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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/07/2016 TO: 01/07/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	2025 On 04-August-16			Bond Future	127.63	127.6193	127.6333	127.6193	3,012.00
01/07/2016	2025 On 04-August-16	123.86	Call	Bond Future	3773	4	4	4	0.00
01/07/2016	2025 On 04-August-16	123.87	Call	Bond Future	3763	4	4	4	0.00
01/07/2016	2025 On 04-August-16	123.85	Call	Bond Future	3783	4	4	4	0.00
01/07/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
01/07/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
01/07/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
01/07/2016	2025 On 03-November-16			Bond Future	130.06	130.0501	130.0630	130.0501	0.00
01/07/2016	2025 On 03-November-16	129.23	Call	Bond Future	833	1	1	1	0.00
01/07/2016	2025 On 03-November-16	129.22	Call	Bond Future	843	1	1	1	0.00
01/07/2016	2025 On 03-November-16	129.21	Call	Bond Future	853	1	1	1	0.00
01/07/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
01/07/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
01/07/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
01/07/2016	2030 On 04-August-16			Bond Future	9.09	90.7969	91.8170	90.7969	25,310.00
01/07/2016	2030 On 04-August-16	10.17	Call	Bond Future	7335	6	7	6	0.00
01/07/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
01/07/2016	2030 On 03-November-16			Bond Future	9.13	92.5210	93.5595	92.5210	0.00
01/07/2016	2030 On 03-November-16	9.33	Call	Bond Future	1397	0	1	0	0.00
01/07/2016	2030 On 03-November-16	9.34	Call	Bond Future	1466	0	1	0	0.00
01/07/2016	2030 On 03-November-16	9.35	Call	Bond Future	1536	0	2	0	0.00
01/07/2016	2030 On 03-November-16	9.33	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
01/07/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
01/07/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
01/07/2016	2032 On 04-August-16			Bond Future	9.22	93.8901	94.9783	93.8901	13,609.00
01/07/2016	2032 On 04-August-16	8.99	Call	Bond Future	794	1	1	1	0.00
01/07/2016	2032 On 04-August-16	9.01	Call	Bond Future	845	1	1	1	0.00
01/07/2016	2032 On 04-August-16	9.00	Call	Bond Future	819	1	1	1	0.00
01/07/2016	2032 On 04-August-16	9.00	Put	Bond Future	2568	3	3	3	0.00
01/07/2016	2032 On 04-August-16	9.01	Put	Bond Future	2515	3	3	3	0.00
01/07/2016	2032 On 04-August-16	8.99	Put	Bond Future	2622	3	3	3	0.00
01/07/2016	2032 On 03-November-16			Bond Future	9.27	91.5139	92.6218	91.5139	0.00
01/07/2016	2032 On 03-November-16	10.28	Call	Bond Future	7905	7	8	7	0.00
01/07/2016	2032 On 03-November-16	10.30	Call	Bond Future	8019	7	8	7	0.00
01/07/2016	2032 On 03-November-16	10.29	Call	Bond Future	7962	7	8	7	0.00
01/07/2016	2032 On 03-November-16	10.28	Put	Bond Future	623	1	1	1	0.00
01/07/2016	2032 On 03-November-16	10.29	Put	Bond Future	613	1	1	1	0.00
01/07/2016	2032 On 03-November-16	10.30	Put	Bond Future	602	1	1	1	0.00
01/07/2016	2032 On 02-February-17			Bond Future	9.30	93.3417	94.4694	93.3417	0.00
01/07/2016	2032 On 02-February-17	9.51	Call	Bond Future	4690	4	5	4	0.00
01/07/2016	2032 On 02-February-17	9.53	Call	Bond Future	4773	4	5	4	0.00
01/07/2016	2032 On 02-February-17	9.52	Call	Bond Future	4731	4	5	4	0.00
01/07/2016	2032 On 02-February-17	9.52	Put	Bond Future	3111	4	3	4	0.00
01/07/2016	2032 On 02-February-17	9.51	Put	Bond Future	3143	4	3	4	0.00
01/07/2016	2032 On 02-February-17	9.53	Put	Bond Future	3079	4	3	4	0.00
01/07/2016	2033 On 04-August-16			Bond Future	109.06	109.0505	109.0625	109.0505	4,131.00
01/07/2016	2033 On 04-August-16	104.99	Call	Bond Future	4072	4	4	4	0.00
01/07/2016	2033 On 04-August-16	105.00	Call	Bond Future	4062	4	4	4	0.00
01/07/2016	2033 On 04-August-16	105.01	Call	Bond Future	4052	4	4	4	0.00
01/07/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
01/07/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
01/07/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
01/07/2016	2033 On 03-November-16			Bond Future	110.12	110.1085	110.1217	110.1085	0.00
01/07/2016	2033 On 03-November-16	109.18	Call	Bond Future	942	1	1	1	0.00

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01/07/2016	2033 On 03-November-16	109.17	Call	Bond Future	952	1	1	1	0.00
01/07/2016	2033 On 03-November-16	109.16	Call	Bond Future	962	1	1	1	0.00
01/07/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
01/07/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
01/07/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
01/07/2016	2037 On 04-August-16			Bond Future	9.38	90.9742	92.2483	90.9742	41,213.00
01/07/2016	2037 On 04-August-16	9.24	Call	Bond Future	1183	1	1	1	0.00
01/07/2016	2037 On 04-August-16	9.25	Call	Bond Future	1216	1	1	1	0.00
01/07/2016	2037 On 04-August-16	9.26	Call	Bond Future	1250	1	1	1	0.00
01/07/2016	2037 On 04-August-16	9.25	Put	Bond Future	2359	3	2	3	0.00
01/07/2016	2037 On 04-August-16	9.26	Put	Bond Future	2307	3	2	3	0.00
01/07/2016	2037 On 04-August-16	9.24	Put	Bond Future	2412	3	2	3	0.00
01/07/2016	2037 On 03-November-16			Bond Future	9.42	92.7017	93.9990	92.7017	0.00
01/07/2016	2037 On 03-November-16	10.35	Call	Bond Future	8123	7	8	7	0.00
01/07/2016	2037 On 03-November-16	10.36	Call	Bond Future	8183	7	8	7	0.00
01/07/2016	2037 On 03-November-16	10.37	Call	Bond Future	8242	7	8	7	0.00
01/07/2016	2037 On 03-November-16	10.36	Put	Bond Future	840	1	1	1	0.00
