	R208 On 03-November-16	9.59	Call	Bond Future	2640	3	2640	3	0.00
25/05/2016	R208 On 03-November-16	9.58	Call	Bond Future	2617	3	2617	3	0.00
25/05/2016	R208 On 03-November-16	9.57	Put	Bond Future	746	1	746	1	0.00
25/05/2016	R208 On 03-November-16	9.58	Put	Bond Future	736	1	736	1	0.00
25/05/2016	R208 On 03-November-16	9.59	Put	Bond Future	727	1	727	1	0.00
25/05/2016	R208 On 02-February-17			Bond Future	9.08	94.3546	9.0802	94.3546	0.00
25/05/2016	R208 On 02-February-17	8.64	Call	Bond Future	1145	1	1145	1	0.00
25/05/2016	R208 On 02-February-17	8.63	Call	Bond Future	1132	1	1132	1	0.00
25/05/2016	R208 On 02-February-17	8.65	Call	Bond Future	1158	1	1158	1	0.00
25/05/2016	R208 On 02-February-17	8.65	Put	Bond Future	2558	3	2558	3	0.00
25/05/2016	R208 On 02-February-17	8.64	Put	Bond Future	2578	3	2578	3	0.00
25/05/2016	R208 On 02-February-17	8.63	Put	Bond Future	2599	3	2599	3	0.00
25/05/2016	R209 On 04-August-16			Bond Future	9.94	70.4506	9.9369	70.4506	54,886.00
25/05/2016	R209 On 04-August-16	9.24	Call	Bond Future	501	0	501	0	0.00
25/05/2016	R209 On 04-August-16	10.60	Call	Bond Future	4677	5	4677	5	5,624.00
25/05/2016	R209 On 04-August-16	9.26	Call	Bond Future	527	0	527	0	0.00
25/05/2016	R209 On 04-August-16	9.25	Call	Bond Future	514	0	514	0	0.00
25/05/2016	R209 On 04-August-16	9.70	Call	Bond Future	1353	1	1353	1	0.00
25/05/2016	R209 On 04-August-16	10.29	Call	Bond Future	3322	3	3322	3	0.00
25/05/2016	R209 On 04-August-16	9.60	Call	Bond Future	1118	1	1118	1	5,624.00
25/05/2016	R209 On 04-August-16	9.40	Call	Bond Future	733	1	733	1	250.00
25/05/2016	R209 On 04-August-16	9.24	Put	Bond Future	5212	5	5212	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
25/05/2016	R209 On 04-August-16	10.60	Put	Bond Future	615	1	615	1	0.00
25/05/2016	R209 On 04-August-16	9.26	Put	Bond Future	5095	5	5095	5	0.00
25/05/2016	R209 On 04-August-16	9.25	Put	Bond Future	5153	5	5153	5	0.00
25/05/2016	R209 On 04-August-16	10.29	Put	Bond Future	1111	1	1111	1	250.00
25/05/2016	R209 On 04-August-16	9.70	Put	Bond Future	2901	3	2901	3	250.00
25/05/2016	R209 On 04-August-16	9.40	Put	Bond Future	4319	4	4319	4	0.00
25/05/2016	R209 On 04-August-16	9.60	Put	Bond Future	3335	3	3335	3	0.00
25/05/2016	R209 On 03-November-16			Bond Future	9.99	68.6439	9.9924	68.6439	0.00
25/05/2016	R209 On 03-November-16	10.24	Call	Bond Future	3906	4	3906	4	0.00
25/05/2016	R209 On 03-November-16	10.26	Call	Bond Future	3978	4	3978	4	0.00
25/05/2016	R209 On 03-November-16	10.25	Call	Bond Future	3942	4	3942	4	0.00
25/05/2016	R209 On 03-November-16	10.25	Put	Bond Future	2334	2	2334	2	5,000.00
25/05/2016	R209 On 03-November-16	10.26	Put	Bond Future	2309	2	2309	2	0.00
25/05/2016	R209 On 03-November-16	10.24	Put	Bond Future	2359	2	2359	2	0.00
