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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/04/2016 TO: 26/04/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	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
26/04/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	2025 On 05-May-16			Bond Future	126.15	126.0507	126.1473	126.0507	4,068.00
26/04/2016	2025 On 05-May-16	126.00	Call	Bond Future	147	0	0	0	0.00
26/04/2016	2025 On 05-May-16	126.01	Call	Bond Future	137	0	0	0	0.00
26/04/2016	2025 On 05-May-16	125.99	Call	Bond Future	157	0	0	0	0.00
26/04/2016	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2025 On 04-August-16			Bond Future	127.28	127.1875	127.2845	127.1875	2,204.00
26/04/2016	2025 On 04-August-16	123.85	Call	Bond Future	3434	3	3	3	0.00
26/04/2016	2025 On 04-August-16	123.86	Call	Bond Future	3424	3	3	3	0.00
26/04/2016	2025 On 04-August-16	123.87	Call	Bond Future	3414	3	3	3	0.00
26/04/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2025 On 03-November-16			Bond Future	129.71	129.6157	129.7129	129.6157	0.00
26/04/2016	2025 On 03-November-16	129.22	Call	Bond Future	493	0	0	0	0.00
26/04/2016	2025 On 03-November-16	129.23	Call	Bond Future	483	0	0	0	0.00
26/04/2016	2025 On 03-November-16	129.21	Call	Bond Future	503	0	1	0	0.00
26/04/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2030 On 05-May-16			Bond Future	9.46	91.0263	91.0815	91.0263	8,120.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
26/04/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
26/04/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
26/04/2016	2030 On 05-May-16	9.00	Put	Bond Future	3302	3	3	3	0.00
26/04/2016	2030 On 05-May-16	8.99	Put	Bond Future	3376	3	3	3	0.00
26/04/2016	2030 On 05-May-16	9.01	Put	Bond Future	3229	3	3	3	0.00
26/04/2016	2030 On 04-August-16			Bond Future	9.52	88.7467	88.8018	88.7467	23,052.00
26/04/2016	2030 On 04-August-16	10.17	Call	Bond Future	4320	4	4	4	0.00
26/04/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2030 On 03-November-16			Bond Future	9.57	90.4342	90.4894	90.4342	0.00
26/04/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
26/04/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
26/04/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
26/04/2016	2030 On 03-November-16	9.33	Put	Bond Future	1674	2	2	2	0.00
26/04/2016	2030 On 03-November-16	9.34	Put	Bond Future	1604	2	2	2	0.00
26/04/2016	2030 On 03-November-16	9.35	Put	Bond Future	1534	2	2	2	0.00
26/04/2016	2032 On 05-May-16			Bond Future	9.60	89.9351	89.9929	89.9351	9,032.00
26/04/2016	2032 On 05-May-16	9.00	Call	Bond Future	7	0	0	0	0.00
26/04/2016	2032 On 05-May-16	8.99	Call	Bond Future	6	0	0	0	0.00
26/04/2016	2032 On 05-May-16	9.01	Call	Bond Future	8	0	0	0	0.00
26/04/2016	2032 On 05-May-16	8.99	Put	Bond Future	4703	5	5	5	0.00
26/04/2016	2032 On 05-May-16	9.01	Put	Bond Future	4545	5	5	5	0.00
26/04/2016	2032 On 05-May-16	9.00	Put	Bond Future	4624	5	5	5	0.00
26/04/2016	2032 On 04-August-16			Bond Future	9.66	91.6430	91.7008	91.6430	6,960.00
26/04/2016	2032 On 04-August-16	8.99	Call	Bond Future	965	1	1	1	0.00
26/04/2016	2032 On 04-August-16	9.01	Call	Bond Future	1002	1	1	1	0.00
26/04/2016	2032 On 04-August-16	9.00	Call	Bond Future	983	1	1	1	0.00
26/04/2016	2032 On 04-August-16	8.99	Put	Bond Future	6071	6	6	6	0.00
26/04/2016	2032 On 04-August-16	9.00	Put	Bond Future	6010	6	6	6	0.00
26/04/2016	2032 On 04-August-16	9.01	Put	Bond Future	5949	6	6	6	0.00
26/04/2016	2032 On 03-November-16			Bond Future	9.72	89.2264	89.2844	89.2264	0.00
26/04/2016	2032 On 03-November-16	10.29	Call	Bond Future	6205	6	6	6	0.00
26/04/2016	2032 On 03-November-16	10.28	Call	Bond Future	6161	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2016	2032 On 03-November-16	10.30	Call	Bond Future	6250	6	6	6	0.00
26/04/2016	2032 On 03-November-16	10.28	Put	Bond Future	2216	2	2	2	0.00
26/04/2016	2032 On 03-November-16	10.29	Put	Bond Future	2194	2	2	2	0.00
26/04/2016	2032 On 03-November-16	10.30	Put	Bond Future	2171	2	2	2	0.00
26/04/2016	2032 On 02-February-17			Bond Future	9.76	91.0274	91.0854	91.0274	0.00
26/04/2016	2032 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
26/04/2016	2032 On 02-February-17	9.53	Call	Bond Future	0	0	0	0	0.00
26/04/2016	2032 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
26/04/2016	2032 On 02-February-17	9.51	Put	Bond Future	1837	2	2	2	0.00
26/04/2016	2032 On 02-February-17	9.53	Put	Bond Future	1690	2	2	2	0.00
26/04/2016	2032 On 02-February-17	9.52	Put	Bond Future	1763	2	2	2	0.00
26/04/2016	2033 On 05-May-16			Bond Future	106.57	106.4919	106.5743	106.4919	284.00
26/04/2016	2033 On 05-May-16	102.40	Call	Bond Future	4174	4	4	4	0.00
26/04/2016	2033 On 05-May-16	102.39	Call	Bond Future	4184	4	4	4	0.00
26/04/2016	2033 On 05-May-16	102.41	Call	Bond Future	4164	4	4	4	0.00