01/07/2016	2037 On 03-November-16	10.37	Put	Bond Future	827	1	1	1	0.00
01/07/2016	2037 On 03-November-16	10.35	Put	Bond Future	854	1	1	1	0.00
01/07/2016	2037 On 02-February-17			Bond Future	9.46	90.2962	91.6170	90.2962	0.00
01/07/2016	2037 On 02-February-17	9.66	Call	Bond Future	5227	4	5	4	0.00
01/07/2016	2037 On 02-February-17	9.68	Call	Bond Future	5316	5	5	5	0.00
01/07/2016	2037 On 02-February-17	9.67	Call	Bond Future	5272	5	5	5	0.00
01/07/2016	2037 On 02-February-17	9.66	Put	Bond Future	3586	4	4	4	0.00
01/07/2016	2037 On 02-February-17	9.67	Put	Bond Future	3550	4	4	4	0.00
01/07/2016	2037 On 02-February-17	9.68	Put	Bond Future	3514	4	4	4	0.00
01/07/2016	2038 On 04-August-16			Bond Future	135.30	135.2843	135.2993	135.2843	21,542.00
01/07/2016	2038 On 04-August-16	129.31	Call	Bond Future	5989	6	6	6	0.00
01/07/2016	2038 On 04-August-16	129.30	Call	Bond Future	5999	6	6	6	0.00
01/07/2016	2038 On 04-August-16	129.32	Call	Bond Future	5979	6	6	6	0.00
01/07/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
01/07/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00

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01/07/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
01/07/2016	2038 On 03-November-16			Bond Future	137.88	137.8611	137.8752	137.8611	0.00
01/07/2016	2038 On 03-November-16	136.33	Call	Bond Future	1545	2	2	2	0.00
01/07/2016	2038 On 03-November-16	136.32	Call	Bond Future	1555	2	2	2	0.00
01/07/2016	2038 On 03-November-16	136.31	Call	Bond Future	1565	2	2	2	0.00
01/07/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
01/07/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
01/07/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
01/07/2016	2040 On 04-August-16			Bond Future	9.44	94.7594	96.1233	94.7594	722.00
01/07/2016	2040 On 04-August-16	9.51	Call	Bond Future	2215	2	2	2	0.00
01/07/2016	2040 On 04-August-16	9.50	Call	Bond Future	2166	2	2	2	0.00
01/07/2016	2040 On 04-August-16	9.49	Call	Bond Future	2118	1	2	1	0.00
01/07/2016	2040 On 04-August-16	9.51	Put	Bond Future	1574	2	2	2	0.00
01/07/2016	2040 On 04-August-16	9.50	Put	Bond Future	1615	2	2	2	0.00
01/07/2016	2040 On 04-August-16	9.49	Put	Bond Future	1656	2	2	2	0.00
01/07/2016	2040 On 03-November-16			Bond Future	9.48	96.5588	97.9475	96.5588	0.00
01/07/2016	2040 On 03-November-16	9.70	Call	Bond Future	4650	4	5	4	0.00
01/07/2016	2040 On 03-November-16	9.71	Call	Bond Future	4700	4	5	4	0.00
01/07/2016	2040 On 03-November-16	9.69	Call	Bond Future	4600	4	5	4	0.00
01/07/2016	2040 On 03-November-16	9.69	Put	Bond Future	2741	3	3	3	0.00
01/07/2016	2040 On 03-November-16	9.71	Put	Bond Future	2668	3	3	3	0.00
01/07/2016	2040 On 03-November-16	9.70	Put	Bond Future	2704	3	3	3	0.00
01/07/2016	2044 On 04-August-16			Bond Future	9.47	91.7323	93.1963	91.7323	19,251.00
01/07/2016	2044 On 04-August-16	9.51	Call	Bond Future	2073	1	2	1	0.00
01/07/2016	2044 On 04-August-16	9.50	Call	Bond Future	2026	1	2	1	0.00
01/07/2016	2044 On 04-August-16	9.49	Call	Bond Future	1979	1	2	1	0.00
01/07/2016	2044 On 04-August-16	9.50	Put	Bond Future	1784	3	2	3	0.00
01/07/2016	2044 On 04-August-16	9.51	Put	Bond Future	1740	3	2	3	0.00
01/07/2016	2044 On 04-August-16	9.49	Put	Bond Future	1828	3	2	3	0.00
01/07/2016	2044 On 03-November-16			Bond Future	9.51	93.4742	94.9650	93.4742	285.00
01/07/2016	2044 On 03-November-16	10.42	Call	Bond Future	8650	7	9	7	0.00
01/07/2016	2044 On 03-November-16	10.43	Call	Bond Future	8712	8	9	8	0.00

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01/07/2016	2044 On 03-November-16	10.41	Call	Bond Future	8587	7	9	7	0.00
01/07/2016	2044 On 03-November-16	10.43	Put	Bond Future	1001	1	1	1	0.00
01/07/2016	2044 On 03-November-16	10.42	Put	Bond Future	1016	1	1	1	0.00
01/07/2016	2044 On 03-November-16	10.41	Put	Bond Future	1032	1	1	1	0.00
01/07/2016	2044 On 02-February-17			Bond Future	9.55	90.9590	92.4772	90.9590	0.00
01/07/2016	2044 On 02-February-17	9.77	Call	Bond Future	5852	5	6	5	0.00
01/07/2016	2044 On 02-February-17	9.76	Call	Bond Future	5803	5	6	5	0.00
01/07/2016	2044 On 02-February-17	9.78	Call	Bond Future	5900	5	6	5	0.00
01/07/2016	2044 On 02-February-17	9.77	Put	Bond Future	3896	5	4	5	0.00
01/07/2016	2044 On 02-February-17	9.78	Put	Bond Future	3857	5	4	5	0.00
01/07/2016	2044 On 02-February-17	9.76	Put	Bond Future	3934	5	4	5	0.00
01/07/2016	2046 On 04-August-16			Bond Future	135.42	134.9681	135.4182	134.9681	16,864.00
01/07/2016	2046 On 04-August-16	129.00	Call	Bond Future	6418	6	6	6	0.00
01/07/2016	2046 On 04-August-16	129.01	Call	Bond Future	6408	6	6	6	0.00
01/07/2016	2046 On 04-August-16	129.02	Call	Bond Future	6398	6	6	6	0.00
01/07/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
01/07/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
01/07/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
01/07/2016	2046 On 03-November-16			Bond Future	136.49	136.0330	136.4940	136.0330	0.00
01/07/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
01/07/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
01/07/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
01/07/2016	2046 On 03-November-16	137.09	Put	Bond Future	596	1	1	1	0.00
01/07/2016	2046 On 03-November-16	137.07	Put	Bond Future	576	1	1	1	0.00
01/07/2016	2046 On 03-November-16	137.08	Put	Bond Future	586	1	1	1	0.00
01/07/2016	2050 On 04-August-16			Bond Future	144.95	144.4178	144.9540	144.4178	21,135.00
