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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
27/05/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	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
27/05/2016	2025 On 04-August-16			Bond Future	126.55	126.6680	126.5515	126.6680	3,004.00
27/05/2016	2025 On 04-August-16	123.86	Call	Bond Future	2691	3	2691	3	0.00
27/05/2016	2025 On 04-August-16	123.87	Call	Bond Future	2681	3	2681	3	0.00
27/05/2016	2025 On 04-August-16	123.85	Call	Bond Future	2701	3	2701	3	0.00
27/05/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
27/05/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
27/05/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
27/05/2016	2025 On 03-November-16			Bond Future	128.97	129.0911	128.9731	129.0911	0.00
27/05/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
27/05/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
27/05/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
27/05/2016	2025 On 03-November-16	129.22	Put	Bond Future	247	0	247	0	0.00
27/05/2016	2025 On 03-November-16	129.23	Put	Bond Future	257	0	257	0	0.00
27/05/2016	2025 On 03-November-16	129.21	Put	Bond Future	237	0	237	0	0.00
27/05/2016	2030 On 04-August-16			Bond Future	9.80	86.9462	9.8036	86.9462	25,310.00
27/05/2016	2030 On 04-August-16	10.17	Call	Bond Future	2400	2	2400	2	0.00
27/05/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
27/05/2016	2030 On 03-November-16			Bond Future	9.86	88.6028	9.8643	88.6028	0.00
27/05/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
27/05/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
27/05/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
27/05/2016	2030 On 03-November-16	9.33	Put	Bond Future	3625	4	3625	4	0.00
27/05/2016	2030 On 03-November-16	9.34	Put	Bond Future	3555	3	3555	3	0.00
27/05/2016	2030 On 03-November-16	9.35	Put	Bond Future	3485	3	3485	3	0.00
27/05/2016	2032 On 04-August-16			Bond Future	9.91	89.9504	9.9118	89.9504	11,433.00
27/05/2016	2032 On 04-August-16	8.99	Call	Bond Future	295	0	295	0	0.00
27/05/2016	2032 On 04-August-16	9.01	Call	Bond Future	313	0	313	0	0.00
27/05/2016	2032 On 04-August-16	9.00	Call	Bond Future	304	0	304	0	0.00
27/05/2016	2032 On 04-August-16	9.00	Put	Bond Future	7148	7	7148	7	0.00
27/05/2016	2032 On 04-August-16	9.01	Put	Bond Future	7078	7	7078	7	0.00
27/05/2016	2032 On 04-August-16	8.99	Put	Bond Future	7219	7	7219	7	0.00
27/05/2016	2032 On 03-November-16			Bond Future	9.98	87.5051	9.9754	87.5051	0.00
27/05/2016	2032 On 03-November-16	10.28	Call	Bond Future	4527	5	4527	5	0.00
27/05/2016	2032 On 03-November-16	10.30	Call	Bond Future	4609	5	4609	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
27/05/2016	2032 On 03-November-16	10.29	Call	Bond Future	4568	5	4568	5	0.00
27/05/2016	2032 On 03-November-16	10.28	Put	Bond Future	2431	2	2431	2	0.00
27/05/2016	2032 On 03-November-16	10.29	Put	Bond Future	2404	2	2404	2	0.00
27/05/2016	2032 On 03-November-16	10.30	Put	Bond Future	2378	2	2378	2	0.00
27/05/2016	2032 On 02-February-17			Bond Future	10.03	89.2667	10.0322	89.2667	0.00
27/05/2016	2032 On 02-February-17	9.51	Call	Bond Future	2637	3	2637	3	0.00
27/05/2016	2032 On 02-February-17	9.53	Call	Bond Future	2690	3	2690	3	0.00
27/05/2016	2032 On 02-February-17	9.52	Call	Bond Future	2664	3	2664	3	0.00
27/05/2016	2032 On 02-February-17	9.52	Put	Bond Future	6317	6	6317	6	0.00
27/05/2016	2032 On 02-February-17	9.51	Put	Bond Future	6364	6	6364	6	0.00
27/05/2016	2032 On 02-February-17	9.53	Put	Bond Future	6270	6	6270	6	0.00
27/05/2016	2033 On 04-August-16			Bond Future	107.01	107.2900	107.0139	107.2900	3,924.00
27/05/2016	2033 On 04-August-16	104.99	Call	Bond Future	2024	2	2024	2	0.00
27/05/2016	2033 On 04-August-16	105.00	Call	Bond Future	2014	2	2014	2	0.00
27/05/2016	2033 On 04-August-16	105.01	Call	Bond Future	2004	2	2004	2	0.00
27/05/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
27/05/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
27/05/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
27/05/2016	2033 On 03-November-16			Bond Future	108.04	108.3198	108.0389	108.3198	0.00
27/05/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
27/05/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
27/05/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
27/05/2016	2033 On 03-November-16	109.16	Put	Bond Future	1121	1	1121	1	0.00
27/05/2016	2033 On 03-November-16	109.17	Put	Bond Future	1131	1	1131	1	0.00
27/05/2016	2033 On 03-November-16	109.18	Put	Bond Future	1141	1	1141	1	0.00
27/05/2016	2037 On 04-August-16			Bond Future	10.02	87.1695	10.0162	87.1695	41,343.00
27/05/2016	2037 On 04-August-16	9.24	Call	Bond Future	513	1	513	1	0.00
27/05/2016	2037 On 04-August-16	9.25	Call	Bond Future	527	1	527	1	0.00
27/05/2016	2037 On 04-August-16	9.26	Call	Bond Future	540	1	540	1	0.00
27/05/2016	2037 On 04-August-16	9.25	Put	Bond Future	6783	7	6783	7	0.00
27/05/2016	2037 On 04-August-16	9.26	Put	Bond Future	6710	7	6710	7	0.00
27/05/2016	2037 On 04-August-16	9.24	Put	Bond Future	6856	7	6856	7	0.00
27/05/2016	2037 On 03-November-16			Bond Future	10.07	88.8304	10.0744	88.8304	0.00
27/05/2016	2037 On 03-November-16	10.35	Call	Bond Future	4895	5	4895	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
27/05/2016	2037 On 03-November-16	10.36	Call	Bond Future	4939	5	4939	5	0.00
27/05/2016	2037 On 03-November-16	10.37	Call	Bond Future	4983	5	4983	5	0.00
27/05/2016	2037 On 03-November-16	10.36	Put	Bond Future	2800	3	2800	3	0.00