26/04/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2033 On 04-August-16			Bond Future	108.61	108.5233	108.6058	108.5233	3,470.00
26/04/2016	2033 On 04-August-16	104.99	Call	Bond Future	3616	4	4	4	0.00
26/04/2016	2033 On 04-August-16	105.01	Call	Bond Future	3596	4	4	4	0.00
26/04/2016	2033 On 04-August-16	105.00	Call	Bond Future	3606	4	4	4	0.00
26/04/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2033 On 03-November-16			Bond Future	109.65	109.5655	109.6484	109.5655	0.00
26/04/2016	2033 On 03-November-16	109.17	Call	Bond Future	478	0	0	0	0.00
26/04/2016	2033 On 03-November-16	109.18	Call	Bond Future	468	0	0	0	0.00
26/04/2016	2033 On 03-November-16	109.16	Call	Bond Future	488	0	0	0	0.00
26/04/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00

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26/04/2016	2037 On 05-May-16			Bond Future	9.74	91.2495	91.3531	91.2495	19,357.00
26/04/2016	2037 On 05-May-16	9.67	Call	Bond Future	629	1	1	1	500.00
26/04/2016	2037 On 05-May-16	8.99	Call	Bond Future	1	0	0	0	0.00
26/04/2016	2037 On 05-May-16	9.01	Call	Bond Future	2	0	0	0	0.00
26/04/2016	2037 On 05-May-16	9.00	Call	Bond Future	2	0	0	0	0.00
26/04/2016	2037 On 05-May-16	9.67	Put	Bond Future	1196	1	1	1	0.00
26/04/2016	2037 On 05-May-16	9.00	Put	Bond Future	6301	6	6	6	0.00
26/04/2016	2037 On 05-May-16	9.01	Put	Bond Future	6211	6	6	6	0.00
26/04/2016	2037 On 05-May-16	8.99	Put	Bond Future	6391	6	6	6	0.00
26/04/2016	2037 On 04-August-16			Bond Future	9.80	88.7236	88.8281	88.7236	39,584.00
26/04/2016	2037 On 04-August-16	9.25	Call	Bond Future	1389	1	1	1	0.00
26/04/2016	2037 On 04-August-16	9.26	Call	Bond Future	1413	1	1	1	0.00
26/04/2016	2037 On 04-August-16	9.24	Call	Bond Future	1365	1	1	1	0.00
26/04/2016	2037 On 04-August-16	9.25	Put	Bond Future	5952	6	6	6	0.00
26/04/2016	2037 On 04-August-16	9.24	Put	Bond Future	6015	6	6	6	0.00
26/04/2016	2037 On 04-August-16	9.26	Put	Bond Future	5890	6	6	6	0.00
26/04/2016	2037 On 03-November-16			Bond Future	9.85	90.4107	90.5162	90.4107	0.00
26/04/2016	2037 On 03-November-16	10.35	Call	Bond Future	6466	6	6	6	0.00
26/04/2016	2037 On 03-November-16	10.37	Call	Bond Future	6561	7	7	7	0.00
26/04/2016	2037 On 03-November-16	10.36	Call	Bond Future	6513	6	7	6	0.00
26/04/2016	2037 On 03-November-16	10.36	Put	Bond Future	2654	3	3	3	0.00
26/04/2016	2037 On 03-November-16	10.37	Put	Bond Future	2628	3	3	3	0.00
26/04/2016	2037 On 03-November-16	10.35	Put	Bond Future	2680	3	3	3	0.00
26/04/2016	2037 On 02-February-17			Bond Future	9.90	87.9785	88.0851	87.9785	0.00
26/04/2016	2037 On 02-February-17	9.68	Call	Bond Future	0	0	0	0	0.00
26/04/2016	2037 On 02-February-17	9.66	Call	Bond Future	0	0	0	0	0.00
26/04/2016	2037 On 02-February-17	9.67	Call	Bond Future	0	0	0	0	0.00
26/04/2016	2037 On 02-February-17	9.66	Put	Bond Future	1891	2	2	2	0.00
26/04/2016	2037 On 02-February-17	9.67	Put	Bond Future	1810	2	2	2	0.00
26/04/2016	2037 On 02-February-17	9.68	Put	Bond Future	1729	2	2	2	0.00
26/04/2016	2038 On 05-May-16			Bond Future	134.24	134.1357	134.2398	134.1357	10,578.00
26/04/2016	2038 On 05-May-16	130.99	Call	Bond Future	3250	3	3	3	0.00
26/04/2016	2038 On 05-May-16	131.01	Call	Bond Future	3230	3	3	3	0.00

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26/04/2016	2038 On 05-May-16	131.00	Call	Bond Future	3240	3	3	3	0.00
26/04/2016	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2038 On 04-August-16			Bond Future	135.37	135.2681	135.3727	135.2681	12,055.00
26/04/2016	2038 On 04-August-16	129.31	Call	Bond Future	6063	6	6	6	0.00
26/04/2016	2038 On 04-August-16	129.30	Call	Bond Future	6073	6	6	6	0.00
26/04/2016	2038 On 04-August-16	129.32	Call	Bond Future	6053	6	6	6	0.00
26/04/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2038 On 03-November-16			Bond Future	137.96	137.8506	137.9554	137.8506	0.00
26/04/2016	2038 On 03-November-16	136.33	Call	Bond Future	1625	2	2	2	0.00
26/04/2016	2038 On 03-November-16	136.32	Call	Bond Future	1635	2	2	2	0.00
26/04/2016	2038 On 03-November-16	136.31	Call	Bond Future	1645	2	2	2	0.00
26/04/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2040 On 05-May-16			Bond Future	9.81	94.9729	95.0403	94.9729	1,600.00
26/04/2016	2040 On 05-May-16	9.51	Call	Bond Future	165	0	0	0	0.00
26/04/2016	2040 On 05-May-16	9.50	Call	Bond Future	153	0	0	0	0.00
26/04/2016	2040 On 05-May-16	9.49	Call	Bond Future	142	0	0	0	0.00
26/04/2016	2040 On 05-May-16	9.50	Put	Bond Future	2878	3	3	3	0.00
26/04/2016	2040 On 05-May-16	9.51	Put	Bond Future	2800	3	3	3	0.00
26/04/2016	2040 On 05-May-16	9.49	Put	Bond Future	2957	3	3	3	0.00
26/04/2016	2040 On 04-August-16			Bond Future	9.87	92.2672	92.3347	92.2672	812.00
26/04/2016	2040 On 04-August-16	9.50	Call	Bond Future	2024	2	2	2	0.00
