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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2016	2025 On 05-May-16			Bond Future	124.36	124.0442	124.3568	124.0442	4,532.00
01/04/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
01/04/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
01/04/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
01/04/2016	2025 On 05-May-16	126.00	Put	Bond Future	1643	2	1643	2	0.00
01/04/2016	2025 On 05-May-16	125.99	Put	Bond Future	1633	2	1633	2	0.00
01/04/2016	2025 On 05-May-16	126.01	Put	Bond Future	1653	2	1653	2	0.00
01/04/2016	2025 On 04-August-16			Bond Future	125.48	125.1579	125.4756	125.1579	0.00
01/04/2016	2025 On 04-August-16	123.85	Call	Bond Future	1626	1	1626	1	0.00
01/04/2016	2025 On 04-August-16	123.86	Call	Bond Future	1616	1	1616	1	0.00
01/04/2016	2025 On 04-August-16	123.87	Call	Bond Future	1606	1	1606	1	0.00
01/04/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
01/04/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
01/04/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
01/04/2016	2030 On 05-May-16			Bond Future	9.57	90.5929	9.5750	90.5929	17,364.00
01/04/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
01/04/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
01/04/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
01/04/2016	2030 On 05-May-16	9.00	Put	Bond Future	4102	4	4102	4	0.00
01/04/2016	2030 On 05-May-16	8.99	Put	Bond Future	4175	4	4175	4	0.00
01/04/2016	2030 On 05-May-16	9.01	Put	Bond Future	4028	4	4028	4	0.00
01/04/2016	2030 On 04-August-16			Bond Future	9.64	88.3161	9.6380	88.3161	0.00
01/04/2016	2030 On 04-August-16	10.17	Call	Bond Future	3517	4	3517	4	0.00
01/04/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
01/04/2016	2032 On 05-May-16			Bond Future	9.72	89.4795	9.7193	89.4795	9,481.00
01/04/2016	2032 On 05-May-16	8.99	Call	Bond Future	200	0	200	0	0.00
01/04/2016	2032 On 05-May-16	9.01	Call	Bond Future	215	0	215	0	0.00
01/04/2016	2032 On 05-May-16	9.00	Call	Bond Future	207	0	207	0	0.00
01/04/2016	2032 On 05-May-16	8.99	Put	Bond Future	5776	5	5776	5	0.00
01/04/2016	2032 On 05-May-16	9.01	Put	Bond Future	5632	5	5632	5	0.00
01/04/2016	2032 On 05-May-16	9.00	Put	Bond Future	5704	5	5704	5	0.00
01/04/2016	2032 On 04-August-16			Bond Future	9.78	91.1898	9.7813	91.1898	76.00
01/04/2016	2032 On 04-August-16	8.99	Call	Bond Future	1116	1	1116	1	0.00
01/04/2016	2032 On 04-August-16	9.01	Call	Bond Future	1152	1	1152	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
01/04/2016	2032 On 04-August-16	9.00	Call	Bond Future	1134	1	1134	1	0.00
01/04/2016	2032 On 04-August-16	9.00	Put	Bond Future	7044	7	7044	7	0.00
01/04/2016	2032 On 04-August-16	9.01	Put	Bond Future	6984	7	6984	7	0.00
01/04/2016	2032 On 04-August-16	8.99	Put	Bond Future	7106	7	7106	7	0.00
01/04/2016	2032 On 03-November-16			Bond Future	9.84	88.7743	9.8399	88.7743	0.00
01/04/2016	2032 On 03-November-16	10.28	Call	Bond Future	5888	6	5888	6	0.00
01/04/2016	2032 On 03-November-16	10.30	Call	Bond Future	5972	6	5972	6	0.00
01/04/2016	2032 On 03-November-16	10.29	Call	Bond Future	5930	6	5930	6	0.00
01/04/2016	2032 On 03-November-16	10.28	Put	Bond Future	2835	3	2835	3	0.00
01/04/2016	2032 On 03-November-16	10.29	Put	Bond Future	2809	3	2809	3	0.00
01/04/2016	2032 On 03-November-16	10.30	Put	Bond Future	2784	3	2784	3	0.00
01/04/2016	2033 On 05-May-16			Bond Future	103.97	103.5138	103.9729	103.5138	1,032.00
01/04/2016	2033 On 05-May-16	102.40	Call	Bond Future	1573	1	1573	1	0.00
01/04/2016	2033 On 05-May-16	102.41	Call	Bond Future	1563	1	1563	1	0.00
01/04/2016	2033 On 05-May-16	102.39	Call	Bond Future	1583	1	1583	1	0.00
01/04/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
01/04/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
01/04/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
01/04/2016	2033 On 04-August-16			Bond Future	105.97	105.0000	105.9681	105.0000	1,564.00
01/04/2016	2033 On 04-August-16	104.99	Call	Bond Future	978	0	978	0	0.00
01/04/2016	2033 On 04-August-16	105.00	Call	Bond Future	968	0	968	0	0.00
01/04/2016	2033 On 04-August-16	105.01	Call	Bond Future	958	0	958	0	0.00
01/04/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
01/04/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
01/04/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
01/04/2016	2037 On 05-May-16			Bond Future	9.86	90.7522	9.8647	90.7522	39,888.00
01/04/2016	2037 On 05-May-16	8.99	Call	Bond Future	123	0	123	0	0.00
01/04/2016	2037 On 05-May-16	9.67	Call	Bond Future	1193	1	1193	1	500.00
01/04/2016	2037 On 05-May-16	9.00	Call	Bond Future	129	0	129	0	0.00
01/04/2016	2037 On 05-May-16	9.01	Call	Bond Future	134	0	134	0	0.00
01/04/2016	2037 On 05-May-16	9.67	Put	Bond Future	2758	3	2758	3	0.00
01/04/2016	2037 On 05-May-16	9.00	Put	Bond Future	7425	7	7425	7	0.00
01/04/2016	2037 On 05-May-16	9.01	Put	Bond Future	7341	7	7341	7	0.00
01/04/2016	2037 On 05-May-16	8.99	Put	Bond Future	7510	7	7510	7	0.00

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01/04/2016	2037 On 04-August-16			Bond Future	9.93	88.2280	9.9277	88.2280	221.00
01/04/2016	2037 On 04-August-16	9.25	Call	Bond Future	1503	2	1503	2	0.00
01/04/2016	2037 On 04-August-16	9.26	Call	Bond Future	1526	2	1526	2	0.00
01/04/2016	2037 On 04-August-16	9.24	Call	Bond Future	1480	2	1480	2	0.00
01/04/2016	2037 On 04-August-16	9.25	Put	Bond Future	7071	7	7071	7	0.00
01/04/2016	2037 On 04-August-16	9.24	Put	Bond Future	7134	7	7134	7	0.00
