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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For August 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	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
01/08/2016	2025 On 04-August-16			Bond Future	127.75	127.7654	127.7523	127.7654	726.00
01/08/2016	2025 On 04-August-16	123.86	Call	Bond Future	3892	4	3892	4	0.00
01/08/2016	2025 On 04-August-16	123.87	Call	Bond Future	3882	4	3882	4	0.00
01/08/2016	2025 On 04-August-16	123.85	Call	Bond Future	3902	4	3902	4	0.00
01/08/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2025 On 03-November-16			Bond Future	130.16	130.1770	130.1623	130.1770	3,106.00
01/08/2016	2025 On 03-November-16	129.23	Call	Bond Future	932	1	932	1	0.00
01/08/2016	2025 On 03-November-16	129.22	Call	Bond Future	942	1	942	1	0.00
01/08/2016	2025 On 03-November-16	129.21	Call	Bond Future	952	1	952	1	0.00
01/08/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2030 On 04-August-16			Bond Future	9.02	92.3279	9.0225	92.3279	18,684.00
01/08/2016	2030 On 04-August-16	10.17	Call	Bond Future	7850	8	7850	8	0.00
01/08/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2030 On 03-November-16			Bond Future	9.06	94.0650	9.0611	94.0650	28,331.00
01/08/2016	2030 On 03-November-16	9.33	Call	Bond Future	1905	2	1905	2	0.00
01/08/2016	2030 On 03-November-16	9.34	Call	Bond Future	1974	2	1974	2	0.00
01/08/2016	2030 On 03-November-16	9.35	Call	Bond Future	2044	2	2044	2	0.00
01/08/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2030 On 02-February-17			Bond Future	9.09	91.9084	9.0946	91.9084	0.00
01/08/2016	2030 On 02-February-17	9.29	Call	Bond Future	1372	1	1372	1	0.00
01/08/2016	2030 On 02-February-17	9.31	Call	Bond Future	1510	2	1510	2	0.00
01/08/2016	2030 On 02-February-17	9.30	Call	Bond Future	1441	1	1441	1	0.00
01/08/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2030 On 04-May-17			Bond Future	9.12	93.8062	9.1204	93.8062	0.00
01/08/2016	2030 On 04-May-17	9.34	Call	Bond Future	1522	2	1522	2	0.00
01/08/2016	2030 On 04-May-17	9.33	Call	Bond Future	1453	1	1453	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
01/08/2016	2030 On 04-May-17	9.32	Call	Bond Future	1385	1	1385	1	0.00
01/08/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2032 On 04-August-16			Bond Future	9.14	95.5621	9.1427	95.5621	3,368.00
01/08/2016	2032 On 04-August-16	8.99	Call	Bond Future	80	0	80	0	0.00
01/08/2016	2032 On 04-August-16	9.01	Call	Bond Future	105	0	105	0	0.00
01/08/2016	2032 On 04-August-16	9.00	Call	Bond Future	92	0	92	0	0.00
01/08/2016	2032 On 04-August-16	8.99	Put	Bond Future	1281	1	1281	1	0.00
01/08/2016	2032 On 04-August-16	9.01	Put	Bond Future	1147	1	1147	1	0.00
01/08/2016	2032 On 04-August-16	9.00	Put	Bond Future	1214	1	1214	1	0.00
01/08/2016	2032 On 03-November-16			Bond Future	9.18	93.2014	9.1850	93.2014	12,135.00
01/08/2016	2032 On 03-November-16	10.29	Call	Bond Future	8282	8	8282	8	0.00
01/08/2016	2032 On 03-November-16	10.28	Call	Bond Future	8222	8	8222	8	0.00
01/08/2016	2032 On 03-November-16	10.30	Call	Bond Future	8342	8	8342	8	0.00
01/08/2016	2032 On 03-November-16	10.28	Put	Bond Future	318	0	318	0	0.00
01/08/2016	2032 On 03-November-16	10.29	Put	Bond Future	310	0	310	0	0.00
01/08/2016	2032 On 03-November-16	10.30	Put	Bond Future	303	0	303	0	0.00
01/08/2016	2032 On 02-February-17			Bond Future	9.22	95.0342	9.2223	95.0342	0.00
01/08/2016	2032 On 02-February-17	9.51	Call	Bond Future	4636	5	4636	5	0.00
01/08/2016	2032 On 02-February-17	9.53	Call	Bond Future	4726	5	4726	5	0.00
01/08/2016	2032 On 02-February-17	9.52	Call	Bond Future	4681	5	4681	5	0.00
01/08/2016	2032 On 02-February-17	9.51	Put	Bond Future	2482	3	2482	3	0.00
01/08/2016	2032 On 02-February-17	9.53	Put	Bond Future	2425	2	2425	2	0.00
01/08/2016	2032 On 02-February-17	9.52	Put	Bond Future	2453	2	2453	2	0.00
01/08/2016	2032 On 04-May-17			Bond Future	9.25	92.8346	9.2484	92.8346	0.00
01/08/2016	2032 On 04-May-17	9.46	Call	Bond Future	5066	5	5066	5	0.00
01/08/2016	2032 On 04-May-17	9.45	Call	Bond Future	5026	5	5026	5	0.00
01/08/2016	2032 On 04-May-17	9.44	Call	Bond Future	4985	5	4985	5	0.00
01/08/2016	2032 On 04-May-17	9.45	Put	Bond Future	3524	4	3524	4	0.00
01/08/2016	2032 On 04-May-17	9.46	Put	Bond Future	3491	4	3491	4	0.00
01/08/2016	2032 On 04-May-17	9.44	Put	Bond Future	3557	4	3557	4	0.00
01/08/2016	2033 On 04-August-16			Bond Future	107.65	107.6610	107.6504	107.6610	531.00
01/08/2016	2033 On 04-August-16	104.99	Call	Bond Future	2660	3	2660	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
01/08/2016	2033 On 04-August-16	105.00	Call	Bond Future	2650	3	2650	3	0.00
01/08/2016	2033 On 04-August-16	105.01	Call	Bond Future	2640	3	2640	3	0.00
01/08/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2033 On 03-November-16			Bond Future	108.66	108.6765	108.6644	108.6765	4,275.00
01/08/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
01/08/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
01/08/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
01/08/2016	2033 On 03-November-16	109.16	Put	Bond Future	496	0	496	0	0.00
01/08/2016	2033 On 03-November-16	109.17	Put	Bond Future	506	0	506	0	0.00
01/08/2016	2033 On 03-November-16	109.18	Put	Bond Future	516	1	516	1	0.00
01/08/2016	2037 On 04-August-16			Bond Future	9.27	93.1075	9.2675	93.1075	18,356.00
01/08/2016	2037 On 04-August-16	9.24	Call	Bond Future	391	1	391	1	0.00
01/08/2016	2037 On 04-August-16	9.25	Call	Bond Future	429	1	429	1	0.00
01/08/2016	2037 On 04-August-16	9.26	Call	Bond Future	469	1	469	1	0.00
01/08/2016	2037 On 04-August-16	9.25	Put	Bond Future	579	1	579	1	0.00
01/08/2016	2037 On 04-August-16	9.26	Put	Bond Future	533	1	533	1	0.00
01/08/2016	2037 On 04-August-16	9.24	Put	Bond Future	628	1	628	1	0.00
01/08/2016	2037 On 03-November-16			Bond Future	9.31	94.8592	9.3067	94.8592	39,419.00
01/08/2016	2037 On 03-November-16	10.35	Call	Bond Future	8688	9	8688	9	0.00
01/08/2016	2037 On 03-November-16	10.36	Call	Bond Future	8753	9	8753	9	0.00
01/08/2016	2037 On 03-November-16	10.37	Call	Bond Future	8818	9	8818	9	0.00
01/08/2016	2037 On 03-November-16	10.36	Put	Bond Future	416	0	416	0	0.00
01/08/2016	2037 On 03-November-16	10.37	Put	Bond Future	407	0	407	0	0.00
01/08/2016	2037 On 03-November-16	10.35	Put	Bond Future	424	0	424	0	0.00
01/08/2016	2037 On 02-February-17			Bond Future	9.34	92.4680	9.3418	92.4680	0.00
01/08/2016	2037 On 02-February-17	9.66	Call	Bond Future	5400	5	5400	5	0.00
01/08/2016	2037 On 02-February-17	9.68	Call	Bond Future	5499	5	5499	5	0.00
01/08/2016	2037 On 02-February-17	9.67	Call	Bond Future	5450	5	5450	5	0.00
01/08/2016	2037 On 02-February-17	9.66	Put	Bond Future	2772	3	2772	3	0.00
01/08/2016	2037 On 02-February-17	9.67	Put	Bond Future	2741	3	2741	3	0.00
01/08/2016	2037 On 02-February-17	9.68	Put	Bond Future	2710	3	2710	3	0.00
01/08/2016	2037 On 04-May-17			Bond Future	9.37	94.3773	9.3702	94.3773	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
01/08/2016	2037 On 04-May-17	9.59	Call	Bond Future	5808	6	5808	6	0.00