26/04/2016	2040 On 04-August-16	9.51	Call	Bond Future	2055	2	2	2	0.00
26/04/2016	2040 On 04-August-16	9.49	Call	Bond Future	1993	2	2	2	0.00
26/04/2016	2040 On 04-August-16	9.51	Put	Bond Future	5203	5	5	5	0.00
26/04/2016	2040 On 04-August-16	9.50	Put	Bond Future	5261	5	5	5	0.00
26/04/2016	2040 On 04-August-16	9.49	Put	Bond Future	5320	5	5	5	0.00
26/04/2016	2040 On 03-November-16			Bond Future	9.92	94.0216	94.0895	94.0216	0.00

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26/04/2016	2040 On 03-November-16	9.70	Call	Bond Future	0	0	0	0	0.00
26/04/2016	2040 On 03-November-16	9.71	Call	Bond Future	0	0	0	0	0.00
26/04/2016	2040 On 03-November-16	9.69	Call	Bond Future	0	0	0	0	0.00
26/04/2016	2040 On 03-November-16	9.69	Put	Bond Future	2000	2	2	2	0.00
26/04/2016	2040 On 03-November-16	9.70	Put	Bond Future	1913	2	2	2	0.00
26/04/2016	2040 On 03-November-16	9.71	Put	Bond Future	1826	2	2	2	0.00
26/04/2016	2044 On 05-May-16			Bond Future	9.84	92.0070	92.0742	92.0070	3,999.00
26/04/2016	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
26/04/2016	2044 On 05-May-16	9.01	Call	Bond Future	1	0	0	0	0.00
26/04/2016	2044 On 05-May-16	9.00	Call	Bond Future	1	0	0	0	0.00
26/04/2016	2044 On 05-May-16	9.01	Put	Bond Future	7671	8	8	8	0.00
26/04/2016	2044 On 05-May-16	8.99	Put	Bond Future	7870	8	8	8	0.00
26/04/2016	2044 On 05-May-16	9.00	Put	Bond Future	7770	8	8	8	0.00
26/04/2016	2044 On 04-August-16			Bond Future	9.90	89.3702	89.4375	89.3702	20,090.00
26/04/2016	2044 On 04-August-16	9.51	Call	Bond Future	1994	2	2	2	0.00
26/04/2016	2044 On 04-August-16	9.50	Call	Bond Future	1963	2	2	2	0.00
26/04/2016	2044 On 04-August-16	9.49	Call	Bond Future	1933	2	2	2	0.00
26/04/2016	2044 On 04-August-16	9.50	Put	Bond Future	5480	6	5	6	0.00
26/04/2016	2044 On 04-August-16	9.49	Put	Bond Future	5541	6	6	6	0.00
26/04/2016	2044 On 04-August-16	9.51	Put	Bond Future	5420	5	5	5	0.00
26/04/2016	2044 On 03-November-16			Bond Future	9.95	91.0695	91.1371	91.0695	0.00
26/04/2016	2044 On 03-November-16	10.42	Call	Bond Future	6873	7	7	7	0.00
26/04/2016	2044 On 03-November-16	10.43	Call	Bond Future	6922	7	7	7	0.00
26/04/2016	2044 On 03-November-16	10.41	Call	Bond Future	6824	7	7	7	0.00
26/04/2016	2044 On 03-November-16	10.42	Put	Bond Future	3068	3	3	3	0.00
26/04/2016	2044 On 03-November-16	10.43	Put	Bond Future	3039	3	3	3	0.00
26/04/2016	2044 On 03-November-16	10.41	Put	Bond Future	3097	3	3	3	0.00
26/04/2016	2044 On 02-February-17			Bond Future	10.00	88.5256	88.5934	88.5256	0.00
26/04/2016	2044 On 02-February-17	9.77	Call	Bond Future	0	0	0	0	0.00
26/04/2016	2044 On 02-February-17	9.76	Call	Bond Future	0	0	0	0	0.00
26/04/2016	2044 On 02-February-17	9.78	Call	Bond Future	0	0	0	0	0.00
26/04/2016	2044 On 02-February-17	9.78	Put	Bond Future	1841	2	2	2	0.00
26/04/2016	2044 On 02-February-17	9.77	Put	Bond Future	1928	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2016	2044 On 02-February-17	9.76	Put	Bond Future	2015	2	2	2	0.00
26/04/2016	2046 On 05-May-16			Bond Future	134.23	134.1269	134.2317	134.1269	12,460.00
26/04/2016	2046 On 05-May-16	129.99	Call	Bond Future	4242	4	4	4	0.00
26/04/2016	2046 On 05-May-16	130.01	Call	Bond Future	4222	4	4	4	0.00
26/04/2016	2046 On 05-May-16	130.00	Call	Bond Future	4232	4	4	4	0.00
26/04/2016	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2046 On 04-August-16			Bond Future	136.79	136.6855	136.7905	136.6855	3,674.00
26/04/2016	2046 On 04-August-16	129.00	Call	Bond Future	7791	8	8	8	0.00
26/04/2016	2046 On 04-August-16	129.01	Call	Bond Future	7781	8	8	8	0.00
26/04/2016	2046 On 04-August-16	129.02	Call	Bond Future	7771	8	8	8	0.00
26/04/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2046 On 03-November-16			Bond Future	137.88	137.7790	137.8844	137.7790	0.00
26/04/2016	2046 On 03-November-16	137.07	Call	Bond Future	814	1	1	1	0.00
26/04/2016	2046 On 03-November-16	137.09	Call	Bond Future	794	1	1	1	0.00
26/04/2016	2046 On 03-November-16	137.08	Call	Bond Future	804	1	1	1	0.00
26/04/2016	2046 On 03-November-16	137.09	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2046 On 03-November-16	137.07	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2046 On 03-November-16	137.08	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2050 On 05-May-16			Bond Future	145.04	145.2760	145.0410	145.2760	11,659.00
26/04/2016	2050 On 05-May-16	138.00	Call	Bond Future	7041	7	7	7	0.00
26/04/2016	2050 On 05-May-16	137.99	Call	Bond Future	7051	7	7	7	0.00
26/04/2016	2050 On 05-May-16	138.01	Call	Bond Future	7031	7	7	7	0.00
26/04/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2050 On 04-August-16			Bond Future	146.23	146.4699	146.2284	146.4699	8,789.00
26/04/2016	2050 On 04-August-16	139.12	Call	Bond Future	7108	7	7	7	0.00
26/04/2016	2050 On 04-August-16	139.14	Call	Bond Future	7088	7	7	7	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
