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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/05/2016 TO: 19/05/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	0857 On 31-March-21			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
19/05/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	2025 On 04-August-16			Bond Future	127.44	127.4009	127.4360	127.4009	3,004.00
19/05/2016	2025 On 04-August-16	123.86	Call	Bond Future	3576	4	4	4	0.00
19/05/2016	2025 On 04-August-16	123.87	Call	Bond Future	3566	4	4	4	0.00
19/05/2016	2025 On 04-August-16	123.85	Call	Bond Future	3586	4	4	4	0.00
19/05/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
19/05/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
19/05/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
19/05/2016	2025 On 03-November-16			Bond Future	129.88	129.8456	129.8789	129.8456	0.00
19/05/2016	2025 On 03-November-16	129.23	Call	Bond Future	649	1	1	1	0.00
19/05/2016	2025 On 03-November-16	129.22	Call	Bond Future	659	1	1	1	0.00
19/05/2016	2025 On 03-November-16	129.21	Call	Bond Future	669	1	1	1	0.00
19/05/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
19/05/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
19/05/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
19/05/2016	2030 On 04-August-16			Bond Future	9.91	86.0857	86.1929	86.0857	25,310.00
19/05/2016	2030 On 04-August-16	10.17	Call	Bond Future	1711	2	2	2	0.00
19/05/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
19/05/2016	2030 On 03-November-16			Bond Future	9.97	87.7309	87.8384	87.7309	0.00
19/05/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
19/05/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
19/05/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
19/05/2016	2030 On 03-November-16	9.33	Put	Bond Future	4324	4	4	4	0.00

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19/05/2016	2030 On 03-November-16	9.34	Put	Bond Future	4255	4	4	4	0.00
19/05/2016	2030 On 03-November-16	9.35	Put	Bond Future	4185	4	4	4	0.00
19/05/2016	2032 On 04-August-16			Bond Future	10.04	88.8961	89.0093	88.8961	7,753.00
19/05/2016	2032 On 04-August-16	8.99	Call	Bond Future	257	0	0	0	0.00
19/05/2016	2032 On 04-August-16	9.01	Call	Bond Future	271	0	0	0	0.00
19/05/2016	2032 On 04-August-16	9.00	Call	Bond Future	264	0	0	0	0.00
19/05/2016	2032 On 04-August-16	9.00	Put	Bond Future	7982	8	8	8	0.00
19/05/2016	2032 On 04-August-16	9.01	Put	Bond Future	7910	8	8	8	0.00
19/05/2016	2032 On 04-August-16	8.99	Put	Bond Future	8054	8	8	8	0.00
19/05/2016	2032 On 03-November-16			Bond Future	10.10	86.4357	86.5492	86.4357	0.00
19/05/2016	2032 On 03-November-16	10.28	Call	Bond Future	4075	4	4	4	0.00
19/05/2016	2032 On 03-November-16	10.30	Call	Bond Future	4151	4	4	4	0.00
19/05/2016	2032 On 03-November-16	10.29	Call	Bond Future	4113	4	4	4	0.00
19/05/2016	2032 On 03-November-16	10.28	Put	Bond Future	2866	3	3	3	0.00
19/05/2016	2032 On 03-November-16	10.29	Put	Bond Future	2837	3	3	3	0.00
19/05/2016	2032 On 03-November-16	10.30	Put	Bond Future	2807	3	3	3	0.00
19/05/2016	2032 On 02-February-17			Bond Future	10.16	88.1781	88.2949	88.1781	0.00
19/05/2016	2032 On 02-February-17	9.51	Call	Bond Future	2360	2	2	2	0.00
19/05/2016	2032 On 02-February-17	9.53	Call	Bond Future	2409	2	2	2	0.00
19/05/2016	2032 On 02-February-17	9.52	Call	Bond Future	2384	2	2	2	0.00
19/05/2016	2032 On 02-February-17	9.52	Put	Bond Future	6938	7	7	7	0.00
19/05/2016	2032 On 02-February-17	9.51	Put	Bond Future	6988	7	7	7	0.00
19/05/2016	2032 On 02-February-17	9.53	Put	Bond Future	6889	7	7	7	0.00
19/05/2016	2033 On 04-August-16			Bond Future	108.00	107.9751	108.0047	107.9751	3,924.00
19/05/2016	2033 On 04-August-16	104.99	Call	Bond Future	3015	3	3	3	0.00
19/05/2016	2033 On 04-August-16	105.00	Call	Bond Future	3005	3	3	3	0.00
19/05/2016	2033 On 04-August-16	105.01	Call	Bond Future	2995	3	3	3	0.00
19/05/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
19/05/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
19/05/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
19/05/2016	2033 On 03-November-16			Bond Future	109.05	109.0242	109.0523	109.0242	0.00
19/05/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00

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19/05/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
19/05/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
19/05/2016	2033 On 03-November-16	109.16	Put	Bond Future	108	0	0	0	0.00
19/05/2016	2033 On 03-November-16	109.17	Put	Bond Future	118	0	0	0	0.00
19/05/2016	2033 On 03-November-16	109.18	Put	Bond Future	128	0	0	0	0.00
19/05/2016	2037 On 04-August-16			Bond Future	10.13	86.1811	86.2258	86.1811	41,343.00
19/05/2016	2037 On 04-August-16	9.24	Call	Bond Future	452	0	0	0	0.00
19/05/2016	2037 On 04-August-16	9.25	Call	Bond Future	464	0	0	0	0.00
19/05/2016	2037 On 04-August-16	9.26	Call	Bond Future	476	0	0	0	0.00
19/05/2016	2037 On 04-August-16	9.25	Put	Bond Future	7629	8	8	8	0.00
19/05/2016	2037 On 04-August-16	9.26	Put	Bond Future	7555	8	8	8	0.00
19/05/2016	2037 On 04-August-16	9.24	Put	Bond Future	7704	8	8	8	0.00
19/05/2016	2037 On 03-November-16			Bond Future	10.20	87.8282	87.8720	87.8282	0.00