01/08/2016	2037 On 04-May-17	9.58	Call	Bond Future	5762	6	5762	6	0.00
01/08/2016	2037 On 04-May-17	9.60	Call	Bond Future	5854	6	5854	6	0.00
01/08/2016	2037 On 04-May-17	9.58	Put	Bond Future	4029	4	4029	4	0.00
01/08/2016	2037 On 04-May-17	9.60	Put	Bond Future	3958	4	3958	4	0.00
01/08/2016	2037 On 04-May-17	9.59	Put	Bond Future	3994	4	3994	4	0.00
01/08/2016	2038 On 04-August-16			Bond Future	133.68	133.3465	133.6766	133.3465	10,014.00
01/08/2016	2038 On 04-August-16	129.31	Call	Bond Future	4367	4	4367	4	0.00
01/08/2016	2038 On 04-August-16	129.30	Call	Bond Future	4377	4	4377	4	0.00
01/08/2016	2038 On 04-August-16	129.32	Call	Bond Future	4357	4	4357	4	0.00
01/08/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2038 On 03-November-16			Bond Future	136.20	135.8633	136.1984	135.8633	20,808.00
01/08/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
01/08/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
01/08/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
01/08/2016	2038 On 03-November-16	136.32	Put	Bond Future	122	0	122	0	0.00
01/08/2016	2038 On 03-November-16	136.31	Put	Bond Future	112	0	112	0	0.00
01/08/2016	2038 On 03-November-16	136.33	Put	Bond Future	132	0	132	0	0.00
01/08/2016	2040 On 04-August-16			Bond Future	9.30	97.3221	9.2975	97.3221	2,993.00
01/08/2016	2040 On 04-August-16	9.50	Call	Bond Future	1903	2	1903	2	0.00
01/08/2016	2040 On 04-August-16	9.51	Call	Bond Future	1985	2	1985	2	0.00
01/08/2016	2040 On 04-August-16	9.49	Call	Bond Future	1822	2	1822	2	0.00
01/08/2016	2040 On 04-August-16	9.51	Put	Bond Future	48	0	48	0	0.00
01/08/2016	2040 On 04-August-16	9.50	Put	Bond Future	56	0	56	0	0.00
01/08/2016	2040 On 04-August-16	9.49	Put	Bond Future	64	0	64	0	0.00
01/08/2016	2040 On 03-November-16			Bond Future	9.34	99.1531	9.3363	99.1531	3,584.00
01/08/2016	2040 On 03-November-16	9.70	Call	Bond Future	4960	5	4960	5	0.00
01/08/2016	2040 On 03-November-16	9.71	Call	Bond Future	5018	5	5018	5	0.00
01/08/2016	2040 On 03-November-16	9.69	Call	Bond Future	4902	5	4902	5	0.00
01/08/2016	2040 On 03-November-16	9.69	Put	Bond Future	1740	2	1740	2	0.00
01/08/2016	2040 On 03-November-16	9.70	Put	Bond Future	1711	2	1711	2	0.00
01/08/2016	2040 On 03-November-16	9.71	Put	Bond Future	1683	2	1683	2	0.00

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01/08/2016	2040 On 02-February-17			Bond Future	9.37	96.5958	9.3710	96.5958	0.00
01/08/2016	2040 On 02-February-17	9.58	Call	Bond Future	5317	5	5317	5	0.00
01/08/2016	2040 On 02-February-17	9.59	Call	Bond Future	5368	5	5368	5	0.00
01/08/2016	2040 On 02-February-17	9.60	Call	Bond Future	5419	5	5419	5	0.00
01/08/2016	2040 On 02-February-17	9.58	Put	Bond Future	3444	4	3444	4	0.00
01/08/2016	2040 On 02-February-17	9.59	Put	Bond Future	3407	3	3407	3	0.00
01/08/2016	2040 On 02-February-17	9.60	Put	Bond Future	3370	3	3370	3	0.00
01/08/2016	2040 On 04-May-17			Bond Future	9.40	98.5904	9.3992	98.5904	0.00
01/08/2016	2040 On 04-May-17	9.63	Call	Bond Future	6389	6	6389	6	0.00
01/08/2016	2040 On 04-May-17	9.64	Call	Bond Future	6439	6	6439	6	0.00
01/08/2016	2040 On 04-May-17	9.62	Call	Bond Future	6340	6	6340	6	0.00
01/08/2016	2040 On 04-May-17	9.63	Put	Bond Future	4339	4	4339	4	0.00
01/08/2016	2040 On 04-May-17	9.64	Put	Bond Future	4301	4	4301	4	0.00
01/08/2016	2040 On 04-May-17	9.62	Put	Bond Future	4377	4	4377	4	0.00
01/08/2016	2044 On 04-August-16			Bond Future	9.33	94.3099	9.3324	94.3099	15,153.00
01/08/2016	2044 On 04-August-16	9.51	Call	Bond Future	1719	2	1719	2	0.00
01/08/2016	2044 On 04-August-16	9.50	Call	Bond Future	1640	2	1640	2	0.00
01/08/2016	2044 On 04-August-16	9.49	Call	Bond Future	1561	2	1561	2	0.00
01/08/2016	2044 On 04-August-16	9.50	Put	Bond Future	93	0	93	0	0.00
01/08/2016	2044 On 04-August-16	9.49	Put	Bond Future	106	0	106	0	0.00
01/08/2016	2044 On 04-August-16	9.51	Put	Bond Future	81	0	81	0	0.00
01/08/2016	2044 On 03-November-16			Bond Future	9.37	96.0842	9.3705	96.0842	18,597.00
01/08/2016	2044 On 03-November-16	10.42	Call	Bond Future	9446	9	9446	9	0.00
01/08/2016	2044 On 03-November-16	10.43	Call	Bond Future	9515	9	9515	9	0.00
01/08/2016	2044 On 03-November-16	10.41	Call	Bond Future	9378	9	9378	9	0.00
01/08/2016	2044 On 03-November-16	10.42	Put	Bond Future	500	1	500	1	0.00
01/08/2016	2044 On 03-November-16	10.43	Put	Bond Future	490	1	490	1	0.00
01/08/2016	2044 On 03-November-16	10.41	Put	Bond Future	510	1	510	1	0.00
01/08/2016	2044 On 02-February-17			Bond Future	9.40	93.5918	9.4046	93.5918	0.00
01/08/2016	2044 On 02-February-17	9.77	Call	Bond Future	6222	6	6222	6	0.00
01/08/2016	2044 On 02-February-17	9.76	Call	Bond Future	6168	6	6168	6	0.00
01/08/2016	2044 On 02-February-17	9.78	Call	Bond Future	6275	6	6275	6	0.00
01/08/2016	2044 On 02-February-17	9.78	Put	Bond Future	2922	3	2922	3	0.00
01/08/2016	2044 On 02-February-17	9.77	Put	Bond Future	2955	3	2955	3	0.00

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01/08/2016	2044 On 02-February-17	9.76	Put	Bond Future	2988	3	2988	3	0.00
01/08/2016	2044 On 04-May-17			Bond Future	9.43	95.5244	9.4325	95.5244	0.00
01/08/2016	2044 On 04-May-17	9.67	Call	Bond Future	6473	6	6473	6	0.00
01/08/2016	2044 On 04-May-17	9.68	Call	Bond Future	6521	6	6521	6	0.00
01/08/2016	2044 On 04-May-17	9.66	Call	Bond Future	6424	6	6424	6	0.00
01/08/2016	2044 On 04-May-17	9.67	Put	Bond Future	4340	4	4340	4	0.00
01/08/2016	2044 On 04-May-17	9.68	Put	Bond Future	4301	4	4301	4	0.00
01/08/2016	2044 On 04-May-17	9.66	Put	Bond Future	4379	4	4379	4	0.00
01/08/2016	2046 On 04-August-16			Bond Future	133.90	133.9095	133.8967	133.9095	14,211.00
01/08/2016	2046 On 04-August-16	129.00	Call	Bond Future	4897	5	4897	5	0.00
01/08/2016	2046 On 04-August-16	129.01	Call	Bond Future	4887	5	4887	5	0.00
01/08/2016	2046 On 04-August-16	129.02	Call	Bond Future	4877	5	4877	5	0.00
01/08/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2046 On 03-November-16			Bond Future	134.92	134.9354	134.9246	134.9354	17,253.00
01/08/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
01/08/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
01/08/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
01/08/2016	2046 On 03-November-16	137.09	Put	Bond Future	2165	2	2165	2	0.00
01/08/2016	2046 On 03-November-16	137.07	Put	Bond Future	2145	2	2145	2	0.00
01/08/2016	2046 On 03-November-16	137.08	Put	Bond Future	2155	2	2155	2	0.00
01/08/2016	2050 On 04-August-16			Bond Future	142.75	142.4260	142.7512	142.4260	5,269.00
01/08/2016	2050 On 04-August-16	139.12	Call	Bond Future	3631	3	3631	3	0.00
01/08/2016	2050 On 04-August-16	139.14	Call	Bond Future	3611	3	3611	3	0.00
01/08/2016	2050 On 04-August-16	139.13	Call	Bond Future	3621	3	3621	3	0.00
01/08/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
01/08/2016	2050 On 03-November-16			Bond Future	145.44	145.1147	145.4441	145.1147	21,628.00
01/08/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
01/08/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
01/08/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