26/04/2016	2050 On 04-August-16	139.13	Call	Bond Future	7098	7	7	7	0.00
26/04/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
26/04/2016	2050 On 03-November-16			Bond Future	149.02	149.2662	149.0183	149.2662	0.00
26/04/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
26/04/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
26/04/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
26/04/2016	2050 On 03-November-16	149.53	Put	Bond Future	512	0	1	0	0.00
26/04/2016	2050 On 03-November-16	149.54	Put	Bond Future	522	0	1	0	0.00
26/04/2016	2050 On 03-November-16	149.52	Put	Bond Future	502	0	1	0	0.00
26/04/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	AL37 On 05-May-16			Index Future	475.80	475.3640	475.8000	475.3640	1.00
26/04/2016	AL37 On 04-August-16			Index Future	484.74	484.2920	484.7350	484.2920	13.00
26/04/2016	AL37 On 03-November-16			Index Future	494.05	493.5990	494.0460	493.5990	0.00
26/04/2016	AL7T On 05-May-16			Index Future	548.36	548.3300	548.3550	548.3300	0.00
26/04/2016	AL7T On 04-August-16			Index Future	558.65	558.6280	558.6520	558.6280	9.00
26/04/2016	AL7T On 03-November-16			Index Future	569.38	569.3630	569.3830	569.3630	0.00
26/04/2016	ALBI On 05-May-16			Index Future	497.99	497.7170	497.9860	497.7170	461.00
26/04/2016	ALBI On 04-August-16			Index Future	507.34	507.0650	507.3380	507.0650	171.00
26/04/2016	ALBI On 03-November-16			Index Future	517.08	516.8090	517.0830	516.8090	0.00
26/04/2016	ALBI On 02-February-17			Index Future	527.51	527.2320	527.5080	527.2320	0.00
26/04/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C023 On 28-February-23			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
26/04/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/04/2016	C210 On 31-March-28			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
26/04/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2016	EL28 On 05-May-16			Bond Future	128.80	128.6975	128.8037	128.6975	0.00
26/04/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
26/04/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
26/04/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
26/04/2016	EL28 On 05-May-16	129.01	Put	Bond Future	206	0	0	0	0.00
26/04/2016	EL28 On 05-May-16	129.00	Put	Bond Future	196	0	0	0	0.00
26/04/2016	EL28 On 05-May-16	128.99	Put	Bond Future	186	0	0	0	0.00
26/04/2016	EL28 On 04-August-16			Bond Future	131.26	131.1525	131.2591	131.1525	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
26/04/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4399	4	4	4	0.00
26/04/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4389	4	4	4	0.00
26/04/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4379	4	4	4	0.00
26/04/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
26/04/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
26/04/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
26/04/2016	EL28 On 03-November-16			Bond Future	132.09	131.9813	132.0884	131.9813	0.00
26/04/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
26/04/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
26/04/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
26/04/2016	EL28 On 03-November-16	132.15	Put	Bond Future	62	0	0	0	0.00
26/04/2016	EL28 On 03-November-16	132.16	Put	Bond Future	72	0	0	0	0.00
26/04/2016	EL28 On 03-November-16	132.17	Put	Bond Future	82	0	0	0	0.00
26/04/2016	ES33 On 05-May-16			Bond Future	10.58	76.8403	76.8973	76.8403	8,710.00
26/04/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
26/04/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
26/04/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
26/04/2016	ES33 On 05-May-16	10.01	Put	Bond Future	3756	4	4	4	0.00
26/04/2016	ES33 On 05-May-16	10.00	Put	Bond Future	3825	4	4	4	0.00
26/04/2016	ES33 On 05-May-16	9.99	Put	Bond Future	3894	4	4	4	0.00
26/04/2016	ES33 On 04-August-16			Bond Future	10.66	78.2996	78.3567	78.2996	350.00
26/04/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
26/04/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
26/04/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
26/04/2016	ES33 On 04-August-16	10.24	Put	Bond Future	2739	3	3	3	0.00
26/04/2016	ES33 On 04-August-16	10.26	Put	Bond Future	2606	3	3	3	0.00
26/04/2016	ES33 On 04-August-16	10.25	Put	Bond Future	2672	3	3	3	0.00
26/04/2016	ES33 On 03-November-16			Bond Future	10.75	75.9956	76.0530	75.9956	0.00
26/04/2016	ES33 On 03-November-16	11.30	Call	Bond Future	3309	3	3	3	0.00
26/04/2016	ES33 On 03-November-16	11.31	Call	Bond Future	3366	3	3	3	0.00
26/04/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3251	3	3	3	0.00
26/04/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
26/04/2016	ES33 On 03-November-16	11.31	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