27/05/2016	2037 On 03-November-16	10.37	Put	Bond Future	2770	3	2770	3	0.00
27/05/2016	2037 On 03-November-16	10.35	Put	Bond Future	2830	3	2830	3	0.00
27/05/2016	2037 On 02-February-17			Bond Future	10.13	86.3617	10.1271	86.3617	0.00
27/05/2016	2037 On 02-February-17	9.66	Call	Bond Future	3146	3	3146	3	0.00
27/05/2016	2037 On 02-February-17	9.68	Call	Bond Future	3206	3	3206	3	0.00
27/05/2016	2037 On 02-February-17	9.67	Call	Bond Future	3176	3	3176	3	0.00
27/05/2016	2037 On 02-February-17	9.66	Put	Bond Future	6796	7	6796	7	0.00
27/05/2016	2037 On 02-February-17	9.67	Put	Bond Future	6745	7	6745	7	0.00
27/05/2016	2037 On 02-February-17	9.68	Put	Bond Future	6695	7	6695	7	0.00
27/05/2016	2038 On 04-August-16			Bond Future	132.52	132.4856	132.5223	132.4856	22,289.00
27/05/2016	2038 On 04-August-16	129.31	Call	Bond Future	3212	3	3212	3	0.00
27/05/2016	2038 On 04-August-16	129.30	Call	Bond Future	3222	3	3222	3	0.00
27/05/2016	2038 On 04-August-16	129.32	Call	Bond Future	3202	3	3202	3	0.00
27/05/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
27/05/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
27/05/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
27/05/2016	2038 On 03-November-16			Bond Future	135.06	135.0199	135.0581	135.0199	0.00
27/05/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
27/05/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
27/05/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
27/05/2016	2038 On 03-November-16	136.32	Put	Bond Future	1262	1	1262	1	0.00
27/05/2016	2038 On 03-November-16	136.31	Put	Bond Future	1252	1	1252	1	0.00
27/05/2016	2038 On 03-November-16	136.33	Put	Bond Future	1272	1	1272	1	0.00
27/05/2016	2040 On 04-August-16			Bond Future	10.07	90.6989	10.0712	90.6989	812.00
27/05/2016	2040 On 04-August-16	9.51	Call	Bond Future	948	1	948	1	0.00
27/05/2016	2040 On 04-August-16	9.50	Call	Bond Future	927	1	927	1	0.00
27/05/2016	2040 On 04-August-16	9.49	Call	Bond Future	906	1	906	1	0.00
27/05/2016	2040 On 04-August-16	9.51	Put	Bond Future	5767	6	5767	6	0.00
27/05/2016	2040 On 04-August-16	9.50	Put	Bond Future	5836	6	5836	6	0.00
27/05/2016	2040 On 04-August-16	9.49	Put	Bond Future	5906	6	5906	6	0.00
27/05/2016	2040 On 03-November-16			Bond Future	10.13	92.4270	10.1296	92.4270	0.00

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27/05/2016	2040 On 03-November-16	9.70	Call	Bond Future	2540	3	2540	3	0.00
27/05/2016	2040 On 03-November-16	9.71	Call	Bond Future	2571	3	2571	3	0.00
27/05/2016	2040 On 03-November-16	9.69	Call	Bond Future	2509	3	2509	3	0.00
27/05/2016	2040 On 03-November-16	9.69	Put	Bond Future	6208	6	6208	6	0.00
27/05/2016	2040 On 03-November-16	9.71	Put	Bond Future	6096	6	6096	6	0.00
27/05/2016	2040 On 03-November-16	9.70	Put	Bond Future	6152	6	6152	6	0.00
27/05/2016	2044 On 04-August-16			Bond Future	10.07	87.9632	10.0745	87.9632	20,486.00
27/05/2016	2044 On 04-August-16	9.51	Call	Bond Future	947	1	947	1	0.00
27/05/2016	2044 On 04-August-16	9.50	Call	Bond Future	926	1	926	1	0.00
27/05/2016	2044 On 04-August-16	9.49	Call	Bond Future	905	1	905	1	0.00
27/05/2016	2044 On 04-August-16	9.50	Put	Bond Future	5911	6	5911	6	0.00
27/05/2016	2044 On 04-August-16	9.51	Put	Bond Future	5841	6	5841	6	0.00
27/05/2016	2044 On 04-August-16	9.49	Put	Bond Future	5982	6	5982	6	0.00
27/05/2016	2044 On 03-November-16			Bond Future	10.13	89.6393	10.1308	89.6393	0.00
27/05/2016	2044 On 03-November-16	10.42	Call	Bond Future	5322	5	5322	5	0.00
27/05/2016	2044 On 03-November-16	10.43	Call	Bond Future	5368	5	5368	5	0.00
27/05/2016	2044 On 03-November-16	10.41	Call	Bond Future	5275	5	5275	5	0.00
27/05/2016	2044 On 03-November-16	10.43	Put	Bond Future	2976	3	2976	3	0.00
27/05/2016	2044 On 03-November-16	10.42	Put	Bond Future	3008	3	3008	3	0.00
27/05/2016	2044 On 03-November-16	10.41	Put	Bond Future	3040	3	3040	3	0.00
27/05/2016	2044 On 02-February-17			Bond Future	10.18	87.0616	10.1819	87.0616	0.00
27/05/2016	2044 On 02-February-17	9.77	Call	Bond Future	3601	4	3601	4	0.00
27/05/2016	2044 On 02-February-17	9.76	Call	Bond Future	3567	4	3567	4	0.00
27/05/2016	2044 On 02-February-17	9.78	Call	Bond Future	3634	4	3634	4	0.00
27/05/2016	2044 On 02-February-17	9.77	Put	Bond Future	7055	7	7055	7	0.00
27/05/2016	2044 On 02-February-17	9.78	Put	Bond Future	7002	7	7002	7	0.00
27/05/2016	2044 On 02-February-17	9.76	Put	Bond Future	7109	7	7109	7	0.00
27/05/2016	2046 On 04-August-16			Bond Future	131.81	132.3361	131.8065	132.3361	16,290.00
27/05/2016	2046 On 04-August-16	129.00	Call	Bond Future	2806	3	2806	3	0.00
27/05/2016	2046 On 04-August-16	129.01	Call	Bond Future	2796	3	2796	3	0.00
27/05/2016	2046 On 04-August-16	129.02	Call	Bond Future	2786	3	2786	3	0.00
27/05/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
27/05/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
27/05/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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27/05/2016	2046 On 03-November-16			Bond Future	132.82	133.3569	132.8177	133.3569	0.00
27/05/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
27/05/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
27/05/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
27/05/2016	2046 On 03-November-16	137.09	Put	Bond Future	4272	4	4272	4	0.00
27/05/2016	2046 On 03-November-16	137.07	Put	Bond Future	4252	4	4252	4	0.00
27/05/2016	2046 On 03-November-16	137.08	Put	Bond Future	4262	4	4262	4	0.00