01/08/2016	2050 On 03-November-16	149.53	Put	Bond Future	4086	4	4086	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
01/08/2016	2050 On 03-November-16	149.54	Put	Bond Future	4096	4	4096	4	0.00
01/08/2016	2050 On 03-November-16	149.52	Put	Bond Future	4076	4	4076	4	0.00
01/08/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	AL37 On 04-August-16			Index Future	496.50	496.4990	496.4970	496.4990	2.00
01/08/2016	AL37 On 03-November-16			Index Future	505.93	505.9440	505.9320	505.9440	14.00
01/08/2016	AL37 On 02-February-17			Index Future	515.87	515.8930	515.8700	515.8930	0.00
01/08/2016	AL7T On 04-August-16			Index Future	577.50	576.8840	577.4970	576.8840	2.00
01/08/2016	AL7T On 03-November-16			Index Future	588.47	587.8580	588.4710	587.8580	9.00
01/08/2016	AL7T On 02-February-17			Index Future	600.03	599.4170	600.0300	599.4170	0.00
01/08/2016	ALBI On 04-August-16			Index Future	526.30	525.8920	526.2960	525.8920	118.00
01/08/2016	ALBI On 03-November-16			Index Future	536.30	535.8960	536.2970	535.8960	606.00
01/08/2016	ALBI On 02-February-17			Index Future	546.83	546.4330	546.8320	546.4330	0.00
01/08/2016	ALBI On 04-May-17			Index Future	558.11	557.7060	558.1060	557.7060	0.00
01/08/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C204 On 21-December-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
01/08/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/08/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2016	EL28 On 04-August-16			Bond Future	131.16	131.1759	131.1645	131.1759	0.00
01/08/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4284	4	4284	4	0.00
01/08/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4294	4	4294	4	0.00
01/08/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4304	4	4304	4	0.00
01/08/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
01/08/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
01/08/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
01/08/2016	EL28 On 03-November-16			Bond Future	131.98	131.9916	131.9831	131.9916	0.00
01/08/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
01/08/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
01/08/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
01/08/2016	EL28 On 03-November-16	132.15	Put	Bond Future	167	0	167	0	0.00
01/08/2016	EL28 On 03-November-16	132.17	Put	Bond Future	187	0	187	0	0.00
01/08/2016	EL28 On 03-November-16	132.16	Put	Bond Future	177	0	177	0	0.00
01/08/2016	EL28 On 02-February-17			Bond Future	134.58	134.5948	134.5839	134.5948	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
01/08/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
01/08/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
01/08/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
01/08/2016	EL28 On 02-February-17	135.11	Put	Bond Future	526	1	526	1	0.00
01/08/2016	EL28 On 02-February-17	135.12	Put	Bond Future	536	1	536	1	0.00
01/08/2016	EL28 On 02-February-17	135.10	Put	Bond Future	516	1	516	1	0.00
01/08/2016	EL28 On 04-May-17			Bond Future	135.68	137.3793	135.6769	137.3793	0.00
01/08/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
01/08/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
01/08/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
01/08/2016	EL28 On 04-May-17	137.90	Put	Bond Future	2223	1	2223	1	0.00
01/08/2016	EL28 On 04-May-17	137.91	Put	Bond Future	2233	1	2233	1	0.00
01/08/2016	EL28 On 04-May-17	137.92	Put	Bond Future	2243	1	2243	1	0.00
01/08/2016	ES33 On 04-August-16			Bond Future	10.15	81.6300	10.1492	81.6300	6,771.00
01/08/2016	ES33 On 04-August-16	10.25	Call	Bond Future	674	1	674	1	0.00
01/08/2016	ES33 On 04-August-16	10.26	Call	Bond Future	740	1	740	1	0.00
01/08/2016	ES33 On 04-August-16	10.24	Call	Bond Future	607	1	607	1	0.00
01/08/2016	ES33 On 04-August-16	10.24	Put	Bond Future	0	0	0	0	0.00
01/08/2016	ES33 On 04-August-16	10.26	Put	Bond Future	0	0	0	0	0.00
01/08/2016	ES33 On 04-August-16	10.25	Put	Bond Future	0	0	0	0	0.00
01/08/2016	ES33 On 03-November-16			Bond Future	10.22	79.3735	10.2200	79.3735	8,789.00
01/08/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6644	7	6644	7	0.00
01/08/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6760	7	6760	7	0.00
01/08/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6702	7	6702	7	0.00
01/08/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
01/08/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
01/08/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
01/08/2016	ES33 On 02-February-17			Bond Future	10.29	80.9344	10.2891	80.9344	0.00
01/08/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2062	2	2062	2	0.00
01/08/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1999	2	1999	2	0.00
01/08/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1935	2	1935	2	0.00
01/08/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
01/08/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
01/08/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2016	ES33 On 04-May-17			Bond Future	10.35	78.8086	10.3455	78.8086	0.00
01/08/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1309	1	1309	1	0.00
01/08/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1373	1	1373	1	0.00
01/08/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1246	1	1246	1	0.00
01/08/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
01/08/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
01/08/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
01/08/2016	ES42 On 04-August-16			Bond Future	10.26	86.5384	10.2591	86.5384	0.00
01/08/2016	ES42 On 03-November-16			Bond Future	10.33	83.9042	10.3272	83.9042	8,777.00
01/08/2016	ES42 On 02-February-17			Bond Future	10.39	85.5544	10.3914	85.5544	0.00
01/08/2016	ES42 On 04-May-17			Bond Future	10.45	83.0570	10.4476	83.0570	0.00
01/08/2016	GOVI On 04-August-16			GOVI	523.80	523.4290	523.8010	523.4290	64.00
01/08/2016	GOVI On 04-August-16	521.00	Call	GOVI	28010	2	28010	2	0.00
01/08/2016	GOVI On 04-August-16	521.01	Call	GOVI	27910	2	27910	2	0.00
01/08/2016	GOVI On 04-August-16	520.99	Call	GOVI	28110	2	28110	2	0.00
01/08/2016	GOVI On 04-August-16	521.01	Put	GOVI	0	0	0	0	0.00
01/08/2016	GOVI On 04-August-16	520.99	Put	GOVI	0	0	0	0	0.00
01/08/2016	GOVI On 04-August-16	521.00	Put	GOVI	0	0	0	0	0.00
01/08/2016	GOVI On 03-November-16			GOVI	533.75	533.3860	533.7540	533.3860	384.00
01/08/2016	GOVI On 03-November-16	476.11	Call	GOVI	576440	57	576440	57	0.00
01/08/2016	GOVI On 03-November-16	476.12	Call	GOVI	576340	57	576340	57	0.00
01/08/2016	GOVI On 03-November-16	476.13	Call	GOVI	576240	57	576240	57	0.00
01/08/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
01/08/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
01/08/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
01/08/2016	GOVI On 02-February-17			GOVI	544.24	543.8740	544.2390	543.8740	26.00
01/08/2016	GOVI On 02-February-17	533.32	Call	GOVI	109190	11	109190	11	0.00
01/08/2016	GOVI On 02-February-17	533.34	Call	GOVI	108990	11	108990	11	0.00