01/04/2016	2037 On 04-August-16	9.26	Put	Bond Future	7007	7	7007	7	0.00
01/04/2016	2037 On 03-November-16			Bond Future	9.98	89.9152	9.9826	89.9152	0.00
01/04/2016	2037 On 03-November-16	10.35	Call	Bond Future	6157	6	6157	6	0.00
01/04/2016	2037 On 03-November-16	10.37	Call	Bond Future	6245	7	6245	7	0.00
01/04/2016	2037 On 03-November-16	10.36	Call	Bond Future	6201	6	6201	6	0.00
01/04/2016	2037 On 03-November-16	10.36	Put	Bond Future	3355	3	3355	3	0.00
01/04/2016	2037 On 03-November-16	10.37	Put	Bond Future	3326	3	3326	3	0.00
01/04/2016	2037 On 03-November-16	10.35	Put	Bond Future	3384	3	3384	3	0.00
01/04/2016	2038 On 05-May-16			Bond Future	129.26	128.5823	129.2644	128.5823	16,932.00
01/04/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
01/04/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
01/04/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
01/04/2016	2038 On 05-May-16	130.99	Put	Bond Future	1726	2	1726	2	0.00
01/04/2016	2038 On 05-May-16	131.00	Put	Bond Future	1736	2	1736	2	0.00
01/04/2016	2038 On 05-May-16	131.01	Put	Bond Future	1746	2	1746	2	0.00
01/04/2016	2038 On 04-August-16			Bond Future	130.32	129.6246	130.3188	129.6246	680.00
01/04/2016	2038 On 04-August-16	129.31	Call	Bond Future	1009	0	1009	0	0.00
01/04/2016	2038 On 04-August-16	129.30	Call	Bond Future	1019	0	1019	0	0.00
01/04/2016	2038 On 04-August-16	129.32	Call	Bond Future	999	0	999	0	0.00
01/04/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
01/04/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
01/04/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
01/04/2016	2040 On 05-May-16			Bond Future	9.94	94.3140	9.9399	94.3140	1,812.00
01/04/2016	2040 On 05-May-16	9.51	Call	Bond Future	676	1	676	1	0.00
01/04/2016	2040 On 05-May-16	9.50	Call	Bond Future	656	1	656	1	0.00
01/04/2016	2040 On 05-May-16	9.49	Call	Bond Future	636	1	636	1	0.00
01/04/2016	2040 On 05-May-16	9.50	Put	Bond Future	4485	4	4485	4	0.00
01/04/2016	2040 On 05-May-16	9.49	Put	Bond Future	4556	4	4556	4	0.00

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01/04/2016	2040 On 05-May-16	9.51	Put	Bond Future	4416	4	4416	4	0.00
01/04/2016	2040 On 04-August-16			Bond Future	10.00	91.6074	10.0036	91.6074	0.00
01/04/2016	2040 On 04-August-16	9.50	Call	Bond Future	2085	2	2085	2	0.00
01/04/2016	2040 On 04-August-16	9.51	Call	Bond Future	2114	2	2114	2	0.00
01/04/2016	2040 On 04-August-16	9.49	Call	Bond Future	2057	2	2057	2	0.00
01/04/2016	2040 On 04-August-16	9.51	Put	Bond Future	6375	6	6375	6	0.00
01/04/2016	2040 On 04-August-16	9.50	Put	Bond Future	6436	6	6436	6	0.00
01/04/2016	2040 On 04-August-16	9.49	Put	Bond Future	6498	6	6498	6	0.00
01/04/2016	2044 On 05-May-16			Bond Future	9.96	91.4785	9.9593	91.4785	20,223.00
01/04/2016	2044 On 05-May-16	9.00	Call	Bond Future	93	0	93	0	0.00
01/04/2016	2044 On 05-May-16	9.01	Call	Bond Future	97	0	97	0	0.00
01/04/2016	2044 On 05-May-16	8.99	Call	Bond Future	89	0	89	0	0.00
01/04/2016	2044 On 05-May-16	9.01	Put	Bond Future	8786	8	8786	8	0.00
01/04/2016	2044 On 05-May-16	8.99	Put	Bond Future	8976	9	8976	9	0.00
01/04/2016	2044 On 05-May-16	9.00	Put	Bond Future	8881	8	8881	8	0.00
01/04/2016	2044 On 04-August-16			Bond Future	10.02	88.8429	10.0212	88.8429	0.00
01/04/2016	2044 On 04-August-16	9.51	Call	Bond Future	2057	2	2057	2	0.00
01/04/2016	2044 On 04-August-16	9.50	Call	Bond Future	2028	2	2028	2	0.00
01/04/2016	2044 On 04-August-16	9.49	Call	Bond Future	2000	2	2000	2	0.00
01/04/2016	2044 On 04-August-16	9.50	Put	Bond Future	6571	6	6571	6	0.00
01/04/2016	2044 On 04-August-16	9.51	Put	Bond Future	6509	6	6509	6	0.00
01/04/2016	2044 On 04-August-16	9.49	Put	Bond Future	6634	6	6634	6	0.00
01/04/2016	2044 On 03-November-16			Bond Future	10.08	90.5419	10.0754	90.5419	0.00
01/04/2016	2044 On 03-November-16	10.42	Call	Bond Future	6459	7	6459	7	0.00
01/04/2016	2044 On 03-November-16	10.43	Call	Bond Future	6505	7	6505	7	0.00
01/04/2016	2044 On 03-November-16	10.41	Call	Bond Future	6413	7	6413	7	0.00
01/04/2016	2044 On 03-November-16	10.43	Put	Bond Future	3657	4	3657	4	0.00
01/04/2016	2044 On 03-November-16	10.42	Put	Bond Future	3690	4	3690	4	0.00
01/04/2016	2044 On 03-November-16	10.41	Put	Bond Future	3722	4	3722	4	0.00
01/04/2016	2046 On 05-May-16			Bond Future	129.24	128.9467	129.2399	128.9467	12,687.00
01/04/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
01/04/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
01/04/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
01/04/2016	2046 On 05-May-16	129.99	Put	Bond Future	750	1	750	1	0.00

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01/04/2016	2046 On 05-May-16	130.00	Put	Bond Future	760	1	760	1	0.00
01/04/2016	2046 On 05-May-16	130.01	Put	Bond Future	770	1	770	1	0.00
01/04/2016	2046 On 04-August-16			Bond Future	131.72	131.4220	131.7201	131.4220	590.00
01/04/2016	2046 On 04-August-16	129.00	Call	Bond Future	2720	2	2720	2	0.00
01/04/2016	2046 On 04-August-16	129.01	Call	Bond Future	2710	2	2710	2	0.00
01/04/2016	2046 On 04-August-16	129.02	Call	Bond Future	2700	2	2700	2	0.00
01/04/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
01/04/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
01/04/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
01/04/2016	2050 On 05-May-16			Bond Future	137.50	137.4843	137.4996	137.4843	14,861.00
01/04/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
01/04/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
01/04/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