27/05/2016	2050 On 04-August-16			Bond Future	140.87	141.1635	140.8656	141.1635	20,765.00
27/05/2016	2050 On 04-August-16	139.12	Call	Bond Future	1746	2	1746	2	0.00
27/05/2016	2050 On 04-August-16	139.14	Call	Bond Future	1726	2	1726	2	0.00
27/05/2016	2050 On 04-August-16	139.13	Call	Bond Future	1736	2	1736	2	0.00
27/05/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
27/05/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
27/05/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
27/05/2016	2050 On 03-November-16			Bond Future	143.56	143.8639	143.5611	143.8639	0.00
27/05/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
27/05/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
27/05/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
27/05/2016	2050 On 03-November-16	149.53	Put	Bond Future	5969	6	5969	6	0.00
27/05/2016	2050 On 03-November-16	149.54	Put	Bond Future	5979	6	5979	6	0.00
27/05/2016	2050 On 03-November-16	149.52	Put	Bond Future	5959	6	5959	6	0.00
27/05/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	AL37 On 04-August-16			Index Future	480.92	481.2210	480.9240	481.2210	18.00
27/05/2016	AL37 On 03-November-16			Index Future	490.19	490.4890	490.1880	490.4890	0.00
27/05/2016	AL7T On 04-August-16			Index Future	549.17	549.6550	549.1660	549.6550	11.00
27/05/2016	AL7T On 03-November-16			Index Future	559.75	560.2410	559.7450	560.2410	0.00
27/05/2016	ALBI On 04-August-16			Index Future	500.02	500.2800	500.0200	500.2800	617.00
27/05/2016	ALBI On 03-November-16			Index Future	509.65	509.9150	509.6530	509.9150	0.00
27/05/2016	ALBI On 02-February-17			Index Future	519.90	520.1740	519.9000	520.1740	0.00
27/05/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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27/05/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/05/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	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
27/05/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2016	EL28 On 04-August-16			Bond Future	130.95	130.8485	130.9527	130.8485	0.00
27/05/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4093	4	4093	4	0.00
27/05/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4083	4	4083	4	0.00
27/05/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4073	4	4073	4	0.00
27/05/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
27/05/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
27/05/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
27/05/2016	EL28 On 03-November-16			Bond Future	131.79	131.6816	131.7885	131.6816	0.00
27/05/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
27/05/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
27/05/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
27/05/2016	EL28 On 03-November-16	132.15	Put	Bond Future	361	0	361	0	0.00
27/05/2016	EL28 On 03-November-16	132.16	Put	Bond Future	371	0	371	0	0.00
27/05/2016	EL28 On 03-November-16	132.17	Put	Bond Future	381	0	381	0	0.00
27/05/2016	ES33 On 04-August-16			Bond Future	10.88	77.0264	10.8817	77.0264	8,932.00
27/05/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
27/05/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
27/05/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
27/05/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4095	4	4095	4	0.00
27/05/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3962	4	3962	4	0.00
27/05/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4028	4	4028	4	0.00
27/05/2016	ES33 On 03-November-16			Bond Future	10.97	74.7011	10.9735	74.7011	0.00
27/05/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1989	2	1989	2	0.00
27/05/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1873	2	1873	2	0.00
27/05/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1931	2	1931	2	0.00
27/05/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
27/05/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
27/05/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
27/05/2016	ES33 On 02-February-17			Bond Future	11.06	76.2048	11.0621	76.2048	0.00
27/05/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
27/05/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
27/05/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
27/05/2016	ES33 On 02-February-17	10.60	Put	Bond Future	2831	3	2831	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
27/05/2016	ES33 On 02-February-17	10.61	Put	Bond Future	2768	3	2768	3	0.00
27/05/2016	ES33 On 02-February-17	10.59	Put	Bond Future	2894	3	2894	3	0.00
27/05/2016	ES42 On 04-August-16			Bond Future	11.03	81.0263	11.0262	81.0263	7,270.00
27/05/2016	ES42 On 03-November-16			Bond Future	11.12	78.3074	11.1167	78.3074	0.00
27/05/2016	GOVI On 04-August-16			GOVI	498.97	499.2420	498.9710	499.2420	465.00
27/05/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
27/05/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
27/05/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
27/05/2016	GOVI On 04-August-16	521.01	Put	GOVI	220390	22	220390	22	0.00
27/05/2016	GOVI On 04-August-16	520.99	Put	GOVI	220190	22	220190	22	0.00
27/05/2016	GOVI On 04-August-16	521.00	Put	GOVI	220290	22	220290	22	0.00
27/05/2016	GOVI On 03-November-16			GOVI	508.58	508.8560	508.5830	508.8560	156.00
27/05/2016	GOVI On 03-November-16	476.11	Call	GOVI	324730	33	324730	33	0.00
27/05/2016	GOVI On 03-November-16	476.12	Call	GOVI	324630	33	324630	33	0.00
27/05/2016	GOVI On 03-November-16	476.13	Call	GOVI	324530	33	324530	33	0.00