19/05/2016	2037 On 03-November-16	10.35	Call	Bond Future	4440	4	4	4	0.00
19/05/2016	2037 On 03-November-16	10.36	Call	Bond Future	4481	4	4	4	0.00
19/05/2016	2037 On 03-November-16	10.37	Call	Bond Future	4522	5	5	5	0.00
19/05/2016	2037 On 03-November-16	10.36	Put	Bond Future	3265	3	3	3	0.00
19/05/2016	2037 On 03-November-16	10.37	Put	Bond Future	3233	3	3	3	0.00
19/05/2016	2037 On 03-November-16	10.35	Put	Bond Future	3298	3	3	3	0.00
19/05/2016	2037 On 02-February-17			Bond Future	10.25	85.3417	85.3873	85.3417	0.00
19/05/2016	2037 On 02-February-17	9.66	Call	Bond Future	2845	3	3	3	0.00
19/05/2016	2037 On 02-February-17	9.68	Call	Bond Future	2901	3	3	3	0.00
19/05/2016	2037 On 02-February-17	9.67	Call	Bond Future	2873	3	3	3	0.00
19/05/2016	2037 On 02-February-17	9.66	Put	Bond Future	7434	7	7	7	0.00
19/05/2016	2037 On 02-February-17	9.67	Put	Bond Future	7381	7	7	7	0.00
19/05/2016	2037 On 02-February-17	9.68	Put	Bond Future	7328	7	7	7	0.00
19/05/2016	2038 On 04-August-16			Bond Future	134.31	134.2719	134.3092	134.2719	22,289.00
19/05/2016	2038 On 04-August-16	129.31	Call	Bond Future	4999	5	5	5	0.00
19/05/2016	2038 On 04-August-16	129.30	Call	Bond Future	5009	5	5	5	0.00
19/05/2016	2038 On 04-August-16	129.32	Call	Bond Future	4989	5	5	5	0.00
19/05/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
19/05/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00

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19/05/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
19/05/2016	2038 On 03-November-16			Bond Future	136.88	136.8484	136.8839	136.8484	0.00
19/05/2016	2038 On 03-November-16	136.33	Call	Bond Future	554	1	1	1	0.00
19/05/2016	2038 On 03-November-16	136.32	Call	Bond Future	564	1	1	1	0.00
19/05/2016	2038 On 03-November-16	136.31	Call	Bond Future	574	1	1	1	0.00
19/05/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
19/05/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
19/05/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
19/05/2016	2040 On 04-August-16			Bond Future	10.19	89.6470	89.6947	89.6470	812.00
19/05/2016	2040 On 04-August-16	9.51	Call	Bond Future	833	1	1	1	0.00
19/05/2016	2040 On 04-August-16	9.50	Call	Bond Future	815	1	1	1	0.00
19/05/2016	2040 On 04-August-16	9.49	Call	Bond Future	797	1	1	1	0.00
19/05/2016	2040 On 04-August-16	9.51	Put	Bond Future	6621	7	7	7	0.00
19/05/2016	2040 On 04-August-16	9.50	Put	Bond Future	6692	7	7	7	0.00
19/05/2016	2040 On 04-August-16	9.49	Put	Bond Future	6764	7	7	7	0.00
19/05/2016	2040 On 03-November-16			Bond Future	10.25	91.3603	91.4070	91.3603	0.00
19/05/2016	2040 On 03-November-16	9.70	Call	Bond Future	2270	2	2	2	0.00
19/05/2016	2040 On 03-November-16	9.71	Call	Bond Future	2298	2	2	2	0.00
19/05/2016	2040 On 03-November-16	9.69	Call	Bond Future	2242	2	2	2	0.00
19/05/2016	2040 On 03-November-16	9.69	Put	Bond Future	6924	7	7	7	0.00
19/05/2016	2040 On 03-November-16	9.71	Put	Bond Future	6806	7	7	7	0.00
19/05/2016	2040 On 03-November-16	9.70	Put	Bond Future	6865	7	7	7	0.00
19/05/2016	2044 On 04-August-16			Bond Future	10.21	86.7842	86.8317	86.7842	20,486.00
19/05/2016	2044 On 04-August-16	9.51	Call	Bond Future	797	1	1	1	0.00
19/05/2016	2044 On 04-August-16	9.50	Call	Bond Future	780	1	1	1	0.00
19/05/2016	2044 On 04-August-16	9.49	Call	Bond Future	763	1	1	1	0.00
19/05/2016	2044 On 04-August-16	9.50	Put	Bond Future	6903	7	7	7	0.00
19/05/2016	2044 On 04-August-16	9.51	Put	Bond Future	6829	7	7	7	0.00
19/05/2016	2044 On 04-August-16	9.49	Put	Bond Future	6976	7	7	7	0.00
19/05/2016	2044 On 03-November-16			Bond Future	10.27	88.4428	88.4894	88.4428	0.00
19/05/2016	2044 On 03-November-16	10.42	Call	Bond Future	4736	5	5	5	0.00
19/05/2016	2044 On 03-November-16	10.43	Call	Bond Future	4778	5	5	5	0.00

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19/05/2016	2044 On 03-November-16	10.41	Call	Bond Future	4693	5	5	5	0.00
19/05/2016	2044 On 03-November-16	10.43	Put	Bond Future	3543	4	4	4	0.00
19/05/2016	2044 On 03-November-16	10.42	Put	Bond Future	3578	4	4	4	0.00
19/05/2016	2044 On 03-November-16	10.41	Put	Bond Future	3614	4	4	4	0.00
19/05/2016	2044 On 02-February-17			Bond Future	10.33	85.8435	85.8921	85.8435	0.00
19/05/2016	2044 On 02-February-17	9.77	Call	Bond Future	3201	3	3	3	0.00
19/05/2016	2044 On 02-February-17	9.76	Call	Bond Future	3170	3	3	3	0.00
19/05/2016	2044 On 02-February-17	9.78	Call	Bond Future	3231	3	3	3	0.00
19/05/2016	2044 On 02-February-17	9.77	Put	Bond Future	7830	8	8	8	0.00
19/05/2016	2044 On 02-February-17	9.78	Put	Bond Future	7773	8	8	8	0.00
19/05/2016	2044 On 02-February-17	9.76	Put	Bond Future	7886	8	8	8	0.00
19/05/2016	2046 On 04-August-16			Bond Future	133.51	133.4681	133.5053	133.4681	16,290.00
19/05/2016	2046 On 04-August-16	129.00	Call	Bond Future	4505	4	5	4	0.00
19/05/2016	2046 On 04-August-16	129.01	Call	Bond Future	4495	4	4	4	0.00
19/05/2016	2046 On 04-August-16	129.02	Call	Bond Future	4485	4	4	4	0.00
19/05/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
19/05/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
19/05/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
19/05/2016	2046 On 03-November-16			Bond Future	134.55	134.5183	134.5536	134.5183	0.00