25/05/2016	R209 On 02-February-17			Bond Future	10.04	70.0266	10.0421	70.0266	0.00
25/05/2016	R209 On 02-February-17	9.53	Call	Bond Future	2446	2	2446	2	0.00
25/05/2016	R209 On 02-February-17	9.55	Call	Bond Future	2494	2	2494	2	0.00
25/05/2016	R209 On 02-February-17	9.54	Call	Bond Future	2470	2	2470	2	0.00
25/05/2016	R209 On 02-February-17	9.53	Put	Bond Future	5795	6	5795	6	0.00
25/05/2016	R209 On 02-February-17	9.54	Put	Bond Future	5751	6	5751	6	0.00
25/05/2016	R209 On 02-February-17	9.55	Put	Bond Future	5708	6	5708	6	0.00
25/05/2016	R210 On 04-August-16			Bond Future	187.96	187.4171	187.9557	187.4171	2,571.00
25/05/2016	R210 On 04-August-16	181.51	Call	Bond Future	6446	6	6446	6	0.00
25/05/2016	R210 On 04-August-16	181.50	Call	Bond Future	6456	6	6456	6	0.00
25/05/2016	R210 On 04-August-16	181.52	Call	Bond Future	6436	6	6436	6	0.00
25/05/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R210 On 03-November-16			Bond Future	189.27	188.7174	189.2652	188.7174	0.00
25/05/2016	R210 On 03-November-16	188.90	Call	Bond Future	365	0	365	0	0.00
25/05/2016	R210 On 03-November-16	188.92	Call	Bond Future	345	0	345	0	0.00
25/05/2016	R210 On 03-November-16	188.91	Call	Bond Future	355	0	355	0	0.00
25/05/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R211 On 04-August-16			Bond Future	139.80	139.7903	139.8007	139.7903	64.00
25/05/2016	R211 On 04-August-16	137.09	Call	Bond Future	2711	3	2711	3	0.00
25/05/2016	R211 On 04-August-16	137.07	Call	Bond Future	2731	3	2731	3	0.00
25/05/2016	R211 On 04-August-16	137.08	Call	Bond Future	2721	3	2721	3	0.00
25/05/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R211 On 03-November-16			Bond Future	142.48	142.4685	142.4783	142.4685	0.00
25/05/2016	R211 On 03-November-16	141.76	Call	Bond Future	718	1	718	1	0.00
25/05/2016	R211 On 03-November-16	141.75	Call	Bond Future	728	1	728	1	0.00
25/05/2016	R211 On 03-November-16	141.74	Call	Bond Future	738	1	738	1	0.00
25/05/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R212 On 04-August-16			Bond Future	145.65	145.5262	145.6474	145.5262	4,219.00
25/05/2016	R212 On 04-August-16	142.44	Call	Bond Future	3207	3	3207	3	0.00
25/05/2016	R212 On 04-August-16	142.43	Call	Bond Future	3217	3	3217	3	0.00
25/05/2016	R212 On 04-August-16	142.42	Call	Bond Future	3227	3	3227	3	0.00
25/05/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R212 On 03-November-16			Bond Future	148.44	148.3143	148.4370	148.3143	0.00
25/05/2016	R212 On 03-November-16	148.11	Call	Bond Future	327	0	327	0	0.00
25/05/2016	R212 On 03-November-16	148.12	Call	Bond Future	317	0	317	0	0.00
25/05/2016	R212 On 03-November-16	148.10	Call	Bond Future	337	0	337	0	0.00
25/05/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