27/05/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
27/05/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
27/05/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
27/05/2016	GOVI On 02-February-17			GOVI	518.81	519.0940	518.8090	519.0940	0.00
27/05/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
27/05/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
27/05/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
27/05/2016	GOVI On 02-February-17	533.33	Put	GOVI	145210	14	145210	14	0.00
27/05/2016	GOVI On 02-February-17	533.34	Put	GOVI	145310	14	145310	14	0.00
27/05/2016	GOVI On 02-February-17	533.32	Put	GOVI	145110	14	145110	14	0.00
27/05/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/05/2016	IGOV On 04-August-16			Index Future	245.62	245.6340	245.6200	245.6340	1,077.00
27/05/2016	IGOV On 03-November-16			Index Future	250.37	250.3840	250.3710	250.3840	23.00
27/05/2016	IGOV On 02-February-17			Index Future	255.43	255.4420	255.4250	255.4420	0.00
27/05/2016	ILBI On 04-August-16			Index Future	666.98	666.8480	666.9750	666.8480	157.00
27/05/2016	ILBI On 03-November-16			Index Future	679.71	679.5780	679.7080	679.5780	0.00
27/05/2016	IS01 On 19-December-16			Interest Rate Swap	100.13	100.1278	100.1254	100.1278	0.00
27/05/2016	IS01 On 16-March-17			Interest Rate Swap	100.16	100.1677	100.1627	100.1677	0.00
27/05/2016	IS01 On 15-June-17			Interest Rate Swap	99.95	99.9548	99.9452	99.9548	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
27/05/2016	IS02 On 18-December-17			Interest Rate Swap	100.65	100.6514	100.6492	100.6514	0.00
27/05/2016	IS02 On 16-March-18			Interest Rate Swap	100.14	100.1365	100.1369	100.1365	0.00
27/05/2016	IS02 On 15-June-18			Interest Rate Swap	100.03	100.0260	100.0312	100.0260	0.00
27/05/2016	IS05 On 17-December-20			Interest Rate Swap	101.18	101.2165	101.1761	101.2165	0.00
27/05/2016	IS05 On 16-March-21			Interest Rate Swap	100.72	100.7648	100.7211	100.7648	0.00
27/05/2016	IS05 On 15-June-21			Interest Rate Swap	100.23	100.2796	100.2328	100.2796	0.00
27/05/2016	IS10 On 17-December-25			Interest Rate Swap	103.72	103.7999	103.7190	103.7999	0.00
27/05/2016	IS10 On 16-March-26			Interest Rate Swap	101.01	101.0958	101.0099	101.0958	0.00
27/05/2016	IS10 On 15-June-26			Interest Rate Swap	99.94	100.0276	99.9381	100.0276	0.00
27/05/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/05/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/05/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/05/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/05/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
27/05/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
27/05/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
27/05/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
27/05/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
27/05/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.71	92.2900	7.7100	92.2900	0.00
27/05/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.84	92.1600	7.8400	92.1600	0.00
27/05/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.07	91.9300	8.0700	91.9300	0.00
27/05/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.23	91.7700	8.2300	91.7700	0.00
27/05/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.32	91.6800	8.3200	91.6800	0.00
27/05/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.39	91.6100	8.3900	91.6100	0.00
27/05/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.46	91.5400	8.4600	91.5400	0.00
27/05/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
27/05/2016	R023 On 04-August-16			Bond Future	9.18	96.5732	9.1785	96.5732	10,909.00
27/05/2016	R023 On 04-August-16	8.24	Call	Bond Future	137	0	137	0	0.00
27/05/2016	R023 On 04-August-16	8.26	Call	Bond Future	146	0	146	0	0.00
27/05/2016	R023 On 04-August-16	8.25	Call	Bond Future	141	0	141	0	0.00
27/05/2016	R023 On 04-August-16	8.25	Put	Bond Future	4571	5	4571	5	0.00
27/05/2016	R023 On 04-August-16	8.24	Put	Bond Future	4616	5	4616	5	0.00
27/05/2016	R023 On 04-August-16	8.26	Put	Bond Future	4527	4	4527	4	0.00
27/05/2016	R023 On 03-November-16			Bond Future	9.25	94.4816	9.2488	94.4816	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
27/05/2016	R023 On 03-November-16	9.73	Call	Bond Future	3271	3	3271	3	0.00
27/05/2016	R023 On 03-November-16	9.75	Call	Bond Future	3329	3	3329	3	0.00
27/05/2016	R023 On 03-November-16	9.74	Call	Bond Future	3300	3	3300	3	0.00
27/05/2016	R023 On 03-November-16	9.74	Put	Bond Future	1125	1	1125	1	0.00
27/05/2016	R023 On 03-November-16	9.75	Put	Bond Future	1111	1	1111	1	0.00
27/05/2016	R023 On 03-November-16	9.73	Put	Bond Future	1139	1	1139	1	0.00
27/05/2016	R023 On 02-February-17			Bond Future	9.31	96.3833	9.3111	96.3833	0.00
27/05/2016	R023 On 02-February-17	8.86	Call	Bond Future	1594	2	1594	2	0.00
27/05/2016	R023 On 02-February-17	8.85	Call	Bond Future	1577	2	1577	2	0.00
27/05/2016	R023 On 02-February-17	8.84	Call	Bond Future	1560	2	1560	2	0.00
27/05/2016	R023 On 02-February-17	8.85	Put	Bond Future	3609	4	3609	4	0.00
27/05/2016	R023 On 02-February-17	8.84	Put	Bond Future	3637	4	3637	4	0.00
27/05/2016	R023 On 02-February-17	8.86	Put	Bond Future	3581	4	3581	4	0.00
27/05/2016	R035 On 04-August-16			Bond Future	9.94	94.9904	9.9431	94.9904	5,505.00
27/05/2016	R035 On 04-August-16	10.35	Call	Bond Future	3093	3	3093	3	0.00
27/05/2016	R035 On 04-August-16	10.36	Call	Bond Future	3167	3	3167	3	0.00