26/04/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
26/04/2016	ES33 On 02-February-17			Bond Future	10.83	77.5294	77.5870	77.5294	0.00
26/04/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
26/04/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
26/04/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
26/04/2016	ES33 On 02-February-17	10.60	Put	Bond Future	1422	1	1	1	0.00
26/04/2016	ES33 On 02-February-17	10.61	Put	Bond Future	1359	1	1	1	0.00
26/04/2016	ES33 On 02-February-17	10.59	Put	Bond Future	1485	2	1	2	0.00
26/04/2016	ES42 On 05-May-16			Bond Future	10.76	80.6774	80.7417	80.6774	7,250.00
26/04/2016	ES42 On 04-August-16			Bond Future	10.84	82.2095	82.2741	82.2095	4,900.00
26/04/2016	ES42 On 03-November-16			Bond Future	10.93	79.5099	79.5749	79.5099	0.00
26/04/2016	GOVI On 05-May-16			GOVI	496.79	496.5200	496.7900	496.5200	61.00
26/04/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
26/04/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
26/04/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
26/04/2016	GOVI On 05-May-16	517.99	Put	GOVI	212000	21	21	21	0.00
26/04/2016	GOVI On 05-May-16	518.00	Put	GOVI	212100	21	21	21	0.00
26/04/2016	GOVI On 05-May-16	518.01	Put	GOVI	212200	21	21	21	0.00
26/04/2016	GOVI On 04-August-16			GOVI	506.12	505.8450	506.1190	505.8450	407.00
26/04/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
26/04/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
26/04/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
26/04/2016	GOVI On 04-August-16	521.01	Put	GOVI	148910	15	15	15	0.00
26/04/2016	GOVI On 04-August-16	520.99	Put	GOVI	148710	15	15	15	0.00
26/04/2016	GOVI On 04-August-16	521.00	Put	GOVI	148810	15	15	15	0.00
26/04/2016	GOVI On 03-November-16			GOVI	515.84	515.5660	515.8410	515.5660	146.00
26/04/2016	GOVI On 03-November-16	476.11	Call	GOVI	397310	39	40	39	0.00
26/04/2016	GOVI On 03-November-16	476.12	Call	GOVI	397210	39	40	39	0.00
26/04/2016	GOVI On 03-November-16	476.13	Call	GOVI	397110	39	40	39	0.00
26/04/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
26/04/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
26/04/2016	GOVI On 03-November-16	476.11	Put	GOVI	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
26/04/2016	GOVI On 02-February-17			GOVI	526.24	525.9630	526.2410	525.9630	0.00
26/04/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
26/04/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
26/04/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
26/04/2016	GOVI On 02-February-17	533.34	Put	GOVI	70990	7	7	7	0.00
26/04/2016	GOVI On 02-February-17	533.33	Put	GOVI	70890	7	7	7	0.00
26/04/2016	GOVI On 02-February-17	533.32	Put	GOVI	70790	7	7	7	0.00
26/04/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/04/2016	IGOV On 05-May-16			Index Future	243.66	243.6980	243.6630	243.6980	474.00
26/04/2016	IGOV On 04-August-16			Index Future	248.26	248.2960	248.2590	248.2960	1,023.00
26/04/2016	IGOV On 03-November-16			Index Future	253.05	253.0870	253.0470	253.0870	23.00
26/04/2016	IGOV On 02-February-17			Index Future	258.17	258.2100	258.1670	258.2100	0.00
26/04/2016	ILBI On 05-May-16			Index Future	660.13	659.3470	660.1300	659.3470	0.00
26/04/2016	ILBI On 04-August-16			Index Future	672.25	671.4580	672.2530	671.4580	157.00
26/04/2016	ILBI On 03-November-16			Index Future	684.85	684.0420	684.8510	684.0420	0.00
26/04/2016	IS01 On 19-December-16			Interest Rate Swap	100.16	100.1564	100.1600	100.1564	0.00
26/04/2016	IS01 On 16-March-17			Interest Rate Swap	100.20	100.1892	100.1964	100.1892	0.00
26/04/2016	IS01 On 15-June-17			Interest Rate Swap	99.95	99.9341	99.9489	99.9341	0.00
26/04/2016	IS02 On 18-December-17			Interest Rate Swap	100.57	100.5415	100.5698	100.5415	0.00
26/04/2016	IS02 On 16-March-18			Interest Rate Swap	100.02	99.9818	100.0177	99.9818	0.00
26/04/2016	IS02 On 15-June-18			Interest Rate Swap	99.86	99.8193	99.8563	99.8193	0.00
26/04/2016	IS05 On 17-December-20			Interest Rate Swap	100.45	100.4383	100.4477	100.4383	0.00
26/04/2016	IS05 On 16-March-21			Interest Rate Swap	99.93	99.9243	99.9324	99.9243	0.00
26/04/2016	IS05 On 15-June-21			Interest Rate Swap	99.38	99.3744	99.3827	99.3744	0.00
26/04/2016	IS10 On 17-December-25			Interest Rate Swap	102.08	102.0905	102.0809	102.0905	0.00
26/04/2016	IS10 On 16-March-26			Interest Rate Swap	99.31	99.3129	99.3082	99.3129	0.00
26/04/2016	IS10 On 15-June-26			Interest Rate Swap	98.18	98.1816	98.1783	98.1816	0.00
26/04/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
26/04/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
26/04/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/04/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/04/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.27	92.7300	92.7300	92.7300	0.00