19/05/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
19/05/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
19/05/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
19/05/2016	2046 On 03-November-16	137.09	Put	Bond Future	2536	3	3	3	0.00
19/05/2016	2046 On 03-November-16	137.07	Put	Bond Future	2516	3	3	3	0.00
19/05/2016	2046 On 03-November-16	137.08	Put	Bond Future	2526	3	3	3	0.00
19/05/2016	2050 On 04-August-16			Bond Future	142.24	142.2015	142.2416	142.2015	20,765.00
19/05/2016	2050 On 04-August-16	139.12	Call	Bond Future	3122	3	3	3	0.00
19/05/2016	2050 On 04-August-16	139.14	Call	Bond Future	3102	3	3	3	0.00
19/05/2016	2050 On 04-August-16	139.13	Call	Bond Future	3112	3	3	3	0.00
19/05/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
19/05/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
19/05/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00

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19/05/2016	2050 On 03-November-16			Bond Future	144.97	144.9301	144.9685	144.9301	0.00
19/05/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
19/05/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
19/05/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
19/05/2016	2050 On 03-November-16	149.53	Put	Bond Future	4562	5	5	5	0.00
19/05/2016	2050 On 03-November-16	149.54	Put	Bond Future	4572	5	5	5	0.00
19/05/2016	2050 On 03-November-16	149.52	Put	Bond Future	4552	5	5	5	0.00
19/05/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	AL37 On 04-August-16			Index Future	479.74	478.6130	479.7360	478.6130	22.00
19/05/2016	AL37 On 03-November-16			Index Future	488.99	487.8570	488.9920	487.8570	0.00
19/05/2016	AL7T On 04-August-16			Index Future	546.58	545.3600	546.5770	545.3600	10.00
19/05/2016	AL7T On 03-November-16			Index Future	557.12	555.8940	557.1230	555.8940	0.00
19/05/2016	ALBI On 04-August-16			Index Future	496.58	495.9180	496.5780	495.9180	617.00
19/05/2016	ALBI On 03-November-16			Index Future	506.16	505.4970	506.1600	505.4970	0.00
19/05/2016	ALBI On 02-February-17			Index Future	516.36	515.6800	516.3620	515.6800	0.00
19/05/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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19/05/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/05/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C214 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
19/05/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2016	EL28 On 04-August-16			Bond Future	131.53	131.4898	131.5275	131.4898	0.00
19/05/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4667	5	5	5	0.00
19/05/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4657	5	5	5	0.00
19/05/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4647	5	5	5	0.00
19/05/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
19/05/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
19/05/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
19/05/2016	EL28 On 03-November-16			Bond Future	132.38	132.3429	132.3787	132.3429	0.00
19/05/2016	EL28 On 03-November-16	132.15	Call	Bond Future	229	0	0	0	0.00
19/05/2016	EL28 On 03-November-16	132.17	Call	Bond Future	209	0	0	0	0.00
19/05/2016	EL28 On 03-November-16	132.16	Call	Bond Future	219	0	0	0	0.00
19/05/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
19/05/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
19/05/2016	EL28 On 03-November-16	132.17	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
19/05/2016	ES33 On 04-August-16			Bond Future	11.00	76.2273	76.2647	76.2273	8,932.00
19/05/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
19/05/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
19/05/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
19/05/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4831	5	5	5	0.00
19/05/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4698	5	5	5	0.00
19/05/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4764	5	5	5	0.00
19/05/2016	ES33 On 03-November-16			Bond Future	11.10	73.8911	73.9276	73.8911	0.00
19/05/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1241	1	1	1	0.00
19/05/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1125	1	1	1	0.00
19/05/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1183	1	1	1	0.00
19/05/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
19/05/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
19/05/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
19/05/2016	ES33 On 02-February-17			Bond Future	11.19	75.3806	75.4186	75.3806	0.00
19/05/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
19/05/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
19/05/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
19/05/2016	ES33 On 02-February-17	10.60	Put	Bond Future	3590	4	4	4	0.00
19/05/2016	ES33 On 02-February-17	10.61	Put	Bond Future	3527	4	4	4	0.00
19/05/2016	ES33 On 02-February-17	10.59	Put	Bond Future	3654	4	4	4	0.00
19/05/2016	ES42 On 04-August-16			Bond Future	11.16	80.0573	80.0991	80.0573	7,270.00
19/05/2016	ES42 On 03-November-16			Bond Future	11.25	77.3244	77.3654	77.3244	0.00
19/05/2016	GOVI On 04-August-16			GOVI	495.90	495.2030	495.8950	495.2030	463.00