01/04/2016	2050 On 05-May-16	138.00	Put	Bond Future	500	1	500	1	0.00
01/04/2016	2050 On 05-May-16	138.01	Put	Bond Future	510	1	510	1	0.00
01/04/2016	2050 On 05-May-16	137.99	Put	Bond Future	490	1	490	1	0.00
01/04/2016	2050 On 04-August-16			Bond Future	138.56	138.5461	138.5608	138.5461	1,600.00
01/04/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
01/04/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
01/04/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
01/04/2016	2050 On 04-August-16	139.14	Put	Bond Future	579	1	579	1	0.00
01/04/2016	2050 On 04-August-16	139.13	Put	Bond Future	569	1	569	1	0.00
01/04/2016	2050 On 04-August-16	139.12	Put	Bond Future	559	1	559	1	0.00
01/04/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	AL37 On 05-May-16			Index Future	473.60	474.5210	473.6010	474.5210	5.00
01/04/2016	AL37 On 04-August-16			Index Future	482.55	483.4940	482.5520	483.4940	0.00
01/04/2016	AL7T On 05-May-16			Index Future	545.30	547.0260	545.3010	547.0260	0.00
01/04/2016	AL7T On 04-August-16			Index Future	555.61	557.3690	555.6080	557.3690	0.00
01/04/2016	ALBI On 05-May-16			Index Future	494.17	495.8010	494.1700	495.8010	499.00
01/04/2016	ALBI On 04-August-16			Index Future	503.51	505.1750	503.5100	505.1750	133.00
01/04/2016	ALBI On 03-November-16			Index Future	513.24	514.9380	513.2380	514.9380	0.00
01/04/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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01/04/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/04/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	CES1 On 20-April-18			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
01/04/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2016	EL28 On 05-May-16			Bond Future	127.29	126.8813	127.2930	126.8813	0.00
01/04/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
01/04/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
01/04/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
01/04/2016	EL28 On 05-May-16	129.01	Put	Bond Future	1717	2	1717	2	0.00
01/04/2016	EL28 On 05-May-16	129.00	Put	Bond Future	1707	2	1707	2	0.00
01/04/2016	EL28 On 05-May-16	128.99	Put	Bond Future	1697	2	1697	2	0.00
01/04/2016	EL28 On 04-August-16			Bond Future	129.74	129.3173	129.7357	129.3173	0.00
01/04/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2876	2	2876	2	0.00
01/04/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2866	2	2866	2	0.00
01/04/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2856	2	2856	2	0.00
01/04/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
01/04/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
01/04/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
01/04/2016	ES33 On 05-May-16			Bond Future	10.71	76.3413	10.7140	76.3413	8,776.00
01/04/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
01/04/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
01/04/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
01/04/2016	ES33 On 05-May-16	9.99	Put	Bond Future	4762	4	4762	4	0.00
01/04/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4693	4	4693	4	0.00
01/04/2016	ES33 On 05-May-16	10.01	Put	Bond Future	4624	4	4624	4	0.00
01/04/2016	ES33 On 04-August-16			Bond Future	10.80	77.8004	10.8036	77.8004	0.00
01/04/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
01/04/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
01/04/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
01/04/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3614	3	3614	3	0.00
01/04/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3481	3	3481	3	0.00
01/04/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3548	3	3548	3	0.00
01/04/2016	ES33 On 03-November-16			Bond Future	10.89	75.4951	10.8921	75.4951	0.00
01/04/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2483	3	2483	3	0.00
01/04/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2367	3	2367	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
01/04/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2425	3	2425	3	0.00
01/04/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
01/04/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
01/04/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
01/04/2016	ES42 On 05-May-16			Bond Future	10.90	80.0711	10.9002	80.0711	7,270.00
01/04/2016	GOVI On 05-May-16			GOVI	493.29	494.8410	493.2940	494.8410	474.00
01/04/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
01/04/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
01/04/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
01/04/2016	GOVI On 05-May-16	517.99	Put	GOVI	246960	23	246960	23	0.00
01/04/2016	GOVI On 05-May-16	518.00	Put	GOVI	247060	23	247060	23	0.00
01/04/2016	GOVI On 05-May-16	518.01	Put	GOVI	247160	23	247160	23	0.00
01/04/2016	GOVI On 04-August-16			GOVI	502.62	504.1980	502.6170	504.1980	26.00
01/04/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
01/04/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
01/04/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
01/04/2016	GOVI On 04-August-16	521.01	Put	GOVI	183930	17	183930	17	0.00
01/04/2016	GOVI On 04-August-16	520.99	Put	GOVI	183730	17	183730	17	0.00
01/04/2016	GOVI On 04-August-16	521.00	Put	GOVI	183830	17	183830	17	0.00
01/04/2016	GOVI On 03-November-16			GOVI	512.33	513.9410	512.3280	513.9410	0.00
01/04/2016	GOVI On 03-November-16	476.11	Call	GOVI	362180	38	362180	38	0.00
01/04/2016	GOVI On 03-November-16	476.12	Call	GOVI	362080	38	362080	38	0.00