01/07/2016	2050 On 04-August-16	139.12	Call	Bond Future	5834	5	6	5	0.00
01/07/2016	2050 On 04-August-16	139.14	Call	Bond Future	5814	5	6	5	0.00
01/07/2016	2050 On 04-August-16	139.13	Call	Bond Future	5824	5	6	5	0.00
01/07/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
01/07/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
01/07/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00

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01/07/2016	2050 On 03-November-16			Bond Future	147.71	147.1686	147.7133	147.1686	0.00
01/07/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
01/07/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
01/07/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
01/07/2016	2050 On 03-November-16	149.53	Put	Bond Future	1817	2	2	2	0.00
01/07/2016	2050 On 03-November-16	149.54	Put	Bond Future	1827	2	2	2	0.00
01/07/2016	2050 On 03-November-16	149.52	Put	Bond Future	1807	2	2	2	0.00
01/07/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	AL37 On 04-August-16			Index Future	494.92	492.7120	494.9200	492.7120	15.00
01/07/2016	AL37 On 03-November-16			Index Future	504.41	502.1680	504.4130	502.1680	0.00
01/07/2016	AL7T On 04-August-16			Index Future	574.91	569.6790	574.9050	569.6790	11.00
01/07/2016	AL7T On 03-November-16			Index Future	585.93	580.6120	585.9330	580.6120	0.00
01/07/2016	ALBI On 04-August-16			Index Future	522.83	517.6910	522.8330	517.6910	721.00
01/07/2016	ALBI On 03-November-16			Index Future	532.86	527.6270	532.8620	527.6270	8.00
01/07/2016	ALBI On 02-February-17			Index Future	543.49	538.1610	543.4870	538.1610	0.00
01/07/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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01/07/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/07/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2016	EL28 On 04-August-16			Bond Future	132.59	132.5698	132.5858	132.5698	0.00
01/07/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5726	6	6	6	0.00
01/07/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5716	6	6	6	0.00
01/07/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5706	6	6	6	0.00
01/07/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
01/07/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
01/07/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
01/07/2016	EL28 On 03-November-16			Bond Future	133.45	133.4305	133.4493	133.4305	0.00
01/07/2016	EL28 On 03-November-16	132.15	Call	Bond Future	1299	1	1	1	0.00
01/07/2016	EL28 On 03-November-16	132.17	Call	Bond Future	1279	1	1	1	0.00
01/07/2016	EL28 On 03-November-16	132.16	Call	Bond Future	1289	1	1	1	0.00
01/07/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
01/07/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
01/07/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2016	ES33 On 04-August-16			Bond Future	10.24	80.0977	81.1029	80.0977	8,882.00
01/07/2016	ES33 On 04-August-16	10.25	Call	Bond Future	74	0	0	0	0.00
01/07/2016	ES33 On 04-August-16	10.24	Call	Bond Future	7	0	0	0	0.00
01/07/2016	ES33 On 04-August-16	10.26	Call	Bond Future	140	0	0	0	0.00
01/07/2016	ES33 On 04-August-16	10.24	Put	Bond Future	0	1	0	1	0.00
01/07/2016	ES33 On 04-August-16	10.26	Put	Bond Future	0	1	0	1	0.00
01/07/2016	ES33 On 04-August-16	10.25	Put	Bond Future	0	1	0	1	0.00
01/07/2016	ES33 On 03-November-16			Bond Future	10.31	77.8260	78.8494	77.8260	0.00
01/07/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6163	5	6	5	0.00
01/07/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6047	5	6	5	0.00
01/07/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6105	5	6	5	0.00
01/07/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
01/07/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
01/07/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
01/07/2016	ES33 On 02-February-17			Bond Future	10.38	79.3802	80.4221	79.3802	0.00
01/07/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1476	0	1	0	0.00
01/07/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1413	0	1	0	0.00
01/07/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1350	0	1	0	0.00
01/07/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
01/07/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
01/07/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
01/07/2016	ES42 On 04-August-16			Bond Future	10.39	84.4360	85.5854	84.4360	7,270.00
01/07/2016	ES42 On 03-November-16			Bond Future	10.46	81.7767	82.9469	81.7767	0.00
01/07/2016	GOVI On 04-August-16			GOVI	520.75	515.9250	520.7470	515.9250	447.00
01/07/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
01/07/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
01/07/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
01/07/2016	GOVI On 04-August-16	521.01	Put	GOVI	2630	5	0	5	0.00
01/07/2016	GOVI On 04-August-16	520.99	Put	GOVI	2430	5	0	5	0.00
01/07/2016	GOVI On 04-August-16	521.00	Put	GOVI	2530	5	0	5	0.00
01/07/2016	GOVI On 03-November-16			GOVI	530.74	525.8270	530.7350	525.8270	137.00
01/07/2016	GOVI On 03-November-16	476.11	Call	GOVI	546250	50	55	50	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
01/07/2016	GOVI On 03-November-16	476.12	Call	GOVI	546150	50	55	50	0.00
01/07/2016	GOVI On 03-November-16	476.13	Call	GOVI	546050	50	55	50	0.00