27/05/2016	R035 On 04-August-16	10.37	Call	Bond Future	3241	3	3241	3	0.00
27/05/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
27/05/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
27/05/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
27/05/2016	R035 On 03-November-16			Bond Future	10.00	92.2979	10.0049	92.2979	0.00
27/05/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
27/05/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
27/05/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
27/05/2016	R035 On 03-November-16	9.59	Put	Bond Future	3290	3	3290	3	0.00
27/05/2016	R035 On 03-November-16	9.57	Put	Bond Future	3454	3	3454	3	0.00
27/05/2016	R035 On 03-November-16	9.58	Put	Bond Future	3372	3	3372	3	0.00
27/05/2016	R186 On 04-August-16			Bond Future	9.43	108.5149	9.4266	108.5149	99,843.00
27/05/2016	R186 On 04-August-16	8.90	Call	Bond Future	691	1	691	1	500.00
27/05/2016	R186 On 04-August-16	9.60	Call	Bond Future	2666	3	2666	3	0.00
27/05/2016	R186 On 04-August-16	8.51	Call	Bond Future	237	0	237	0	0.00
27/05/2016	R186 On 04-August-16	8.49	Call	Bond Future	223	0	223	0	0.00
27/05/2016	R186 On 04-August-16	10.00	Call	Bond Future	4499	5	4499	5	0.00
27/05/2016	R186 On 04-August-16	9.25	Call	Bond Future	1469	2	1469	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2016	R186 On 04-August-16	9.30	Call	Bond Future	1614	2	1614	2	500.00
27/05/2016	R186 On 04-August-16	9.40	Call	Bond Future	1929	2	1929	2	0.00
27/05/2016	R186 On 04-August-16	8.50	Call	Bond Future	230	0	230	0	0.00
27/05/2016	R186 On 04-August-16	8.90	Put	Bond Future	4375	4	4375	4	0.00
27/05/2016	R186 On 04-August-16	9.60	Put	Bond Future	1489	1	1489	1	5,635.00
27/05/2016	R186 On 04-August-16	8.49	Put	Bond Future	6896	7	6896	7	0.00
27/05/2016	R186 On 04-August-16	10.00	Put	Bond Future	675	1	675	1	6,500.00
27/05/2016	R186 On 04-August-16	8.51	Put	Bond Future	6761	7	6761	7	0.00
27/05/2016	R186 On 04-August-16	8.50	Put	Bond Future	6828	7	6828	7	0.00
27/05/2016	R186 On 04-August-16	9.25	Put	Bond Future	2686	3	2686	3	1,000.00
27/05/2016	R186 On 04-August-16	9.30	Put	Bond Future	2484	2	2484	2	0.00
27/05/2016	R186 On 04-August-16	9.40	Put	Bond Future	2111	2	2111	2	5,000.00
27/05/2016	R186 On 03-November-16			Bond Future	9.49	110.5823	9.4888	110.5823	10.00
27/05/2016	R186 On 03-November-16	9.66	Call	Bond Future	3665	4	3665	4	0.00
27/05/2016	R186 On 03-November-16	8.96	Call	Bond Future	1575	2	1575	2	0.00
27/05/2016	R186 On 03-November-16	8.95	Call	Bond Future	1553	2	1553	2	0.00
27/05/2016	R186 On 03-November-16	9.71	Call	Bond Future	3855	4	3855	4	0.00
27/05/2016	R186 On 03-November-16	8.97	Call	Bond Future	1597	2	1597	2	0.00
27/05/2016	R186 On 03-November-16	9.66	Put	Bond Future	2527	2	2527	2	5,000.00
27/05/2016	R186 On 03-November-16	9.71	Put	Bond Future	2388	2	2388	2	5,000.00
27/05/2016	R186 On 03-November-16	8.96	Put	Bond Future	5198	5	5198	5	0.00
27/05/2016	R186 On 03-November-16	8.97	Put	Bond Future	5150	5	5150	5	0.00
27/05/2016	R186 On 03-November-16	8.95	Put	Bond Future	5246	5	5246	5	0.00
27/05/2016	R197 On 04-August-16			Bond Future	299.23	299.1525	299.2325	299.1525	1,878.00
27/05/2016	R197 On 04-August-16	293.98	Call	Bond Future	5253	5	5253	5	0.00
27/05/2016	R197 On 04-August-16	293.96	Call	Bond Future	5273	5	5273	5	0.00
27/05/2016	R197 On 04-August-16	293.97	Call	Bond Future	5263	5	5263	5	0.00
27/05/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
27/05/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
27/05/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
27/05/2016	R197 On 03-November-16			Bond Future	304.96	304.8751	304.9583	304.8751	0.00
27/05/2016	R197 On 03-November-16	303.56	Call	Bond Future	1398	1	1398	1	0.00
27/05/2016	R197 On 03-November-16	303.58	Call	Bond Future	1378	1	1378	1	0.00
27/05/2016	R197 On 03-November-16	303.57	Call	Bond Future	1388	1	1388	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
27/05/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
27/05/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
27/05/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
27/05/2016	R202 On 04-August-16			Bond Future	247.43	247.0215	247.4270	247.0215	37,692.00
27/05/2016	R202 On 04-August-16	243.26	Call	Bond Future	6234	6	6234	6	0.00
27/05/2016	R202 On 04-August-16	243.25	Call	Bond Future	6240	6	6240	6	0.00
27/05/2016	R202 On 04-August-16	243.24	Call	Bond Future	6247	6	6247	6	0.00
27/05/2016	R202 On 04-August-16	243.25	Put	Bond Future	2063	2	2063	2	0.00
27/05/2016	R202 On 04-August-16	243.26	Put	Bond Future	2067	2	2067	2	0.00
27/05/2016	R202 On 04-August-16	243.24	Put	Bond Future	2060	2	2060	2	0.00
27/05/2016	R202 On 03-November-16			Bond Future	252.16	251.7468	252.1615	251.7468	0.00
27/05/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
27/05/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
27/05/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
27/05/2016	R202 On 03-November-16	253.86	Put	Bond Future	1699	2	1699	2	0.00
27/05/2016	R202 On 03-November-16	253.87	Put	Bond Future	1709	2	1709	2	0.00
27/05/2016	R202 On 03-November-16	253.85	Put	Bond Future	1689	2	1689	2	0.00
27/05/2016	R203 On 04-August-16			Bond Future	8.06	103.5303	8.0550	103.5303	58,097.00
27/05/2016	R203 On 04-August-16	7.24	Call	Bond Future	17	0	17	0	0.00
27/05/2016	R203 On 04-August-16	7.26	Call	Bond Future	19	0	19	0	0.00
27/05/2016	R203 On 04-August-16	7.25	Call	Bond Future	18	0	18	0	0.00
27/05/2016	R203 On 04-August-16	7.24	Put	Bond Future	865	1	865	1	0.00