01/04/2016	GOVI On 03-November-16	476.13	Call	GOVI	361980	38	361980	38	0.00
01/04/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
01/04/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
01/04/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
01/04/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/04/2016	IGOV On 05-May-16			Index Future	238.37	237.7810	238.3670	237.7810	977.00
01/04/2016	IGOV On 04-August-16			Index Future	242.89	242.2960	242.8920	242.2960	81.00
01/04/2016	IGOV On 03-November-16			Index Future	247.60	246.9980	247.6040	246.9980	0.00
01/04/2016	ILBI On 05-May-16			Index Future	646.53	644.9160	646.5330	644.9160	0.00
01/04/2016	ILBI On 04-August-16			Index Future	658.46	656.8130	658.4580	656.8130	157.00
01/04/2016	IS01 On 19-December-16			Interest Rate Swap	100.15	100.1456	100.1515	100.1456	0.00
01/04/2016	IS01 On 16-March-17			Interest Rate Swap	100.19	100.1775	100.1908	100.1775	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
01/04/2016	IS01 On 15-June-17			Interest Rate Swap	99.94	99.9193	99.9387	99.9193	0.00
01/04/2016	IS02 On 18-December-17			Interest Rate Swap	100.58	100.5423	100.5777	100.5423	0.00
01/04/2016	IS02 On 16-March-18			Interest Rate Swap	100.05	99.9961	100.0524	99.9961	0.00
01/04/2016	IS02 On 15-June-18			Interest Rate Swap	99.92	99.8464	99.9200	99.8464	0.00
01/04/2016	IS05 On 17-December-20			Interest Rate Swap	100.75	100.5727	100.7515	100.5727	0.00
01/04/2016	IS05 On 16-March-21			Interest Rate Swap	100.26	100.0669	100.2644	100.0669	0.00
01/04/2016	IS05 On 15-June-21			Interest Rate Swap	99.74	99.5267	99.7400	99.5267	0.00
01/04/2016	IS10 On 17-December-25			Interest Rate Swap	102.41	102.1255	102.4146	102.1255	0.00
01/04/2016	IS10 On 16-March-26			Interest Rate Swap	99.60	99.3310	99.5991	99.3310	0.00
01/04/2016	IS10 On 15-June-26			Interest Rate Swap	98.44	98.1797	98.4387	98.1797	0.00
01/04/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/04/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/04/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/04/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/04/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.26	92.7600	7.2600	92.7600	0.00
01/04/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.34	92.6800	7.3400	92.6800	0.00
01/04/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.40	92.6200	7.4000	92.6200	0.00
01/04/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.49	92.5300	7.4900	92.5300	0.00
01/04/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.54	92.4800	7.5400	92.4800	0.00
01/04/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.63	92.3900	7.6300	92.3900	0.00
01/04/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.80	92.2200	7.8000	92.2200	0.00
01/04/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.94	92.0800	7.9400	92.0800	0.00
01/04/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.06	91.9600	8.0600	91.9600	0.00
01/04/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.18	91.8400	8.1800	91.8400	0.00
01/04/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.26	91.7600	8.2600	91.7600	0.00
01/04/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.34	91.6800	8.3400	91.6800	0.00
01/04/2016	R023 On 05-May-16			Bond Future	9.02	95.3716	9.0153	95.3716	8,731.00
01/04/2016	R023 On 05-May-16	8.25	Call	Bond Future	80	0	80	0	0.00
01/04/2016	R023 On 05-May-16	8.26	Call	Bond Future	84	0	84	0	0.00
01/04/2016	R023 On 05-May-16	8.24	Call	Bond Future	77	0	77	0	0.00
01/04/2016	R023 On 05-May-16	8.25	Put	Bond Future	3850	4	3850	4	0.00
01/04/2016	R023 On 05-May-16	8.26	Put	Bond Future	3803	4	3803	4	0.00
01/04/2016	R023 On 05-May-16	8.24	Put	Bond Future	3897	4	3897	4	0.00
01/04/2016	R023 On 04-August-16			Bond Future	9.08	97.1945	9.0776	97.1945	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
01/04/2016	R023 On 04-August-16	8.24	Call	Bond Future	540	1	540	1	0.00
01/04/2016	R023 On 04-August-16	8.25	Call	Bond Future	550	1	550	1	0.00
01/04/2016	R023 On 04-August-16	8.26	Call	Bond Future	560	1	560	1	0.00
01/04/2016	R023 On 04-August-16	8.25	Put	Bond Future	4511	4	4511	4	0.00
01/04/2016	R023 On 04-August-16	8.26	Put	Bond Future	4472	4	4472	4	0.00
01/04/2016	R023 On 04-August-16	8.24	Put	Bond Future	4550	4	4550	4	0.00
01/04/2016	R023 On 03-November-16			Bond Future	9.14	95.1212	9.1416	95.1212	0.00
01/04/2016	R023 On 03-November-16	9.73	Call	Bond Future	4039	4	4039	4	0.00
01/04/2016	R023 On 03-November-16	9.74	Call	Bond Future	4068	4	4068	4	0.00
01/04/2016	R023 On 03-November-16	9.75	Call	Bond Future	4098	4	4098	4	0.00
01/04/2016	R023 On 03-November-16	9.74	Put	Bond Future	1410	1	1410	1	0.00
01/04/2016	R023 On 03-November-16	9.75	Put	Bond Future	1396	1	1396	1	0.00
01/04/2016	R023 On 03-November-16	9.73	Put	Bond Future	1425	1	1425	1	0.00
01/04/2016	R035 On 05-May-16			Bond Future	9.82	94.0371	9.8183	94.0371	5,096.00
01/04/2016	R035 On 05-May-16	10.35	Call	Bond Future	4093	4	4093	4	0.00
01/04/2016	R035 On 05-May-16	10.37	Call	Bond Future	4241	5	4241	5	0.00
01/04/2016	R035 On 05-May-16	10.36	Call	Bond Future	4167	5	4167	5	0.00
01/04/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
01/04/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
01/04/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
01/04/2016	R035 On 04-August-16			Bond Future	9.88	95.8345	9.8777	95.8345	155.00
01/04/2016	R035 On 04-August-16	10.37	Call	Bond Future	3754	4	3754	4	0.00
01/04/2016	R035 On 04-August-16	10.36	Call	Bond Future	3680	4	3680	4	0.00