19/05/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
19/05/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
19/05/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
19/05/2016	GOVI On 04-August-16	521.01	Put	GOVI	251150	26	25	26	0.00
19/05/2016	GOVI On 04-August-16	520.99	Put	GOVI	250950	26	25	26	0.00
19/05/2016	GOVI On 04-August-16	521.00	Put	GOVI	251050	26	25	26	0.00
19/05/2016	GOVI On 03-November-16			GOVI	505.46	504.7680	505.4630	504.7680	146.00
19/05/2016	GOVI On 03-November-16	476.11	Call	GOVI	293530	29	29	29	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
19/05/2016	GOVI On 03-November-16	476.12	Call	GOVI	293430	29	29	29	0.00
19/05/2016	GOVI On 03-November-16	476.13	Call	GOVI	293330	29	29	29	0.00
19/05/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
19/05/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
19/05/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
19/05/2016	GOVI On 02-February-17			GOVI	515.65	514.9380	515.6510	514.9380	0.00
19/05/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
19/05/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
19/05/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
19/05/2016	GOVI On 02-February-17	533.33	Put	GOVI	176790	18	18	18	0.00
19/05/2016	GOVI On 02-February-17	533.34	Put	GOVI	176890	18	18	18	0.00
19/05/2016	GOVI On 02-February-17	533.32	Put	GOVI	176690	18	18	18	0.00
19/05/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/05/2016	IGOV On 04-August-16			Index Future	246.98	247.0520	246.9830	247.0520	1,033.00
19/05/2016	IGOV On 03-November-16			Index Future	251.77	251.8440	251.7690	251.8440	23.00
19/05/2016	IGOV On 02-February-17			Index Future	256.86	256.9370	256.8620	256.9370	0.00
19/05/2016	ILBI On 04-August-16			Index Future	670.01	670.2410	670.0140	670.2410	157.00
19/05/2016	ILBI On 03-November-16			Index Future	682.81	683.0370	682.8050	683.0370	0.00
19/05/2016	IS01 On 19-December-16			Interest Rate Swap	100.12	100.1736	100.1220	100.1736	0.00
19/05/2016	IS01 On 16-March-17			Interest Rate Swap	100.17	100.2467	100.1742	100.2467	0.00
19/05/2016	IS01 On 15-June-17			Interest Rate Swap	99.97	100.0427	99.9718	100.0427	0.00
19/05/2016	IS02 On 18-December-17			Interest Rate Swap	100.69	100.7720	100.6860	100.7720	0.00
19/05/2016	IS02 On 16-March-18			Interest Rate Swap	100.18	100.2842	100.1797	100.2842	0.00
19/05/2016	IS02 On 15-June-18			Interest Rate Swap	100.07	100.2146	100.0742	100.2146	0.00
19/05/2016	IS05 On 17-December-20			Interest Rate Swap	101.28	101.3878	101.2834	101.3878	0.00
19/05/2016	IS05 On 16-March-21			Interest Rate Swap	100.82	100.9346	100.8192	100.9346	0.00
19/05/2016	IS05 On 15-June-21			Interest Rate Swap	100.32	100.4415	100.3228	100.4415	0.00
19/05/2016	IS10 On 17-December-25			Interest Rate Swap	103.78	103.9251	103.7782	103.9251	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
19/05/2016	IS10 On 16-March-26			Interest Rate Swap	101.07	101.2177	101.0736	101.2177	0.00
19/05/2016	IS10 On 15-June-26			Interest Rate Swap	100.00	100.1362	99.9978	100.1362	0.00
19/05/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/05/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
19/05/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/05/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/05/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
19/05/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.48	92.5100	92.5200	92.5100	0.00
19/05/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.61	92.3900	92.3900	92.3900	0.00
19/05/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.66	92.3500	92.3400	92.3500	0.00
19/05/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.80	92.4300	92.2000	92.4300	0.00
19/05/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.83	7.5700	92.1700	7.5700	0.00
19/05/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.97	92.0600	92.0300	92.0600	0.00
19/05/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.16	91.8700	91.8400	91.8700	0.00
19/05/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.30	91.7300	91.7000	91.7300	0.00
19/05/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.40	91.6300	91.6000	91.6300	0.00
19/05/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.47	91.5600	91.5300	91.5600	0.00
19/05/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.53	91.5100	91.4700	91.5100	0.00
19/05/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
19/05/2016	R023 On 04-August-16			Bond Future	9.24	95.9446	96.2125	95.9446	6,473.00
19/05/2016	R023 On 04-August-16	8.24	Call	Bond Future	140	0	0	0	0.00
19/05/2016	R023 On 04-August-16	8.26	Call	Bond Future	148	0	0	0	0.00
19/05/2016	R023 On 04-August-16	8.25	Call	Bond Future	144	0	0	0	0.00
19/05/2016	R023 On 04-August-16	8.25	Put	Bond Future	4865	5	5	5	0.00
19/05/2016	R023 On 04-August-16	8.24	Put	Bond Future	4910	5	5	5	0.00
19/05/2016	R023 On 04-August-16	8.26	Put	Bond Future	4820	5	5	5	0.00
19/05/2016	R023 On 03-November-16			Bond Future	9.31	93.8464	94.1175	93.8464	0.00
19/05/2016	R023 On 03-November-16	9.73	Call	Bond Future	3118	3	3	3	0.00
19/05/2016	R023 On 03-November-16	9.75	Call	Bond Future	3175	3	3	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