27/05/2016	R203 On 04-August-16	7.26	Put	Bond Future	846	1	846	1	0.00
27/05/2016	R203 On 04-August-16	7.25	Put	Bond Future	855	1	855	1	0.00
27/05/2016	R203 On 03-November-16			Bond Future	8.13	101.3307	8.1345	101.3307	0.00
27/05/2016	R203 On 03-November-16	8.84	Call	Bond Future	675	1	675	1	0.00
27/05/2016	R203 On 03-November-16	8.86	Call	Bond Future	687	1	687	1	0.00
27/05/2016	R203 On 03-November-16	8.85	Call	Bond Future	681	1	681	1	0.00
27/05/2016	R203 On 03-November-16	8.85	Put	Bond Future	105	0	105	0	0.00
27/05/2016	R203 On 03-November-16	8.86	Put	Bond Future	103	0	103	0	0.00
27/05/2016	R203 On 03-November-16	8.84	Put	Bond Future	106	0	106	0	0.00
27/05/2016	R203 On 02-February-17			Bond Future	8.16	103.3703	8.1573	103.3703	0.00
27/05/2016	R203 On 02-February-17	7.70	Call	Bond Future	158	0	158	0	0.00
27/05/2016	R203 On 02-February-17	7.72	Call	Bond Future	162	0	162	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
27/05/2016	R203 On 02-February-17	7.71	Call	Bond Future	160	0	160	0	0.00
27/05/2016	R203 On 02-February-17	7.71	Put	Bond Future	418	0	418	0	0.00
27/05/2016	R203 On 02-February-17	7.70	Put	Bond Future	422	0	422	0	0.00
27/05/2016	R203 On 02-February-17	7.72	Put	Bond Future	415	0	415	0	0.00
27/05/2016	R204 On 04-August-16			Bond Future	8.48	100.1118	8.4799	100.1118	35,129.00
27/05/2016	R204 On 04-August-16	7.76	Call	Bond Future	85	0	85	0	0.00
27/05/2016	R204 On 04-August-16	7.75	Call	Bond Future	83	0	83	0	0.00
27/05/2016	R204 On 04-August-16	7.74	Call	Bond Future	80	0	80	0	0.00
27/05/2016	R204 On 04-August-16	7.75	Put	Bond Future	1623	2	1623	2	0.00
27/05/2016	R204 On 04-August-16	7.74	Put	Bond Future	1642	2	1642	2	0.00
27/05/2016	R204 On 04-August-16	7.76	Put	Bond Future	1605	2	1605	2	0.00
27/05/2016	R204 On 03-November-16			Bond Future	8.56	102.0191	8.5633	102.0191	0.00
27/05/2016	R204 On 03-November-16	9.22	Call	Bond Future	1545	2	1545	2	0.00
27/05/2016	R204 On 03-November-16	9.21	Call	Bond Future	1531	2	1531	2	0.00
27/05/2016	R204 On 03-November-16	9.23	Call	Bond Future	1559	2	1559	2	0.00
27/05/2016	R204 On 03-November-16	9.22	Put	Bond Future	315	0	315	0	0.00
27/05/2016	R204 On 03-November-16	9.23	Put	Bond Future	310	0	310	0	0.00
27/05/2016	R204 On 03-November-16	9.21	Put	Bond Future	320	0	320	0	0.00
27/05/2016	R204 On 02-February-17			Bond Future	8.62	100.0301	8.6234	100.0301	0.00
27/05/2016	R204 On 02-February-17	8.28	Call	Bond Future	579	1	579	1	0.00
27/05/2016	R204 On 02-February-17	8.29	Call	Bond Future	586	1	586	1	0.00
27/05/2016	R204 On 02-February-17	8.30	Call	Bond Future	593	1	593	1	0.00
27/05/2016	R204 On 02-February-17	8.28	Put	Bond Future	1159	1	1159	1	0.00
27/05/2016	R204 On 02-February-17	8.29	Put	Bond Future	1149	1	1149	1	0.00
27/05/2016	R204 On 02-February-17	8.30	Put	Bond Future	1139	1	1139	1	0.00
27/05/2016	R207 On 04-August-16			Bond Future	8.80	96.0673	8.7962	96.0673	76,765.00
27/05/2016	R207 On 04-August-16	8.00	Call	Bond Future	106	0	106	0	0.00
27/05/2016	R207 On 04-August-16	7.99	Call	Bond Future	103	0	103	0	0.00
27/05/2016	R207 On 04-August-16	8.01	Call	Bond Future	110	0	110	0	0.00
27/05/2016	R207 On 04-August-16	7.99	Put	Bond Future	2415	2	2415	2	0.00
27/05/2016	R207 On 04-August-16	8.00	Put	Bond Future	2389	2	2389	2	0.00
27/05/2016	R207 On 04-August-16	8.01	Put	Bond Future	2364	2	2364	2	0.00
27/05/2016	R207 On 02-February-17			Bond Future	8.94	96.2244	8.9426	96.2244	0.00
27/05/2016	R207 On 02-February-17	8.91	Call	Bond Future	1289	1	1289	1	62.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2016	R207 On 02-February-17	9.22	Call	Bond Future	1710	2	1710	2	0.00
27/05/2016	R207 On 02-February-17	9.24	Call	Bond Future	1739	2	1739	2	0.00
27/05/2016	R207 On 02-February-17	9.23	Call	Bond Future	1725	2	1725	2	0.00
27/05/2016	R207 On 02-February-17	8.91	Put	Bond Future	1370	1	1370	1	0.00
27/05/2016	R207 On 02-February-17	9.22	Put	Bond Future	1029	1	1029	1	0.00
27/05/2016	R207 On 02-February-17	9.23	Put	Bond Future	1019	1	1019	1	0.00
27/05/2016	R207 On 02-February-17	9.24	Put	Bond Future	1010	1	1010	1	0.00
27/05/2016	R208 On 04-August-16			Bond Future	8.93	94.3538	8.9255	94.3538	48,487.00
27/05/2016	R208 On 04-August-16	7.99	Call	Bond Future	91	0	91	0	0.00
27/05/2016	R208 On 04-August-16	8.00	Call	Bond Future	94	0	94	0	0.00
27/05/2016	R208 On 04-August-16	8.01	Call	Bond Future	97	0	97	0	0.00
27/05/2016	R208 On 04-August-16	7.99	Put	Bond Future	3482	3	3482	3	0.00
27/05/2016	R208 On 04-August-16	8.00	Put	Bond Future	3448	3	3448	3	0.00
27/05/2016	R208 On 04-August-16	8.01	Put	Bond Future	3414	3	3414	3	0.00
27/05/2016	R208 On 03-November-16			Bond Future	9.00	92.7485	8.9994	92.7485	0.00
27/05/2016	R208 On 03-November-16	9.57	Call	Bond Future	2629	3	2629	3	0.00
27/05/2016	R208 On 03-November-16	9.59	Call	Bond Future	2675	3	2675	3	0.00
27/05/2016	R208 On 03-November-16	9.58	Call	Bond Future	2652	3	2652	3	0.00
27/05/2016	R208 On 03-November-16	9.57	Put	Bond Future	720	1	720	1	0.00
27/05/2016	R208 On 03-November-16	9.58	Put	Bond Future	710	1	710	1	0.00
27/05/2016	R208 On 03-November-16	9.59	Put	Bond Future	701	1	701	1	0.00
27/05/2016	R208 On 02-February-17			Bond Future	9.06	94.6154	9.0606	94.6154	0.00
27/05/2016	R208 On 02-February-17	8.64	Call	Bond Future	1163	1	1163	1	0.00
27/05/2016	R208 On 02-February-17	8.63	Call	Bond Future	1150	1	1150	1	0.00
27/05/2016	R208 On 02-February-17	8.65	Call	Bond Future	1175	1	1175	1	0.00
27/05/2016	R208 On 02-February-17	8.65	Put	Bond Future	2513	2	2513	2	0.00