01/04/2016	R035 On 04-August-16	10.35	Call	Bond Future	3606	4	3606	4	0.00
01/04/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
01/04/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
01/04/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
01/04/2016	R186 On 05-May-16			Bond Future	9.17	113.2561	9.1740	113.2561	55,577.00
01/04/2016	R186 On 05-May-16	8.34	Call	Bond Future	99	0	99	0	0.00
01/04/2016	R186 On 05-May-16	9.25	Call	Bond Future	1844	2	1844	2	180.00
01/04/2016	R186 On 05-May-16	9.89	Call	Bond Future	5127	5	5127	5	0.00
01/04/2016	R186 On 05-May-16	8.35	Call	Bond Future	103	0	103	0	0.00
01/04/2016	R186 On 05-May-16	8.33	Call	Bond Future	94	0	94	0	0.00
01/04/2016	R186 On 05-May-16	9.96	Call	Bond Future	5548	6	5548	6	0.00

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01/04/2016	R186 On 05-May-16	9.86	Call	Bond Future	4949	5	4949	5	0.00
01/04/2016	R186 On 05-May-16	8.75	Call	Bond Future	486	1	486	1	180.00
01/04/2016	R186 On 05-May-16	7.56	Call	Bond Future	1	0	1	0	0.00
01/04/2016	R186 On 05-May-16	8.85	Call	Bond Future	665	1	665	1	0.00
01/04/2016	R186 On 05-May-16	8.33	Put	Bond Future	6316	6	6316	6	0.00
01/04/2016	R186 On 05-May-16	9.89	Put	Bond Future	204	0	204	0	180.00
01/04/2016	R186 On 05-May-16	9.96	Put	Bond Future	159	0	159	0	5,000.00
01/04/2016	R186 On 05-May-16	9.86	Put	Bond Future	226	0	226	0	5,000.00
01/04/2016	R186 On 05-May-16	7.56	Put	Bond Future	12327	12	12327	12	0.00
01/04/2016	R186 On 05-May-16	8.35	Put	Bond Future	6172	6	6172	6	0.00
01/04/2016	R186 On 05-May-16	8.34	Put	Bond Future	6244	6	6244	6	0.00
01/04/2016	R186 On 05-May-16	8.85	Put	Bond Future	2998	3	2998	3	5,350.00
01/04/2016	R186 On 05-May-16	8.75	Put	Bond Future	3552	3	3552	3	1,900.00
01/04/2016	R186 On 05-May-16	9.25	Put	Bond Future	1306	1	1306	1	0.00
01/04/2016	R186 On 04-August-16			Bond Future	9.23	110.1165	9.2324	110.1165	521.00
01/04/2016	R186 On 04-August-16	8.51	Call	Bond Future	1075	1	1075	1	0.00
01/04/2016	R186 On 04-August-16	8.49	Call	Bond Future	1040	1	1040	1	0.00
01/04/2016	R186 On 04-August-16	8.50	Call	Bond Future	1057	1	1057	1	0.00
01/04/2016	R186 On 04-August-16	10.00	Call	Bond Future	6271	7	6271	7	0.00
01/04/2016	R186 On 04-August-16	8.49	Put	Bond Future	6373	6	6373	6	0.00
01/04/2016	R186 On 04-August-16	8.50	Put	Bond Future	6317	6	6317	6	0.00
01/04/2016	R186 On 04-August-16	8.51	Put	Bond Future	6260	6	6260	6	0.00
01/04/2016	R186 On 04-August-16	10.00	Put	Bond Future	1108	1	1108	1	6,500.00
01/04/2016	R197 On 05-May-16			Bond Future	295.36	294.9564	295.3641	294.9564	2,130.00
01/04/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
01/04/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
01/04/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
01/04/2016	R197 On 05-May-16	300.00	Put	Bond Future	4636	5	4636	5	0.00
01/04/2016	R197 On 05-May-16	300.01	Put	Bond Future	4646	5	4646	5	0.00
01/04/2016	R197 On 05-May-16	299.99	Put	Bond Future	4626	5	4626	5	0.00
01/04/2016	R197 On 04-August-16			Bond Future	294.54	294.1220	294.5353	294.1220	0.00
01/04/2016	R197 On 04-August-16	293.96	Call	Bond Future	575	0	575	0	0.00
01/04/2016	R197 On 04-August-16	293.98	Call	Bond Future	555	0	555	0	0.00
01/04/2016	R197 On 04-August-16	293.97	Call	Bond Future	565	0	565	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
01/04/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
01/04/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
01/04/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
01/04/2016	R202 On 05-May-16			Bond Future	242.73	241.7177	242.7339	241.7177	42,524.00
01/04/2016	R202 On 05-May-16	246.99	Call	Bond Future	1206	1	1206	1	0.00
01/04/2016	R202 On 05-May-16	247.01	Call	Bond Future	1200	1	1200	1	0.00
01/04/2016	R202 On 05-May-16	247.00	Call	Bond Future	1203	1	1203	1	0.00
01/04/2016	R202 On 05-May-16	247.00	Put	Bond Future	5469	6	5469	6	0.00
01/04/2016	R202 On 05-May-16	247.01	Put	Bond Future	5477	6	5477	6	0.00
01/04/2016	R202 On 05-May-16	246.99	Put	Bond Future	5462	6	5462	6	0.00
01/04/2016	R202 On 04-August-16			Bond Future	243.94	242.9071	243.9410	242.9071	0.00
01/04/2016	R202 On 04-August-16	243.26	Call	Bond Future	5415	5	5415	5	0.00
01/04/2016	R202 On 04-August-16	243.25	Call	Bond Future	5420	5	5420	5	0.00
01/04/2016	R202 On 04-August-16	243.24	Call	Bond Future	5425	5	5425	5	0.00
01/04/2016	R202 On 04-August-16	243.25	Put	Bond Future	4729	5	4729	5	0.00
01/04/2016	R202 On 04-August-16	243.24	Put	Bond Future	4724	5	4724	5	0.00
01/04/2016	R202 On 04-August-16	243.26	Put	Bond Future	4733	5	4733	5	0.00
01/04/2016	R203 On 05-May-16			Bond Future	8.08	101.5054	8.0840	101.5054	53,812.00
01/04/2016	R203 On 05-May-16	7.26	Call	Bond Future	8	0	8	0	0.00
01/04/2016	R203 On 05-May-16	7.24	Call	Bond Future	7	0	7	0	0.00
01/04/2016	R203 On 05-May-16	7.25	Call	Bond Future	8	0	8	0	0.00
01/04/2016	R203 On 05-May-16	7.24	Put	Bond Future	1076	1	1076	1	0.00
01/04/2016	R203 On 05-May-16	7.26	Put	Bond Future	1051	1	1051	1	0.00
01/04/2016	R203 On 05-May-16	7.25	Put	Bond Future	1064	1	1064	1	0.00
01/04/2016	R203 On 04-August-16			Bond Future	8.17	103.4455	8.1728	103.4455	0.00
01/04/2016	R203 On 04-August-16	7.24	Call	Bond Future	70	0	70	0	0.00
01/04/2016	R203 On 04-August-16	7.26	Call	Bond Future	73	0	73	0	0.00
01/04/2016	R203 On 04-August-16	7.25	Call	Bond Future	72	0	72	0	0.00
01/04/2016	R203 On 04-August-16	7.25	Put	Bond Future	1031	1	1031	1	0.00
01/04/2016	R203 On 04-August-16	7.26	Put	Bond Future	1022	1	1022	1	0.00