01/07/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
01/07/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
01/07/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
01/07/2016	GOVI On 02-February-17			GOVI	541.32	536.3240	541.3180	536.3240	0.00
01/07/2016	GOVI On 02-February-17	533.32	Call	GOVI	79980	3	8	3	0.00
01/07/2016	GOVI On 02-February-17	533.34	Call	GOVI	79780	3	8	3	0.00
01/07/2016	GOVI On 02-February-17	533.33	Call	GOVI	79880	3	8	3	0.00
01/07/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
01/07/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
01/07/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
01/07/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/07/2016	IGOV On 04-August-16			Index Future	248.67	248.5130	248.6740	248.5130	1,079.00
01/07/2016	IGOV On 03-November-16			Index Future	253.46	253.2980	253.4600	253.2980	24.00
01/07/2016	IGOV On 02-February-17			Index Future	258.53	258.3700	258.5280	258.3700	0.00
01/07/2016	ILBI On 04-August-16			Index Future	673.28	672.9670	673.2750	672.9670	156.00
01/07/2016	ILBI On 03-November-16			Index Future	686.12	685.8090	686.1230	685.8090	0.00
01/07/2016	IS01 On 19-December-16			Interest Rate Swap	100.08	100.0876	100.0843	100.0876	0.00
01/07/2016	IS01 On 16-March-17			Interest Rate Swap	100.06	100.0623	100.0562	100.0623	0.00
01/07/2016	IS01 On 15-June-17			Interest Rate Swap	99.72	99.7290	99.7160	99.7290	0.00
01/07/2016	IS01 On 21-September-17			Interest Rate Swap	99.81	99.8266	99.8050	99.8266	0.00
01/07/2016	IS02 On 18-December-17			Interest Rate Swap	100.14	100.1669	100.1364	100.1669	0.00
01/07/2016	IS02 On 16-March-18			Interest Rate Swap	99.48	99.5110	99.4750	99.5110	0.00
01/07/2016	IS02 On 15-June-18			Interest Rate Swap	99.20	99.3195	99.1984	99.3195	0.00
01/07/2016	IS02 On 21-September-18			Interest Rate Swap	99.32	99.4939	99.3170	99.4939	0.00
01/07/2016	IS05 On 17-December-20			Interest Rate Swap	98.56	98.7565	98.5585	98.7565	0.00
01/07/2016	IS05 On 16-March-21			Interest Rate Swap	97.92	98.1400	97.9243	98.1400	0.00
01/07/2016	IS05 On 15-June-21			Interest Rate Swap	97.26	97.4866	97.2568	97.4866	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
01/07/2016	IS05 On 21-September-21			Interest Rate Swap	97.56	97.8045	97.5643	97.8045	0.00
01/07/2016	IS10 On 17-December-25			Interest Rate Swap	99.03	99.4395	99.0306	99.4395	0.00
01/07/2016	IS10 On 16-March-26			Interest Rate Swap	96.16	96.5827	96.1552	96.5827	0.00
01/07/2016	IS10 On 15-June-26			Interest Rate Swap	94.95	95.3912	94.9512	95.3912	0.00
01/07/2016	IS10 On 21-September-26			Interest Rate Swap	97.03	97.4769	97.0328	97.4769	0.00
01/07/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/07/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
01/07/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/07/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/07/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.36	92.6400	92.6400	92.6400	0.00
01/07/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
01/07/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
01/07/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
01/07/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.46	92.5400	92.5400	92.5400	0.00
01/07/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.52	92.4800	92.4800	92.4800	0.00
01/07/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.57	92.4300	92.4300	92.4300	0.00
01/07/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.60	92.4000	92.4000	92.4000	0.00
01/07/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.67	92.3300	92.3300	92.3300	0.00
01/07/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.72	92.2800	92.2800	92.2800	0.00
01/07/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.75	92.2500	92.2500	92.2500	0.00
01/07/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.82	92.1800	92.1800	92.1800	0.00
01/07/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
01/07/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
01/07/2016	R023 On 04-August-16			Bond Future	8.42	99.5137	100.1075	99.5137	11,610.00
01/07/2016	R023 On 04-August-16	8.24	Call	Bond Future	506	0	1	0	0.00
01/07/2016	R023 On 04-August-16	8.26	Call	Bond Future	541	0	1	0	0.00
01/07/2016	R023 On 04-August-16	8.25	Call	Bond Future	523	0	1	0	0.00
01/07/2016	R023 On 04-August-16	8.25	Put	Bond Future	1350	2	1	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
01/07/2016	R023 On 04-August-16	8.24	Put	Bond Future	1381	2	1	2	0.00
01/07/2016	R023 On 04-August-16	8.26	Put	Bond Future	1318	2	1	2	0.00
01/07/2016	R023 On 03-November-16			Bond Future	8.45	97.4719	98.0760	97.4719	607.00
01/07/2016	R023 On 03-November-16	9.73	Call	Bond Future	5964	5	6	5	0.00
01/07/2016	R023 On 03-November-16	9.75	Call	Bond Future	6044	5	6	5	0.00
01/07/2016	R023 On 03-November-16	9.74	Call	Bond Future	6004	5	6	5	0.00
01/07/2016	R023 On 03-November-16	9.74	Put	Bond Future	164	0	0	0	0.00
01/07/2016	R023 On 03-November-16	9.75	Put	Bond Future	161	0	0	0	0.00
01/07/2016	R023 On 03-November-16	9.73	Put	Bond Future	168	0	0	0	0.00
01/07/2016	R023 On 02-February-17			Bond Future	8.48	99.4183	100.0320	99.4183	0.00
01/07/2016	R023 On 02-February-17	8.86	Call	Bond Future	3130	3	3	3	0.00
01/07/2016	R023 On 02-February-17	8.85	Call	Bond Future	3102	3	3	3	0.00
01/07/2016	R023 On 02-February-17	8.84	Call	Bond Future	3073	3	3	3	0.00