19/05/2016	R023 On 03-November-16	9.74	Call	Bond Future	3146	3	3	3	0.00
19/05/2016	R023 On 03-November-16	9.74	Put	Bond Future	1266	1	1	1	0.00
19/05/2016	R023 On 03-November-16	9.75	Put	Bond Future	1251	1	1	1	0.00
19/05/2016	R023 On 03-November-16	9.73	Put	Bond Future	1281	1	1	1	0.00
19/05/2016	R023 On 02-February-17			Bond Future	9.38	95.7378	96.0155	95.7378	0.00
19/05/2016	R023 On 02-February-17	8.86	Call	Bond Future	1516	1	2	1	0.00
19/05/2016	R023 On 02-February-17	8.85	Call	Bond Future	1500	1	1	1	0.00
19/05/2016	R023 On 02-February-17	8.84	Call	Bond Future	1484	1	1	1	0.00
19/05/2016	R023 On 02-February-17	8.85	Put	Bond Future	3827	4	4	4	0.00
19/05/2016	R023 On 02-February-17	8.84	Put	Bond Future	3856	4	4	4	0.00
19/05/2016	R023 On 02-February-17	8.86	Put	Bond Future	3799	4	4	4	0.00
19/05/2016	R035 On 04-August-16			Bond Future	10.08	93.8760	93.8815	93.8760	5,341.00
19/05/2016	R035 On 04-August-16	10.35	Call	Bond Future	2019	2	2	2	0.00
19/05/2016	R035 On 04-August-16	10.36	Call	Bond Future	2093	2	2	2	0.00
19/05/2016	R035 On 04-August-16	10.37	Call	Bond Future	2167	2	2	2	0.00
19/05/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R035 On 03-November-16			Bond Future	10.15	91.1676	91.1713	91.1676	0.00
19/05/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
19/05/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
19/05/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
19/05/2016	R035 On 03-November-16	9.59	Put	Bond Future	4382	4	4	4	0.00
19/05/2016	R035 On 03-November-16	9.57	Put	Bond Future	4545	5	5	5	0.00
19/05/2016	R035 On 03-November-16	9.58	Put	Bond Future	4463	4	4	4	0.00
19/05/2016	R186 On 04-August-16			Bond Future	9.50	107.6306	107.8813	107.6306	90,973.00
19/05/2016	R186 On 04-August-16	9.60	Call	Bond Future	2464	2	2	2	0.00
19/05/2016	R186 On 04-August-16	8.51	Call	Bond Future	231	0	0	0	0.00
19/05/2016	R186 On 04-August-16	8.49	Call	Bond Future	218	0	0	0	0.00
19/05/2016	R186 On 04-August-16	10.00	Call	Bond Future	4182	4	4	4	0.00
19/05/2016	R186 On 04-August-16	8.50	Call	Bond Future	224	0	0	0	0.00
19/05/2016	R186 On 04-August-16	9.25	Call	Bond Future	1361	1	1	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
19/05/2016	R186 On 04-August-16	9.40	Call	Bond Future	1783	2	2	2	0.00
19/05/2016	R186 On 04-August-16	9.60	Put	Bond Future	1820	2	2	2	5,635.00
19/05/2016	R186 On 04-August-16	8.49	Put	Bond Future	7423	8	7	8	0.00
19/05/2016	R186 On 04-August-16	10.00	Put	Bond Future	891	1	1	1	6,500.00
19/05/2016	R186 On 04-August-16	8.51	Put	Bond Future	7287	8	7	8	0.00
19/05/2016	R186 On 04-August-16	8.50	Put	Bond Future	7355	8	7	8	0.00
19/05/2016	R186 On 04-August-16	9.25	Put	Bond Future	3110	3	3	3	1,000.00
19/05/2016	R186 On 04-August-16	9.40	Put	Bond Future	2498	3	2	3	5,000.00
19/05/2016	R186 On 03-November-16			Bond Future	9.57	109.6874	109.9407	109.6874	0.00
19/05/2016	R186 On 03-November-16	8.96	Call	Bond Future	1464	1	1	1	0.00
19/05/2016	R186 On 03-November-16	8.95	Call	Bond Future	1443	1	1	1	0.00
19/05/2016	R186 On 03-November-16	8.97	Call	Bond Future	1485	1	1	1	0.00
19/05/2016	R186 On 03-November-16	8.95	Put	Bond Future	5675	6	6	6	0.00
19/05/2016	R186 On 03-November-16	8.96	Put	Bond Future	5625	6	6	6	0.00
19/05/2016	R186 On 03-November-16	8.97	Put	Bond Future	5576	6	6	6	0.00
19/05/2016	R197 On 04-August-16			Bond Future	298.57	299.2504	298.5678	299.2504	1,878.00
19/05/2016	R197 On 04-August-16	293.98	Call	Bond Future	4588	5	5	5	0.00
19/05/2016	R197 On 04-August-16	293.96	Call	Bond Future	4608	5	5	5	0.00
19/05/2016	R197 On 04-August-16	293.97	Call	Bond Future	4598	5	5	5	0.00
19/05/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R197 On 03-November-16			Bond Future	304.29	304.9926	304.2910	304.9926	0.00
19/05/2016	R197 On 03-November-16	303.56	Call	Bond Future	731	1	1	1	0.00
19/05/2016	R197 On 03-November-16	303.58	Call	Bond Future	711	1	1	1	0.00
19/05/2016	R197 On 03-November-16	303.57	Call	Bond Future	721	1	1	1	0.00
19/05/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R202 On 04-August-16			Bond Future	249.60	249.5260	249.5954	249.5260	37,089.00
19/05/2016	R202 On 04-August-16	243.26	Call	Bond Future	7959	8	8	8	0.00
19/05/2016	R202 On 04-August-16	243.25	Call	Bond Future	7967	8	8	8	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
19/05/2016	R202 On 04-August-16	243.24	Call	Bond Future	7974	8	8	8	0.00
19/05/2016	R202 On 04-August-16	243.25	Put	Bond Future	1621	2	2	2	0.00
19/05/2016	R202 On 04-August-16	243.26	Put	Bond Future	1624	2	2	2	0.00
19/05/2016	R202 On 04-August-16	243.24	Put	Bond Future	1619	2	2	2	0.00
19/05/2016	R202 On 03-November-16			Bond Future	254.38	254.3139	254.3798	254.3139	0.00
19/05/2016	R202 On 03-November-16	253.85	Call	Bond Future	530	0	1	0	0.00
19/05/2016	R202 On 03-November-16	253.86	Call	Bond Future	520	0	1	0	0.00
19/05/2016	R202 On 03-November-16	253.87	Call	Bond Future	510	0	1	0	0.00
19/05/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R203 On 04-August-16			Bond Future	8.11	103.3698	103.4454	103.3698	58,097.00
19/05/2016	R203 On 04-August-16	7.24	Call	Bond Future	17	0	0	0	0.00
19/05/2016	R203 On 04-August-16	7.26	Call	Bond Future	19	0	0	0	0.00