26/04/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
26/04/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
26/04/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.53	92.4700	92.4700	92.4700	0.00
26/04/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.57	92.4300	92.4300	92.4300	0.00
26/04/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.57	92.4300	92.4300	92.4300	0.00
26/04/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.81	92.1900	92.1900	92.1900	0.00
26/04/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.93	92.0700	92.0700	92.0700	0.00
26/04/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.06	91.9400	91.9400	91.9400	0.00
26/04/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.16	91.8400	91.8400	91.8400	0.00
26/04/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.25	91.7500	91.7500	91.7500	0.00
26/04/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
26/04/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
26/04/2016	R023 On 05-May-16			Bond Future	8.91	95.6236	95.6864	95.6236	3,138.00
26/04/2016	R023 On 05-May-16	8.24	Call	Bond Future	1	0	0	0	0.00
26/04/2016	R023 On 05-May-16	8.26	Call	Bond Future	1	0	0	0	0.00
26/04/2016	R023 On 05-May-16	8.25	Call	Bond Future	1	0	0	0	0.00
26/04/2016	R023 On 05-May-16	8.25	Put	Bond Future	3240	3	3	3	0.00
26/04/2016	R023 On 05-May-16	8.26	Put	Bond Future	3189	3	3	3	0.00
26/04/2016	R023 On 05-May-16	8.24	Put	Bond Future	3290	3	3	3	0.00
26/04/2016	R023 On 04-August-16			Bond Future	8.96	97.4396	97.5023	97.4396	5,453.00
26/04/2016	R023 On 04-August-16	8.24	Call	Bond Future	448	0	0	0	0.00
26/04/2016	R023 On 04-August-16	8.25	Call	Bond Future	458	0	0	0	0.00
26/04/2016	R023 On 04-August-16	8.26	Call	Bond Future	468	0	0	0	0.00
26/04/2016	R023 On 04-August-16	8.25	Put	Bond Future	3889	4	4	4	0.00
26/04/2016	R023 On 04-August-16	8.24	Put	Bond Future	3928	4	4	4	0.00
26/04/2016	R023 On 04-August-16	8.26	Put	Bond Future	3850	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2016	R023 On 03-November-16			Bond Future	9.03	95.3608	95.4237	95.3608	0.00
26/04/2016	R023 On 03-November-16	9.73	Call	Bond Future	4186	4	4	4	0.00
26/04/2016	R023 On 03-November-16	9.74	Call	Bond Future	4218	4	4	4	0.00
26/04/2016	R023 On 03-November-16	9.75	Call	Bond Future	4249	4	4	4	0.00
26/04/2016	R023 On 03-November-16	9.74	Put	Bond Future	1031	1	1	1	0.00
26/04/2016	R023 On 03-November-16	9.75	Put	Bond Future	1019	1	1	1	0.00
26/04/2016	R023 On 03-November-16	9.73	Put	Bond Future	1043	1	1	1	0.00
26/04/2016	R023 On 02-February-17			Bond Future	9.07	97.2852	97.3482	97.2852	0.00
26/04/2016	R023 On 02-February-17	8.86	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R023 On 02-February-17	8.85	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R023 On 02-February-17	8.84	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R023 On 02-February-17	8.85	Put	Bond Future	995	1	1	1	0.00
26/04/2016	R023 On 02-February-17	8.86	Put	Bond Future	950	1	1	1	0.00
26/04/2016	R023 On 02-February-17	8.84	Put	Bond Future	1039	1	1	1	0.00
26/04/2016	R035 On 05-May-16			Bond Future	9.67	94.7325	94.8355	94.7325	3,926.00
26/04/2016	R035 On 05-May-16	10.35	Call	Bond Future	5250	5	5	5	0.00
26/04/2016	R035 On 05-May-16	10.37	Call	Bond Future	5398	5	5	5	0.00
26/04/2016	R035 On 05-May-16	10.36	Call	Bond Future	5324	5	5	5	0.00
26/04/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R035 On 04-August-16			Bond Future	9.73	96.5316	96.6353	96.5316	5,341.00
26/04/2016	R035 On 04-August-16	10.37	Call	Bond Future	4921	5	5	5	0.00
26/04/2016	R035 On 04-August-16	10.36	Call	Bond Future	4847	5	5	5	0.00
26/04/2016	R035 On 04-August-16	10.35	Call	Bond Future	4773	5	5	5	0.00
26/04/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R035 On 03-November-16			Bond Future	9.79	93.8648	93.9695	93.8648	0.00
26/04/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R035 On 03-November-16	9.57	Put	Bond Future	1747	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2016	R035 On 03-November-16	9.59	Put	Bond Future	1584	2	2	2	0.00
26/04/2016	R035 On 03-November-16	9.58	Put	Bond Future	1665	2	2	2	0.00
26/04/2016	R186 On 05-May-16			Bond Future	9.08	113.5152	113.5350	113.5152	42,709.00
26/04/2016	R186 On 05-May-16	8.34	Call	Bond Future	1	0	0	0	0.00
26/04/2016	R186 On 05-May-16	9.25	Call	Bond Future	1454	1	1	1	180.00
26/04/2016	R186 On 05-May-16	8.33	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R186 On 05-May-16	9.96	Call	Bond Future	6023	6	6	6	0.00
26/04/2016	R186 On 05-May-16	9.86	Call	Bond Future	5359	5	5	5	0.00
26/04/2016	R186 On 05-May-16	9.89	Call	Bond Future	5559	6	6	6	0.00
26/04/2016	R186 On 05-May-16	8.35	Call	Bond Future	1	0	0	0	0.00
26/04/2016	R186 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R186 On 05-May-16	8.85	Call	Bond Future	166	0	0	0	0.00