01/04/2016	R203 On 04-August-16	7.24	Put	Bond Future	1040	1	1040	1	0.00
01/04/2016	R203 On 03-November-16			Bond Future	8.28	101.2513	8.2806	101.2513	0.00
01/04/2016	R203 On 03-November-16	8.84	Call	Bond Future	678	1	678	1	0.00
01/04/2016	R203 On 03-November-16	8.86	Call	Bond Future	689	1	689	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
01/04/2016	R203 On 03-November-16	8.85	Call	Bond Future	683	1	683	1	0.00
01/04/2016	R203 On 03-November-16	8.84	Put	Bond Future	228	0	228	0	0.00
01/04/2016	R203 On 03-November-16	8.86	Put	Bond Future	223	0	223	0	0.00
01/04/2016	R203 On 03-November-16	8.85	Put	Bond Future	225	0	225	0	0.00
01/04/2016	R204 On 05-May-16			Bond Future	8.47	102.0929	8.4687	102.0929	33,783.00
01/04/2016	R204 On 05-May-16	7.76	Call	Bond Future	36	0	36	0	0.00
01/04/2016	R204 On 05-May-16	7.75	Call	Bond Future	34	0	34	0	0.00
01/04/2016	R204 On 05-May-16	7.74	Call	Bond Future	32	0	32	0	0.00
01/04/2016	R204 On 05-May-16	7.75	Put	Bond Future	1696	2	1696	2	0.00
01/04/2016	R204 On 05-May-16	7.76	Put	Bond Future	1674	2	1674	2	0.00
01/04/2016	R204 On 05-May-16	7.74	Put	Bond Future	1718	2	1718	2	0.00
01/04/2016	R204 On 04-August-16			Bond Future	8.56	100.0029	8.5625	100.0029	0.00
01/04/2016	R204 On 04-August-16	7.74	Call	Bond Future	197	0	197	0	0.00
01/04/2016	R204 On 04-August-16	7.75	Call	Bond Future	201	0	201	0	0.00
01/04/2016	R204 On 04-August-16	7.76	Call	Bond Future	205	0	205	0	0.00
01/04/2016	R204 On 04-August-16	7.75	Put	Bond Future	1914	2	1914	2	0.00
01/04/2016	R204 On 04-August-16	7.76	Put	Bond Future	1897	2	1897	2	0.00
01/04/2016	R204 On 04-August-16	7.74	Put	Bond Future	1931	2	1931	2	0.00
01/04/2016	R204 On 03-November-16			Bond Future	8.65	101.9151	8.6532	101.9151	0.00
01/04/2016	R204 On 03-November-16	9.21	Call	Bond Future	1605	2	1605	2	0.00
01/04/2016	R204 On 03-November-16	9.23	Call	Bond Future	1631	2	1631	2	0.00
01/04/2016	R204 On 03-November-16	9.22	Call	Bond Future	1618	2	1618	2	0.00
01/04/2016	R204 On 03-November-16	9.22	Put	Bond Future	557	1	557	1	0.00
01/04/2016	R204 On 03-November-16	9.21	Put	Bond Future	563	1	563	1	0.00
01/04/2016	R204 On 03-November-16	9.23	Put	Bond Future	551	1	551	1	0.00
01/04/2016	R207 On 05-May-16			Bond Future	8.66	98.0949	8.6551	98.0949	67,356.00
01/04/2016	R207 On 05-May-16	7.56	Call	Bond Future	7	0	7	0	43.00
01/04/2016	R207 On 05-May-16	7.85	Call	Bond Future	33	0	33	0	0.00
01/04/2016	R207 On 05-May-16	7.86	Call	Bond Future	35	0	35	0	0.00
01/04/2016	R207 On 05-May-16	7.84	Call	Bond Future	31	0	31	0	0.00
01/04/2016	R207 On 05-May-16	7.85	Put	Bond Future	2498	2	2498	2	0.00
01/04/2016	R207 On 05-May-16	7.86	Put	Bond Future	2469	2	2469	2	0.00
01/04/2016	R207 On 05-May-16	7.84	Put	Bond Future	2527	2	2527	2	0.00
01/04/2016	R207 On 05-May-16	7.56	Put	Bond Future	3379	3	3379	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
01/04/2016	R207 On 04-August-16			Bond Future	8.74	96.3253	8.7397	96.3253	0.00
01/04/2016	R207 On 04-August-16	8.00	Call	Bond Future	343	0	343	0	0.00
01/04/2016	R207 On 04-August-16	7.99	Call	Bond Future	337	0	337	0	0.00
01/04/2016	R207 On 04-August-16	8.01	Call	Bond Future	350	0	350	0	0.00
01/04/2016	R207 On 04-August-16	7.99	Put	Bond Future	2489	2	2489	2	0.00
01/04/2016	R207 On 04-August-16	8.01	Put	Bond Future	2444	2	2444	2	0.00
01/04/2016	R207 On 04-August-16	8.00	Put	Bond Future	2466	2	2466	2	0.00
01/04/2016	R207 On 02-February-17			Bond Future	8.85	96.5483	8.8537	96.5483	0.00
01/04/2016	R207 On 02-February-17	8.91	Call	Bond Future	1623	2	1623	2	62.00
01/04/2016	R207 On 02-February-17	9.22	Call	Bond Future	2058	2	2058	2	0.00
01/04/2016	R207 On 02-February-17	9.24	Call	Bond Future	2088	2	2088	2	0.00
01/04/2016	R207 On 02-February-17	9.23	Call	Bond Future	2073	2	2073	2	0.00
01/04/2016	R207 On 02-February-17	8.91	Put	Bond Future	1484	1	1484	1	0.00
01/04/2016	R207 On 02-February-17	9.22	Put	Bond Future	1157	1	1157	1	0.00
01/04/2016	R207 On 02-February-17	9.23	Put	Bond Future	1148	1	1148	1	0.00
01/04/2016	R207 On 02-February-17	9.24	Put	Bond Future	1138	1	1138	1	0.00
01/04/2016	R208 On 05-May-16			Bond Future	8.75	93.0986	8.7481	93.0986	46,641.00
01/04/2016	R208 On 05-May-16	7.99	Call	Bond Future	54	0	54	0	0.00
01/04/2016	R208 On 05-May-16	8.01	Call	Bond Future	60	0	60	0	0.00
01/04/2016	R208 On 05-May-16	8.00	Call	Bond Future	57	0	57	0	0.00
01/04/2016	R208 On 05-May-16	8.00	Put	Bond Future	2894	3	2894	3	0.00
01/04/2016	R208 On 05-May-16	7.99	Put	Bond Future	2930	3	2930	3	0.00
01/04/2016	R208 On 05-May-16	8.01	Put	Bond Future	2858	3	2858	3	0.00
01/04/2016	R208 On 04-August-16			Bond Future	8.82	94.8780	8.8171	94.8780	0.00
01/04/2016	R208 On 04-August-16	7.99	Call	Bond Future	378	0	378	0	0.00
01/04/2016	R208 On 04-August-16	8.00	Call	Bond Future	385	0	385	0	0.00
01/04/2016	R208 On 04-August-16	8.01	Call	Bond Future	392	0	392	0	0.00
01/04/2016	R208 On 04-August-16	7.99	Put	Bond Future	3383	3	3383	3	0.00
01/04/2016	R208 On 04-August-16	8.00	Put	Bond Future	3353	3	3353	3	0.00
01/04/2016	R208 On 04-August-16	8.01	Put	Bond Future	3324	3	3324	3	0.00
01/04/2016	R208 On 03-November-16			Bond Future	8.88	93.2892	8.8821	93.2892	0.00
01/04/2016	R208 On 03-November-16	9.57	Call	Bond Future	3216	3	3216	3	0.00
01/04/2016	R208 On 03-November-16	9.59	Call	Bond Future	3263	3	3263	3	0.00
01/04/2016	R208 On 03-November-16	9.58	Call	Bond Future	3239	3	3239	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
01/04/2016	R208 On 03-November-16	9.57	Put	Bond Future	909	1	909	1	0.00
01/04/2016	R208 On 03-November-16	9.58	Put	Bond Future	899	1	899	1	0.00