01/07/2016	R023 On 02-February-17	8.85	Put	Bond Future	1413	2	1	2	0.00
01/07/2016	R023 On 02-February-17	8.84	Put	Bond Future	1429	2	1	2	0.00
01/07/2016	R023 On 02-February-17	8.86	Put	Bond Future	1396	2	1	2	0.00
01/07/2016	R035 On 04-August-16			Bond Future	9.31	98.8119	100.0927	98.8119	4,572.00
01/07/2016	R035 On 04-August-16	10.35	Call	Bond Future	8231	7	8	7	0.00
01/07/2016	R035 On 04-August-16	10.36	Call	Bond Future	8305	7	8	7	0.00
01/07/2016	R035 On 04-August-16	10.37	Call	Bond Future	8378	7	8	7	0.00
01/07/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R035 On 03-November-16			Bond Future	9.36	96.1862	97.4902	96.1862	0.00
01/07/2016	R035 On 03-November-16	9.57	Call	Bond Future	1774	0	2	0	0.00
01/07/2016	R035 On 03-November-16	9.59	Call	Bond Future	1937	1	2	1	0.00
01/07/2016	R035 On 03-November-16	9.58	Call	Bond Future	1855	1	2	1	0.00
01/07/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R186 On 04-August-16			Bond Future	8.70	112.5395	113.5717	112.5395	93,430.00
01/07/2016	R186 On 04-August-16	9.20	Call	Bond Future	3853	0	4	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
01/07/2016	R186 On 04-August-16	8.85	Call	Bond Future	1992	1	2	1	750.00
01/07/2016	R186 On 04-August-16	8.90	Call	Bond Future	2224	2	2	2	500.00
01/07/2016	R186 On 04-August-16	9.60	Call	Bond Future	6379	5	6	5	0.00
01/07/2016	R186 On 04-August-16	8.51	Call	Bond Future	787	0	1	0	0.00
01/07/2016	R186 On 04-August-16	8.49	Call	Bond Future	737	0	1	0	0.00
01/07/2016	R186 On 04-August-16	10.00	Call	Bond Future	8986	8	9	8	0.00
01/07/2016	R186 On 04-August-16	9.25	Call	Bond Future	4154	3	4	3	0.00
01/07/2016	R186 On 04-August-16	9.35	Call	Bond Future	4773	4	5	4	500.00
01/07/2016	R186 On 04-August-16	9.40	Call	Bond Future	5089	4	5	4	0.00
01/07/2016	R186 On 04-August-16	8.50	Call	Bond Future	762	0	1	0	0.00
01/07/2016	R186 On 04-August-16	9.30	Call	Bond Future	4461	4	4	4	500.00
01/07/2016	R186 On 04-August-16	9.10	Call	Bond Future	3272	0	3	0	0.00
01/07/2016	R186 On 04-August-16	8.90	Put	Bond Future	751	1	1	1	0.00
01/07/2016	R186 On 04-August-16	9.20	Put	Bond Future	259	0	0	0	2,500.00
01/07/2016	R186 On 04-August-16	9.10	Put	Bond Future	379	0	0	0	2,500.00
01/07/2016	R186 On 04-August-16	9.60	Put	Bond Future	44	0	0	0	4,031.00
01/07/2016	R186 On 04-August-16	8.49	Put	Bond Future	2252	3	2	3	0.00
01/07/2016	R186 On 04-August-16	8.85	Put	Bond Future	877	1	1	1	0.00
01/07/2016	R186 On 04-August-16	10.00	Put	Bond Future	5	0	0	0	6,500.00
01/07/2016	R186 On 04-August-16	8.51	Put	Bond Future	2153	3	2	3	0.00
01/07/2016	R186 On 04-August-16	9.25	Put	Bond Future	213	0	0	0	1,000.00
01/07/2016	R186 On 04-August-16	9.35	Put	Bond Future	140	0	0	0	0.00
01/07/2016	R186 On 04-August-16	8.50	Put	Bond Future	2202	3	2	3	0.00
01/07/2016	R186 On 04-August-16	9.30	Put	Bond Future	173	0	0	0	0.00
01/07/2016	R186 On 04-August-16	9.40	Put	Bond Future	113	0	0	0	3,569.00
01/07/2016	R186 On 03-November-16			Bond Future	8.73	114.6761	115.7268	114.6761	1,253.00
01/07/2016	R186 On 03-November-16	9.66	Call	Bond Future	6953	6	7	6	0.00
01/07/2016	R186 On 03-November-16	8.96	Call	Bond Future	3478	3	3	3	0.00
01/07/2016	R186 On 03-November-16	9.40	Call	Bond Future	5559	5	6	5	1,425.00
01/07/2016	R186 On 03-November-16	9.20	Call	Bond Future	4561	4	5	4	1,425.00
01/07/2016	R186 On 03-November-16	8.95	Call	Bond Future	3436	3	3	3	0.00
01/07/2016	R186 On 03-November-16	8.97	Call	Bond Future	3520	3	4	3	0.00
01/07/2016	R186 On 03-November-16	9.71	Call	Bond Future	7231	6	7	6	0.00
01/07/2016	R186 On 03-November-16	9.66	Put	Bond Future	568	1	1	1	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2016	R186 On 03-November-16	9.71	Put	Bond Future	517	1	1	1	5,000.00
01/07/2016	R186 On 03-November-16	8.96	Put	Bond Future	1854	2	2	2	0.00
01/07/2016	R186 On 03-November-16	8.97	Put	Bond Future	1826	2	2	2	0.00
01/07/2016	R186 On 03-November-16	9.20	Put	Bond Future	1272	2	1	2	0.00
01/07/2016	R186 On 03-November-16	8.95	Put	Bond Future	1882	2	2	2	0.00
01/07/2016	R186 On 03-November-16	9.40	Put	Bond Future	909	1	1	1	0.00
01/07/2016	R197 On 04-August-16			Bond Future	299.81	299.7789	299.8109	299.7789	1,644.00
01/07/2016	R197 On 04-August-16	293.98	Call	Bond Future	5831	6	6	6	0.00
01/07/2016	R197 On 04-August-16	293.96	Call	Bond Future	5851	6	6	6	0.00
01/07/2016	R197 On 04-August-16	293.97	Call	Bond Future	5841	6	6	6	0.00
01/07/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R197 On 03-November-16			Bond Future	305.52	305.4887	305.5183	305.4887	0.00
01/07/2016	R197 On 03-November-16	303.56	Call	Bond Future	1958	2	2	2	0.00
01/07/2016	R197 On 03-November-16	303.58	Call	Bond Future	1938	2	2	2	0.00
01/07/2016	R197 On 03-November-16	303.57	Call	Bond Future	1948	2	2	2	0.00
01/07/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R202 On 04-August-16			Bond Future	249.44	249.4146	249.4423	249.4146	37,211.00
01/07/2016	R202 On 04-August-16	243.26	Call	Bond Future	6827	7	7	7	0.00
01/07/2016	R202 On 04-August-16	243.25	Call	Bond Future	6835	7	7	7	0.00
01/07/2016	R202 On 04-August-16	243.24	Call	Bond Future	6844	7	7	7	0.00
01/07/2016	R202 On 04-August-16	243.25	Put	Bond Future	643	1	1	1	0.00
01/07/2016	R202 On 04-August-16	243.26	Put	Bond Future	645	1	1	1	0.00
01/07/2016	R202 On 04-August-16	243.24	Put	Bond Future	641	1	1	1	0.00