25/05/2016	R213 On 04-August-16			Bond Future	9.87	80.9283	9.8697	80.9283	44,354.00
25/05/2016	R213 On 04-August-16	9.01	Call	Bond Future	326	0	326	0	0.00
25/05/2016	R213 On 04-August-16	8.99	Call	Bond Future	308	0	308	0	0.00
25/05/2016	R213 On 04-August-16	9.00	Call	Bond Future	317	0	317	0	0.00
25/05/2016	R213 On 04-August-16	8.99	Put	Bond Future	6250	6	6250	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2016	R213 On 04-August-16	9.00	Put	Bond Future	6188	6	6188	6	0.00
25/05/2016	R213 On 04-August-16	9.01	Put	Bond Future	6126	6	6126	6	0.00
25/05/2016	R213 On 03-November-16			Bond Future	9.93	78.9212	9.9320	78.9212	0.00
25/05/2016	R213 On 03-November-16	10.20	Call	Bond Future	3982	4	3982	4	0.00
25/05/2016	R213 On 03-November-16	10.19	Call	Bond Future	3945	4	3945	4	0.00
25/05/2016	R213 On 03-November-16	10.18	Call	Bond Future	3909	4	3909	4	0.00
25/05/2016	R213 On 03-November-16	10.19	Put	Bond Future	2336	2	2336	2	0.00
25/05/2016	R213 On 03-November-16	10.18	Put	Bond Future	2361	2	2361	2	0.00
25/05/2016	R213 On 03-November-16	10.20	Put	Bond Future	2311	2	2311	2	0.00
25/05/2016	R213 On 02-February-17			Bond Future	9.99	80.5108	9.9895	80.5108	0.00
25/05/2016	R213 On 02-February-17	9.40	Call	Bond Future	2215	2	2215	2	0.00
25/05/2016	R213 On 02-February-17	9.42	Call	Bond Future	2260	2	2260	2	0.00
25/05/2016	R213 On 02-February-17	9.41	Call	Bond Future	2237	2	2237	2	0.00
25/05/2016	R213 On 02-February-17	9.40	Put	Bond Future	6027	6	6027	6	0.00
25/05/2016	R213 On 02-February-17	9.42	Put	Bond Future	5939	6	5939	6	0.00
25/05/2016	R213 On 02-February-17	9.41	Put	Bond Future	5983	6	5983	6	0.00
25/05/2016	R214 On 04-August-16			Bond Future	10.06	70.4758	10.0558	70.4758	30,123.00
25/05/2016	R214 On 04-August-16	9.30	Call	Bond Future	459	0	459	0	1,300.00
25/05/2016	R214 On 04-August-16	11.30	Call	Bond Future	7627	7	7627	7	5,610.00
25/05/2016	R214 On 04-August-16	9.24	Call	Bond Future	392	0	392	0	0.00
25/05/2016	R214 On 04-August-16	9.26	Call	Bond Future	413	0	413	0	0.00
25/05/2016	R214 On 04-August-16	9.25	Call	Bond Future	402	0	402	0	0.00
25/05/2016	R214 On 04-August-16	10.30	Call	Bond Future	3000	3	3000	3	5,610.00
25/05/2016	R214 On 04-August-16	8.55	Call	Bond Future	43	0	43	0	1,300.00
25/05/2016	R214 On 04-August-16	9.30	Put	Bond Future	5765	6	5765	6	0.00
25/05/2016	R214 On 04-August-16	9.26	Put	Bond Future	6019	6	6019	6	0.00
25/05/2016	R214 On 04-August-16	9.24	Put	Bond Future	6148	6	6148	6	0.00
25/05/2016	R214 On 04-August-16	11.30	Put	Bond Future	187	0	187	0	0.00
25/05/2016	R214 On 04-August-16	10.30	Put	Bond Future	1421	2	1421	2	0.00
25/05/2016	R214 On 04-August-16	9.25	Put	Bond Future	6083	6	6083	6	0.00
25/05/2016	R214 On 04-August-16	8.55	Put	Bond Future	11318	12	11318	12	0.00
