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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
28/04/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	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
28/04/2016	2025 On 05-May-16			Bond Future	126.18	126.1473	126.1829	126.1473	4,068.00
28/04/2016	2025 On 05-May-16	126.00	Call	Bond Future	183	0	183	0	0.00
28/04/2016	2025 On 05-May-16	126.01	Call	Bond Future	173	0	173	0	0.00
28/04/2016	2025 On 05-May-16	125.99	Call	Bond Future	193	0	193	0	0.00
28/04/2016	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2025 On 04-August-16			Bond Future	127.32	127.2845	127.3192	127.2845	2,204.00
28/04/2016	2025 On 04-August-16	123.85	Call	Bond Future	3469	3	3469	3	0.00
28/04/2016	2025 On 04-August-16	123.86	Call	Bond Future	3459	3	3459	3	0.00
28/04/2016	2025 On 04-August-16	123.87	Call	Bond Future	3449	3	3449	3	0.00
28/04/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2025 On 03-November-16			Bond Future	129.75	129.7129	129.7485	129.7129	0.00
28/04/2016	2025 On 03-November-16	129.22	Call	Bond Future	529	0	529	0	0.00
28/04/2016	2025 On 03-November-16	129.23	Call	Bond Future	519	0	519	0	0.00
28/04/2016	2025 On 03-November-16	129.21	Call	Bond Future	539	1	539	1	0.00
28/04/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2030 On 05-May-16			Bond Future	9.42	91.0815	9.4242	91.0815	8,120.00
28/04/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/04/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/04/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
28/04/2016	2030 On 05-May-16	9.00	Put	Bond Future	3052	3	3052	3	0.00
28/04/2016	2030 On 05-May-16	8.99	Put	Bond Future	3125	3	3125	3	0.00
28/04/2016	2030 On 05-May-16	9.01	Put	Bond Future	2978	3	2978	3	0.00
28/04/2016	2030 On 04-August-16			Bond Future	9.48	88.8018	9.4839	88.8018	23,052.00
28/04/2016	2030 On 04-August-16	10.17	Call	Bond Future	4575	4	4575	4	0.00
28/04/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2030 On 03-November-16			Bond Future	9.53	90.4894	9.5348	90.4894	0.00
28/04/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
28/04/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
28/04/2016	2030 On 03-November-16	9.33	Put	Bond Future	1414	2	1414	2	0.00
28/04/2016	2030 On 03-November-16	9.34	Put	Bond Future	1344	2	1344	2	0.00
28/04/2016	2030 On 03-November-16	9.35	Put	Bond Future	1275	2	1275	2	0.00
28/04/2016	2032 On 05-May-16			Bond Future	9.56	89.9929	9.5641	89.9929	9,032.00
28/04/2016	2032 On 05-May-16	9.00	Call	Bond Future	4	0	4	0	0.00
28/04/2016	2032 On 05-May-16	8.99	Call	Bond Future	3	0	3	0	0.00
28/04/2016	2032 On 05-May-16	9.01	Call	Bond Future	4	0	4	0	0.00
28/04/2016	2032 On 05-May-16	8.99	Put	Bond Future	4435	5	4435	5	0.00
28/04/2016	2032 On 05-May-16	9.01	Put	Bond Future	4276	5	4276	5	0.00
28/04/2016	2032 On 05-May-16	9.00	Put	Bond Future	4355	5	4355	5	0.00
28/04/2016	2032 On 04-August-16			Bond Future	9.62	91.7008	9.6228	91.7008	7,093.00
28/04/2016	2032 On 04-August-16	8.99	Call	Bond Future	1011	1	1011	1	0.00
28/04/2016	2032 On 04-August-16	9.01	Call	Bond Future	1049	1	1049	1	0.00
28/04/2016	2032 On 04-August-16	9.00	Call	Bond Future	1030	1	1030	1	0.00
28/04/2016	2032 On 04-August-16	8.99	Put	Bond Future	5847	6	5847	6	0.00
28/04/2016	2032 On 04-August-16	9.00	Put	Bond Future	5786	6	5786	6	0.00
28/04/2016	2032 On 04-August-16	9.01	Put	Bond Future	5727	6	5727	6	0.00
28/04/2016	2032 On 03-November-16			Bond Future	9.68	89.2844	9.6777	89.2844	0.00
28/04/2016	2032 On 03-November-16	10.29	Call	Bond Future	6375	6	6375	6	0.00
28/04/2016	2032 On 03-November-16	10.28	Call	Bond Future	6330	6	6330	6	0.00
28/04/2016	2032 On 03-November-16	10.30	Call	Bond Future	6421	6	6421	6	0.00
28/04/2016	2032 On 03-November-16	10.28	Put	Bond Future	2111	2	2111	2	0.00
28/04/2016	2032 On 03-November-16	10.29	Put	Bond Future	2089	2	2089	2	0.00
28/04/2016	2032 On 03-November-16	10.30	Put	Bond Future	2067	2	2067	2	0.00
28/04/2016	2032 On 02-February-17			Bond Future	9.73	91.0854	9.7250	91.0854	0.00
28/04/2016	2032 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
28/04/2016	2032 On 02-February-17	9.53	Call	Bond Future	0	0	0	0	0.00
28/04/2016	2032 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
28/04/2016	2032 On 02-February-17	9.51	Put	Bond Future	1563	2	1563	2	0.00
28/04/2016	2032 On 02-February-17	9.53	Put	Bond Future	1416	2	1416	2	0.00
28/04/2016	2032 On 02-February-17	9.52	Put	Bond Future	1489	2	1489	2	0.00
28/04/2016	2033 On 05-May-16			Bond Future	106.60	106.5743	106.6044	106.5743	181.00
28/04/2016	2033 On 05-May-16	102.40	Call	Bond Future	4204	4	4204	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
28/04/2016	2033 On 05-May-16	102.39	Call	Bond Future	4214	4	4214	4	0.00
28/04/2016	2033 On 05-May-16	102.41	Call	Bond Future	4194	4	4194	4	0.00
28/04/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2033 On 04-August-16			Bond Future	108.64	108.6058	108.6355	108.6058	3,573.00
28/04/2016	2033 On 04-August-16	104.99	Call	Bond Future	3645	4	3645	4	0.00
28/04/2016	2033 On 04-August-16	105.01	Call	Bond Future	3625	4	3625	4	0.00
28/04/2016	2033 On 04-August-16	105.00	Call	Bond Future	3635	4	3635	4	0.00
28/04/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2033 On 03-November-16			Bond Future	109.68	109.6484	109.6786	109.6484	0.00
28/04/2016	2033 On 03-November-16	109.17	Call	Bond Future	509	0	509	0	0.00
28/04/2016	2033 On 03-November-16	109.18	Call	Bond Future	499	0	499	0	0.00
28/04/2016	2033 On 03-November-16	109.16	Call	Bond Future	519	0	519	0	0.00
28/04/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2037 On 05-May-16			Bond Future	9.70	91.3531	9.6992	91.3531	19,357.00
28/04/2016	2037 On 05-May-16	8.99	Call	Bond Future	1	0	1	0	0.00
28/04/2016	2037 On 05-May-16	9.67	Call	Bond Future	668	1	668	1	500.00
28/04/2016	2037 On 05-May-16	9.01	Call	Bond Future	1	0	1	0	0.00
28/04/2016	2037 On 05-May-16	9.00	Call	Bond Future	1	0	1	0	0.00
28/04/2016	2037 On 05-May-16	9.67	Put	Bond Future	905	1	905	1	0.00
28/04/2016	2037 On 05-May-16	9.00	Put	Bond Future	5970	6	5970	6	0.00
28/04/2016	2037 On 05-May-16	9.01	Put	Bond Future	5881	6	5881	6	0.00
28/04/2016	2037 On 05-May-16	8.99	Put	Bond Future	6060	6	6060	6	0.00
28/04/2016	2037 On 04-August-16			Bond Future	9.76	88.8281	9.7585	88.8281	39,843.00
28/04/2016	2037 On 04-August-16	9.25	Call	Bond Future	1464	1	1464	1	0.00
28/04/2016	2037 On 04-August-16	9.26	Call	Bond Future	1489	1	1489	1	0.00
28/04/2016	2037 On 04-August-16	9.24	Call	Bond Future	1439	1	1439	1	0.00
28/04/2016	2037 On 04-August-16	9.25	Put	Bond Future	5692	6	5692	6	0.00
28/04/2016	2037 On 04-August-16	9.24	Put	Bond Future	5753	6	5753	6	0.00

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28/04/2016	2037 On 04-August-16	9.26	Put	Bond Future	5631	6	5631	6	0.00
28/04/2016	2037 On 03-November-16			Bond Future	9.81	90.5162	9.8097	90.5162	0.00
28/04/2016	2037 On 03-November-16	10.35	Call	Bond Future	6672	6	6672	6	0.00