01/07/2016	R202 On 03-November-16			Bond Future	254.19	254.1654	254.1909	254.1654	0.00
01/07/2016	R202 On 03-November-16	253.85	Call	Bond Future	341	0	0	0	0.00
01/07/2016	R202 On 03-November-16	253.86	Call	Bond Future	331	0	0	0	0.00
01/07/2016	R202 On 03-November-16	253.87	Call	Bond Future	321	0	0	0	0.00
01/07/2016	R202 On 03-November-16	253.86	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
01/07/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R203 On 04-August-16			Bond Future	7.39	104.0877	104.2010	104.0877	58,231.00
01/07/2016	R203 On 04-August-16	7.24	Call	Bond Future	85	0	0	0	0.00
01/07/2016	R203 On 04-August-16	7.26	Call	Bond Future	93	0	0	0	0.00
01/07/2016	R203 On 04-August-16	7.25	Call	Bond Future	89	0	0	0	0.00
01/07/2016	R203 On 04-August-16	7.24	Put	Bond Future	239	0	0	0	0.00
01/07/2016	R203 On 04-August-16	7.26	Put	Bond Future	225	0	0	0	0.00
01/07/2016	R203 On 04-August-16	7.25	Put	Bond Future	232	0	0	0	0.00
01/07/2016	R203 On 03-November-16			Bond Future	7.27	101.8921	102.0065	101.8921	0.00
01/07/2016	R203 On 03-November-16	8.84	Call	Bond Future	1273	1	1	1	0.00
01/07/2016	R203 On 03-November-16	8.86	Call	Bond Future	1289	1	1	1	0.00
01/07/2016	R203 On 03-November-16	8.85	Call	Bond Future	1281	1	1	1	0.00
01/07/2016	R203 On 03-November-16	8.85	Put	Bond Future	5	0	0	0	0.00
01/07/2016	R203 On 03-November-16	8.86	Put	Bond Future	5	0	0	0	0.00
01/07/2016	R203 On 03-November-16	8.84	Put	Bond Future	5	0	0	0	0.00
01/07/2016	R203 On 02-February-17			Bond Future	6.95	103.9270	104.0411	103.9270	0.00
01/07/2016	R203 On 02-February-17	7.70	Call	Bond Future	502	0	1	0	0.00
01/07/2016	R203 On 02-February-17	7.72	Call	Bond Future	512	0	1	0	0.00
01/07/2016	R203 On 02-February-17	7.71	Call	Bond Future	507	0	1	0	0.00
01/07/2016	R203 On 02-February-17	7.71	Put	Bond Future	68	0	0	0	0.00
01/07/2016	R203 On 02-February-17	7.70	Put	Bond Future	69	0	0	0	0.00
01/07/2016	R203 On 02-February-17	7.72	Put	Bond Future	67	0	0	0	0.00
01/07/2016	R204 On 04-August-16			Bond Future	7.79	101.3242	101.5134	101.3242	33,282.00
01/07/2016	R204 On 04-August-16	7.76	Call	Bond Future	300	0	0	0	0.00
01/07/2016	R204 On 04-August-16	7.75	Call	Bond Future	290	0	0	0	0.00
01/07/2016	R204 On 04-August-16	7.74	Call	Bond Future	280	0	0	0	0.00
01/07/2016	R204 On 04-August-16	7.75	Put	Bond Future	385	1	0	1	0.00
01/07/2016	R204 On 04-August-16	7.74	Put	Bond Future	396	1	0	1	0.00
01/07/2016	R204 On 04-August-16	7.76	Put	Bond Future	373	0	0	0	0.00
01/07/2016	R204 On 03-November-16			Bond Future	7.79	103.2480	103.4397	103.2480	656.00
01/07/2016	R204 On 03-November-16	9.22	Call	Bond Future	2720	3	3	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2016	R204 On 03-November-16	9.21	Call	Bond Future	2702	3	3	3	0.00
01/07/2016	R204 On 03-November-16	9.23	Call	Bond Future	2738	3	3	3	0.00
01/07/2016	R204 On 03-November-16	9.22	Put	Bond Future	25	0	0	0	0.00
01/07/2016	R204 On 03-November-16	9.23	Put	Bond Future	24	0	0	0	0.00
01/07/2016	R204 On 03-November-16	9.21	Put	Bond Future	26	0	0	0	0.00
01/07/2016	R204 On 02-February-17			Bond Future	7.75	101.2677	101.4607	101.2677	0.00
01/07/2016	R204 On 02-February-17	8.28	Call	Bond Future	1240	1	1	1	0.00
01/07/2016	R204 On 02-February-17	8.29	Call	Bond Future	1252	1	1	1	0.00
01/07/2016	R204 On 02-February-17	8.30	Call	Bond Future	1264	1	1	1	0.00
01/07/2016	R204 On 02-February-17	8.28	Put	Bond Future	343	0	0	0	0.00
01/07/2016	R204 On 02-February-17	8.29	Put	Bond Future	338	0	0	0	0.00
01/07/2016	R204 On 02-February-17	8.30	Put	Bond Future	333	0	0	0	0.00
01/07/2016	R207 On 04-August-16			Bond Future	8.03	97.8800	98.2102	97.8800	74,935.00
01/07/2016	R207 On 04-August-16	8.00	Call	Bond Future	447	0	0	0	0.00
01/07/2016	R207 On 04-August-16	7.99	Call	Bond Future	433	0	0	0	0.00
01/07/2016	R207 On 04-August-16	8.01	Call	Bond Future	461	0	0	0	0.00
01/07/2016	R207 On 04-August-16	7.99	Put	Bond Future	544	1	1	1	0.00
01/07/2016	R207 On 04-August-16	8.00	Put	Bond Future	529	1	1	1	0.00
01/07/2016	R207 On 04-August-16	8.01	Put	Bond Future	514	1	1	1	0.00
01/07/2016	R207 On 02-February-17			Bond Future	8.04	98.0865	98.4262	98.0865	0.00
01/07/2016	R207 On 02-February-17	8.91	Call	Bond Future	2512	2	3	2	62.00
01/07/2016	R207 On 02-February-17	9.22	Call	Bond Future	3148	3	3	3	0.00
01/07/2016	R207 On 02-February-17	9.24	Call	Bond Future	3190	3	3	3	0.00
01/07/2016	R207 On 02-February-17	9.23	Call	Bond Future	3169	3	3	3	0.00
01/07/2016	R207 On 02-February-17	8.91	Put	Bond Future	330	0	0	0	0.00
01/07/2016	R207 On 02-February-17	9.22	Put	Bond Future	205	0	0	0	0.00
01/07/2016	R207 On 02-February-17	9.23	Put	Bond Future	201	0	0	0	0.00
01/07/2016	R207 On 02-February-17	9.24	Put	Bond Future	198	0	0	0	0.00
01/07/2016	R208 On 04-August-16			Bond Future	8.18	96.5596	96.9737	96.5596	48,487.00
01/07/2016	R208 On 04-August-16	7.99	Call	Bond Future	340	0	0	0	0.00
01/07/2016	R208 On 04-August-16	8.00	Call	Bond Future	352	0	0	0	0.00
01/07/2016	R208 On 04-August-16	8.01	Call	Bond Future	364	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
01/07/2016	R208 On 04-August-16	7.99	Put	Bond Future	1058	1	1	1	0.00
01/07/2016	R208 On 04-August-16	8.00	Put	Bond Future	1033	1	1	1	0.00
01/07/2016	R208 On 04-August-16	8.01	Put	Bond Future	1008	1	1	1	0.00
01/07/2016	R208 On 03-November-16			Bond Future	8.21	94.9902	95.4112	94.9902	46.00
01/07/2016	R208 On 03-November-16	9.57	Call	Bond Future	4708	4	5	4	0.00