26/04/2016	R186 On 05-May-16	8.75	Call	Bond Future	73	0	0	0	180.00
26/04/2016	R186 On 05-May-16	7.56	Put	Bond Future	11691	12	12	12	0.00
26/04/2016	R186 On 05-May-16	8.35	Put	Bond Future	5435	5	5	5	0.00
26/04/2016	R186 On 05-May-16	8.34	Put	Bond Future	5511	6	6	6	0.00
26/04/2016	R186 On 05-May-16	8.33	Put	Bond Future	5587	6	6	6	0.00
26/04/2016	R186 On 05-May-16	9.89	Put	Bond Future	1	0	0	0	180.00
26/04/2016	R186 On 05-May-16	9.96	Put	Bond Future	0	0	0	0	5,000.00
26/04/2016	R186 On 05-May-16	9.86	Put	Bond Future	1	0	0	0	5,000.00
26/04/2016	R186 On 05-May-16	8.75	Put	Bond Future	2505	3	3	3	1,900.00
26/04/2016	R186 On 05-May-16	9.25	Put	Bond Future	281	0	0	0	0.00
26/04/2016	R186 On 05-May-16	8.85	Put	Bond Future	1864	2	2	2	5,350.00
26/04/2016	R186 On 04-August-16			Bond Future	9.14	110.3668	110.3857	110.3668	74,928.00
26/04/2016	R186 On 04-August-16	9.60	Call	Bond Future	4396	4	4	4	0.00
26/04/2016	R186 On 04-August-16	8.49	Call	Bond Future	823	1	1	1	0.00
26/04/2016	R186 On 04-August-16	8.51	Call	Bond Future	857	1	1	1	0.00
26/04/2016	R186 On 04-August-16	10.00	Call	Bond Future	6420	6	6	6	0.00
26/04/2016	R186 On 04-August-16	9.25	Call	Bond Future	2892	3	3	3	0.00
26/04/2016	R186 On 04-August-16	8.50	Call	Bond Future	839	1	1	1	0.00
26/04/2016	R186 On 04-August-16	9.60	Put	Bond Future	1248	1	1	1	5,635.00
26/04/2016	R186 On 04-August-16	8.49	Put	Bond Future	5523	6	6	6	0.00
26/04/2016	R186 On 04-August-16	10.00	Put	Bond Future	624	1	1	1	6,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2016	R186 On 04-August-16	8.51	Put	Bond Future	5409	5	5	5	0.00
26/04/2016	R186 On 04-August-16	9.25	Put	Bond Future	2137	2	2	2	1,000.00
26/04/2016	R186 On 04-August-16	8.50	Put	Bond Future	5466	5	5	5	0.00
26/04/2016	R186 On 03-November-16			Bond Future	9.19	112.4652	112.4833	112.4652	0.00
26/04/2016	R186 On 03-November-16	8.96	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R186 On 03-November-16	8.95	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R186 On 03-November-16	8.97	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R186 On 03-November-16	8.95	Put	Bond Future	1689	2	2	2	0.00
26/04/2016	R186 On 03-November-16	8.97	Put	Bond Future	1549	2	2	2	0.00
26/04/2016	R186 On 03-November-16	8.96	Put	Bond Future	1619	2	2	2	0.00
26/04/2016	R197 On 05-May-16			Bond Future	298.91	298.6874	298.9149	298.6874	1,246.00
26/04/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R197 On 05-May-16	300.01	Put	Bond Future	1095	1	1	1	0.00
26/04/2016	R197 On 05-May-16	300.00	Put	Bond Future	1085	1	1	1	0.00
26/04/2016	R197 On 05-May-16	299.99	Put	Bond Future	1075	1	1	1	0.00
26/04/2016	R197 On 04-August-16			Bond Future	298.12	297.8884	298.1165	297.8884	1,502.00
26/04/2016	R197 On 04-August-16	293.96	Call	Bond Future	4156	4	4	4	0.00
26/04/2016	R197 On 04-August-16	293.98	Call	Bond Future	4136	4	4	4	0.00
26/04/2016	R197 On 04-August-16	293.97	Call	Bond Future	4146	4	4	4	0.00
26/04/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R197 On 03-November-16			Bond Future	303.80	303.5755	303.8041	303.5755	0.00
26/04/2016	R197 On 03-November-16	303.56	Call	Bond Future	244	0	0	0	0.00
26/04/2016	R197 On 03-November-16	303.57	Call	Bond Future	234	0	0	0	0.00
26/04/2016	R197 On 03-November-16	303.58	Call	Bond Future	224	0	0	0	0.00
26/04/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R202 On 05-May-16			Bond Future	248.52	248.3321	248.5245	248.3321	25,703.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2016	R202 On 05-May-16	246.99	Call	Bond Future	2371	2	2	2	0.00
26/04/2016	R202 On 05-May-16	247.01	Call	Bond Future	2358	2	2	2	0.00
26/04/2016	R202 On 05-May-16	247.00	Call	Bond Future	2365	2	2	2	0.00
26/04/2016	R202 On 05-May-16	247.00	Put	Bond Future	840	1	1	1	0.00
26/04/2016	R202 On 05-May-16	247.01	Put	Bond Future	844	1	1	1	0.00
26/04/2016	R202 On 05-May-16	246.99	Put	Bond Future	837	1	1	1	0.00
26/04/2016	R202 On 04-August-16			Bond Future	249.81	249.6185	249.8112	249.6185	20,214.00
26/04/2016	R202 On 04-August-16	243.26	Call	Bond Future	8587	8	9	8	0.00
26/04/2016	R202 On 04-August-16	243.25	Call	Bond Future	8594	8	9	8	0.00
26/04/2016	R202 On 04-August-16	243.24	Call	Bond Future	8601	8	9	8	0.00
26/04/2016	R202 On 04-August-16	243.25	Put	Bond Future	2033	2	2	2	0.00
26/04/2016	R202 On 04-August-16	243.24	Put	Bond Future	2030	2	2	2	0.00
26/04/2016	R202 On 04-August-16	243.26	Put	Bond Future	2036	2	2	2	0.00
26/04/2016	R202 On 03-November-16			Bond Future	254.58	254.3839	254.5775	254.3839	0.00
26/04/2016	R202 On 03-November-16	253.85	Call	Bond Future	727	1	1	1	0.00
26/04/2016	R202 On 03-November-16	253.87	Call	Bond Future	707	1	1	1	0.00
26/04/2016	R202 On 03-November-16	253.86	Call	Bond Future	717	1	1	1	0.00