28/04/2016	2037 On 03-November-16	10.37	Call	Bond Future	6768	7	6768	7	0.00
28/04/2016	2037 On 03-November-16	10.36	Call	Bond Future	6720	7	6720	7	0.00
28/04/2016	2037 On 03-November-16	10.36	Put	Bond Future	2519	3	2519	3	0.00
28/04/2016	2037 On 03-November-16	10.37	Put	Bond Future	2494	3	2494	3	0.00
28/04/2016	2037 On 03-November-16	10.35	Put	Bond Future	2545	3	2545	3	0.00
28/04/2016	2037 On 02-February-17			Bond Future	9.85	88.0851	9.8544	88.0851	0.00
28/04/2016	2037 On 02-February-17	9.68	Call	Bond Future	0	0	0	0	0.00
28/04/2016	2037 On 02-February-17	9.66	Call	Bond Future	0	0	0	0	0.00
28/04/2016	2037 On 02-February-17	9.67	Call	Bond Future	0	0	0	0	0.00
28/04/2016	2037 On 02-February-17	9.66	Put	Bond Future	1548	2	1548	2	0.00
28/04/2016	2037 On 02-February-17	9.67	Put	Bond Future	1468	2	1468	2	0.00
28/04/2016	2037 On 02-February-17	9.68	Put	Bond Future	1387	2	1387	2	0.00
28/04/2016	2038 On 05-May-16			Bond Future	134.28	134.2398	134.2779	134.2398	4,785.00
28/04/2016	2038 On 05-May-16	130.99	Call	Bond Future	3288	3	3288	3	0.00
28/04/2016	2038 On 05-May-16	131.01	Call	Bond Future	3268	3	3268	3	0.00
28/04/2016	2038 On 05-May-16	131.00	Call	Bond Future	3278	3	3278	3	0.00
28/04/2016	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2038 On 04-August-16			Bond Future	135.41	135.3727	135.4101	135.3727	21,545.00
28/04/2016	2038 On 04-August-16	129.31	Call	Bond Future	6100	6	6100	6	0.00
28/04/2016	2038 On 04-August-16	129.30	Call	Bond Future	6110	6	6110	6	0.00
28/04/2016	2038 On 04-August-16	129.32	Call	Bond Future	6090	6	6090	6	0.00
28/04/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2038 On 03-November-16			Bond Future	137.99	137.9554	137.9936	137.9554	0.00
28/04/2016	2038 On 03-November-16	136.33	Call	Bond Future	1664	2	1664	2	0.00
28/04/2016	2038 On 03-November-16	136.32	Call	Bond Future	1674	2	1674	2	0.00
28/04/2016	2038 On 03-November-16	136.31	Call	Bond Future	1684	2	1684	2	0.00
28/04/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00

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28/04/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2040 On 05-May-16			Bond Future	9.77	95.0403	9.7692	95.0403	1,600.00
28/04/2016	2040 On 05-May-16	9.51	Call	Bond Future	152	0	152	0	0.00
28/04/2016	2040 On 05-May-16	9.50	Call	Bond Future	140	0	140	0	0.00
28/04/2016	2040 On 05-May-16	9.49	Call	Bond Future	128	0	128	0	0.00
28/04/2016	2040 On 05-May-16	9.50	Put	Bond Future	2514	3	2514	3	0.00
28/04/2016	2040 On 05-May-16	9.51	Put	Bond Future	2436	3	2436	3	0.00
28/04/2016	2040 On 05-May-16	9.49	Put	Bond Future	2593	3	2593	3	0.00
28/04/2016	2040 On 04-August-16			Bond Future	9.83	92.3347	9.8290	92.3347	812.00
28/04/2016	2040 On 04-August-16	9.50	Call	Bond Future	2126	2	2126	2	0.00
28/04/2016	2040 On 04-August-16	9.51	Call	Bond Future	2159	2	2159	2	0.00
28/04/2016	2040 On 04-August-16	9.49	Call	Bond Future	2094	2	2094	2	0.00
28/04/2016	2040 On 04-August-16	9.51	Put	Bond Future	4949	5	4949	5	0.00
28/04/2016	2040 On 04-August-16	9.50	Put	Bond Future	5007	5	5007	5	0.00
28/04/2016	2040 On 04-August-16	9.49	Put	Bond Future	5065	5	5065	5	0.00
28/04/2016	2040 On 03-November-16			Bond Future	9.88	94.0895	9.8809	94.0895	0.00
28/04/2016	2040 On 03-November-16	9.70	Call	Bond Future	0	0	0	0	0.00
28/04/2016	2040 On 03-November-16	9.71	Call	Bond Future	0	0	0	0	0.00
28/04/2016	2040 On 03-November-16	9.69	Call	Bond Future	0	0	0	0	0.00
28/04/2016	2040 On 03-November-16	9.69	Put	Bond Future	1636	2	1636	2	0.00
28/04/2016	2040 On 03-November-16	9.70	Put	Bond Future	1549	2	1549	2	0.00
28/04/2016	2040 On 03-November-16	9.71	Put	Bond Future	1463	2	1463	2	0.00
28/04/2016	2044 On 05-May-16			Bond Future	9.80	92.0742	9.8041	92.0742	3,911.00
28/04/2016	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/04/2016	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
28/04/2016	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/04/2016	2044 On 05-May-16	9.01	Put	Bond Future	7362	8	7362	8	0.00
28/04/2016	2044 On 05-May-16	8.99	Put	Bond Future	7561	8	7561	8	0.00
28/04/2016	2044 On 05-May-16	9.00	Put	Bond Future	7461	8	7461	8	0.00
28/04/2016	2044 On 04-August-16			Bond Future	9.86	89.4375	9.8628	89.4375	20,366.00
28/04/2016	2044 On 04-August-16	9.51	Call	Bond Future	2077	2	2077	2	0.00
28/04/2016	2044 On 04-August-16	9.50	Call	Bond Future	2046	2	2046	2	0.00
28/04/2016	2044 On 04-August-16	9.49	Call	Bond Future	2014	2	2014	2	0.00

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28/04/2016	2044 On 04-August-16	9.50	Put	Bond Future	5249	5	5249	5	0.00
28/04/2016	2044 On 04-August-16	9.49	Put	Bond Future	5309	6	5309	6	0.00
28/04/2016	2044 On 04-August-16	9.51	Put	Bond Future	5190	5	5190	5	0.00
28/04/2016	2044 On 03-November-16			Bond Future	9.91	91.1371	9.9135	91.1371	0.00
28/04/2016	2044 On 03-November-16	10.42	Call	Bond Future	7059	7	7059	7	0.00
28/04/2016	2044 On 03-November-16	10.43	Call	Bond Future	7109	7	7109	7	0.00
28/04/2016	2044 On 03-November-16	10.41	Call	Bond Future	7010	7	7010	7	0.00
28/04/2016	2044 On 03-November-16	10.42	Put	Bond Future	2935	3	2935	3	0.00
28/04/2016	2044 On 03-November-16	10.43	Put	Bond Future	2906	3	2906	3	0.00
28/04/2016	2044 On 03-November-16	10.41	Put	Bond Future	2963	3	2963	3	0.00
28/04/2016	2044 On 02-February-17			Bond Future	9.96	88.5934	9.9583	88.5934	0.00
28/04/2016	2044 On 02-February-17	9.77	Call	Bond Future	0	0	0	0	0.00
28/04/2016	2044 On 02-February-17	9.76	Call	Bond Future	0	0	0	0	0.00
28/04/2016	2044 On 02-February-17	9.78	Call	Bond Future	0	0	0	0	0.00
28/04/2016	2044 On 02-February-17	9.78	Put	Bond Future	1521	2	1521	2	0.00
28/04/2016	2044 On 02-February-17	9.77	Put	Bond Future	1608	2	1608	2	0.00
28/04/2016	2044 On 02-February-17	9.76	Put	Bond Future	1695	2	1695	2	0.00
28/04/2016	2046 On 05-May-16			Bond Future	134.27	134.2317	134.2702	134.2317	4,718.00
28/04/2016	2046 On 05-May-16	129.99	Call	Bond Future	4280	4	4280	4	0.00
28/04/2016	2046 On 05-May-16	130.01	Call	Bond Future	4260	4	4260	4	0.00
28/04/2016	2046 On 05-May-16	130.00	Call	Bond Future	4270	4	4270	4	0.00
28/04/2016	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2046 On 04-August-16			Bond Future	136.83	136.7905	136.8282	136.7905	16,134.00
28/04/2016	2046 On 04-August-16	129.00	Call	Bond Future	7828	8	7828	8	0.00
28/04/2016	2046 On 04-August-16	129.01	Call	Bond Future	7818	8	7818	8	0.00
28/04/2016	2046 On 04-August-16	129.02	Call	Bond Future	7808	8	7808	8	0.00
28/04/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2046 On 03-November-16			Bond Future	137.92	137.8844	137.9229	137.8844	0.00
28/04/2016	2046 On 03-November-16	137.07	Call	Bond Future	853	1	853	1	0.00
28/04/2016	2046 On 03-November-16	137.09	Call	Bond Future	833	1	833	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
28/04/2016	2046 On 03-November-16	137.08	Call	Bond Future	843	1	843	1	0.00