01/08/2016	GOVI On 02-February-17	533.33	Call	GOVI	109090	11	109090	11	0.00
01/08/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
01/08/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
01/08/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
01/08/2016	GOVI On 04-May-17			GOVI	555.46	555.0940	555.4600	555.0940	0.00
01/08/2016	GOVI On 04-May-17	262.20	Call	GOVI	2932600	293	2932600	293	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
01/08/2016	GOVI On 04-May-17	262.19	Call	GOVI	2932700	293	2932700	293	0.00
01/08/2016	GOVI On 04-May-17	262.18	Call	GOVI	2932800	293	2932800	293	0.00
01/08/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
01/08/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
01/08/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
01/08/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/08/2016	IGOV On 04-August-16			Index Future	247.39	247.1890	247.3940	247.1890	130.00
01/08/2016	IGOV On 03-November-16			Index Future	252.11	251.9070	252.1100	251.9070	968.00
01/08/2016	IGOV On 02-February-17			Index Future	257.08	256.8750	257.0780	256.8750	55.00
01/08/2016	IGOV On 04-May-17			Index Future	262.39	262.1890	262.3930	262.1890	0.00
01/08/2016	ILBI On 04-August-16			Index Future	670.03	669.8370	670.0290	669.8370	0.00
01/08/2016	ILBI On 03-November-16			Index Future	682.81	682.6140	682.8090	682.6140	0.00
01/08/2016	ILBI On 02-February-17			Index Future	696.26	696.0680	696.2640	696.0680	149.00
01/08/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0746	100.0730	100.0746	0.00
01/08/2016	IS01 On 16-March-17			Interest Rate Swap	100.03	100.0312	100.0301	100.0312	0.00
01/08/2016	IS01 On 15-June-17			Interest Rate Swap	99.68	99.6839	99.6783	99.6839	0.00
01/08/2016	IS01 On 21-September-17			Interest Rate Swap	99.77	99.7789	99.7694	99.7789	0.00
01/08/2016	IS02 On 18-December-17			Interest Rate Swap	100.09	100.1018	100.0929	100.1018	0.00
01/08/2016	IS02 On 16-March-18			Interest Rate Swap	99.42	99.4334	99.4216	99.4334	0.00
01/08/2016	IS02 On 15-June-18			Interest Rate Swap	99.13	99.1315	99.1298	99.1315	0.00
01/08/2016	IS02 On 21-September-18			Interest Rate Swap	99.24	99.2225	99.2403	99.2225	0.00
01/08/2016	IS05 On 17-December-20			Interest Rate Swap	98.26	98.1905	98.2636	98.1905	0.00
01/08/2016	IS05 On 16-March-21			Interest Rate Swap	97.61	97.5306	97.6058	97.5306	0.00
01/08/2016	IS05 On 15-June-21			Interest Rate Swap	96.91	96.8346	96.9111	96.8346	0.00
01/08/2016	IS05 On 21-September-21			Interest Rate Swap	97.19	97.1127	97.1884	97.1127	0.00
01/08/2016	IS10 On 17-December-25			Interest Rate Swap	98.12	98.0160	98.1205	98.0160	0.00
01/08/2016	IS10 On 16-March-26			Interest Rate Swap	95.21	95.0984	95.2143	95.0984	0.00
01/08/2016	IS10 On 15-June-26			Interest Rate Swap	93.99	93.8602	93.9872	93.8602	0.00
01/08/2016	IS10 On 21-September-26			Interest Rate Swap	96.06	95.9263	96.0613	95.9263	0.00
01/08/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/08/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/08/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/08/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/08/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	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
01/08/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	10.00
01/08/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
01/08/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
01/08/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
01/08/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
01/08/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	0.00
01/08/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.63	92.3700	7.6300	92.3700	0.00
01/08/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
01/08/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.69	92.3100	7.6900	92.3100	0.00
01/08/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.72	92.2800	7.7200	92.2800	0.00
01/08/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
01/08/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
01/08/2016	R023 On 04-August-16			Bond Future	8.33	100.5298	8.3321	100.5298	2,003.00
01/08/2016	R023 On 04-August-16	8.24	Call	Bond Future	88	0	88	0	0.00
01/08/2016	R023 On 04-August-16	8.25	Call	Bond Future	100	0	100	0	0.00
01/08/2016	R023 On 04-August-16	8.26	Call	Bond Future	113	0	113	0	0.00
01/08/2016	R023 On 04-August-16	8.25	Put	Bond Future	502	1	502	1	0.00
01/08/2016	R023 On 04-August-16	8.24	Put	Bond Future	539	1	539	1	0.00
01/08/2016	R023 On 04-August-16	8.26	Put	Bond Future	466	1	466	1	0.00
01/08/2016	R023 On 03-November-16			Bond Future	8.36	98.4903	8.3648	98.4903	11,971.00
01/08/2016	R023 On 03-November-16	9.73	Call	Bond Future	6269	6	6269	6	0.00
01/08/2016	R023 On 03-November-16	9.74	Call	Bond Future	6311	6	6311	6	0.00
01/08/2016	R023 On 03-November-16	9.75	Call	Bond Future	6353	6	6353	6	0.00
01/08/2016	R023 On 03-November-16	9.74	Put	Bond Future	57	0	57	0	0.00
01/08/2016	R023 On 03-November-16	9.75	Put	Bond Future	55	0	55	0	0.00
01/08/2016	R023 On 03-November-16	9.73	Put	Bond Future	58	0	58	0	0.00
01/08/2016	R023 On 02-February-17			Bond Future	8.39	100.4270	8.3899	100.4270	0.00
01/08/2016	R023 On 02-February-17	8.86	Call	Bond Future	3180	3	3180	3	0.00
01/08/2016	R023 On 02-February-17	8.85	Call	Bond Future	3150	3	3150	3	0.00
01/08/2016	R023 On 02-February-17	8.84	Call	Bond Future	3119	3	3119	3	0.00
01/08/2016	R023 On 02-February-17	8.85	Put	Bond Future	1067	1	1067	1	0.00
01/08/2016	R023 On 02-February-17	8.86	Put	Bond Future	1052	1	1052	1	0.00
01/08/2016	R023 On 02-February-17	8.84	Put	Bond Future	1081	1	1081	1	0.00
01/08/2016	R023 On 04-May-17			Bond Future	8.39	98.5638	8.3894	98.5638	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
01/08/2016	R023 On 04-May-17	8.59	Call	Bond Future	2732	3	2732	3	0.00
01/08/2016	R023 On 04-May-17	8.61	Call	Bond Future	2782	3	2782	3	0.00
01/08/2016	R023 On 04-May-17	8.60	Call	Bond Future	2757	3	2757	3	0.00
01/08/2016	R023 On 04-May-17	8.59	Put	Bond Future	1845	2	1845	2	0.00
01/08/2016	R023 On 04-May-17	8.61	Put	Bond Future	1807	2	1807	2	0.00
01/08/2016	R023 On 04-May-17	8.60	Put	Bond Future	1826	2	1826	2	0.00
01/08/2016	R035 On 04-August-16			Bond Future	9.22	100.8152	9.2175	100.8152	1,128.00
01/08/2016	R035 On 04-August-16	10.37	Call	Bond Future	9191	9	9191	9	0.00
01/08/2016	R035 On 04-August-16	10.36	Call	Bond Future	9117	9	9117	9	0.00
01/08/2016	R035 On 04-August-16	10.35	Call	Bond Future	9044	9	9044	9	0.00
01/08/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R035 On 03-November-16			Bond Future	9.26	98.2106	9.2602	98.2106	4,315.00
01/08/2016	R035 On 03-November-16	9.59	Call	Bond Future	2748	3	2748	3	0.00
01/08/2016	R035 On 03-November-16	9.57	Call	Bond Future	2585	2	2585	2	0.00
01/08/2016	R035 On 03-November-16	9.58	Call	Bond Future	2667	3	2667	3	0.00
01/08/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R035 On 02-February-17			Bond Future	9.30	100.1417	9.2994	100.1417	0.00
01/08/2016	R035 On 02-February-17	9.51	Call	Bond Future	1751	2	1751	2	0.00