19/05/2016	R203 On 04-August-16	7.25	Call	Bond Future	18	0	0	0	0.00
19/05/2016	R203 On 04-August-16	7.24	Put	Bond Future	926	1	1	1	0.00
19/05/2016	R203 On 04-August-16	7.26	Put	Bond Future	906	1	1	1	0.00
19/05/2016	R203 On 04-August-16	7.25	Put	Bond Future	916	1	1	1	0.00
19/05/2016	R203 On 03-November-16			Bond Future	8.21	101.1729	101.2478	101.1729	0.00
19/05/2016	R203 On 03-November-16	8.84	Call	Bond Future	636	1	1	1	0.00
19/05/2016	R203 On 03-November-16	8.86	Call	Bond Future	649	1	1	1	0.00
19/05/2016	R203 On 03-November-16	8.85	Call	Bond Future	642	1	1	1	0.00
19/05/2016	R203 On 03-November-16	8.85	Put	Bond Future	125	0	0	0	0.00
19/05/2016	R203 On 03-November-16	8.86	Put	Bond Future	123	0	0	0	0.00
19/05/2016	R203 On 03-November-16	8.84	Put	Bond Future	127	0	0	0	0.00
19/05/2016	R203 On 02-February-17			Bond Future	8.25	103.2121	103.2897	103.2121	0.00
19/05/2016	R203 On 02-February-17	7.70	Call	Bond Future	144	0	0	0	0.00
19/05/2016	R203 On 02-February-17	7.72	Call	Bond Future	148	0	0	0	0.00
19/05/2016	R203 On 02-February-17	7.71	Call	Bond Future	145	0	0	0	0.00
19/05/2016	R203 On 02-February-17	7.71	Put	Bond Future	458	1	0	1	0.00
19/05/2016	R203 On 02-February-17	7.70	Put	Bond Future	462	1	0	1	0.00
19/05/2016	R203 On 02-February-17	7.72	Put	Bond Future	455	1	0	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
19/05/2016	R204 On 04-August-16			Bond Future	8.53	99.8097	99.9610	99.8097	34,925.00
19/05/2016	R204 On 04-August-16	7.76	Call	Bond Future	87	0	0	0	0.00
19/05/2016	R204 On 04-August-16	7.75	Call	Bond Future	85	0	0	0	0.00
19/05/2016	R204 On 04-August-16	7.74	Call	Bond Future	82	0	0	0	0.00
19/05/2016	R204 On 04-August-16	7.75	Put	Bond Future	1732	2	2	2	0.00
19/05/2016	R204 On 04-August-16	7.74	Put	Bond Future	1751	2	2	2	0.00
19/05/2016	R204 On 04-August-16	7.76	Put	Bond Future	1714	2	2	2	0.00
19/05/2016	R204 On 03-November-16			Bond Future	8.62	101.7170	101.8692	101.7170	0.00
19/05/2016	R204 On 03-November-16	9.22	Call	Bond Future	1484	1	1	1	0.00
19/05/2016	R204 On 03-November-16	9.21	Call	Bond Future	1471	1	1	1	0.00
19/05/2016	R204 On 03-November-16	9.23	Call	Bond Future	1498	1	1	1	0.00
19/05/2016	R204 On 03-November-16	9.22	Put	Bond Future	360	0	0	0	0.00
19/05/2016	R204 On 03-November-16	9.23	Put	Bond Future	355	0	0	0	0.00
19/05/2016	R204 On 03-November-16	9.21	Put	Bond Future	365	0	0	0	0.00
19/05/2016	R204 On 02-February-17			Bond Future	8.68	99.7247	99.8810	99.7247	0.00
19/05/2016	R204 On 02-February-17	8.28	Call	Bond Future	552	0	1	0	0.00
19/05/2016	R204 On 02-February-17	8.29	Call	Bond Future	559	1	1	1	0.00
19/05/2016	R204 On 02-February-17	8.30	Call	Bond Future	565	1	1	1	0.00
19/05/2016	R204 On 02-February-17	8.28	Put	Bond Future	1235	1	1	1	0.00
19/05/2016	R204 On 02-February-17	8.29	Put	Bond Future	1224	1	1	1	0.00
19/05/2016	R204 On 02-February-17	8.30	Put	Bond Future	1214	1	1	1	0.00
19/05/2016	R207 On 04-August-16			Bond Future	8.87	95.6371	95.8062	95.6371	76,765.00
19/05/2016	R207 On 04-August-16	8.00	Call	Bond Future	103	0	0	0	0.00
19/05/2016	R207 On 04-August-16	7.99	Call	Bond Future	100	0	0	0	0.00
19/05/2016	R207 On 04-August-16	8.01	Call	Bond Future	106	0	0	0	0.00
19/05/2016	R207 On 04-August-16	7.99	Put	Bond Future	2615	3	3	3	0.00
19/05/2016	R207 On 04-August-16	8.00	Put	Bond Future	2589	3	3	3	0.00
19/05/2016	R207 On 04-August-16	8.01	Put	Bond Future	2563	3	3	3	0.00
19/05/2016	R207 On 02-February-17			Bond Future	9.03	95.7855	95.9604	95.7855	0.00
19/05/2016	R207 On 02-February-17	8.91	Call	Bond Future	1211	1	1	1	62.00
19/05/2016	R207 On 02-February-17	9.22	Call	Bond Future	1614	2	2	2	0.00
19/05/2016	R207 On 02-February-17	9.24	Call	Bond Future	1642	2	2	2	0.00
19/05/2016	R207 On 02-February-17	9.23	Call	Bond Future	1628	2	2	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
19/05/2016	R207 On 02-February-17	8.91	Put	Bond Future	1495	2	1	2	0.00
19/05/2016	R207 On 02-February-17	9.22	Put	Bond Future	1136	1	1	1	0.00
19/05/2016	R207 On 02-February-17	9.23	Put	Bond Future	1126	1	1	1	0.00
19/05/2016	R207 On 02-February-17	9.24	Put	Bond Future	1116	1	1	1	0.00
19/05/2016	R208 On 04-August-16			Bond Future	8.99	93.8275	94.0727	93.8275	48,790.00
19/05/2016	R208 On 04-August-16	7.99	Call	Bond Future	92	0	0	0	0.00
19/05/2016	R208 On 04-August-16	8.00	Call	Bond Future	95	0	0	0	0.00
19/05/2016	R208 On 04-August-16	8.01	Call	Bond Future	98	0	0	0	0.00
19/05/2016	R208 On 04-August-16	7.99	Put	Bond Future	3711	4	4	4	0.00
19/05/2016	R208 On 04-August-16	8.00	Put	Bond Future	3677	4	4	4	0.00
19/05/2016	R208 On 04-August-16	8.01	Put	Bond Future	3643	4	4	4	0.00
19/05/2016	R208 On 03-November-16			Bond Future	9.07	92.2175	92.4655	92.2175	0.00
19/05/2016	R208 On 03-November-16	9.57	Call	Bond Future	2502	2	3	2	0.00
19/05/2016	R208 On 03-November-16	9.59	Call	Bond Future	2547	2	3	2	0.00
19/05/2016	R208 On 03-November-16	9.58	Call	Bond Future	2525	2	3	2	0.00
19/05/2016	R208 On 03-November-16	9.57	Put	Bond Future	823	1	1	1	0.00
19/05/2016	R208 On 03-November-16	9.58	Put	Bond Future	812	1	1	1	0.00
19/05/2016	R208 On 03-November-16	9.59	Put	Bond Future	802	1	1	1	0.00
19/05/2016	R208 On 02-February-17			Bond Future	9.13	94.0763	94.3302	94.0763	0.00