28/04/2016	2046 On 03-November-16	137.09	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2046 On 03-November-16	137.07	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2046 On 03-November-16	137.08	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2050 On 05-May-16			Bond Future	145.26	145.0410	145.2569	145.0410	6,935.00
28/04/2016	2050 On 05-May-16	138.00	Call	Bond Future	7257	7	7257	7	0.00
28/04/2016	2050 On 05-May-16	137.99	Call	Bond Future	7267	7	7267	7	0.00
28/04/2016	2050 On 05-May-16	138.01	Call	Bond Future	7247	7	7247	7	0.00
28/04/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2050 On 04-August-16			Bond Future	146.45	146.2284	146.4469	146.2284	20,448.00
28/04/2016	2050 On 04-August-16	139.12	Call	Bond Future	7327	7	7327	7	0.00
28/04/2016	2050 On 04-August-16	139.14	Call	Bond Future	7307	7	7307	7	0.00
28/04/2016	2050 On 04-August-16	139.13	Call	Bond Future	7317	7	7317	7	0.00
28/04/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
28/04/2016	2050 On 03-November-16			Bond Future	149.24	149.0183	149.2409	149.0183	0.00
28/04/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
28/04/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
28/04/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
28/04/2016	2050 On 03-November-16	149.53	Put	Bond Future	289	1	289	1	0.00
28/04/2016	2050 On 03-November-16	149.54	Put	Bond Future	299	1	299	1	0.00
28/04/2016	2050 On 03-November-16	149.52	Put	Bond Future	279	1	279	1	0.00
28/04/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	AL37 On 05-May-16			Index Future	476.71	475.8000	476.7050	475.8000	1.00
28/04/2016	AL37 On 04-August-16			Index Future	485.65	484.7350	485.6500	484.7350	0.00
28/04/2016	AL37 On 03-November-16			Index Future	494.98	494.0460	494.9780	494.0460	0.00
28/04/2016	AL7T On 05-May-16			Index Future	549.62	548.3550	549.6240	548.3550	0.00
28/04/2016	AL7T On 04-August-16			Index Future	559.94	558.6520	559.9380	558.6520	9.00
28/04/2016	AL7T On 03-November-16			Index Future	570.69	569.3830	570.6920	569.3830	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
28/04/2016	ALBI On 05-May-16			Index Future	499.32	497.9860	499.3220	497.9860	328.00
28/04/2016	ALBI On 04-August-16			Index Future	508.69	507.3380	508.6920	507.3380	314.00
28/04/2016	ALBI On 03-November-16			Index Future	518.46	517.0830	518.4620	517.0830	0.00
28/04/2016	ALBI On 02-February-17			Index Future	528.88	527.5080	528.8800	527.5080	0.00
28/04/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/04/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2016	EL28 On 05-May-16			Bond Future	128.78	128.8037	128.7753	128.8037	0.00
28/04/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
28/04/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
28/04/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
28/04/2016	EL28 On 05-May-16	129.01	Put	Bond Future	235	0	235	0	0.00
28/04/2016	EL28 On 05-May-16	129.00	Put	Bond Future	225	0	225	0	0.00
28/04/2016	EL28 On 05-May-16	128.99	Put	Bond Future	215	0	215	0	0.00
28/04/2016	EL28 On 04-August-16			Bond Future	131.23	131.2591	131.2287	131.2591	0.00
28/04/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4369	4	4369	4	0.00
28/04/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4359	4	4359	4	0.00
28/04/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4349	4	4349	4	0.00
28/04/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
28/04/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
28/04/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
28/04/2016	EL28 On 03-November-16			Bond Future	132.06	132.0884	132.0576	132.0884	0.00
28/04/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
28/04/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
28/04/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
28/04/2016	EL28 On 03-November-16	132.15	Put	Bond Future	92	0	92	0	0.00
28/04/2016	EL28 On 03-November-16	132.16	Put	Bond Future	102	0	102	0	0.00
28/04/2016	EL28 On 03-November-16	132.17	Put	Bond Future	112	0	112	0	0.00
28/04/2016	ES33 On 05-May-16			Bond Future	10.54	76.8973	10.5358	76.8973	1,934.00
28/04/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
28/04/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
28/04/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
28/04/2016	ES33 On 05-May-16	10.01	Put	Bond Future	3493	4	3493	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
28/04/2016	ES33 On 05-May-16	10.00	Put	Bond Future	3562	4	3562	4	0.00
28/04/2016	ES33 On 05-May-16	9.99	Put	Bond Future	3631	4	3631	4	0.00
28/04/2016	ES33 On 04-August-16			Bond Future	10.62	78.3567	10.6211	78.3567	8,776.00
28/04/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
28/04/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
28/04/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
28/04/2016	ES33 On 04-August-16	10.24	Put	Bond Future	2472	3	2472	3	0.00
28/04/2016	ES33 On 04-August-16	10.26	Put	Bond Future	2339	3	2339	3	0.00
28/04/2016	ES33 On 04-August-16	10.25	Put	Bond Future	2405	3	2405	3	0.00
28/04/2016	ES33 On 03-November-16			Bond Future	10.70	76.0530	10.7049	76.0530	0.00
28/04/2016	ES33 On 03-November-16	11.30	Call	Bond Future	3580	3	3580	3	0.00
28/04/2016	ES33 On 03-November-16	11.31	Call	Bond Future	3638	3	3638	3	0.00
28/04/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3522	3	3522	3	0.00
28/04/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
28/04/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
28/04/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
28/04/2016	ES33 On 02-February-17			Bond Future	10.78	77.5870	10.7845	77.5870	0.00
28/04/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
28/04/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
28/04/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
28/04/2016	ES33 On 02-February-17	10.60	Put	Bond Future	1150	1	1150	1	0.00
28/04/2016	ES33 On 02-February-17	10.61	Put	Bond Future	1087	1	1087	1	0.00
28/04/2016	ES33 On 02-February-17	10.59	Put	Bond Future	1213	1	1213	1	0.00
28/04/2016	ES42 On 05-May-16			Bond Future	10.72	80.7417	10.7158	80.7417	7,250.00
28/04/2016	ES42 On 04-August-16			Bond Future	10.80	82.2741	10.8016	82.2741	7,270.00
28/04/2016	ES42 On 03-November-16			Bond Future	10.89	79.5749	10.8851	79.5749	0.00
28/04/2016	GOVI On 05-May-16			GOVI	498.04	496.7900	498.0410	496.7900	61.00
28/04/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
28/04/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
28/04/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
28/04/2016	GOVI On 05-May-16	517.99	Put	GOVI	199490	21	199490	21	0.00
28/04/2016	GOVI On 05-May-16	518.00	Put	GOVI	199590	21	199590	21	0.00
28/04/2016	GOVI On 05-May-16	518.01	Put	GOVI	199690	21	199690	21	0.00
28/04/2016	GOVI On 04-August-16			GOVI	507.39	506.1190	507.3860	506.1190	407.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
28/04/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
28/04/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