01/08/2016	R035 On 02-February-17	9.50	Call	Bond Future	1669	2	1669	2	0.00
01/08/2016	R035 On 02-February-17	9.52	Call	Bond Future	1833	2	1833	2	0.00
01/08/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R035 On 04-May-17			Bond Future	9.32	97.7015	9.3246	97.7015	0.00
01/08/2016	R035 On 04-May-17	9.53	Call	Bond Future	1694	2	1694	2	0.00
01/08/2016	R035 On 04-May-17	9.55	Call	Bond Future	1856	2	1856	2	0.00
01/08/2016	R035 On 04-May-17	9.54	Call	Bond Future	1775	2	1775	2	0.00
01/08/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2016	R186 On 04-August-16			Bond Future	8.63	113.9596	8.6274	113.9596	24,309.00
01/08/2016	R186 On 04-August-16	9.20	Call	Bond Future	4095	4	4095	4	0.00
01/08/2016	R186 On 04-August-16	8.90	Call	Bond Future	1984	2	1984	2	500.00
01/08/2016	R186 On 04-August-16	9.60	Call	Bond Future	6836	7	6836	7	0.00
01/08/2016	R186 On 04-August-16	8.85	Call	Bond Future	1637	2	1637	2	750.00
01/08/2016	R186 On 04-August-16	8.51	Call	Bond Future	103	0	103	0	0.00
01/08/2016	R186 On 04-August-16	8.49	Call	Bond Future	77	0	77	0	0.00
01/08/2016	R186 On 04-August-16	10.00	Call	Bond Future	9483	9	9483	9	0.00
01/08/2016	R186 On 04-August-16	9.25	Call	Bond Future	4443	4	4443	4	0.00
01/08/2016	R186 On 04-August-16	9.35	Call	Bond Future	5134	5	5134	5	500.00
01/08/2016	R186 On 04-August-16	9.40	Call	Bond Future	5477	5	5477	5	0.00
01/08/2016	R186 On 04-August-16	8.50	Call	Bond Future	89	0	89	0	0.00
01/08/2016	R186 On 04-August-16	9.30	Call	Bond Future	4789	5	4789	5	500.00
01/08/2016	R186 On 04-August-16	9.10	Call	Bond Future	3394	3	3394	3	0.00
01/08/2016	R186 On 04-August-16	8.90	Put	Bond Future	8	0	8	0	0.00
01/08/2016	R186 On 04-August-16	9.20	Put	Bond Future	0	0	0	0	2,500.00
01/08/2016	R186 On 04-August-16	9.10	Put	Bond Future	0	0	0	0	2,500.00
01/08/2016	R186 On 04-August-16	9.60	Put	Bond Future	0	0	0	0	4,031.00
01/08/2016	R186 On 04-August-16	8.49	Put	Bond Future	1091	1	1091	1	0.00
01/08/2016	R186 On 04-August-16	8.85	Put	Bond Future	21	0	21	0	0.00
01/08/2016	R186 On 04-August-16	8.51	Put	Bond Future	968	1	968	1	0.00
01/08/2016	R186 On 04-August-16	10.00	Put	Bond Future	0	0	0	0	6,500.00
01/08/2016	R186 On 04-August-16	9.25	Put	Bond Future	0	0	0	0	1,000.00
01/08/2016	R186 On 04-August-16	9.35	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R186 On 04-August-16	9.40	Put	Bond Future	0	0	0	0	3,569.00
01/08/2016	R186 On 04-August-16	8.50	Put	Bond Future	1028	1	1028	1	0.00
01/08/2016	R186 On 04-August-16	9.30	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R186 On 03-November-16			Bond Future	8.66	116.1037	8.6620	116.1037	92,886.00
01/08/2016	R186 On 03-November-16	9.10	Call	Bond Future	4078	0	4078	0	0.00
01/08/2016	R186 On 03-November-16	9.66	Call	Bond Future	7172	7	7172	7	0.00
01/08/2016	R186 On 03-November-16	8.96	Call	Bond Future	3404	3	3404	3	0.00
01/08/2016	R186 On 03-November-16	9.40	Call	Bond Future	5673	6	5673	6	1,425.00
01/08/2016	R186 On 03-November-16	9.20	Call	Bond Future	4589	5	4589	5	1,425.00
01/08/2016	R186 On 03-November-16	8.95	Call	Bond Future	3358	3	3358	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
01/08/2016	R186 On 03-November-16	8.97	Call	Bond Future	3451	3	3451	3	0.00
01/08/2016	R186 On 03-November-16	9.71	Call	Bond Future	7468	7	7468	7	0.00
01/08/2016	R186 On 03-November-16	9.66	Put	Bond Future	296	0	296	0	5,000.00
01/08/2016	R186 On 03-November-16	9.71	Put	Bond Future	263	0	263	0	5,000.00
01/08/2016	R186 On 03-November-16	9.10	Put	Bond Future	987	0	987	0	5,200.00
01/08/2016	R186 On 03-November-16	8.96	Put	Bond Future	1289	1	1289	1	0.00
01/08/2016	R186 On 03-November-16	8.97	Put	Bond Future	1265	1	1265	1	0.00
01/08/2016	R186 On 03-November-16	9.20	Put	Bond Future	808	1	808	1	0.00
01/08/2016	R186 On 03-November-16	8.95	Put	Bond Future	1313	1	1313	1	0.00
01/08/2016	R186 On 03-November-16	9.40	Put	Bond Future	532	1	532	1	0.00
01/08/2016	R186 On 02-February-17			Bond Future	8.69	113.0825	8.6897	113.0825	0.00
01/08/2016	R186 On 02-February-17	9.50	Call	Bond Future	6613	7	6613	7	0.00
01/08/2016	R186 On 02-February-17	9.40	Call	Bond Future	6111	6	6111	6	0.00
01/08/2016	R186 On 02-February-17	8.81	Call	Bond Future	3478	3	3478	3	0.00
01/08/2016	R186 On 02-February-17	8.79	Call	Bond Future	3400	3	3400	3	0.00
01/08/2016	R186 On 02-February-17	8.80	Call	Bond Future	3439	3	3439	3	0.00
01/08/2016	R186 On 02-February-17	8.43	Call	Bond Future	2193	2	2193	2	750.00
01/08/2016	R186 On 02-February-17	8.90	Call	Bond Future	3836	4	3836	4	0.00
01/08/2016	R186 On 02-February-17	9.50	Put	Bond Future	1091	1	1091	1	6,500.00
01/08/2016	R186 On 02-February-17	8.79	Put	Bond Future	2696	3	2696	3	0.00
01/08/2016	R186 On 02-February-17	9.40	Put	Bond Future	1250	1	1250	1	750.00
01/08/2016	R186 On 02-February-17	8.81	Put	Bond Future	2634	3	2634	3	0.00
01/08/2016	R186 On 02-February-17	8.80	Put	Bond Future	2665	3	2665	3	0.00
01/08/2016	R186 On 02-February-17	8.43	Put	Bond Future	4043	4	4043	4	0.00
01/08/2016	R186 On 02-February-17	8.90	Put	Bond Future	2366	2	2366	2	750.00
01/08/2016	R186 On 04-May-17			Bond Future	8.70	115.4169	8.7037	115.4169	0.00
01/08/2016	R186 On 04-May-17	8.90	Call	Bond Future	4373	4	4373	4	0.00
01/08/2016	R186 On 04-May-17	8.89	Call	Bond Future	4335	4	4335	4	0.00
01/08/2016	R186 On 04-May-17	8.91	Call	Bond Future	4411	4	4411	4	0.00
01/08/2016	R186 On 04-May-17	8.89	Put	Bond Future	3056	3	3056	3	0.00
01/08/2016	R186 On 04-May-17	8.90	Put	Bond Future	3026	3	3026	3	0.00
01/08/2016	R186 On 04-May-17	8.91	Put	Bond Future	2996	3	2996	3	0.00
01/08/2016	R197 On 04-August-16			Bond Future	299.05	299.0786	299.0479	299.0786	1,432.00
01/08/2016	R197 On 04-August-16	293.98	Call	Bond Future	5068	5	5068	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
01/08/2016	R197 On 04-August-16	293.96	Call	Bond Future	5088	5	5088	5	0.00
01/08/2016	R197 On 04-August-16	293.97	Call	Bond Future	5078	5	5078	5	0.00
01/08/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R197 On 03-November-16			Bond Future	304.69	304.7240	304.6895	304.7240	1,589.00
01/08/2016	R197 On 03-November-16	303.56	Call	Bond Future	1129	1	1129	1	0.00
01/08/2016	R197 On 03-November-16	303.58	Call	Bond Future	1109	1	1109	1	0.00
01/08/2016	R197 On 03-November-16	303.57	Call	Bond Future	1119	1	1119	1	0.00
01/08/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R202 On 04-August-16			Bond Future	248.22	248.2438	248.2194	248.2438	13,959.00
01/08/2016	R202 On 04-August-16	243.26	Call	Bond Future	4963	5	4963	5	0.00
01/08/2016	R202 On 04-August-16	243.25	Call	Bond Future	4973	5	4973	5	0.00
01/08/2016	R202 On 04-August-16	243.24	Call	Bond Future	4983	5	4983	5	0.00
01/08/2016	R202 On 04-August-16	243.25	Put	Bond Future	4	0	4	0	0.00
01/08/2016	R202 On 04-August-16	243.26	Put	Bond Future	4	0	4	0	0.00
01/08/2016	R202 On 04-August-16	243.24	Put	Bond Future	4	0	4	0	0.00
01/08/2016	R202 On 03-November-16			Bond Future	252.90	252.9297	252.9019	252.9297	36,773.00
01/08/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
01/08/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