01/04/2016	R208 On 03-November-16	9.59	Put	Bond Future	889	1	889	1	0.00
01/04/2016	R209 On 05-May-16			Bond Future	9.75	70.4982	9.7515	70.4982	29,682.00
01/04/2016	R209 On 05-May-16	9.00	Call	Bond Future	162	0	162	0	6,700.00
01/04/2016	R209 On 05-May-16	8.25	Call	Bond Future	4	0	4	0	6,700.00
01/04/2016	R209 On 05-May-16	8.99	Call	Bond Future	156	0	156	0	0.00
01/04/2016	R209 On 05-May-16	9.01	Call	Bond Future	169	0	169	0	0.00
01/04/2016	R209 On 05-May-16	9.01	Put	Bond Future	5348	5	5348	5	0.00
01/04/2016	R209 On 05-May-16	9.00	Put	Bond Future	5415	5	5415	5	0.00
01/04/2016	R209 On 05-May-16	8.25	Put	Bond Future	11122	11	11122	11	0.00
01/04/2016	R209 On 05-May-16	8.99	Put	Bond Future	5483	5	5483	5	0.00
01/04/2016	R209 On 04-August-16			Bond Future	9.81	71.8457	9.8061	71.8457	190.00
01/04/2016	R209 On 04-August-16	10.60	Call	Bond Future	6027	6	6027	6	5,760.00
01/04/2016	R209 On 04-August-16	9.24	Call	Bond Future	1442	2	1442	2	0.00
01/04/2016	R209 On 04-August-16	9.26	Call	Bond Future	1484	2	1484	2	0.00
01/04/2016	R209 On 04-August-16	9.25	Call	Bond Future	1463	2	1463	2	0.00
01/04/2016	R209 On 04-August-16	9.70	Call	Bond Future	2619	3	2619	3	0.00
01/04/2016	R209 On 04-August-16	10.29	Call	Bond Future	4720	5	4720	5	0.00
01/04/2016	R209 On 04-August-16	9.60	Call	Bond Future	2327	2	2327	2	5,760.00
01/04/2016	R209 On 04-August-16	9.40	Call	Bond Future	1803	2	1803	2	250.00
01/04/2016	R209 On 04-August-16	10.60	Put	Bond Future	1117	1	1117	1	0.00
01/04/2016	R209 On 04-August-16	9.24	Put	Bond Future	5304	5	5304	5	0.00
01/04/2016	R209 On 04-August-16	9.26	Put	Bond Future	5205	5	5205	5	0.00
01/04/2016	R209 On 04-August-16	9.25	Put	Bond Future	5255	5	5255	5	0.00
01/04/2016	R209 On 04-August-16	10.29	Put	Bond Future	1661	2	1661	2	250.00
01/04/2016	R209 On 04-August-16	9.70	Put	Bond Future	3319	3	3319	3	250.00
01/04/2016	R209 On 04-August-16	9.40	Put	Bond Future	4541	4	4541	4	0.00
01/04/2016	R209 On 04-August-16	9.60	Put	Bond Future	3696	4	3696	4	0.00
01/04/2016	R209 On 03-November-16			Bond Future	9.86	70.0686	9.8574	70.0686	0.00
01/04/2016	R209 On 03-November-16	10.24	Call	Bond Future	5145	5	5145	5	0.00
01/04/2016	R209 On 03-November-16	10.26	Call	Bond Future	5219	5	5219	5	0.00
01/04/2016	R209 On 03-November-16	10.25	Call	Bond Future	5182	5	5182	5	0.00
01/04/2016	R209 On 03-November-16	10.25	Put	Bond Future	2707	3	2707	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
01/04/2016	R209 On 03-November-16	10.26	Put	Bond Future	2683	3	2683	3	0.00
01/04/2016	R209 On 03-November-16	10.24	Put	Bond Future	2731	3	2731	3	0.00
01/04/2016	R210 On 05-May-16			Bond Future	181.92	181.3319	181.9154	181.3319	1,441.00
01/04/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
01/04/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
01/04/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
01/04/2016	R210 On 05-May-16	185.00	Put	Bond Future	3085	4	3085	4	0.00
01/04/2016	R210 On 05-May-16	185.01	Put	Bond Future	3095	4	3095	4	0.00
01/04/2016	R210 On 05-May-16	184.99	Put	Bond Future	3075	4	3075	4	0.00
01/04/2016	R210 On 04-August-16			Bond Future	185.41	184.8130	185.4062	184.8130	0.00
01/04/2016	R210 On 04-August-16	181.51	Call	Bond Future	3896	3	3896	3	0.00
01/04/2016	R210 On 04-August-16	181.50	Call	Bond Future	3906	3	3906	3	0.00
01/04/2016	R210 On 04-August-16	181.52	Call	Bond Future	3886	3	3886	3	0.00
01/04/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
01/04/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
01/04/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
01/04/2016	R211 On 05-May-16			Bond Future	137.79	137.7833	137.7933	137.7833	62.00
01/04/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
01/04/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
01/04/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
01/04/2016	R211 On 05-May-16	138.99	Put	Bond Future	1197	1	1197	1	0.00
01/04/2016	R211 On 05-May-16	139.00	Put	Bond Future	1207	1	1207	1	0.00
01/04/2016	R211 On 05-May-16	139.01	Put	Bond Future	1217	1	1217	1	0.00
01/04/2016	R211 On 04-August-16			Bond Future	138.68	138.6686	138.6778	138.6686	0.00
01/04/2016	R211 On 04-August-16	137.09	Call	Bond Future	1588	2	1588	2	0.00
01/04/2016	R211 On 04-August-16	137.07	Call	Bond Future	1608	2	1608	2	0.00
01/04/2016	R211 On 04-August-16	137.08	Call	Bond Future	1598	2	1598	2	0.00
01/04/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
01/04/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
01/04/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
01/04/2016	R212 On 05-May-16			Bond Future	143.58	143.3378	143.5832	143.3378	3,488.00
01/04/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
01/04/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
01/04/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2016	R212 On 05-May-16	145.00	Put	Bond Future	1417	2	1417	2	0.00
01/04/2016	R212 On 05-May-16	145.01	Put	Bond Future	1427	2	1427	2	0.00
01/04/2016	R212 On 05-May-16	144.99	Put	Bond Future	1407	2	1407	2	0.00
01/04/2016	R212 On 04-August-16			Bond Future	144.41	144.1580	144.4071	144.1580	0.00
01/04/2016	R212 On 04-August-16	142.44	Call	Bond Future	1967	2	1967	2	0.00
01/04/2016	R212 On 04-August-16	142.43	Call	Bond Future	1977	2	1977	2	0.00
01/04/2016	R212 On 04-August-16	142.42	Call	Bond Future	1987	2	1987	2	0.00
01/04/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
01/04/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
01/04/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