28/04/2016	GOVI On 04-August-16	521.01	Put	GOVI	136240	15	136240	15	0.00
28/04/2016	GOVI On 04-August-16	520.99	Put	GOVI	136040	15	136040	15	0.00
28/04/2016	GOVI On 04-August-16	521.00	Put	GOVI	136140	15	136140	15	0.00
28/04/2016	GOVI On 03-November-16			GOVI	517.13	515.8410	517.1310	515.8410	146.00
28/04/2016	GOVI On 03-November-16	476.11	Call	GOVI	410210	40	410210	40	0.00
28/04/2016	GOVI On 03-November-16	476.12	Call	GOVI	410110	40	410110	40	0.00
28/04/2016	GOVI On 03-November-16	476.13	Call	GOVI	410010	40	410010	40	0.00
28/04/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
28/04/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
28/04/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
28/04/2016	GOVI On 02-February-17			GOVI	527.52	526.2410	527.5220	526.2410	0.00
28/04/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
28/04/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
28/04/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
28/04/2016	GOVI On 02-February-17	533.34	Put	GOVI	58180	7	58180	7	0.00
28/04/2016	GOVI On 02-February-17	533.33	Put	GOVI	58080	7	58080	7	0.00
28/04/2016	GOVI On 02-February-17	533.32	Put	GOVI	57980	7	57980	7	0.00
28/04/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/04/2016	IGOV On 05-May-16			Index Future	243.76	243.6630	243.7610	243.6630	474.00
28/04/2016	IGOV On 04-August-16			Index Future	248.36	248.2590	248.3550	248.2590	1,023.00
28/04/2016	IGOV On 03-November-16			Index Future	253.15	253.0470	253.1450	253.0470	23.00
28/04/2016	IGOV On 02-February-17			Index Future	258.25	258.1670	258.2500	258.1670	0.00
28/04/2016	ILBI On 05-May-16			Index Future	660.05	660.1300	660.0470	660.1300	0.00
28/04/2016	ILBI On 04-August-16			Index Future	672.16	672.2530	672.1640	672.2530	157.00
28/04/2016	ILBI On 03-November-16			Index Future	684.76	684.8510	684.7600	684.8510	0.00
28/04/2016	IS01 On 19-December-16			Interest Rate Swap	100.15	100.1600	100.1527	100.1600	0.00
28/04/2016	IS01 On 16-March-17			Interest Rate Swap	100.18	100.1964	100.1809	100.1964	0.00
28/04/2016	IS01 On 15-June-17			Interest Rate Swap	99.94	99.9489	99.9371	99.9489	0.00
28/04/2016	IS02 On 18-December-17			Interest Rate Swap	100.54	100.5698	100.5383	100.5698	0.00
28/04/2016	IS02 On 16-March-18			Interest Rate Swap	99.97	100.0177	99.9734	100.0177	0.00
28/04/2016	IS02 On 15-June-18			Interest Rate Swap	99.80	99.8563	99.7980	99.8563	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
28/04/2016	IS05 On 17-December-20			Interest Rate Swap	100.26	100.4477	100.2619	100.4477	0.00
28/04/2016	IS05 On 16-March-21			Interest Rate Swap	99.74	99.9324	99.7364	99.9324	0.00
28/04/2016	IS05 On 15-June-21			Interest Rate Swap	99.17	99.3827	99.1743	99.3827	0.00
28/04/2016	IS10 On 17-December-25			Interest Rate Swap	101.79	102.0809	101.7897	102.0809	0.00
28/04/2016	IS10 On 16-March-26			Interest Rate Swap	99.00	99.3082	99.0020	99.3082	0.00
28/04/2016	IS10 On 15-June-26			Interest Rate Swap	97.86	98.1783	97.8625	98.1783	0.00
28/04/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/04/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/04/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/04/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/04/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
28/04/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
28/04/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
28/04/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
28/04/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
28/04/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
28/04/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.81	92.1900	7.8100	92.1900	0.00
28/04/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.93	92.0700	7.9300	92.0700	0.00
28/04/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.06	91.9400	8.0600	91.9400	0.00
28/04/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.16	91.8400	8.1600	91.8400	0.00
28/04/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.25	91.7500	8.2500	91.7500	0.00
28/04/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.34	91.6600	8.3400	91.6600	0.00
28/04/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
28/04/2016	R023 On 05-May-16			Bond Future	8.86	95.6864	8.8592	95.6864	3,138.00
28/04/2016	R023 On 05-May-16	8.24	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R023 On 05-May-16	8.26	Call	Bond Future	1	0	1	0	0.00
28/04/2016	R023 On 05-May-16	8.25	Call	Bond Future	1	0	1	0	0.00
28/04/2016	R023 On 05-May-16	8.25	Put	Bond Future	3017	3	3017	3	0.00
28/04/2016	R023 On 05-May-16	8.26	Put	Bond Future	2967	3	2967	3	0.00
28/04/2016	R023 On 05-May-16	8.24	Put	Bond Future	3067	3	3067	3	0.00
28/04/2016	R023 On 04-August-16			Bond Future	8.92	97.5023	8.9166	97.5023	5,600.00
28/04/2016	R023 On 04-August-16	8.24	Call	Bond Future	483	0	483	0	0.00
28/04/2016	R023 On 04-August-16	8.25	Call	Bond Future	494	0	494	0	0.00
28/04/2016	R023 On 04-August-16	8.26	Call	Bond Future	505	0	505	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
28/04/2016	R023 On 04-August-16	8.25	Put	Bond Future	3700	4	3700	4	0.00
28/04/2016	R023 On 04-August-16	8.24	Put	Bond Future	3739	4	3739	4	0.00
28/04/2016	R023 On 04-August-16	8.26	Put	Bond Future	3662	4	3662	4	0.00
28/04/2016	R023 On 03-November-16			Bond Future	8.97	95.4237	8.9748	95.4237	0.00
28/04/2016	R023 On 03-November-16	9.73	Call	Bond Future	4343	4	4343	4	0.00
28/04/2016	R023 On 03-November-16	9.74	Call	Bond Future	4375	4	4375	4	0.00
28/04/2016	R023 On 03-November-16	9.75	Call	Bond Future	4407	4	4407	4	0.00
28/04/2016	R023 On 03-November-16	9.74	Put	Bond Future	958	1	958	1	0.00
28/04/2016	R023 On 03-November-16	9.75	Put	Bond Future	947	1	947	1	0.00
28/04/2016	R023 On 03-November-16	9.73	Put	Bond Future	970	1	970	1	0.00
28/04/2016	R023 On 02-February-17			Bond Future	9.02	97.3482	9.0226	97.3482	0.00
28/04/2016	R023 On 02-February-17	8.86	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R023 On 02-February-17	8.85	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R023 On 02-February-17	8.84	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R023 On 02-February-17	8.85	Put	Bond Future	767	1	767	1	0.00
28/04/2016	R023 On 02-February-17	8.86	Put	Bond Future	722	1	722	1	0.00
28/04/2016	R023 On 02-February-17	8.84	Put	Bond Future	812	1	812	1	0.00
28/04/2016	R035 On 05-May-16			Bond Future	9.63	94.8355	9.6339	94.8355	3,926.00
28/04/2016	R035 On 05-May-16	10.35	Call	Bond Future	5582	5	5582	5	0.00
28/04/2016	R035 On 05-May-16	10.37	Call	Bond Future	5730	5	5730	5	0.00
28/04/2016	R035 On 05-May-16	10.36	Call	Bond Future	5656	5	5656	5	0.00
28/04/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R035 On 04-August-16			Bond Future	9.69	96.6353	9.6891	96.6353	5,341.00
28/04/2016	R035 On 04-August-16	10.37	Call	Bond Future	5258	5	5258	5	0.00
28/04/2016	R035 On 04-August-16	10.36	Call	Bond Future	5184	5	5184	5	0.00