19/05/2016	R208 On 02-February-17	8.64	Call	Bond Future	1102	1	1	1	0.00
19/05/2016	R208 On 02-February-17	8.63	Call	Bond Future	1090	1	1	1	0.00
19/05/2016	R208 On 02-February-17	8.65	Call	Bond Future	1115	1	1	1	0.00
19/05/2016	R208 On 02-February-17	8.65	Put	Bond Future	2681	3	3	3	0.00
19/05/2016	R208 On 02-February-17	8.64	Put	Bond Future	2702	3	3	3	0.00
19/05/2016	R208 On 02-February-17	8.63	Put	Bond Future	2722	3	3	3	0.00
19/05/2016	R209 On 04-August-16			Bond Future	10.00	70.2062	70.2430	70.2062	54,894.00
19/05/2016	R209 On 04-August-16	9.24	Call	Bond Future	477	0	0	0	0.00
19/05/2016	R209 On 04-August-16	10.60	Call	Bond Future	4412	4	4	4	5,624.00
19/05/2016	R209 On 04-August-16	9.26	Call	Bond Future	501	1	1	1	0.00
19/05/2016	R209 On 04-August-16	9.25	Call	Bond Future	489	0	0	0	0.00
19/05/2016	R209 On 04-August-16	9.70	Call	Bond Future	1271	1	1	1	0.00
19/05/2016	R209 On 04-August-16	10.29	Call	Bond Future	3120	3	3	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
19/05/2016	R209 On 04-August-16	9.60	Call	Bond Future	1052	1	1	1	5,624.00
19/05/2016	R209 On 04-August-16	9.40	Call	Bond Future	693	1	1	1	250.00
19/05/2016	R209 On 04-August-16	9.24	Put	Bond Future	5604	6	6	6	0.00
19/05/2016	R209 On 04-August-16	10.60	Put	Bond Future	767	1	1	1	0.00
19/05/2016	R209 On 04-August-16	9.26	Put	Bond Future	5486	6	5	6	0.00
19/05/2016	R209 On 04-August-16	9.25	Put	Bond Future	5545	6	6	6	0.00
19/05/2016	R209 On 04-August-16	10.29	Put	Bond Future	1325	1	1	1	250.00
19/05/2016	R209 On 04-August-16	9.70	Put	Bond Future	3235	3	3	3	250.00
19/05/2016	R209 On 04-August-16	9.40	Put	Bond Future	4696	5	5	5	0.00
19/05/2016	R209 On 04-August-16	9.60	Put	Bond Future	3686	4	4	4	0.00
19/05/2016	R209 On 03-November-16			Bond Future	10.06	68.3970	68.4331	68.3970	0.00
19/05/2016	R209 On 03-November-16	10.24	Call	Bond Future	3708	4	4	4	0.00
19/05/2016	R209 On 03-November-16	10.26	Call	Bond Future	3777	4	4	4	0.00
19/05/2016	R209 On 03-November-16	10.25	Call	Bond Future	3742	4	4	4	0.00
19/05/2016	R209 On 03-November-16	10.25	Put	Bond Future	2558	3	3	3	0.00
19/05/2016	R209 On 03-November-16	10.26	Put	Bond Future	2531	3	3	3	0.00
19/05/2016	R209 On 03-November-16	10.24	Put	Bond Future	2585	3	3	3	0.00
19/05/2016	R209 On 02-February-17			Bond Future	10.11	69.7758	69.8133	69.7758	0.00
19/05/2016	R209 On 02-February-17	9.53	Call	Bond Future	2317	2	2	2	0.00
19/05/2016	R209 On 02-February-17	9.55	Call	Bond Future	2364	2	2	2	0.00
19/05/2016	R209 On 02-February-17	9.54	Call	Bond Future	2340	2	2	2	0.00
19/05/2016	R209 On 02-February-17	9.53	Put	Bond Future	6095	6	6	6	0.00
19/05/2016	R209 On 02-February-17	9.54	Put	Bond Future	6050	6	6	6	0.00
19/05/2016	R209 On 02-February-17	9.55	Put	Bond Future	6006	6	6	6	0.00
19/05/2016	R210 On 04-August-16			Bond Future	187.84	187.7889	187.8402	187.7889	1,391.00
19/05/2016	R210 On 04-August-16	181.51	Call	Bond Future	6330	6	6	6	0.00
19/05/2016	R210 On 04-August-16	181.50	Call	Bond Future	6340	6	6	6	0.00
19/05/2016	R210 On 04-August-16	181.52	Call	Bond Future	6320	6	6	6	0.00
19/05/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R210 On 03-November-16			Bond Future	189.15	189.1022	189.1507	189.1022	0.00
19/05/2016	R210 On 03-November-16	188.90	Call	Bond Future	251	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
19/05/2016	R210 On 03-November-16	188.92	Call	Bond Future	231	0	0	0	0.00
19/05/2016	R210 On 03-November-16	188.91	Call	Bond Future	241	0	0	0	0.00
19/05/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R211 On 04-August-16			Bond Future	139.74	139.7982	139.7360	139.7982	64.00
19/05/2016	R211 On 04-August-16	137.09	Call	Bond Future	2646	3	3	3	0.00
19/05/2016	R211 On 04-August-16	137.07	Call	Bond Future	2666	3	3	3	0.00
19/05/2016	R211 On 04-August-16	137.08	Call	Bond Future	2656	3	3	3	0.00
19/05/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R211 On 03-November-16			Bond Future	142.41	142.4808	142.4147	142.4808	0.00
19/05/2016	R211 On 03-November-16	141.76	Call	Bond Future	655	1	1	1	0.00
19/05/2016	R211 On 03-November-16	141.75	Call	Bond Future	665	1	1	1	0.00
19/05/2016	R211 On 03-November-16	141.74	Call	Bond Future	675	1	1	1	0.00
19/05/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R212 On 04-August-16			Bond Future	145.68	145.6368	145.6769	145.6368	4,287.00
19/05/2016	R212 On 04-August-16	142.44	Call	Bond Future	3237	3	3	3	0.00
19/05/2016	R212 On 04-August-16	142.43	Call	Bond Future	3247	3	3	3	0.00
19/05/2016	R212 On 04-August-16	142.42	Call	Bond Future	3257	3	3	3	0.00
19/05/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R212 On 03-November-16			Bond Future	148.47	148.4315	148.4695	148.4315	0.00
19/05/2016	R212 On 03-November-16	148.11	Call	Bond Future	360	0	0	0	0.00
19/05/2016	R212 On 03-November-16	148.12	Call	Bond Future	350	0	0	0	0.00
19/05/2016	R212 On 03-November-16	148.10	Call	Bond Future	370	0	0	0	0.00
19/05/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R212 On 03-November-16	148.12	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
19/05/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
19/05/2016	R213 On 04-August-16			Bond Future	9.93	80.6827	80.7852	80.6827	44,354.00