27/05/2016	R208 On 02-February-17	8.64	Put	Bond Future	2533	3	2533	3	0.00
27/05/2016	R208 On 02-February-17	8.63	Put	Bond Future	2553	3	2553	3	0.00
27/05/2016	R209 On 04-August-16			Bond Future	9.88	71.0269	9.8845	71.0269	54,886.00
27/05/2016	R209 On 04-August-16	9.24	Call	Bond Future	548	1	548	1	0.00
27/05/2016	R209 On 04-August-16	10.60	Call	Bond Future	4929	5	4929	5	5,624.00
27/05/2016	R209 On 04-August-16	9.26	Call	Bond Future	576	1	576	1	0.00
27/05/2016	R209 On 04-August-16	9.25	Call	Bond Future	562	1	562	1	0.00
27/05/2016	R209 On 04-August-16	9.70	Call	Bond Future	1463	1	1463	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
27/05/2016	R209 On 04-August-16	10.29	Call	Bond Future	3531	4	3531	4	0.00
27/05/2016	R209 On 04-August-16	9.60	Call	Bond Future	1211	1	1211	1	5,624.00
27/05/2016	R209 On 04-August-16	9.40	Call	Bond Future	798	1	798	1	250.00
27/05/2016	R209 On 04-August-16	9.24	Put	Bond Future	4921	5	4921	5	0.00
27/05/2016	R209 On 04-August-16	10.60	Put	Bond Future	530	1	530	1	0.00
27/05/2016	R209 On 04-August-16	9.26	Put	Bond Future	4807	5	4807	5	0.00
27/05/2016	R209 On 04-August-16	9.25	Put	Bond Future	4864	5	4864	5	0.00
27/05/2016	R209 On 04-August-16	10.29	Put	Bond Future	982	1	982	1	250.00
27/05/2016	R209 On 04-August-16	9.70	Put	Bond Future	2672	3	2672	3	250.00
27/05/2016	R209 On 04-August-16	9.40	Put	Bond Future	4047	4	4047	4	0.00
27/05/2016	R209 On 04-August-16	9.60	Put	Bond Future	3091	3	3091	3	0.00
27/05/2016	R209 On 03-November-16			Bond Future	9.94	69.2294	9.9387	69.2294	0.00
27/05/2016	R209 On 03-November-16	10.24	Call	Bond Future	4097	4	4097	4	0.00
27/05/2016	R209 On 03-November-16	10.26	Call	Bond Future	4171	4	4171	4	0.00
27/05/2016	R209 On 03-November-16	10.25	Call	Bond Future	4134	4	4134	4	0.00
27/05/2016	R209 On 03-November-16	10.25	Put	Bond Future	2183	2	2183	2	5,000.00
27/05/2016	R209 On 03-November-16	10.26	Put	Bond Future	2158	2	2158	2	0.00
27/05/2016	R209 On 03-November-16	10.24	Put	Bond Future	2207	2	2207	2	0.00
27/05/2016	R209 On 02-February-17			Bond Future	9.99	70.6230	9.9867	70.6230	0.00
27/05/2016	R209 On 02-February-17	9.53	Call	Bond Future	2570	3	2570	3	0.00
27/05/2016	R209 On 02-February-17	9.55	Call	Bond Future	2621	3	2621	3	0.00
27/05/2016	R209 On 02-February-17	9.54	Call	Bond Future	2596	3	2596	3	0.00
27/05/2016	R209 On 02-February-17	9.53	Put	Bond Future	5570	6	5570	6	0.00
27/05/2016	R209 On 02-February-17	9.54	Put	Bond Future	5527	6	5527	6	0.00
27/05/2016	R209 On 02-February-17	9.55	Put	Bond Future	5485	5	5485	5	0.00
27/05/2016	R210 On 04-August-16			Bond Future	187.01	186.8594	187.0056	186.8594	2,571.00
27/05/2016	R210 On 04-August-16	181.51	Call	Bond Future	5496	5	5496	5	0.00
27/05/2016	R210 On 04-August-16	181.50	Call	Bond Future	5506	5	5506	5	0.00
27/05/2016	R210 On 04-August-16	181.52	Call	Bond Future	5486	5	5486	5	0.00
27/05/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
27/05/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
27/05/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
27/05/2016	R210 On 03-November-16			Bond Future	188.29	188.1438	188.2938	188.1438	0.00
27/05/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
27/05/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
27/05/2016	R210 On 03-November-16	188.90	Put	Bond Future	606	1	606	1	0.00
27/05/2016	R210 On 03-November-16	188.91	Put	Bond Future	616	1	616	1	0.00
27/05/2016	R210 On 03-November-16	188.92	Put	Bond Future	626	1	626	1	0.00
27/05/2016	R211 On 04-August-16			Bond Future	139.87	139.8361	139.8704	139.8361	64.00
27/05/2016	R211 On 04-August-16	137.09	Call	Bond Future	2780	3	2780	3	0.00
27/05/2016	R211 On 04-August-16	137.07	Call	Bond Future	2800	3	2800	3	0.00
27/05/2016	R211 On 04-August-16	137.08	Call	Bond Future	2790	3	2790	3	0.00
27/05/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
27/05/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
27/05/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
27/05/2016	R211 On 03-November-16			Bond Future	142.55	142.5111	142.5470	142.5111	0.00
27/05/2016	R211 On 03-November-16	141.76	Call	Bond Future	787	1	787	1	0.00
27/05/2016	R211 On 03-November-16	141.75	Call	Bond Future	797	1	797	1	0.00
27/05/2016	R211 On 03-November-16	141.74	Call	Bond Future	807	1	807	1	0.00
27/05/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
27/05/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
27/05/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
27/05/2016	R212 On 04-August-16			Bond Future	145.73	145.6881	145.7277	145.6881	4,218.00
27/05/2016	R212 On 04-August-16	142.44	Call	Bond Future	3288	3	3288	3	0.00
27/05/2016	R212 On 04-August-16	142.43	Call	Bond Future	3298	3	3298	3	0.00
27/05/2016	R212 On 04-August-16	142.42	Call	Bond Future	3308	3	3308	3	0.00
27/05/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
27/05/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
27/05/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
27/05/2016	R212 On 03-November-16			Bond Future	148.52	148.4751	148.5163	148.4751	0.00
27/05/2016	R212 On 03-November-16	148.11	Call	Bond Future	406	0	406	0	0.00
27/05/2016	R212 On 03-November-16	148.12	Call	Bond Future	396	0	396	0	0.00
27/05/2016	R212 On 03-November-16	148.10	Call	Bond Future	416	0	416	0	0.00
27/05/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
27/05/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
27/05/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