28/04/2016	R035 On 04-August-16	10.35	Call	Bond Future	5110	5	5110	5	0.00
28/04/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R035 On 03-November-16			Bond Future	9.74	93.9695	9.7437	93.9695	0.00
28/04/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R035 On 03-November-16	9.57	Put	Bond Future	1403	2	1403	2	0.00
28/04/2016	R035 On 03-November-16	9.59	Put	Bond Future	1240	2	1240	2	0.00
28/04/2016	R035 On 03-November-16	9.58	Put	Bond Future	1322	2	1322	2	0.00
28/04/2016	R186 On 05-May-16			Bond Future	9.05	113.5350	9.0491	113.5350	34,778.00
28/04/2016	R186 On 05-May-16	8.34	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R186 On 05-May-16	9.25	Call	Bond Future	1590	1	1590	1	180.00
28/04/2016	R186 On 05-May-16	8.33	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R186 On 05-May-16	9.96	Call	Bond Future	6279	6	6279	6	0.00
28/04/2016	R186 On 05-May-16	9.86	Call	Bond Future	5615	5	5615	5	0.00
28/04/2016	R186 On 05-May-16	9.89	Call	Bond Future	5815	6	5815	6	0.00
28/04/2016	R186 On 05-May-16	8.35	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R186 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R186 On 05-May-16	8.85	Call	Bond Future	157	0	157	0	0.00
28/04/2016	R186 On 05-May-16	8.75	Call	Bond Future	62	0	62	0	180.00
28/04/2016	R186 On 05-May-16	7.56	Put	Bond Future	11435	12	11435	12	0.00
28/04/2016	R186 On 05-May-16	8.35	Put	Bond Future	5178	5	5178	5	0.00
28/04/2016	R186 On 05-May-16	8.34	Put	Bond Future	5254	6	5254	6	0.00
28/04/2016	R186 On 05-May-16	8.33	Put	Bond Future	5331	6	5331	6	0.00
28/04/2016	R186 On 05-May-16	9.89	Put	Bond Future	0	0	0	0	180.00
28/04/2016	R186 On 05-May-16	9.96	Put	Bond Future	0	0	0	0	5,000.00
28/04/2016	R186 On 05-May-16	9.86	Put	Bond Future	0	0	0	0	5,000.00
28/04/2016	R186 On 05-May-16	8.75	Put	Bond Future	2238	3	2238	3	1,900.00
28/04/2016	R186 On 05-May-16	9.25	Put	Bond Future	162	0	162	0	0.00
28/04/2016	R186 On 05-May-16	8.85	Put	Bond Future	1598	2	1598	2	5,350.00
28/04/2016	R186 On 04-August-16			Bond Future	9.10	110.3857	9.1047	110.3857	64,928.00
28/04/2016	R186 On 04-August-16	9.60	Call	Bond Future	4558	4	4558	4	0.00
28/04/2016	R186 On 04-August-16	8.49	Call	Bond Future	866	1	866	1	0.00
28/04/2016	R186 On 04-August-16	8.51	Call	Bond Future	901	1	901	1	0.00
28/04/2016	R186 On 04-August-16	10.00	Call	Bond Future	6620	6	6620	6	0.00
28/04/2016	R186 On 04-August-16	9.25	Call	Bond Future	3015	3	3015	3	0.00
28/04/2016	R186 On 04-August-16	8.50	Call	Bond Future	884	1	884	1	0.00
28/04/2016	R186 On 04-August-16	9.60	Put	Bond Future	1150	1	1150	1	5,635.00
28/04/2016	R186 On 04-August-16	8.49	Put	Bond Future	5307	6	5307	6	0.00

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28/04/2016	R186 On 04-August-16	10.00	Put	Bond Future	565	1	565	1	6,500.00
28/04/2016	R186 On 04-August-16	8.51	Put	Bond Future	5194	5	5194	5	0.00
28/04/2016	R186 On 04-August-16	9.25	Put	Bond Future	2000	2	2000	2	1,000.00
28/04/2016	R186 On 04-August-16	8.50	Put	Bond Future	5250	5	5250	5	0.00
28/04/2016	R186 On 03-November-16			Bond Future	9.15	112.4833	9.1549	112.4833	0.00
28/04/2016	R186 On 03-November-16	8.96	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R186 On 03-November-16	8.95	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R186 On 03-November-16	8.97	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R186 On 03-November-16	8.95	Put	Bond Future	1425	2	1425	2	0.00
28/04/2016	R186 On 03-November-16	8.97	Put	Bond Future	1284	2	1284	2	0.00
28/04/2016	R186 On 03-November-16	8.96	Put	Bond Future	1354	2	1354	2	0.00
28/04/2016	R197 On 05-May-16			Bond Future	299.00	298.9149	298.9988	298.9149	804.00
28/04/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R197 On 05-May-16	300.01	Put	Bond Future	1011	1	1011	1	0.00
28/04/2016	R197 On 05-May-16	300.00	Put	Bond Future	1001	1	1001	1	0.00
28/04/2016	R197 On 05-May-16	299.99	Put	Bond Future	991	1	991	1	0.00
28/04/2016	R197 On 04-August-16			Bond Future	298.20	298.1165	298.1986	298.1165	1,944.00
28/04/2016	R197 On 04-August-16	293.96	Call	Bond Future	4239	4	4239	4	0.00
28/04/2016	R197 On 04-August-16	293.98	Call	Bond Future	4219	4	4219	4	0.00
28/04/2016	R197 On 04-August-16	293.97	Call	Bond Future	4229	4	4229	4	0.00
28/04/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R197 On 03-November-16			Bond Future	303.89	303.8041	303.8882	303.8041	0.00
28/04/2016	R197 On 03-November-16	303.56	Call	Bond Future	328	0	328	0	0.00
28/04/2016	R197 On 03-November-16	303.57	Call	Bond Future	318	0	318	0	0.00
28/04/2016	R197 On 03-November-16	303.58	Call	Bond Future	308	0	308	0	0.00
28/04/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R202 On 05-May-16			Bond Future	248.76	248.5245	248.7641	248.5245	8,713.00
28/04/2016	R202 On 05-May-16	246.99	Call	Bond Future	2379	2	2379	2	0.00

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28/04/2016	R202 On 05-May-16	247.01	Call	Bond Future	2365	2	2365	2	0.00
28/04/2016	R202 On 05-May-16	247.00	Call	Bond Future	2372	2	2372	2	0.00
28/04/2016	R202 On 05-May-16	247.00	Put	Bond Future	608	1	608	1	0.00
28/04/2016	R202 On 05-May-16	247.01	Put	Bond Future	611	1	611	1	0.00
28/04/2016	R202 On 05-May-16	246.99	Put	Bond Future	605	1	605	1	0.00
28/04/2016	R202 On 04-August-16			Bond Future	250.05	249.8112	250.0528	249.8112	37,204.00
28/04/2016	R202 On 04-August-16	243.26	Call	Bond Future	8724	9	8724	9	0.00
28/04/2016	R202 On 04-August-16	243.25	Call	Bond Future	8731	9	8731	9	0.00
28/04/2016	R202 On 04-August-16	243.24	Call	Bond Future	8738	9	8738	9	0.00
28/04/2016	R202 On 04-August-16	243.25	Put	Bond Future	1928	2	1928	2	0.00
28/04/2016	R202 On 04-August-16	243.24	Put	Bond Future	1926	2	1926	2	0.00
28/04/2016	R202 On 04-August-16	243.26	Put	Bond Future	1931	2	1931	2	0.00
28/04/2016	R202 On 03-November-16			Bond Future	254.82	254.5775	254.8238	254.5775	0.00
28/04/2016	R202 On 03-November-16	253.85	Call	Bond Future	974	1	974	1	0.00
28/04/2016	R202 On 03-November-16	253.87	Call	Bond Future	954	1	954	1	0.00
28/04/2016	R202 On 03-November-16	253.86	Call	Bond Future	964	1	964	1	0.00
28/04/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R203 On 05-May-16			Bond Future	7.90	101.6055	7.9008	101.6055	4,183.00
28/04/2016	R203 On 05-May-16	7.26	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R203 On 05-May-16	7.24	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R203 On 05-May-16	7.25	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R203 On 05-May-16	7.24	Put	Bond Future	838	1	838	1	0.00
28/04/2016	R203 On 05-May-16	7.26	Put	Bond Future	813	1	813	1	0.00
28/04/2016	R203 On 05-May-16	7.25	Put	Bond Future	825	1	825	1	0.00
28/04/2016	R203 On 04-August-16			Bond Future	7.96	103.5338	7.9590	103.5338	54,863.00
28/04/2016	R203 On 04-August-16	7.24	Call	Bond Future	44	0	44	0	0.00
28/04/2016	R203 On 04-August-16	7.26	Call	Bond Future	47	0	47	0	0.00
28/04/2016	R203 On 04-August-16	7.25	Call	Bond Future	45	0	45	0	0.00