01/08/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
01/08/2016	R202 On 03-November-16	253.86	Put	Bond Future	958	1	958	1	0.00
01/08/2016	R202 On 03-November-16	253.87	Put	Bond Future	968	1	968	1	0.00
01/08/2016	R202 On 03-November-16	253.85	Put	Bond Future	948	1	948	1	0.00
01/08/2016	R203 On 04-August-16			Bond Future	7.53	104.0881	7.5252	104.0881	22,647.00
01/08/2016	R203 On 04-August-16	7.24	Call	Bond Future	0	0	0	0	0.00
01/08/2016	R203 On 04-August-16	7.26	Call	Bond Future	0	0	0	0	0.00
01/08/2016	R203 On 04-August-16	7.25	Call	Bond Future	0	0	0	0	0.00
01/08/2016	R203 On 04-August-16	7.24	Put	Bond Future	298	0	298	0	0.00
01/08/2016	R203 On 04-August-16	7.26	Put	Bond Future	277	0	277	0	0.00
01/08/2016	R203 On 04-August-16	7.25	Put	Bond Future	288	0	288	0	0.00
01/08/2016	R203 On 03-November-16			Bond Future	7.48	101.8750	7.4765	101.8750	30,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2016	R203 On 03-November-16	8.84	Call	Bond Future	1106	1	1106	1	0.00
01/08/2016	R203 On 03-November-16	8.86	Call	Bond Future	1122	1	1122	1	0.00
01/08/2016	R203 On 03-November-16	8.85	Call	Bond Future	1114	1	1114	1	0.00
01/08/2016	R203 On 03-November-16	8.85	Put	Bond Future	3	0	3	0	0.00
01/08/2016	R203 On 03-November-16	8.86	Put	Bond Future	3	0	3	0	0.00
01/08/2016	R203 On 03-November-16	8.84	Put	Bond Future	4	0	4	0	0.00
01/08/2016	R203 On 02-February-17			Bond Future	7.30	103.8783	7.2968	103.8783	0.00
01/08/2016	R203 On 02-February-17	7.70	Call	Bond Future	335	0	335	0	0.00
01/08/2016	R203 On 02-February-17	7.72	Call	Bond Future	344	0	344	0	0.00
01/08/2016	R203 On 02-February-17	7.71	Call	Bond Future	339	0	339	0	0.00
01/08/2016	R203 On 02-February-17	7.71	Put	Bond Future	100	0	100	0	0.00
01/08/2016	R203 On 02-February-17	7.70	Put	Bond Future	102	0	102	0	0.00
01/08/2016	R203 On 02-February-17	7.72	Put	Bond Future	98	0	98	0	0.00
01/08/2016	R203 On 04-May-17			Bond Future	6.44	101.8462	6.4376	101.8462	0.00
01/08/2016	R203 On 04-May-17	6.91	Call	Bond Future	238	0	238	0	0.00
01/08/2016	R203 On 04-May-17	6.92	Call	Bond Future	241	0	241	0	0.00
01/08/2016	R203 On 04-May-17	6.93	Call	Bond Future	243	0	243	0	0.00
01/08/2016	R203 On 04-May-17	6.92	Put	Bond Future	71	0	71	0	0.00
01/08/2016	R203 On 04-May-17	6.93	Put	Bond Future	70	0	70	0	0.00
01/08/2016	R203 On 04-May-17	6.91	Put	Bond Future	72	0	72	0	0.00
01/08/2016	R204 On 04-August-16			Bond Future	7.75	101.6578	7.7467	101.6578	15,866.00
01/08/2016	R204 On 04-August-16	7.75	Call	Bond Future	99	0	99	0	0.00
01/08/2016	R204 On 04-August-16	7.76	Call	Bond Future	110	0	110	0	0.00
01/08/2016	R204 On 04-August-16	7.74	Call	Bond Future	89	0	89	0	0.00
01/08/2016	R204 On 04-August-16	7.75	Put	Bond Future	92	0	92	0	0.00
01/08/2016	R204 On 04-August-16	7.76	Put	Bond Future	82	0	82	0	0.00
01/08/2016	R204 On 04-August-16	7.74	Put	Bond Future	103	0	103	0	0.00
01/08/2016	R204 On 03-November-16			Bond Future	7.75	103.5704	7.7500	103.5704	28,716.00
01/08/2016	R204 On 03-November-16	9.21	Call	Bond Future	2770	3	2770	3	0.00
01/08/2016	R204 On 03-November-16	9.23	Call	Bond Future	2806	3	2806	3	0.00
01/08/2016	R204 On 03-November-16	9.22	Call	Bond Future	2788	3	2788	3	0.00
01/08/2016	R204 On 03-November-16	9.22	Put	Bond Future	7	0	7	0	0.00
01/08/2016	R204 On 03-November-16	9.21	Put	Bond Future	7	0	7	0	0.00
01/08/2016	R204 On 03-November-16	9.23	Put	Bond Future	6	0	6	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
01/08/2016	R204 On 02-February-17			Bond Future	7.72	101.5656	7.7202	101.5656	0.00
01/08/2016	R204 On 02-February-17	8.28	Call	Bond Future	1212	1	1212	1	0.00
01/08/2016	R204 On 02-February-17	8.30	Call	Bond Future	1238	1	1238	1	0.00
01/08/2016	R204 On 02-February-17	8.29	Call	Bond Future	1225	1	1225	1	0.00
01/08/2016	R204 On 02-February-17	8.28	Put	Bond Future	257	0	257	0	0.00
01/08/2016	R204 On 02-February-17	8.30	Put	Bond Future	249	0	249	0	0.00
01/08/2016	R204 On 02-February-17	8.29	Put	Bond Future	253	0	253	0	0.00
01/08/2016	R204 On 04-May-17			Bond Future	7.62	103.6621	7.6176	103.6621	0.00
01/08/2016	R204 On 04-May-17	7.90	Call	Bond Future	886	1	886	1	0.00
01/08/2016	R204 On 04-May-17	7.92	Call	Bond Future	904	1	904	1	0.00
01/08/2016	R204 On 04-May-17	7.91	Call	Bond Future	895	1	895	1	0.00
01/08/2016	R204 On 04-May-17	7.91	Put	Bond Future	457	0	457	0	0.00
01/08/2016	R204 On 04-May-17	7.92	Put	Bond Future	451	0	451	0	0.00
01/08/2016	R204 On 04-May-17	7.90	Put	Bond Future	462	0	462	0	0.00
01/08/2016	R207 On 04-August-16			Bond Future	7.95	98.4461	7.9520	98.4461	30,588.00
01/08/2016	R207 On 04-August-16	8.01	Call	Bond Future	240	0	240	0	0.00
01/08/2016	R207 On 04-August-16	7.99	Call	Bond Future	201	0	201	0	0.00
01/08/2016	R207 On 04-August-16	8.00	Call	Bond Future	220	0	220	0	0.00
01/08/2016	R207 On 04-August-16	7.99	Put	Bond Future	91	0	91	0	0.00
01/08/2016	R207 On 04-August-16	8.01	Put	Bond Future	71	0	71	0	0.00
01/08/2016	R207 On 04-August-16	8.00	Put	Bond Future	80	0	80	0	0.00
01/08/2016	R207 On 03-November-16			Bond Future	7.97	100.2983	7.9682	100.2983	63,799.00
01/08/2016	R207 On 03-November-16	7.94	Call	Bond Future	679	1	679	1	0.00
01/08/2016	R207 On 03-November-16	7.93	Call	Bond Future	666	1	666	1	0.00
01/08/2016	R207 On 03-November-16	7.95	Call	Bond Future	693	1	693	1	0.00
01/08/2016	R207 On 03-November-16	7.94	Put	Bond Future	756	1	756	1	0.00
01/08/2016	R207 On 03-November-16	7.95	Put	Bond Future	742	1	742	1	0.00
01/08/2016	R207 On 03-November-16	7.93	Put	Bond Future	770	1	770	1	0.00
01/08/2016	R207 On 02-February-17			Bond Future	7.97	98.6275	7.9661	98.6275	0.00
01/08/2016	R207 On 02-February-17	8.91	Call	Bond Future	2583	3	2583	3	62.00
01/08/2016	R207 On 02-February-17	9.22	Call	Bond Future	3249	3	3249	3	0.00
01/08/2016	R207 On 02-February-17	9.24	Call	Bond Future	3294	3	3294	3	0.00
01/08/2016	R207 On 02-February-17	9.23	Call	Bond Future	3272	3	3272	3	0.00
01/08/2016	R207 On 02-February-17	8.91	Put	Bond Future	217	0	217	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
01/08/2016	R207 On 02-February-17	9.22	Put	Bond Future	122	0	122	0	0.00
01/08/2016	R207 On 02-February-17	9.24	Put	Bond Future	117	0	117	0	0.00
01/08/2016	R207 On 02-February-17	9.23	Put	Bond Future	120	0	120	0	0.00
01/08/2016	R207 On 04-May-17			Bond Future	7.93	100.6634	7.9323	100.6634	0.00
01/08/2016	R207 On 04-May-17	8.20	Call	Bond Future	1416	1	1416	1	0.00
01/08/2016	R207 On 04-May-17	8.22	Call	Bond Future	1444	1	1444	1	0.00
01/08/2016	R207 On 04-May-17	8.21	Call	Bond Future	1430	1	1430	1	0.00
01/08/2016	R207 On 04-May-17	8.22	Put	Bond Future	770	1	770	1	0.00
01/08/2016	R207 On 04-May-17	8.20	Put	Bond Future	788	1	788	1	0.00
01/08/2016	R207 On 04-May-17	8.21	Put	Bond Future	779	1	779	1	0.00
01/08/2016	R208 On 04-August-16			Bond Future	8.11	97.2572	8.1072	97.2572	31,609.00
01/08/2016	R208 On 04-August-16	7.99	Call	Bond Future	43	0	43	0	0.00
01/08/2016	R208 On 04-August-16	8.00	Call	Bond Future	49	0	49	0	0.00
01/08/2016	R208 On 04-August-16	8.01	Call	Bond Future	57	0	57	0	0.00