27/05/2016	R213 On 04-August-16			Bond Future	9.83	81.5053	9.8274	81.5053	44,353.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2016	R213 On 04-August-16	9.01	Call	Bond Future	348	0	348	0	0.00
27/05/2016	R213 On 04-August-16	8.99	Call	Bond Future	329	0	329	0	0.00
27/05/2016	R213 On 04-August-16	9.00	Call	Bond Future	339	0	339	0	0.00
27/05/2016	R213 On 04-August-16	8.99	Put	Bond Future	5999	6	5999	6	0.00
27/05/2016	R213 On 04-August-16	9.00	Put	Bond Future	5938	6	5938	6	0.00
27/05/2016	R213 On 04-August-16	9.01	Put	Bond Future	5876	6	5876	6	0.00
27/05/2016	R213 On 03-November-16			Bond Future	9.89	79.5072	9.8885	79.5072	0.00
27/05/2016	R213 On 03-November-16	10.20	Call	Bond Future	4132	4	4132	4	0.00
27/05/2016	R213 On 03-November-16	10.19	Call	Bond Future	4095	4	4095	4	0.00
27/05/2016	R213 On 03-November-16	10.18	Call	Bond Future	4058	4	4058	4	0.00
27/05/2016	R213 On 03-November-16	10.19	Put	Bond Future	2209	2	2209	2	0.00
27/05/2016	R213 On 03-November-16	10.18	Put	Bond Future	2234	2	2234	2	0.00
27/05/2016	R213 On 03-November-16	10.20	Put	Bond Future	2185	2	2185	2	0.00
27/05/2016	R213 On 02-February-17			Bond Future	9.94	81.1074	9.9445	81.1074	0.00
27/05/2016	R213 On 02-February-17	9.40	Call	Bond Future	2305	2	2305	2	0.00
27/05/2016	R213 On 02-February-17	9.42	Call	Bond Future	2353	2	2353	2	0.00
27/05/2016	R213 On 02-February-17	9.41	Call	Bond Future	2329	2	2329	2	0.00
27/05/2016	R213 On 02-February-17	9.40	Put	Bond Future	5836	6	5836	6	0.00
27/05/2016	R213 On 02-February-17	9.42	Put	Bond Future	5749	6	5749	6	0.00
27/05/2016	R213 On 02-February-17	9.41	Put	Bond Future	5792	6	5792	6	0.00
27/05/2016	R214 On 04-August-16			Bond Future	10.00	71.1012	9.9984	71.1012	30,123.00
27/05/2016	R214 On 04-August-16	9.30	Call	Bond Future	507	1	507	1	1,300.00
27/05/2016	R214 On 04-August-16	11.30	Call	Bond Future	7972	8	7972	8	5,610.00
27/05/2016	R214 On 04-August-16	9.24	Call	Bond Future	434	0	434	0	0.00
27/05/2016	R214 On 04-August-16	9.26	Call	Bond Future	458	0	458	0	0.00
27/05/2016	R214 On 04-August-16	9.25	Call	Bond Future	446	0	446	0	0.00
27/05/2016	R214 On 04-August-16	10.30	Call	Bond Future	3217	3	3217	3	5,610.00
27/05/2016	R214 On 04-August-16	8.55	Call	Bond Future	48	0	48	0	1,300.00
27/05/2016	R214 On 04-August-16	9.30	Put	Bond Future	5433	5	5433	5	0.00
27/05/2016	R214 On 04-August-16	9.26	Put	Bond Future	5683	6	5683	6	0.00
27/05/2016	R214 On 04-August-16	9.24	Put	Bond Future	5810	6	5810	6	0.00
27/05/2016	R214 On 04-August-16	11.30	Put	Bond Future	151	0	151	0	0.00
27/05/2016	R214 On 04-August-16	10.30	Put	Bond Future	1258	1	1258	1	0.00
27/05/2016	R214 On 04-August-16	9.25	Put	Bond Future	5746	6	5746	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
27/05/2016	R214 On 04-August-16	8.55	Put	Bond Future	10943	11	10943	11	0.00
27/05/2016	R214 On 03-November-16			Bond Future	10.05	69.1585	10.0539	69.1585	0.00
27/05/2016	R214 On 03-November-16	10.33	Call	Bond Future	4170	4	4170	4	0.00
27/05/2016	R214 On 03-November-16	10.35	Call	Bond Future	4244	4	4244	4	0.00
27/05/2016	R214 On 03-November-16	10.34	Call	Bond Future	4207	4	4207	4	0.00
27/05/2016	R214 On 03-November-16	10.33	Put	Bond Future	2389	2	2389	2	0.00
27/05/2016	R214 On 03-November-16	10.34	Put	Bond Future	2363	2	2363	2	0.00
27/05/2016	R214 On 03-November-16	10.35	Put	Bond Future	2338	2	2338	2	0.00
27/05/2016	R214 On 02-February-17			Bond Future	10.11	70.5505	10.1050	70.5505	0.00
27/05/2016	R214 On 02-February-17	9.67	Call	Bond Future	2754	3	2754	3	0.00
27/05/2016	R214 On 02-February-17	9.66	Call	Bond Future	2727	3	2727	3	0.00
27/05/2016	R214 On 02-February-17	9.68	Call	Bond Future	2780	3	2780	3	0.00
27/05/2016	R214 On 02-February-17	9.67	Put	Bond Future	5699	6	5699	6	0.00
27/05/2016	R214 On 02-February-17	9.66	Put	Bond Future	5743	6	5743	6	0.00
27/05/2016	R214 On 02-February-17	9.68	Put	Bond Future	5655	6	5655	6	0.00
27/05/2016	R248 On 04-August-16			Bond Future	10.07	91.3410	10.0704	91.3410	59,418.00
27/05/2016	R248 On 04-August-16	9.25	Call	Bond Future	517	1	517	1	0.00
27/05/2016	R248 On 04-August-16	9.26	Call	Bond Future	530	1	530	1	0.00
27/05/2016	R248 On 04-August-16	9.24	Call	Bond Future	503	1	503	1	0.00
27/05/2016	R248 On 04-August-16	9.26	Put	Bond Future	7862	8	7862	8	0.00
27/05/2016	R248 On 04-August-16	9.25	Put	Bond Future	7945	8	7945	8	0.00
27/05/2016	R248 On 04-August-16	9.24	Put	Bond Future	8029	8	8029	8	0.00
27/05/2016	R248 On 03-November-16			Bond Future	10.13	88.6425	10.1287	88.6425	0.00
27/05/2016	R248 On 03-November-16	10.39	Call	Bond Future	5287	5	5287	5	0.00
27/05/2016	R248 On 03-November-16	10.38	Call	Bond Future	5240	5	5240	5	0.00
27/05/2016	R248 On 03-November-16	10.37	Call	Bond Future	5194	5	5194	5	0.00
27/05/2016	R248 On 03-November-16	10.38	Put	Bond Future	3191	3	3191	3	0.00
27/05/2016	R248 On 03-November-16	10.39	Put	Bond Future	3158	3	3158	3	0.00
27/05/2016	R248 On 03-November-16	10.37	Put	Bond Future	3225	3	3225	3	0.00
27/05/2016	R248 On 02-February-17			Bond Future	10.18	90.4267	10.1825	90.4267	0.00
27/05/2016	R248 On 02-February-17	9.76	Call	Bond Future	3632	4	3632	4	0.00
27/05/2016	R248 On 02-February-17	9.77	Call	Bond Future	3666	4	3666	4	0.00
27/05/2016	R248 On 02-February-17	9.78	Call	Bond Future	3700	4	3700	4	0.00
27/05/2016	R248 On 02-February-17	9.77	Put	Bond Future	7191	7	7191	7	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
27/05/2016	R248 On 02-February-17	9.76	Put	Bond Future	7245	7	7245	7	0.00
27/05/2016	R248 On 02-February-17	9.78	Put	Bond Future	7136	7	7136	7	0.00