28/04/2016	R203 On 04-August-16	7.25	Put	Bond Future	784	1	784	1	0.00
28/04/2016	R203 On 04-August-16	7.26	Put	Bond Future	775	1	775	1	0.00
28/04/2016	R203 On 04-August-16	7.24	Put	Bond Future	793	1	793	1	0.00
28/04/2016	R203 On 03-November-16			Bond Future	8.02	101.3292	8.0166	101.3292	0.00

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28/04/2016	R203 On 03-November-16	8.84	Call	Bond Future	767	1	767	1	0.00
28/04/2016	R203 On 03-November-16	8.86	Call	Bond Future	780	1	780	1	0.00
28/04/2016	R203 On 03-November-16	8.85	Call	Bond Future	773	1	773	1	0.00
28/04/2016	R203 On 03-November-16	8.84	Put	Bond Future	103	0	103	0	0.00
28/04/2016	R203 On 03-November-16	8.86	Put	Bond Future	100	0	100	0	0.00
28/04/2016	R203 On 03-November-16	8.85	Put	Bond Future	102	0	102	0	0.00
28/04/2016	R203 On 02-February-17			Bond Future	7.99	103.3729	7.9908	103.3729	0.00
28/04/2016	R203 On 02-February-17	7.70	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R203 On 02-February-17	7.72	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R203 On 02-February-17	7.71	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R203 On 02-February-17	7.71	Put	Bond Future	162	0	162	0	0.00
28/04/2016	R203 On 02-February-17	7.72	Put	Bond Future	156	0	156	0	0.00
28/04/2016	R203 On 02-February-17	7.70	Put	Bond Future	168	0	168	0	0.00
28/04/2016	R204 On 05-May-16			Bond Future	8.27	102.3120	8.2711	102.3120	10,611.00
28/04/2016	R204 On 05-May-16	7.76	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R204 On 05-May-16	7.75	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R204 On 05-May-16	7.74	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R204 On 05-May-16	7.75	Put	Bond Future	1209	1	1209	1	0.00
28/04/2016	R204 On 05-May-16	7.76	Put	Bond Future	1185	1	1185	1	0.00
28/04/2016	R204 On 05-May-16	7.74	Put	Bond Future	1232	1	1232	1	0.00
28/04/2016	R204 On 04-August-16			Bond Future	8.35	100.2125	8.3483	100.2125	29,010.00
28/04/2016	R204 On 04-August-16	7.74	Call	Bond Future	182	0	182	0	0.00
28/04/2016	R204 On 04-August-16	7.75	Call	Bond Future	187	0	187	0	0.00
28/04/2016	R204 On 04-August-16	7.76	Call	Bond Future	192	0	192	0	0.00
28/04/2016	R204 On 04-August-16	7.75	Put	Bond Future	1452	2	1452	2	0.00
28/04/2016	R204 On 04-August-16	7.74	Put	Bond Future	1468	2	1468	2	0.00
28/04/2016	R204 On 04-August-16	7.76	Put	Bond Future	1435	2	1435	2	0.00
28/04/2016	R204 On 03-November-16			Bond Future	8.42	102.1168	8.4178	102.1168	0.00
28/04/2016	R204 On 03-November-16	9.21	Call	Bond Future	1776	2	1776	2	0.00
28/04/2016	R204 On 03-November-16	9.23	Call	Bond Future	1805	2	1805	2	0.00
28/04/2016	R204 On 03-November-16	9.22	Call	Bond Future	1790	2	1790	2	0.00
28/04/2016	R204 On 03-November-16	9.22	Put	Bond Future	285	0	285	0	0.00
28/04/2016	R204 On 03-November-16	9.23	Put	Bond Future	281	0	281	0	0.00
28/04/2016	R204 On 03-November-16	9.21	Put	Bond Future	289	0	289	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
28/04/2016	R204 On 02-February-17			Bond Future	8.46	100.1339	8.4575	100.1339	0.00
28/04/2016	R204 On 02-February-17	8.28	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R204 On 02-February-17	8.29	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R204 On 02-February-17	8.30	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R204 On 02-February-17	8.28	Put	Bond Future	300	0	300	0	0.00
28/04/2016	R204 On 02-February-17	8.30	Put	Bond Future	266	0	266	0	0.00
28/04/2016	R204 On 02-February-17	8.29	Put	Bond Future	283	0	283	0	0.00
28/04/2016	R207 On 05-May-16			Bond Future	8.47	98.3603	8.4707	98.3603	13,853.00
28/04/2016	R207 On 05-May-16	7.84	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R207 On 05-May-16	7.86	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R207 On 05-May-16	7.85	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R207 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	43.00
28/04/2016	R207 On 05-May-16	7.85	Put	Bond Future	1907	2	1907	2	0.00
28/04/2016	R207 On 05-May-16	7.86	Put	Bond Future	1876	2	1876	2	0.00
28/04/2016	R207 On 05-May-16	7.84	Put	Bond Future	1939	2	1939	2	0.00
28/04/2016	R207 On 05-May-16	7.56	Put	Bond Future	2814	3	2814	3	0.00
28/04/2016	R207 On 04-August-16			Bond Future	8.54	96.5826	8.5444	96.5826	76,765.00
28/04/2016	R207 On 04-August-16	8.01	Call	Bond Future	328	0	328	0	0.00
28/04/2016	R207 On 04-August-16	7.99	Call	Bond Future	314	0	314	0	0.00
28/04/2016	R207 On 04-August-16	8.00	Call	Bond Future	321	0	321	0	0.00
28/04/2016	R207 On 04-August-16	7.99	Put	Bond Future	1911	2	1911	2	0.00
28/04/2016	R207 On 04-August-16	8.01	Put	Bond Future	1867	2	1867	2	0.00
28/04/2016	R207 On 04-August-16	8.00	Put	Bond Future	1889	2	1889	2	0.00
28/04/2016	R207 On 02-February-17			Bond Future	8.65	96.7593	8.6456	96.7593	0.00
28/04/2016	R207 On 02-February-17	8.91	Call	Bond Future	1723	2	1723	2	62.00
28/04/2016	R207 On 02-February-17	9.22	Call	Bond Future	2208	2	2208	2	0.00
28/04/2016	R207 On 02-February-17	9.24	Call	Bond Future	2242	2	2242	2	0.00
28/04/2016	R207 On 02-February-17	9.23	Call	Bond Future	2225	2	2225	2	0.00
28/04/2016	R207 On 02-February-17	9.23	Put	Bond Future	783	1	783	1	0.00
28/04/2016	R207 On 02-February-17	9.24	Put	Bond Future	776	1	776	1	0.00
28/04/2016	R207 On 02-February-17	8.91	Put	Bond Future	1068	1	1068	1	0.00
28/04/2016	R207 On 02-February-17	9.22	Put	Bond Future	791	1	791	1	0.00
28/04/2016	R208 On 05-May-16			Bond Future	8.60	93.2934	8.5997	93.2934	12,693.00
28/04/2016	R208 On 05-May-16	7.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2016	R208 On 05-May-16	8.01	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R208 On 05-May-16	8.00	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R208 On 05-May-16	8.00	Put	Bond Future	2283	2	2283	2	0.00
28/04/2016	R208 On 05-May-16	7.99	Put	Bond Future	2321	2	2321	2	0.00
28/04/2016	R208 On 05-May-16	8.01	Put	Bond Future	2244	2	2244	2	0.00
28/04/2016	R208 On 04-August-16			Bond Future	8.66	95.0639	8.6627	95.0639	48,309.00
28/04/2016	R208 On 04-August-16	7.99	Call	Bond Future	326	0	326	0	0.00
28/04/2016	R208 On 04-August-16	8.00	Call	Bond Future	334	0	334	0	0.00
28/04/2016	R208 On 04-August-16	8.01	Call	Bond Future	342	0	342	0	0.00
28/04/2016	R208 On 04-August-16	7.99	Put	Bond Future	2780	3	2780	3	0.00
28/04/2016	R208 On 04-August-16	8.00	Put	Bond Future	2750	3	2750	3	0.00
28/04/2016	R208 On 04-August-16	8.01	Put	Bond Future	2721	3	2721	3	0.00
28/04/2016	R208 On 03-November-16			Bond Future	8.72	93.4676	8.7207	93.4676	0.00
28/04/2016	R208 On 03-November-16	9.57	Call	Bond Future	3433	3	3433	3	0.00
28/04/2016	R208 On 03-November-16	9.59	Call	Bond Future	3484	3	3484	3	0.00
28/04/2016	R208 On 03-November-16	9.58	Call	Bond Future	3458	3	3458	3	0.00
28/04/2016	R208 On 03-November-16	9.57	Put	Bond Future	574	1	574	1	0.00
28/04/2016	R208 On 03-November-16	9.58	Put	Bond Future	566	1	566	1	0.00
28/04/2016	R208 On 03-November-16	9.59	Put	Bond Future	559	1	559	1	0.00