01/08/2016	R208 On 04-August-16	7.99	Put	Bond Future	476	1	476	1	0.00
01/08/2016	R208 On 04-August-16	8.00	Put	Bond Future	445	1	445	1	0.00
01/08/2016	R208 On 04-August-16	8.01	Put	Bond Future	416	0	416	0	0.00
01/08/2016	R208 On 03-November-16			Bond Future	8.13	95.6845	8.1338	95.6845	40,058.00
01/08/2016	R208 On 03-November-16	9.57	Call	Bond Future	4923	5	4923	5	0.00
01/08/2016	R208 On 03-November-16	9.59	Call	Bond Future	4987	5	4987	5	0.00
01/08/2016	R208 On 03-November-16	9.58	Call	Bond Future	4955	5	4955	5	0.00
01/08/2016	R208 On 03-November-16	9.57	Put	Bond Future	24	0	24	0	0.00
01/08/2016	R208 On 03-November-16	9.58	Put	Bond Future	23	0	23	0	0.00
01/08/2016	R208 On 03-November-16	9.59	Put	Bond Future	23	0	23	0	0.00
01/08/2016	R208 On 02-February-17			Bond Future	8.15	97.5662	8.1476	97.5662	0.00
01/08/2016	R208 On 02-February-17	8.64	Call	Bond Future	2291	2	2291	2	0.00
01/08/2016	R208 On 02-February-17	8.63	Call	Bond Future	2268	2	2268	2	0.00
01/08/2016	R208 On 02-February-17	8.65	Call	Bond Future	2314	2	2314	2	0.00
01/08/2016	R208 On 02-February-17	8.65	Put	Bond Future	646	1	646	1	0.00
01/08/2016	R208 On 02-February-17	8.64	Put	Bond Future	655	1	655	1	0.00
01/08/2016	R208 On 02-February-17	8.63	Put	Bond Future	665	1	665	1	0.00
01/08/2016	R208 On 04-May-17			Bond Future	8.13	96.1751	8.1322	96.1751	0.00
01/08/2016	R208 On 04-May-17	8.37	Call	Bond Future	1924	2	1924	2	0.00
01/08/2016	R208 On 04-May-17	8.39	Call	Bond Future	1962	2	1962	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2016	R208 On 04-May-17	8.38	Call	Bond Future	1943	2	1943	2	0.00
01/08/2016	R208 On 04-May-17	8.37	Put	Bond Future	1169	1	1169	1	0.00
01/08/2016	R208 On 04-May-17	8.39	Put	Bond Future	1143	1	1143	1	0.00
01/08/2016	R208 On 04-May-17	8.38	Put	Bond Future	1156	1	1156	1	0.00
01/08/2016	R209 On 04-August-16			Bond Future	9.18	75.7428	9.1774	75.7428	25,457.00
01/08/2016	R209 On 04-August-16	9.24	Call	Bond Future	668	1	668	1	0.00
01/08/2016	R209 On 04-August-16	10.60	Call	Bond Future	9220	9	9220	9	5,624.00
01/08/2016	R209 On 04-August-16	9.26	Call	Bond Future	767	1	767	1	0.00
01/08/2016	R209 On 04-August-16	9.25	Call	Bond Future	716	1	716	1	0.00
01/08/2016	R209 On 04-August-16	9.70	Call	Bond Future	3610	4	3610	4	0.00
01/08/2016	R209 On 04-August-16	10.29	Call	Bond Future	7369	7	7369	7	0.00
01/08/2016	R209 On 04-August-16	9.60	Call	Bond Future	2941	3	2941	3	5,624.00
01/08/2016	R209 On 04-August-16	9.40	Call	Bond Future	1599	2	1599	2	250.00
01/08/2016	R209 On 04-August-16	9.24	Put	Bond Future	221	0	221	0	0.00
01/08/2016	R209 On 04-August-16	10.60	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R209 On 04-August-16	9.26	Put	Bond Future	177	0	177	0	0.00
01/08/2016	R209 On 04-August-16	10.29	Put	Bond Future	0	0	0	0	250.00
01/08/2016	R209 On 04-August-16	9.25	Put	Bond Future	198	0	198	0	0.00
01/08/2016	R209 On 04-August-16	9.70	Put	Bond Future	0	0	0	0	250.00
01/08/2016	R209 On 04-August-16	9.40	Put	Bond Future	27	0	27	0	0.00
01/08/2016	R209 On 04-August-16	9.60	Put	Bond Future	1	0	1	0	0.00
01/08/2016	R209 On 03-November-16			Bond Future	9.21	74.0173	9.2145	74.0173	35,701.00
01/08/2016	R209 On 03-November-16	10.24	Call	Bond Future	7123	7	7123	7	0.00
01/08/2016	R209 On 03-November-16	10.26	Call	Bond Future	7231	7	7231	7	0.00
01/08/2016	R209 On 03-November-16	10.25	Call	Bond Future	7177	7	7177	7	0.00
01/08/2016	R209 On 03-November-16	10.25	Put	Bond Future	333	0	333	0	5,000.00
01/08/2016	R209 On 03-November-16	10.26	Put	Bond Future	325	0	325	0	0.00
01/08/2016	R209 On 03-November-16	10.24	Put	Bond Future	340	0	340	0	0.00
01/08/2016	R209 On 02-February-17			Bond Future	9.25	75.4729	9.2473	75.4729	0.00
01/08/2016	R209 On 02-February-17	9.53	Call	Bond Future	4259	4	4259	4	0.00
01/08/2016	R209 On 02-February-17	9.55	Call	Bond Future	4341	4	4341	4	0.00
01/08/2016	R209 On 02-February-17	9.54	Call	Bond Future	4300	4	4300	4	0.00
01/08/2016	R209 On 02-February-17	9.53	Put	Bond Future	2301	2	2301	2	0.00
01/08/2016	R209 On 02-February-17	9.54	Put	Bond Future	2274	2	2274	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2016	R209 On 02-February-17	9.55	Put	Bond Future	2248	2	2248	2	0.00
01/08/2016	R209 On 04-May-17			Bond Future	9.27	73.8782	9.2701	73.8782	0.00
01/08/2016	R209 On 04-May-17	9.46	Call	Bond Future	4621	5	4621	5	0.00
01/08/2016	R209 On 04-May-17	9.48	Call	Bond Future	4695	5	4695	5	0.00
01/08/2016	R209 On 04-May-17	9.47	Call	Bond Future	4658	5	4658	5	0.00
01/08/2016	R209 On 04-May-17	9.46	Put	Bond Future	3306	3	3306	3	0.00
01/08/2016	R209 On 04-May-17	9.47	Put	Bond Future	3275	3	3275	3	0.00
01/08/2016	R209 On 04-May-17	9.48	Put	Bond Future	3244	3	3244	3	0.00
01/08/2016	R210 On 04-August-16			Bond Future	187.63	187.6478	187.6290	187.6478	388.00
01/08/2016	R210 On 04-August-16	181.51	Call	Bond Future	6119	6	6119	6	0.00
01/08/2016	R210 On 04-August-16	181.50	Call	Bond Future	6129	6	6129	6	0.00
01/08/2016	R210 On 04-August-16	181.52	Call	Bond Future	6109	6	6109	6	0.00
01/08/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R210 On 03-November-16			Bond Future	188.90	188.9128	188.8977	188.9128	2,269.00
01/08/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
01/08/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
01/08/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
01/08/2016	R210 On 03-November-16	188.90	Put	Bond Future	2	0	2	0	0.00
01/08/2016	R210 On 03-November-16	188.91	Put	Bond Future	12	0	12	0	0.00
01/08/2016	R210 On 03-November-16	188.92	Put	Bond Future	22	0	22	0	0.00
01/08/2016	R211 On 04-August-16			Bond Future	139.89	139.9055	139.8904	139.9055	22.00
01/08/2016	R211 On 04-August-16	137.09	Call	Bond Future	2800	3	2800	3	0.00
01/08/2016	R211 On 04-August-16	137.07	Call	Bond Future	2820	3	2820	3	0.00
01/08/2016	R211 On 04-August-16	137.08	Call	Bond Future	2810	3	2810	3	0.00
01/08/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R211 On 03-November-16			Bond Future	142.53	142.5463	142.5294	142.5463	56.00
01/08/2016	R211 On 03-November-16	141.76	Call	Bond Future	769	1	769	1	0.00
01/08/2016	R211 On 03-November-16	141.75	Call	Bond Future	779	1	779	1	0.00
01/08/2016	R211 On 03-November-16	141.74	Call	Bond Future	789	1	789	1	0.00
01/08/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00

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01/08/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R212 On 04-August-16			Bond Future	146.35	146.3643	146.3492	146.3643	3,989.00
01/08/2016	R212 On 04-August-16	142.44	Call	Bond Future	3909	4	3909	4	0.00
01/08/2016	R212 On 04-August-16	142.43	Call	Bond Future	3919	4	3919	4	0.00
01/08/2016	R212 On 04-August-16	142.42	Call	Bond Future	3929	4	3929	4	0.00
01/08/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R212 On 03-November-16			Bond Future	149.11	149.1270	149.1100	149.1270	4,169.00
01/08/2016	R212 On 03-November-16	148.11	Call	Bond Future	1000	1	1000	1	0.00
01/08/2016	R212 On 03-November-16	148.12	Call	Bond Future	990	1	990	1	0.00
01/08/2016	R212 On 03-November-16	148.10	Call	Bond Future	1010	1	1010	1	0.00