01/04/2016	R213 On 05-May-16			Bond Future	9.61	81.2703	9.6120	81.2703	47,433.00
01/04/2016	R213 On 05-May-16	8.74	Call	Bond Future	95	0	95	0	0.00
01/04/2016	R213 On 05-May-16	8.76	Call	Bond Future	104	0	104	0	0.00
01/04/2016	R213 On 05-May-16	8.75	Call	Bond Future	99	0	99	0	0.00
01/04/2016	R213 On 05-May-16	8.75	Put	Bond Future	6135	6	6135	6	0.00
01/04/2016	R213 On 05-May-16	8.74	Put	Bond Future	6204	6	6204	6	0.00
01/04/2016	R213 On 05-May-16	8.76	Put	Bond Future	6066	6	6066	6	0.00
01/04/2016	R213 On 04-August-16			Bond Future	9.67	82.8236	9.6674	82.8236	462.00
01/04/2016	R213 On 04-August-16	9.01	Call	Bond Future	1234	1	1234	1	0.00
01/04/2016	R213 On 04-August-16	8.99	Call	Bond Future	1196	1	1196	1	0.00
01/04/2016	R213 On 04-August-16	9.00	Call	Bond Future	1215	1	1215	1	0.00
01/04/2016	R213 On 04-August-16	8.99	Put	Bond Future	5826	6	5826	6	0.00
01/04/2016	R213 On 04-August-16	9.01	Put	Bond Future	5721	5	5721	5	0.00
01/04/2016	R213 On 04-August-16	9.00	Put	Bond Future	5773	6	5773	6	0.00
01/04/2016	R213 On 03-November-16			Bond Future	9.72	80.8561	9.7227	80.8561	0.00
01/04/2016	R213 On 03-November-16	10.20	Call	Bond Future	5494	6	5494	6	0.00
01/04/2016	R213 On 03-November-16	10.19	Call	Bond Future	5455	6	5455	6	0.00
01/04/2016	R213 On 03-November-16	10.18	Call	Bond Future	5417	6	5417	6	0.00
01/04/2016	R213 On 03-November-16	10.19	Put	Bond Future	2505	2	2505	2	0.00
01/04/2016	R213 On 03-November-16	10.20	Put	Bond Future	2482	2	2482	2	0.00
01/04/2016	R213 On 03-November-16	10.18	Put	Bond Future	2528	2	2528	2	0.00
01/04/2016	R214 On 05-May-16			Bond Future	9.88	70.5313	9.8760	70.5313	32,450.00
01/04/2016	R214 On 05-May-16	8.99	Call	Bond Future	100	0	100	0	0.00
01/04/2016	R214 On 05-May-16	9.01	Call	Bond Future	109	0	109	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
01/04/2016	R214 On 05-May-16	9.00	Call	Bond Future	104	0	104	0	0.00
01/04/2016	R214 On 05-May-16	9.30	Call	Bond Future	333	0	333	0	0.00
01/04/2016	R214 On 05-May-16	9.01	Put	Bond Future	6438	6	6438	6	0.00
01/04/2016	R214 On 05-May-16	9.00	Put	Bond Future	6512	6	6512	6	0.00
01/04/2016	R214 On 05-May-16	8.99	Put	Bond Future	6586	6	6586	6	0.00
01/04/2016	R214 On 05-May-16	9.30	Put	Bond Future	4440	4	4440	4	0.00
01/04/2016	R214 On 04-August-16			Bond Future	9.93	71.8794	9.9295	71.8794	0.00
01/04/2016	R214 On 04-August-16	9.30	Call	Bond Future	1385	2	1385	2	1,300.00
01/04/2016	R214 On 04-August-16	11.30	Call	Bond Future	8818	9	8818	9	5,800.00
01/04/2016	R214 On 04-August-16	9.24	Call	Bond Future	1265	1	1265	1	0.00
01/04/2016	R214 On 04-August-16	9.26	Call	Bond Future	1304	1	1304	1	0.00
01/04/2016	R214 On 04-August-16	9.25	Call	Bond Future	1284	1	1284	1	0.00
01/04/2016	R214 On 04-August-16	8.55	Call	Bond Future	373	0	373	0	1,300.00
01/04/2016	R214 On 04-August-16	10.30	Call	Bond Future	4436	5	4436	5	5,800.00
01/04/2016	R214 On 04-August-16	9.26	Put	Bond Future	6068	6	6068	6	0.00
01/04/2016	R214 On 04-August-16	9.24	Put	Bond Future	6179	6	6179	6	0.00
01/04/2016	R214 On 04-August-16	9.30	Put	Bond Future	5849	6	5849	6	0.00
01/04/2016	R214 On 04-August-16	11.30	Put	Bond Future	537	1	537	1	0.00
01/04/2016	R214 On 04-August-16	10.30	Put	Bond Future	2016	2	2016	2	0.00
01/04/2016	R214 On 04-August-16	9.25	Put	Bond Future	6123	6	6123	6	0.00
01/04/2016	R214 On 04-August-16	8.55	Put	Bond Future	10807	11	10807	11	0.00
01/04/2016	R214 On 03-November-16			Bond Future	9.98	69.9563	9.9825	69.9563	0.00
01/04/2016	R214 On 03-November-16	10.33	Call	Bond Future	5219	5	5219	5	0.00
01/04/2016	R214 On 03-November-16	10.35	Call	Bond Future	5293	6	5293	6	0.00
01/04/2016	R214 On 03-November-16	10.34	Call	Bond Future	5256	5	5256	5	0.00
01/04/2016	R214 On 03-November-16	10.33	Put	Bond Future	2965	3	2965	3	0.00
01/04/2016	R214 On 03-November-16	10.34	Put	Bond Future	2939	3	2939	3	0.00
01/04/2016	R214 On 03-November-16	10.35	Put	Bond Future	2913	3	2913	3	0.00
01/04/2016	R248 On 05-May-16			Bond Future	9.95	90.6245	9.9470	90.6245	62,502.00
01/04/2016	R248 On 05-May-16	9.01	Call	Bond Future	102	0	102	0	0.00
01/04/2016	R248 On 05-May-16	9.00	Call	Bond Future	98	0	98	0	0.00
01/04/2016	R248 On 05-May-16	8.99	Call	Bond Future	93	0	93	0	0.00
01/04/2016	R248 On 05-May-16	9.00	Put	Bond Future	8976	9	8976	9	0.00
01/04/2016	R248 On 05-May-16	8.99	Put	Bond Future	9074	9	9074	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2016	R248 On 05-May-16	9.01	Put	Bond Future	8878	8	8878	8	0.00
01/04/2016	R248 On 04-August-16			Bond Future	10.00	92.3567	10.0031	92.3567	0.00
01/04/2016	R248 On 04-August-16	9.25	Call	Bond Future	1471	2	1471	2	0.00
01/04/2016	R248 On 04-August-16	9.26	Call	Bond Future	1494	2	1494	2	0.00
01/04/2016	R248 On 04-August-16	9.24	Call	Bond Future	1448	2	1448	2	0.00
01/04/2016	R248 On 04-August-16	9.26	Put	Bond Future	8255	8	8255	8	0.00
01/04/2016	R248 On 04-August-16	9.25	Put	Bond Future	8329	8	8329	8	0.00
01/04/2016	R248 On 04-August-16	9.24	Put	Bond Future	8403	8	8403	8	0.00
01/04/2016	R248 On 03-November-16			Bond Future	10.06	89.6836	10.0587	89.6836	0.00
01/04/2016	R248 On 03-November-16	10.39	Call	Bond Future	6510	7	6510	7	0.00
01/04/2016	R248 On 03-November-16	10.38	Call	Bond Future	6463	7	6463	7	0.00
01/04/2016	R248 On 03-November-16	10.37	Call	Bond Future	6417	7	6417	7	0.00
01/04/2016	R248 On 03-November-16	10.38	Put	Bond Future	3828	4	3828	4	0.00
01/04/2016	R248 On 03-November-16	10.39	Put	Bond Future	3795	4	3795	4	0.00
01/04/2016	R248 On 03-November-16	10.37	Put	Bond Future	3862	4	3862	4	0.00