28/04/2016	R208 On 02-February-17			Bond Future	8.76	95.3527	8.7626	95.3527	0.00
28/04/2016	R208 On 02-February-17	8.64	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R208 On 02-February-17	8.63	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R208 On 02-February-17	8.65	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R208 On 02-February-17	8.65	Put	Bond Future	369	1	369	1	0.00
28/04/2016	R208 On 02-February-17	8.64	Put	Bond Future	402	1	402	1	0.00
28/04/2016	R208 On 02-February-17	8.63	Put	Bond Future	435	1	435	1	0.00
28/04/2016	R209 On 05-May-16			Bond Future	9.58	71.0494	9.5786	71.0494	8,615.00
28/04/2016	R209 On 05-May-16	9.00	Call	Bond Future	2	0	2	0	6,700.00
28/04/2016	R209 On 05-May-16	9.01	Call	Bond Future	3	0	3	0	0.00
28/04/2016	R209 On 05-May-16	8.25	Call	Bond Future	0	0	0	0	6,700.00
28/04/2016	R209 On 05-May-16	8.99	Call	Bond Future	2	0	2	0	0.00
28/04/2016	R209 On 05-May-16	9.00	Put	Bond Future	4098	4	4098	4	0.00
28/04/2016	R209 On 05-May-16	9.01	Put	Bond Future	4025	4	4025	4	0.00
28/04/2016	R209 On 05-May-16	8.99	Put	Bond Future	4172	4	4172	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
28/04/2016	R209 On 05-May-16	8.25	Put	Bond Future	9961	10	9961	10	0.00
28/04/2016	R209 On 04-August-16			Bond Future	9.63	72.3978	9.6297	72.3978	54,355.00
28/04/2016	R209 On 04-August-16	10.60	Call	Bond Future	6639	6	6639	6	5,760.00
28/04/2016	R209 On 04-August-16	9.24	Call	Bond Future	1403	1	1403	1	0.00
28/04/2016	R209 On 04-August-16	9.26	Call	Bond Future	1451	1	1451	1	0.00
28/04/2016	R209 On 04-August-16	9.70	Call	Bond Future	2746	3	2746	3	0.00
28/04/2016	R209 On 04-August-16	10.29	Call	Bond Future	5169	5	5169	5	0.00
28/04/2016	R209 On 04-August-16	9.25	Call	Bond Future	1427	1	1427	1	0.00
28/04/2016	R209 On 04-August-16	9.40	Call	Bond Future	1810	2	1810	2	250.00
28/04/2016	R209 On 04-August-16	9.60	Call	Bond Future	2410	2	2410	2	5,760.00
28/04/2016	R209 On 04-August-16	9.26	Put	Bond Future	4002	4	4002	4	0.00
28/04/2016	R209 On 04-August-16	10.60	Put	Bond Future	560	1	560	1	0.00
28/04/2016	R209 On 04-August-16	9.24	Put	Bond Future	4097	4	4097	4	0.00
28/04/2016	R209 On 04-August-16	10.29	Put	Bond Future	941	1	941	1	250.00
28/04/2016	R209 On 04-August-16	9.25	Put	Bond Future	4049	4	4049	4	0.00
28/04/2016	R209 On 04-August-16	9.70	Put	Bond Future	2276	2	2276	2	250.00
28/04/2016	R209 On 04-August-16	9.40	Put	Bond Future	3379	4	3379	4	0.00
28/04/2016	R209 On 04-August-16	9.60	Put	Bond Future	2610	3	2610	3	0.00
28/04/2016	R209 On 03-November-16			Bond Future	9.68	70.6228	9.6773	70.6228	0.00
28/04/2016	R209 On 03-November-16	10.24	Call	Bond Future	5597	5	5597	5	0.00
28/04/2016	R209 On 03-November-16	10.26	Call	Bond Future	5678	6	5678	6	0.00
28/04/2016	R209 On 03-November-16	10.25	Call	Bond Future	5638	5	5638	5	0.00
28/04/2016	R209 On 03-November-16	10.25	Put	Bond Future	1979	2	1979	2	0.00
28/04/2016	R209 On 03-November-16	10.26	Put	Bond Future	1958	2	1958	2	0.00
28/04/2016	R209 On 03-November-16	10.24	Put	Bond Future	1999	2	1999	2	0.00
28/04/2016	R209 On 02-February-17			Bond Future	9.72	72.0474	9.7180	72.0474	0.00
28/04/2016	R209 On 02-February-17	9.53	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R209 On 02-February-17	9.55	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R209 On 02-February-17	9.54	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R209 On 02-February-17	9.53	Put	Bond Future	1258	2	1258	2	0.00
28/04/2016	R209 On 02-February-17	9.54	Put	Bond Future	1190	1	1190	1	0.00
28/04/2016	R209 On 02-February-17	9.55	Put	Bond Future	1123	1	1123	1	0.00
28/04/2016	R210 On 05-May-16			Bond Future	183.95	183.9961	183.9536	183.9961	20.00
28/04/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R210 On 05-May-16	184.99	Put	Bond Future	1036	1	1036	1	0.00
28/04/2016	R210 On 05-May-16	185.00	Put	Bond Future	1046	1	1046	1	0.00
28/04/2016	R210 On 05-May-16	185.01	Put	Bond Future	1056	1	1056	1	0.00
28/04/2016	R210 On 04-August-16			Bond Future	187.46	187.5034	187.4581	187.5034	1,410.00
28/04/2016	R210 On 04-August-16	181.50	Call	Bond Future	5958	6	5958	6	0.00
28/04/2016	R210 On 04-August-16	181.52	Call	Bond Future	5938	6	5938	6	0.00
28/04/2016	R210 On 04-August-16	181.51	Call	Bond Future	5948	6	5948	6	0.00
28/04/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R210 On 03-November-16			Bond Future	188.74	188.7826	188.7366	188.7826	0.00
28/04/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R210 On 03-November-16	188.90	Put	Bond Future	163	0	163	0	0.00
28/04/2016	R210 On 03-November-16	188.92	Put	Bond Future	183	0	183	0	0.00
28/04/2016	R210 On 03-November-16	188.91	Put	Bond Future	173	0	173	0	0.00
28/04/2016	R211 On 05-May-16			Bond Future	138.40	138.3620	138.3961	138.3620	2.00
28/04/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R211 On 05-May-16	138.99	Put	Bond Future	594	1	594	1	0.00
28/04/2016	R211 On 05-May-16	139.00	Put	Bond Future	604	1	604	1	0.00
28/04/2016	R211 On 05-May-16	139.01	Put	Bond Future	614	1	614	1	0.00
28/04/2016	R211 On 04-August-16			Bond Future	139.27	139.2398	139.2731	139.2398	62.00
28/04/2016	R211 On 04-August-16	137.09	Call	Bond Future	2183	2	2183	2	0.00
28/04/2016	R211 On 04-August-16	137.07	Call	Bond Future	2203	2	2203	2	0.00
28/04/2016	R211 On 04-August-16	137.08	Call	Bond Future	2193	2	2193	2	0.00
28/04/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R211 On 03-November-16			Bond Future	141.93	141.8964	141.9304	141.8964	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
28/04/2016	R211 On 03-November-16	141.76	Call	Bond Future	170	0	170	0	0.00
28/04/2016	R211 On 03-November-16	141.75	Call	Bond Future	180	0	180	0	0.00
28/04/2016	R211 On 03-November-16	141.74	Call	Bond Future	190	0	190	0	0.00
28/04/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R212 On 05-May-16			Bond Future	144.75	144.7104	144.7509	144.7104	3,238.00
28/04/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R212 On 05-May-16	145.00	Put	Bond Future	249	0	249	0	0.00
28/04/2016	R212 On 05-May-16	144.99	Put	Bond Future	239	0	239	0	0.00
28/04/2016	R212 On 05-May-16	145.01	Put	Bond Future	259	0	259	0	0.00
28/04/2016	R212 On 04-August-16			Bond Future	145.58	145.5375	145.5772	145.5375	1,544.00
28/04/2016	R212 On 04-August-16	142.44	Call	Bond Future	3137	3	3137	3	0.00
28/04/2016	R212 On 04-August-16	142.43	Call	Bond Future	3147	3	3147	3	0.00
28/04/2016	R212 On 04-August-16	142.42	Call	Bond Future	3157	3	3157	3	0.00
28/04/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R212 On 03-November-16			Bond Future	148.35	148.3142	148.3549	148.3142	0.00
28/04/2016	R212 On 03-November-16	148.11	Call	Bond Future	245	0	245	0	0.00
28/04/2016	R212 On 03-November-16	148.12	Call	Bond Future	235	0	235	0	0.00
28/04/2016	R212 On 03-November-16	148.10	Call	Bond Future	255	0	255	0	0.00
28/04/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
28/04/2016	R213 On 05-May-16			Bond Future	9.46	81.7243	9.4587	81.7243	16,322.00