01/07/2016	R208 On 03-November-16	9.59	Call	Bond Future	4770	4	5	4	0.00
01/07/2016	R208 On 03-November-16	9.58	Call	Bond Future	4739	4	5	4	0.00
01/07/2016	R208 On 03-November-16	9.57	Put	Bond Future	83	0	0	0	0.00
01/07/2016	R208 On 03-November-16	9.58	Put	Bond Future	81	0	0	0	0.00
01/07/2016	R208 On 03-November-16	9.59	Put	Bond Future	79	0	0	0	0.00
01/07/2016	R208 On 02-February-17			Bond Future	8.22	96.8872	97.3143	96.8872	0.00
01/07/2016	R208 On 02-February-17	8.64	Call	Bond Future	2278	2	2	2	0.00
01/07/2016	R208 On 02-February-17	8.63	Call	Bond Future	2256	2	2	2	0.00
01/07/2016	R208 On 02-February-17	8.65	Call	Bond Future	2299	2	2	2	0.00
01/07/2016	R208 On 02-February-17	8.65	Put	Bond Future	882	1	1	1	0.00
01/07/2016	R208 On 02-February-17	8.64	Put	Bond Future	893	1	1	1	0.00
01/07/2016	R208 On 02-February-17	8.63	Put	Bond Future	904	1	1	1	0.00
01/07/2016	R209 On 04-August-16			Bond Future	9.26	74.1880	75.2547	74.1880	55,153.00
01/07/2016	R209 On 04-August-16	9.24	Call	Bond Future	1344	1	1	1	0.00
01/07/2016	R209 On 04-August-16	10.60	Call	Bond Future	8664	8	9	8	5,624.00
01/07/2016	R209 On 04-August-16	9.26	Call	Bond Future	1413	1	1	1	0.00
01/07/2016	R209 On 04-August-16	9.25	Call	Bond Future	1378	1	1	1	0.00
01/07/2016	R209 On 04-August-16	9.70	Call	Bond Future	3416	3	3	3	0.00
01/07/2016	R209 On 04-August-16	10.29	Call	Bond Future	6839	6	7	6	0.00
01/07/2016	R209 On 04-August-16	9.60	Call	Bond Future	2894	2	3	2	5,624.00
01/07/2016	R209 On 04-August-16	9.40	Call	Bond Future	1959	1	2	1	250.00
01/07/2016	R209 On 04-August-16	9.24	Put	Bond Future	1459	2	1	2	0.00
01/07/2016	R209 On 04-August-16	10.60	Put	Bond Future	7	0	0	0	0.00
01/07/2016	R209 On 04-August-16	9.26	Put	Bond Future	1387	2	1	2	0.00
01/07/2016	R209 On 04-August-16	9.25	Put	Bond Future	1423	2	1	2	0.00
01/07/2016	R209 On 04-August-16	10.29	Put	Bond Future	34	0	0	0	250.00
01/07/2016	R209 On 04-August-16	9.70	Put	Bond Future	369	1	0	1	250.00
01/07/2016	R209 On 04-August-16	9.40	Put	Bond Future	950	1	1	1	0.00

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01/07/2016	R209 On 04-August-16	9.60	Put	Bond Future	516	1	1	1	0.00
01/07/2016	R209 On 03-November-16			Bond Future	9.29	72.4459	73.5322	72.4459	0.00
01/07/2016	R209 On 03-November-16	10.24	Call	Bond Future	6860	6	7	6	0.00
01/07/2016	R209 On 03-November-16	10.26	Call	Bond Future	6962	6	7	6	0.00
01/07/2016	R209 On 03-November-16	10.25	Call	Bond Future	6911	6	7	6	0.00
01/07/2016	R209 On 03-November-16	10.25	Put	Bond Future	627	1	1	1	5,000.00
01/07/2016	R209 On 03-November-16	10.26	Put	Bond Future	617	1	1	1	0.00
01/07/2016	R209 On 03-November-16	10.24	Put	Bond Future	638	1	1	1	0.00
01/07/2016	R209 On 02-February-17			Bond Future	9.33	73.8928	74.9989	73.8928	0.00
01/07/2016	R209 On 02-February-17	9.53	Call	Bond Future	4309	4	4	4	0.00
01/07/2016	R209 On 02-February-17	9.55	Call	Bond Future	4386	4	4	4	0.00
01/07/2016	R209 On 02-February-17	9.54	Call	Bond Future	4348	4	4	4	0.00
01/07/2016	R209 On 02-February-17	9.53	Put	Bond Future	2902	3	3	3	0.00
01/07/2016	R209 On 02-February-17	9.54	Put	Bond Future	2872	3	3	3	0.00
01/07/2016	R209 On 02-February-17	9.55	Put	Bond Future	2842	3	3	3	0.00
01/07/2016	R210 On 04-August-16			Bond Future	189.25	189.2279	189.2483	189.2279	2,571.00
01/07/2016	R210 On 04-August-16	181.51	Call	Bond Future	7738	8	8	8	0.00
01/07/2016	R210 On 04-August-16	181.50	Call	Bond Future	7748	8	8	8	0.00
01/07/2016	R210 On 04-August-16	181.52	Call	Bond Future	7728	8	8	8	0.00
01/07/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R210 On 03-November-16			Bond Future	190.57	190.5498	190.5740	190.5498	0.00
01/07/2016	R210 On 03-November-16	188.90	Call	Bond Future	1674	2	2	2	0.00
01/07/2016	R210 On 03-November-16	188.92	Call	Bond Future	1654	2	2	2	0.00
01/07/2016	R210 On 03-November-16	188.91	Call	Bond Future	1664	2	2	2	0.00
01/07/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R211 On 04-August-16			Bond Future	139.77	139.7560	139.7697	139.7560	63.00
01/07/2016	R211 On 04-August-16	137.09	Call	Bond Future	2680	3	3	3	0.00
01/07/2016	R211 On 04-August-16	137.07	Call	Bond Future	2700	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2016	R211 On 04-August-16	137.08	Call	Bond Future	2690	3	3	3	0.00
01/07/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R211 On 03-November-16			Bond Future	142.43	142.4180	142.4305	142.4180	0.00
01/07/2016	R211 On 03-November-16	141.76	Call	Bond Future	671	1	1	1	0.00
01/07/2016	R211 On 03-November-16	141.75	Call	Bond Future	681	1	1	1	0.00
01/07/2016	R211 On 03-November-16	141.74	Call	Bond Future	691	1	1	1	0.00
01/07/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R212 On 04-August-16			Bond Future	146.14	146.1963	146.1366	146.1963	4,218.00
01/07/2016	R212 On 04-August-16	142.44	Call	Bond Future	3697	4	4	4	0.00
01/07/2016	R212 On 04-August-16	142.43	Call	Bond Future	3707	4	4	4	0.00
01/07/2016	R212 On 04-August-16	142.42	Call	Bond Future	3717	4	4	4	0.00
01/07/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R212 On 03-November-16			Bond Future	148.92	148.9810	148.9186	148.9810	0.00
01/07/2016	R212 On 03-November-16	148.11	Call	Bond Future	809	1	1	1	0.00
01/07/2016	R212 On 03-November-16	148.12	Call	Bond Future	799	1	1	1	0.00
01/07/2016	R212 On 03-November-16	148.10	Call	Bond Future	819	1	1	1	0.00