19/05/2016	R213 On 04-August-16	9.01	Call	Bond Future	316	0	0	0	0.00
19/05/2016	R213 On 04-August-16	8.99	Call	Bond Future	300	0	0	0	0.00
19/05/2016	R213 On 04-August-16	9.00	Call	Bond Future	308	0	0	0	0.00
19/05/2016	R213 On 04-August-16	8.99	Put	Bond Future	6628	7	7	7	0.00
19/05/2016	R213 On 04-August-16	9.00	Put	Bond Future	6565	7	7	7	0.00
19/05/2016	R213 On 04-August-16	9.01	Put	Bond Future	6502	7	7	7	0.00
19/05/2016	R213 On 03-November-16			Bond Future	9.99	78.6734	78.7762	78.6734	0.00
19/05/2016	R213 On 03-November-16	10.20	Call	Bond Future	3797	4	4	4	0.00
19/05/2016	R213 On 03-November-16	10.19	Call	Bond Future	3762	4	4	4	0.00
19/05/2016	R213 On 03-November-16	10.18	Call	Bond Future	3728	4	4	4	0.00
19/05/2016	R213 On 03-November-16	10.19	Put	Bond Future	2545	3	3	3	0.00
19/05/2016	R213 On 03-November-16	10.18	Put	Bond Future	2572	3	3	3	0.00
19/05/2016	R213 On 03-November-16	10.20	Put	Bond Future	2519	3	3	3	0.00
19/05/2016	R213 On 02-February-17			Bond Future	10.05	80.2591	80.3648	80.2591	0.00
19/05/2016	R213 On 02-February-17	9.40	Call	Bond Future	2106	2	2	2	0.00
19/05/2016	R213 On 02-February-17	9.42	Call	Bond Future	2150	2	2	2	0.00
19/05/2016	R213 On 02-February-17	9.41	Call	Bond Future	2128	2	2	2	0.00
19/05/2016	R213 On 02-February-17	9.40	Put	Bond Future	6313	6	6	6	0.00
19/05/2016	R213 On 02-February-17	9.42	Put	Bond Future	6224	6	6	6	0.00
19/05/2016	R213 On 02-February-17	9.41	Put	Bond Future	6268	6	6	6	0.00
19/05/2016	R214 On 04-August-16			Bond Future	10.13	70.1920	70.2296	70.1920	30,123.00
19/05/2016	R214 On 04-August-16	9.30	Call	Bond Future	435	0	0	0	1,300.00
19/05/2016	R214 On 04-August-16	11.30	Call	Bond Future	7239	7	7	7	5,610.00
19/05/2016	R214 On 04-August-16	9.24	Call	Bond Future	373	0	0	0	0.00
19/05/2016	R214 On 04-August-16	9.26	Call	Bond Future	393	0	0	0	0.00
19/05/2016	R214 On 04-August-16	9.25	Call	Bond Future	383	0	0	0	0.00
19/05/2016	R214 On 04-August-16	10.30	Call	Bond Future	2801	3	3	3	5,610.00
19/05/2016	R214 On 04-August-16	8.55	Call	Bond Future	43	0	0	0	1,300.00
19/05/2016	R214 On 04-August-16	9.30	Put	Bond Future	6201	6	6	6	0.00
19/05/2016	R214 On 04-August-16	9.26	Put	Bond Future	6459	6	6	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
19/05/2016	R214 On 04-August-16	9.24	Put	Bond Future	6590	7	7	7	0.00
19/05/2016	R214 On 04-August-16	11.30	Put	Bond Future	260	0	0	0	0.00
19/05/2016	R214 On 04-August-16	10.30	Put	Bond Future	1683	2	2	2	0.00
19/05/2016	R214 On 04-August-16	9.25	Put	Bond Future	6524	7	7	7	0.00
19/05/2016	R214 On 04-August-16	8.55	Put	Bond Future	11780	12	12	12	0.00
19/05/2016	R214 On 03-November-16			Bond Future	10.19	68.2359	68.2728	68.2359	0.00
19/05/2016	R214 On 03-November-16	10.33	Call	Bond Future	3740	4	4	4	0.00
19/05/2016	R214 On 03-November-16	10.35	Call	Bond Future	3809	4	4	4	0.00
19/05/2016	R214 On 03-November-16	10.34	Call	Bond Future	3774	4	4	4	0.00
19/05/2016	R214 On 03-November-16	10.33	Put	Bond Future	2815	3	3	3	0.00
19/05/2016	R214 On 03-November-16	10.34	Put	Bond Future	2786	3	3	3	0.00
19/05/2016	R214 On 03-November-16	10.35	Put	Bond Future	2758	3	3	3	0.00
19/05/2016	R214 On 02-February-17			Bond Future	10.24	69.6112	69.6496	69.6112	0.00
19/05/2016	R214 On 02-February-17	9.67	Call	Bond Future	2465	2	2	2	0.00
19/05/2016	R214 On 02-February-17	9.66	Call	Bond Future	2441	2	2	2	0.00
19/05/2016	R214 On 02-February-17	9.68	Call	Bond Future	2490	2	2	2	0.00
19/05/2016	R214 On 02-February-17	9.67	Put	Bond Future	6279	6	6	6	0.00
19/05/2016	R214 On 02-February-17	9.66	Put	Bond Future	6325	6	6	6	0.00
19/05/2016	R214 On 02-February-17	9.68	Put	Bond Future	6234	6	6	6	0.00
19/05/2016	R248 On 04-August-16			Bond Future	10.21	90.1475	90.1951	90.1475	59,364.00
19/05/2016	R248 On 04-August-16	9.25	Call	Bond Future	439	0	0	0	0.00
19/05/2016	R248 On 04-August-16	9.26	Call	Bond Future	450	0	0	0	0.00
19/05/2016	R248 On 04-August-16	9.24	Call	Bond Future	427	0	0	0	0.00
19/05/2016	R248 On 04-August-16	9.26	Put	Bond Future	8933	9	9	9	0.00
19/05/2016	R248 On 04-August-16	9.25	Put	Bond Future	9018	9	9	9	0.00
19/05/2016	R248 On 04-August-16	9.24	Put	Bond Future	9104	9	9	9	0.00
19/05/2016	R248 On 03-November-16			Bond Future	10.27	87.4312	87.4780	87.4312	0.00
19/05/2016	R248 On 03-November-16	10.39	Call	Bond Future	4705	5	5	5	0.00
19/05/2016	R248 On 03-November-16	10.38	Call	Bond Future	4662	5	5	5	0.00
19/05/2016	R248 On 03-November-16	10.37	Call	Bond Future	4620	5	5	5	0.00
19/05/2016	R248 On 03-November-16	10.38	Put	Bond Future	3783	4	4	4	0.00
19/05/2016	R248 On 03-November-16	10.39	Put	Bond Future	3746	4	4	4	0.00
19/05/2016	R248 On 03-November-16	10.37	Put	Bond Future	3821	4	4	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
19/05/2016	R248 On 02-February-17			Bond Future	10.33	89.1935	89.2422	89.1935	0.00
19/05/2016	R248 On 02-February-17	9.76	Call	Bond Future	3231	3	3	3	0.00
19/05/2016	R248 On 02-February-17	9.77	Call	Bond Future	3262	3	3	3	0.00
19/05/2016	R248 On 02-February-17	9.78	Call	Bond Future	3293	3	3	3	0.00
19/05/2016	R248 On 02-February-17	9.77	Put	Bond Future	7976	8	8	8	0.00
19/05/2016	R248 On 02-February-17	9.76	Put	Bond Future	8034	8	8	8	0.00
19/05/2016	R248 On 02-February-17	9.78	Put	Bond Future	7919	8	8	8	0.00