25/05/2016	R214 On 03-November-16			Bond Future	10.11	68.5229	10.1129	68.5229	0.00
25/05/2016	R214 On 03-November-16	10.33	Call	Bond Future	3957	4	3957	4	0.00
25/05/2016	R214 On 03-November-16	10.35	Call	Bond Future	4029	4	4029	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
25/05/2016	R214 On 03-November-16	10.34	Call	Bond Future	3993	4	3993	4	0.00
25/05/2016	R214 On 03-November-16	10.33	Put	Bond Future	2563	3	2563	3	0.00
25/05/2016	R214 On 03-November-16	10.34	Put	Bond Future	2536	3	2536	3	0.00
25/05/2016	R214 On 03-November-16	10.35	Put	Bond Future	2509	3	2509	3	0.00
25/05/2016	R214 On 02-February-17			Bond Future	10.17	69.9030	10.1658	69.9030	0.00
25/05/2016	R214 On 02-February-17	9.67	Call	Bond Future	2609	3	2609	3	0.00
25/05/2016	R214 On 02-February-17	9.66	Call	Bond Future	2583	3	2583	3	0.00
25/05/2016	R214 On 02-February-17	9.68	Call	Bond Future	2634	3	2634	3	0.00
25/05/2016	R214 On 02-February-17	9.67	Put	Bond Future	5949	6	5949	6	0.00
25/05/2016	R214 On 02-February-17	9.66	Put	Bond Future	5994	6	5994	6	0.00
25/05/2016	R214 On 02-February-17	9.68	Put	Bond Future	5904	6	5904	6	0.00
25/05/2016	R248 On 04-August-16			Bond Future	10.13	90.5067	10.1331	90.5067	59,364.00
25/05/2016	R248 On 04-August-16	9.25	Call	Bond Future	462	0	462	0	0.00
25/05/2016	R248 On 04-August-16	9.26	Call	Bond Future	475	0	475	0	0.00
25/05/2016	R248 On 04-August-16	9.24	Call	Bond Future	450	0	450	0	0.00
25/05/2016	R248 On 04-August-16	9.26	Put	Bond Future	8331	9	8331	9	0.00
25/05/2016	R248 On 04-August-16	9.25	Put	Bond Future	8416	9	8416	9	0.00
25/05/2016	R248 On 04-August-16	9.24	Put	Bond Future	8501	9	8501	9	0.00
25/05/2016	R248 On 03-November-16			Bond Future	10.19	87.7946	10.1931	87.7946	0.00
25/05/2016	R248 On 03-November-16	10.39	Call	Bond Future	4995	5	4995	5	0.00
25/05/2016	R248 On 03-November-16	10.38	Call	Bond Future	4950	5	4950	5	0.00
25/05/2016	R248 On 03-November-16	10.37	Call	Bond Future	4906	5	4906	5	0.00
25/05/2016	R248 On 03-November-16	10.38	Put	Bond Future	3435	4	3435	4	0.00
25/05/2016	R248 On 03-November-16	10.39	Put	Bond Future	3400	4	3400	4	0.00
25/05/2016	R248 On 03-November-16	10.37	Put	Bond Future	3470	4	3470	4	0.00
25/05/2016	R248 On 02-February-17			Bond Future	10.25	89.5630	10.2490	89.5630	0.00
25/05/2016	R248 On 02-February-17	9.76	Call	Bond Future	3428	3	3428	3	0.00
25/05/2016	R248 On 02-February-17	9.77	Call	Bond Future	3460	3	3460	3	0.00
25/05/2016	R248 On 02-February-17	9.78	Call	Bond Future	3492	3	3492	3	0.00
25/05/2016	R248 On 02-February-17	9.77	Put	Bond Future	7530	8	7530	8	0.00
25/05/2016	R248 On 02-February-17	9.76	Put	Bond Future	7586	8	7586	8	0.00
25/05/2016	R248 On 02-February-17	9.78	Put	Bond Future	7474	8	7474	8	0.00