01/07/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R213 On 04-August-16			Bond Future	9.14	85.0958	86.0808	85.0958	44,423.00
01/07/2016	R213 On 04-August-16	9.01	Call	Bond Future	961	1	1	1	0.00
01/07/2016	R213 On 04-August-16	8.99	Call	Bond Future	906	1	1	1	0.00
01/07/2016	R213 On 04-August-16	9.00	Call	Bond Future	934	1	1	1	0.00
01/07/2016	R213 On 04-August-16	8.99	Put	Bond Future	1939	3	2	3	0.00
01/07/2016	R213 On 04-August-16	9.00	Put	Bond Future	1895	3	2	3	0.00
01/07/2016	R213 On 04-August-16	9.01	Put	Bond Future	1852	3	2	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
01/07/2016	R213 On 03-November-16			Bond Future	9.18	83.1608	84.1636	83.1608	0.00
01/07/2016	R213 On 03-November-16	10.20	Call	Bond Future	7186	6	7	6	0.00
01/07/2016	R213 On 03-November-16	10.19	Call	Bond Future	7135	6	7	6	0.00
01/07/2016	R213 On 03-November-16	10.18	Call	Bond Future	7083	6	7	6	0.00
01/07/2016	R213 On 03-November-16	10.19	Put	Bond Future	530	1	1	1	0.00
01/07/2016	R213 On 03-November-16	10.18	Put	Bond Future	539	1	1	1	0.00
01/07/2016	R213 On 03-November-16	10.20	Put	Bond Future	520	1	1	1	0.00
01/07/2016	R213 On 02-February-17			Bond Future	9.21	84.8213	85.8422	84.8213	0.00
01/07/2016	R213 On 02-February-17	9.40	Call	Bond Future	4114	4	4	4	0.00
01/07/2016	R213 On 02-February-17	9.42	Call	Bond Future	4189	4	4	4	0.00
01/07/2016	R213 On 02-February-17	9.41	Call	Bond Future	4152	4	4	4	0.00
01/07/2016	R213 On 02-February-17	9.40	Put	Bond Future	2845	3	3	3	0.00
01/07/2016	R213 On 02-February-17	9.42	Put	Bond Future	2786	3	3	3	0.00
01/07/2016	R213 On 02-February-17	9.41	Put	Bond Future	2815	3	3	3	0.00
01/07/2016	R214 On 04-August-16			Bond Future	9.38	74.2899	75.3960	74.2899	30,086.00
01/07/2016	R214 On 04-August-16	9.30	Call	Bond Future	1192	1	1	1	1,300.00
01/07/2016	R214 On 04-August-16	9.24	Call	Bond Future	1009	1	1	1	0.00
01/07/2016	R214 On 04-August-16	11.30	Call	Bond Future	12146	11	12	11	5,610.00
01/07/2016	R214 On 04-August-16	9.26	Call	Bond Future	1068	1	1	1	0.00
01/07/2016	R214 On 04-August-16	9.25	Call	Bond Future	1038	1	1	1	0.00
01/07/2016	R214 On 04-August-16	10.30	Call	Bond Future	6348	5	6	5	5,610.00
01/07/2016	R214 On 04-August-16	8.55	Call	Bond Future	62	0	0	0	1,300.00
01/07/2016	R214 On 04-August-16	9.30	Put	Bond Future	1793	2	2	2	0.00
01/07/2016	R214 On 04-August-16	9.26	Put	Bond Future	1968	3	2	3	0.00
01/07/2016	R214 On 04-August-16	9.24	Put	Bond Future	2059	3	2	3	0.00
01/07/2016	R214 On 04-August-16	11.30	Put	Bond Future	0	0	0	0	0.00
01/07/2016	R214 On 04-August-16	10.30	Put	Bond Future	63	0	0	0	0.00
01/07/2016	R214 On 04-August-16	9.25	Put	Bond Future	2013	3	2	3	0.00
01/07/2016	R214 On 04-August-16	8.55	Put	Bond Future	6632	8	7	8	0.00
01/07/2016	R214 On 03-November-16			Bond Future	9.42	72.4033	73.5296	72.4033	3,395.00
01/07/2016	R214 On 03-November-16	10.33	Call	Bond Future	6912	6	7	6	0.00
01/07/2016	R214 On 03-November-16	10.35	Call	Bond Future	7014	6	7	6	0.00
01/07/2016	R214 On 03-November-16	10.34	Call	Bond Future	6963	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2016	R214 On 03-November-16	10.33	Put	Bond Future	730	1	1	1	0.00
01/07/2016	R214 On 03-November-16	10.34	Put	Bond Future	718	1	1	1	0.00
01/07/2016	R214 On 03-November-16	10.35	Put	Bond Future	706	1	1	1	0.00
01/07/2016	R214 On 02-February-17			Bond Future	9.46	73.8490	74.9961	73.8490	0.00
01/07/2016	R214 On 02-February-17	9.67	Call	Bond Future	4546	4	5	4	0.00
01/07/2016	R214 On 02-February-17	9.66	Call	Bond Future	4507	4	5	4	0.00
01/07/2016	R214 On 02-February-17	9.68	Call	Bond Future	4585	4	5	4	0.00
01/07/2016	R214 On 02-February-17	9.67	Put	Bond Future	3013	4	3	4	0.00
01/07/2016	R214 On 02-February-17	9.66	Put	Bond Future	3044	4	3	4	0.00
01/07/2016	R214 On 02-February-17	9.68	Put	Bond Future	2982	3	3	3	0.00
01/07/2016	R248 On 04-August-16			Bond Future	9.46	95.2539	96.7521	95.2539	59,058.00
01/07/2016	R248 On 04-August-16	9.25	Call	Bond Future	1114	1	1	1	0.00
01/07/2016	R248 On 04-August-16	9.26	Call	Bond Future	1147	1	1	1	0.00
01/07/2016	R248 On 04-August-16	9.24	Call	Bond Future	1081	1	1	1	0.00
01/07/2016	R248 On 04-August-16	9.26	Put	Bond Future	3072	4	3	4	0.00
01/07/2016	R248 On 04-August-16	9.25	Put	Bond Future	3136	4	3	4	0.00
01/07/2016	R248 On 04-August-16	9.24	Put	Bond Future	3201	4	3	4	0.00
01/07/2016	R248 On 03-November-16			Bond Future	9.50	92.6240	94.1496	92.6240	1,529.00
01/07/2016	R248 On 03-November-16	10.39	Call	Bond Future	8712	8	9	8	0.00
01/07/2016	R248 On 03-November-16	10.38	Call	Bond Future	8649	7	9	7	0.00
01/07/2016	R248 On 03-November-16	10.37	Call	Bond Future	8586	7	9	7	0.00
01/07/2016	R248 On 03-November-16	10.38	Put	Bond Future	1099	1	1	1	0.00
01/07/2016	R248 On 03-November-16	10.39	Put	Bond Future	1082	1	1	1	0.00
01/07/2016	R248 On 03-November-16	10.37	Put	Bond Future	1116	1	1	1	0.00
01/07/2016	R248 On 02-February-17			Bond Future	9.54	94.4737	96.0274	94.4737	0.00
01/07/2016	R248 On 02-February-17	9.76	Call	Bond Future	5991	5	6	5	0.00
01/07/2016	R248 On 02-February-17	9.77	Call	Bond Future	6041	5	6	5	0.00
01/07/2016	R248 On 02-February-17	9.78	Call	Bond Future	6090	5	6	5	0.00
01/07/2016	R248 On 02-February-17	9.77	Put	Bond Future	3969	5	4	5	0.00
01/07/2016	R248 On 02-February-17	9.76	Put	Bond Future	4008	5	4	5	0.00
01/07/2016	R248 On 02-February-17	9.78	Put	Bond Future	3930	5	4	5	0.00