01/08/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R213 On 04-August-16			Bond Future	9.06	86.5973	9.0624	86.5973	8,547.00
01/08/2016	R213 On 04-August-16	9.01	Call	Bond Future	235	0	235	0	0.00
01/08/2016	R213 On 04-August-16	8.99	Call	Bond Future	188	0	188	0	0.00
01/08/2016	R213 On 04-August-16	9.00	Call	Bond Future	211	0	211	0	0.00
01/08/2016	R213 On 04-August-16	8.99	Put	Bond Future	701	1	701	1	0.00
01/08/2016	R213 On 04-August-16	9.00	Put	Bond Future	652	1	652	1	0.00
01/08/2016	R213 On 04-August-16	9.01	Put	Bond Future	605	1	605	1	0.00
01/08/2016	R213 On 03-November-16			Bond Future	9.10	84.6761	9.1028	84.6761	42,560.00
01/08/2016	R213 On 03-November-16	10.20	Call	Bond Future	7444	7	7444	7	0.00
01/08/2016	R213 On 03-November-16	10.19	Call	Bond Future	7389	7	7389	7	0.00
01/08/2016	R213 On 03-November-16	10.18	Call	Bond Future	7334	7	7334	7	0.00
01/08/2016	R213 On 03-November-16	10.19	Put	Bond Future	269	0	269	0	0.00
01/08/2016	R213 On 03-November-16	10.18	Put	Bond Future	276	0	276	0	0.00
01/08/2016	R213 On 03-November-16	10.20	Put	Bond Future	263	0	263	0	0.00
01/08/2016	R213 On 02-February-17			Bond Future	9.14	86.3411	9.1393	86.3411	0.00
01/08/2016	R213 On 02-February-17	9.40	Call	Bond Future	4069	4	4069	4	0.00
01/08/2016	R213 On 02-February-17	9.42	Call	Bond Future	4149	4	4149	4	0.00
01/08/2016	R213 On 02-February-17	9.41	Call	Bond Future	4109	4	4109	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
01/08/2016	R213 On 02-February-17	9.40	Put	Bond Future	2299	2	2299	2	0.00
01/08/2016	R213 On 02-February-17	9.42	Put	Bond Future	2246	2	2246	2	0.00
01/08/2016	R213 On 02-February-17	9.41	Put	Bond Future	2273	2	2273	2	0.00
01/08/2016	R213 On 04-May-17			Bond Future	9.16	84.5682	9.1613	84.5682	0.00
01/08/2016	R213 On 04-May-17	9.37	Call	Bond Future	4560	5	4560	5	0.00
01/08/2016	R213 On 04-May-17	9.36	Call	Bond Future	4523	5	4523	5	0.00
01/08/2016	R213 On 04-May-17	9.35	Call	Bond Future	4485	5	4485	5	0.00
01/08/2016	R213 On 04-May-17	9.36	Put	Bond Future	3182	3	3182	3	0.00
01/08/2016	R213 On 04-May-17	9.37	Put	Bond Future	3153	3	3153	3	0.00
01/08/2016	R213 On 04-May-17	9.35	Put	Bond Future	3211	3	3211	3	0.00
01/08/2016	R214 On 04-August-16			Bond Future	9.26	76.2381	9.2572	76.2381	9,302.00
01/08/2016	R214 On 04-August-16	9.30	Call	Bond Future	607	1	607	1	1,300.00
01/08/2016	R214 On 04-August-16	11.30	Call	Bond Future	13066	13	13066	13	5,610.00
01/08/2016	R214 On 04-August-16	9.24	Call	Bond Future	367	1	367	1	0.00
01/08/2016	R214 On 04-August-16	9.25	Call	Bond Future	402	1	402	1	0.00
01/08/2016	R214 On 04-August-16	9.26	Call	Bond Future	439	1	439	1	0.00
01/08/2016	R214 On 04-August-16	8.55	Call	Bond Future	0	0	0	0	1,300.00
01/08/2016	R214 On 04-August-16	10.30	Call	Bond Future	7205	7	7205	7	5,610.00
01/08/2016	R214 On 04-August-16	9.26	Put	Bond Future	418	1	418	1	0.00
01/08/2016	R214 On 04-August-16	9.24	Put	Bond Future	496	1	496	1	0.00
01/08/2016	R214 On 04-August-16	9.30	Put	Bond Future	287	0	287	0	0.00
01/08/2016	R214 On 04-August-16	10.30	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R214 On 04-August-16	11.30	Put	Bond Future	0	0	0	0	0.00
01/08/2016	R214 On 04-August-16	9.25	Put	Bond Future	456	1	456	1	0.00
01/08/2016	R214 On 04-August-16	8.55	Put	Bond Future	5649	6	5649	6	0.00
01/08/2016	R214 On 03-November-16			Bond Future	9.30	74.3757	9.2950	74.3757	29,284.00
01/08/2016	R214 On 03-November-16	10.35	Call	Bond Future	7576	8	7576	8	0.00
01/08/2016	R214 On 03-November-16	10.33	Call	Bond Future	7465	7	7465	7	0.00
01/08/2016	R214 On 03-November-16	10.34	Call	Bond Future	7520	7	7520	7	0.00
01/08/2016	R214 On 03-November-16	10.33	Put	Bond Future	357	0	357	0	0.00
01/08/2016	R214 On 03-November-16	10.34	Put	Bond Future	350	0	350	0	0.00
01/08/2016	R214 On 03-November-16	10.35	Put	Bond Future	343	0	343	0	0.00
01/08/2016	R214 On 02-February-17			Bond Future	9.33	75.8382	9.3296	75.8382	0.00
01/08/2016	R214 On 02-February-17	9.67	Call	Bond Future	4759	5	4759	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
01/08/2016	R214 On 02-February-17	9.66	Call	Bond Future	4715	5	4715	5	0.00
01/08/2016	R214 On 02-February-17	9.68	Call	Bond Future	4802	5	4802	5	0.00
01/08/2016	R214 On 02-February-17	9.67	Put	Bond Future	2305	2	2305	2	0.00
01/08/2016	R214 On 02-February-17	9.68	Put	Bond Future	2278	2	2278	2	0.00
01/08/2016	R214 On 02-February-17	9.66	Put	Bond Future	2331	2	2331	2	0.00
01/08/2016	R214 On 04-May-17			Bond Future	9.35	74.1024	9.3521	74.1024	0.00
01/08/2016	R214 On 04-May-17	9.58	Call	Bond Future	5051	5	5051	5	0.00
01/08/2016	R214 On 04-May-17	9.56	Call	Bond Future	4970	5	4970	5	0.00
01/08/2016	R214 On 04-May-17	9.57	Call	Bond Future	5010	5	5010	5	0.00
01/08/2016	R214 On 04-May-17	9.56	Put	Bond Future	3462	4	3462	4	0.00
01/08/2016	R214 On 04-May-17	9.57	Put	Bond Future	3431	3	3431	3	0.00
01/08/2016	R214 On 04-May-17	9.58	Put	Bond Future	3400	3	3400	3	0.00
01/08/2016	R248 On 04-August-16			Bond Future	9.32	97.8786	9.3223	97.8786	52,263.00
01/08/2016	R248 On 04-August-16	9.25	Call	Bond Future	289	0	289	0	0.00
01/08/2016	R248 On 04-August-16	9.24	Call	Bond Future	260	0	260	0	0.00
01/08/2016	R248 On 04-August-16	9.26	Call	Bond Future	321	0	321	0	0.00
01/08/2016	R248 On 04-August-16	9.25	Put	Bond Future	989	1	989	1	0.00
01/08/2016	R248 On 04-August-16	9.26	Put	Bond Future	923	1	923	1	0.00
01/08/2016	R248 On 04-August-16	9.24	Put	Bond Future	1057	1	1057	1	0.00
01/08/2016	R248 On 03-November-16			Bond Future	9.36	95.2822	9.3619	95.2822	61,107.00
01/08/2016	R248 On 03-November-16	10.39	Call	Bond Future	9505	9	9505	9	0.00
01/08/2016	R248 On 03-November-16	10.38	Call	Bond Future	9435	9	9435	9	0.00
01/08/2016	R248 On 03-November-16	10.37	Call	Bond Future	9366	9	9366	9	0.00
01/08/2016	R248 On 03-November-16	10.38	Put	Bond Future	553	1	553	1	0.00
01/08/2016	R248 On 03-November-16	10.37	Put	Bond Future	564	1	564	1	0.00
01/08/2016	R248 On 03-November-16	10.39	Put	Bond Future	543	1	543	1	0.00
01/08/2016	R248 On 02-February-17			Bond Future	9.40	97.1558	9.3983	97.1558	0.00
01/08/2016	R248 On 02-February-17	9.76	Call	Bond Future	6370	6	6370	6	0.00
01/08/2016	R248 On 02-February-17	9.78	Call	Bond Future	6480	6	6480	6	0.00
01/08/2016	R248 On 02-February-17	9.77	Call	Bond Future	6425	6	6425	6	0.00
01/08/2016	R248 On 02-February-17	9.77	Put	Bond Future	3024	3	3024	3	0.00
01/08/2016	R248 On 02-February-17	9.76	Put	Bond Future	3058	3	3058	3	0.00
01/08/2016	R248 On 02-February-17	9.78	Put	Bond Future	2991	3	2991	3	0.00
01/08/2016	R248 On 04-May-17			Bond Future	9.42	94.7174	9.4225	94.7174	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
01/08/2016	R248 On 04-May-17	9.67	Call	Bond Future	6706	7	6706	7	0.00
01/08/2016	R248 On 04-May-17	9.66	Call	Bond Future	6656	7	6656	7	0.00
01/08/2016	R248 On 04-May-17	9.65	Call	Bond Future	6607	7	6607	7	0.00
01/08/2016	R248 On 04-May-17	9.66	Put	Bond Future	4469	5	4469	5	0.00
01/08/2016	R248 On 04-May-17	9.65	Put	Bond Future	4510	5	4510	5	0.00
01/08/2016	R248 On 04-May-17	9.67	Put	Bond Future	4429	5	4429	5	0.00