28/04/2016	R213 On 05-May-16	8.74	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R213 On 05-May-16	8.76	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R213 On 05-May-16	8.75	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R213 On 05-May-16	8.75	Put	Bond Future	5008	5	5008	5	0.00
28/04/2016	R213 On 05-May-16	8.74	Put	Bond Future	5081	5	5081	5	0.00
28/04/2016	R213 On 05-May-16	8.76	Put	Bond Future	4934	5	4934	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2016	R213 On 04-August-16			Bond Future	9.51	83.2753	9.5110	83.2753	40,194.00
28/04/2016	R213 On 04-August-16	9.01	Call	Bond Future	1129	1	1129	1	0.00
28/04/2016	R213 On 04-August-16	8.99	Call	Bond Future	1089	1	1089	1	0.00
28/04/2016	R213 On 04-August-16	9.00	Call	Bond Future	1109	1	1109	1	0.00
28/04/2016	R213 On 04-August-16	8.99	Put	Bond Future	4683	5	4683	5	0.00
28/04/2016	R213 On 04-August-16	9.01	Put	Bond Future	4581	5	4581	5	0.00
28/04/2016	R213 On 04-August-16	9.00	Put	Bond Future	4631	5	4631	5	0.00
28/04/2016	R213 On 03-November-16			Bond Future	9.56	81.3068	9.5628	81.3068	0.00
28/04/2016	R213 On 03-November-16	10.20	Call	Bond Future	5834	6	5834	6	0.00
28/04/2016	R213 On 03-November-16	10.19	Call	Bond Future	5792	6	5792	6	0.00
28/04/2016	R213 On 03-November-16	10.18	Call	Bond Future	5750	6	5750	6	0.00
28/04/2016	R213 On 03-November-16	10.19	Put	Bond Future	1795	2	1795	2	0.00
28/04/2016	R213 On 03-November-16	10.20	Put	Bond Future	1775	2	1775	2	0.00
28/04/2016	R213 On 03-November-16	10.18	Put	Bond Future	1814	2	1814	2	0.00
28/04/2016	R213 On 02-February-17			Bond Future	9.61	82.9467	9.6084	82.9467	0.00
28/04/2016	R213 On 02-February-17	9.40	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R213 On 02-February-17	9.42	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R213 On 02-February-17	9.41	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R213 On 02-February-17	9.40	Put	Bond Future	1377	2	1377	2	0.00
28/04/2016	R213 On 02-February-17	9.42	Put	Bond Future	1243	1	1243	1	0.00
28/04/2016	R213 On 02-February-17	9.41	Put	Bond Future	1310	2	1310	2	0.00
28/04/2016	R214 On 05-May-16			Bond Future	9.71	71.0269	9.7135	71.0269	11,906.00
28/04/2016	R214 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R214 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R214 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R214 On 05-May-16	9.30	Call	Bond Future	24	0	24	0	0.00
28/04/2016	R214 On 05-May-16	9.01	Put	Bond Future	5211	5	5211	5	0.00
28/04/2016	R214 On 05-May-16	9.00	Put	Bond Future	5289	6	5289	6	0.00
28/04/2016	R214 On 05-May-16	8.99	Put	Bond Future	5368	6	5368	6	0.00
28/04/2016	R214 On 05-May-16	9.30	Put	Bond Future	3012	3	3012	3	0.00
28/04/2016	R214 On 04-August-16			Bond Future	9.76	72.3749	9.7638	72.3749	30,077.00
28/04/2016	R214 On 04-August-16	9.30	Call	Bond Future	1324	1	1324	1	1,300.00
28/04/2016	R214 On 04-August-16	11.30	Call	Bond Future	9625	9	9625	9	5,800.00
28/04/2016	R214 On 04-August-16	9.24	Call	Bond Future	1193	1	1193	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
28/04/2016	R214 On 04-August-16	9.26	Call	Bond Future	1235	1	1235	1	0.00
28/04/2016	R214 On 04-August-16	9.25	Call	Bond Future	1214	1	1214	1	0.00
28/04/2016	R214 On 04-August-16	8.55	Call	Bond Future	273	0	273	0	1,300.00
28/04/2016	R214 On 04-August-16	10.30	Call	Bond Future	4791	5	4791	5	5,800.00
28/04/2016	R214 On 04-August-16	9.26	Put	Bond Future	4869	5	4869	5	0.00
28/04/2016	R214 On 04-August-16	9.24	Put	Bond Future	4977	5	4977	5	0.00
28/04/2016	R214 On 04-August-16	9.30	Put	Bond Future	4657	5	4657	5	0.00
28/04/2016	R214 On 04-August-16	11.30	Put	Bond Future	213	0	213	0	0.00
28/04/2016	R214 On 04-August-16	10.30	Put	Bond Future	1241	1	1241	1	0.00
28/04/2016	R214 On 04-August-16	9.25	Put	Bond Future	4923	5	4923	5	0.00
28/04/2016	R214 On 04-August-16	8.55	Put	Bond Future	9577	10	9577	10	0.00
28/04/2016	R214 On 03-November-16			Bond Future	9.81	70.4529	9.8133	70.4529	0.00
28/04/2016	R214 On 03-November-16	10.33	Call	Bond Future	5596	5	5596	5	0.00
28/04/2016	R214 On 03-November-16	10.35	Call	Bond Future	5678	5	5678	5	0.00
28/04/2016	R214 On 03-November-16	10.34	Call	Bond Future	5637	5	5637	5	0.00
28/04/2016	R214 On 03-November-16	10.33	Put	Bond Future	2198	2	2198	2	0.00
28/04/2016	R214 On 03-November-16	10.34	Put	Bond Future	2176	2	2176	2	0.00
28/04/2016	R214 On 03-November-16	10.35	Put	Bond Future	2153	2	2153	2	0.00
28/04/2016	R214 On 02-February-17			Bond Future	9.86	71.8739	9.8576	71.8739	0.00
28/04/2016	R214 On 02-February-17	9.67	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R214 On 02-February-17	9.66	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R214 On 02-February-17	9.68	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R214 On 02-February-17	9.67	Put	Bond Future	1296	2	1296	2	0.00
28/04/2016	R214 On 02-February-17	9.66	Put	Bond Future	1366	2	1366	2	0.00
28/04/2016	R214 On 02-February-17	9.68	Put	Bond Future	1226	2	1226	2	0.00
28/04/2016	R248 On 05-May-16			Bond Future	9.80	91.1276	9.8037	91.1276	11,645.00
28/04/2016	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R248 On 05-May-16	9.00	Put	Bond Future	7630	8	7630	8	0.00
28/04/2016	R248 On 05-May-16	9.01	Put	Bond Future	7528	8	7528	8	0.00
28/04/2016	R248 On 05-May-16	8.99	Put	Bond Future	7732	8	7732	8	0.00
28/04/2016	R248 On 04-August-16			Bond Future	9.86	92.8571	9.8570	92.8571	58,163.00
28/04/2016	R248 On 04-August-16	9.25	Call	Bond Future	1399	1	1399	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
28/04/2016	R248 On 04-August-16	9.24	Call	Bond Future	1375	1	1375	1	0.00
28/04/2016	R248 On 04-August-16	9.26	Call	Bond Future	1424	1	1424	1	0.00
28/04/2016	R248 On 04-August-16	9.26	Put	Bond Future	6926	7	6926	7	0.00
28/04/2016	R248 On 04-August-16	9.25	Put	Bond Future	6998	7	6998	7	0.00
28/04/2016	R248 On 04-August-16	9.24	Put	Bond Future	7071	7	7071	7	0.00
28/04/2016	R248 On 03-November-16			Bond Future	9.91	90.1829	9.9096	90.1829	0.00
28/04/2016	R248 On 03-November-16	10.39	Call	Bond Future	7074	7	7074	7	0.00
28/04/2016	R248 On 03-November-16	10.38	Call	Bond Future	7023	7	7023	7	0.00
28/04/2016	R248 On 03-November-16	10.37	Call	Bond Future	6974	7	6974	7	0.00
28/04/2016	R248 On 03-November-16	10.38	Put	Bond Future	3115	3	3115	3	0.00
28/04/2016	R248 On 03-November-16	10.39	Put	Bond Future	3085	3	3085	3	0.00
28/04/2016	R248 On 03-November-16	10.37	Put	Bond Future	3145	3	3145	3	0.00
28/04/2016	R248 On 02-February-17			Bond Future	9.96	92.0019	9.9570	92.0019	0.00
28/04/2016	R248 On 02-February-17	9.76	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R248 On 02-February-17	9.77	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R248 On 02-February-17	9.78	Call	Bond Future	0	0	0	0	0.00
28/04/2016	R248 On 02-February-17	9.77	Put	Bond Future	1629	2	1629	2	0.00
28/04/2016	R248 On 02-February-17	9.76	Put	Bond Future	1717	2	1717	2	0.00
28/04/2016	R248 On 02-February-17	9.78	Put	Bond Future	1540	2	1540	2	0.00