26/04/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R203 On 05-May-16			Bond Future	7.96	101.5744	101.6055	101.5744	8,714.00
26/04/2016	R203 On 05-May-16	7.26	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R203 On 05-May-16	7.24	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R203 On 05-May-16	7.25	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R203 On 05-May-16	7.24	Put	Bond Future	910	1	1	1	0.00
26/04/2016	R203 On 05-May-16	7.26	Put	Bond Future	884	1	1	1	0.00
26/04/2016	R203 On 05-May-16	7.25	Put	Bond Future	897	1	1	1	0.00
26/04/2016	R203 On 04-August-16			Bond Future	8.03	103.5034	103.5338	103.5034	55,083.00
26/04/2016	R203 On 04-August-16	7.24	Call	Bond Future	37	0	0	0	0.00
26/04/2016	R203 On 04-August-16	7.26	Call	Bond Future	39	0	0	0	0.00
26/04/2016	R203 On 04-August-16	7.25	Call	Bond Future	38	0	0	0	0.00
26/04/2016	R203 On 04-August-16	7.25	Put	Bond Future	848	1	1	1	0.00
26/04/2016	R203 On 04-August-16	7.26	Put	Bond Future	839	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2016	R203 On 04-August-16	7.24	Put	Bond Future	857	1	1	1	0.00
26/04/2016	R203 On 03-November-16			Bond Future	8.11	101.2993	101.3292	101.2993	0.00
26/04/2016	R203 On 03-November-16	8.84	Call	Bond Future	712	1	1	1	0.00
26/04/2016	R203 On 03-November-16	8.86	Call	Bond Future	724	1	1	1	0.00
26/04/2016	R203 On 03-November-16	8.85	Call	Bond Future	718	1	1	1	0.00
26/04/2016	R203 On 03-November-16	8.84	Put	Bond Future	121	0	0	0	0.00
26/04/2016	R203 On 03-November-16	8.86	Put	Bond Future	118	0	0	0	0.00
26/04/2016	R203 On 03-November-16	8.85	Put	Bond Future	119	0	0	0	0.00
26/04/2016	R203 On 02-February-17			Bond Future	8.11	103.3436	103.3729	103.3436	0.00
26/04/2016	R203 On 02-February-17	7.70	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R203 On 02-February-17	7.72	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R203 On 02-February-17	7.71	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R203 On 02-February-17	7.71	Put	Bond Future	230	0	0	0	0.00
26/04/2016	R203 On 02-February-17	7.72	Put	Bond Future	224	0	0	0	0.00
26/04/2016	R203 On 02-February-17	7.70	Put	Bond Future	235	0	0	0	0.00
26/04/2016	R204 On 05-May-16			Bond Future	8.33	102.2557	102.3120	102.2557	10,611.00
26/04/2016	R204 On 05-May-16	7.76	Call	Bond Future	1	0	0	0	0.00
26/04/2016	R204 On 05-May-16	7.75	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R204 On 05-May-16	7.74	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R204 On 05-May-16	7.75	Put	Bond Future	1339	1	1	1	0.00
26/04/2016	R204 On 05-May-16	7.76	Put	Bond Future	1315	1	1	1	0.00
26/04/2016	R204 On 05-May-16	7.74	Put	Bond Future	1362	1	1	1	0.00
26/04/2016	R204 On 04-August-16			Bond Future	8.41	100.1564	100.2125	100.1564	28,705.00
26/04/2016	R204 On 04-August-16	7.74	Call	Bond Future	161	0	0	0	0.00
26/04/2016	R204 On 04-August-16	7.75	Call	Bond Future	165	0	0	0	0.00
26/04/2016	R204 On 04-August-16	7.76	Call	Bond Future	169	0	0	0	0.00
26/04/2016	R204 On 04-August-16	7.75	Put	Bond Future	1561	2	2	2	0.00
26/04/2016	R204 On 04-August-16	7.74	Put	Bond Future	1578	2	2	2	0.00
26/04/2016	R204 On 04-August-16	7.76	Put	Bond Future	1544	2	2	2	0.00
26/04/2016	R204 On 03-November-16			Bond Future	8.49	102.0606	102.1168	102.0606	0.00
26/04/2016	R204 On 03-November-16	9.21	Call	Bond Future	1679	2	2	2	0.00
26/04/2016	R204 On 03-November-16	9.23	Call	Bond Future	1707	2	2	2	0.00
26/04/2016	R204 On 03-November-16	9.22	Call	Bond Future	1693	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2016	R204 On 03-November-16	9.22	Put	Bond Future	320	0	0	0	0.00
26/04/2016	R204 On 03-November-16	9.23	Put	Bond Future	316	0	0	0	0.00
26/04/2016	R204 On 03-November-16	9.21	Put	Bond Future	325	0	0	0	0.00
26/04/2016	R204 On 02-February-17			Bond Future	8.53	100.0779	100.1339	100.0779	0.00
26/04/2016	R204 On 02-February-17	8.28	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R204 On 02-February-17	8.29	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R204 On 02-February-17	8.30	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R204 On 02-February-17	8.28	Put	Bond Future	430	0	0	0	0.00
26/04/2016	R204 On 02-February-17	8.30	Put	Bond Future	396	0	0	0	0.00
26/04/2016	R204 On 02-February-17	8.29	Put	Bond Future	413	0	0	0	0.00
26/04/2016	R207 On 05-May-16			Bond Future	8.52	98.2720	98.3603	98.2720	13,853.00
26/04/2016	R207 On 05-May-16	7.84	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R207 On 05-May-16	7.86	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R207 On 05-May-16	7.85	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R207 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	43.00
26/04/2016	R207 On 05-May-16	7.85	Put	Bond Future	2048	2	2	2	0.00
26/04/2016	R207 On 05-May-16	7.86	Put	Bond Future	2017	2	2	2	0.00
26/04/2016	R207 On 05-May-16	7.84	Put	Bond Future	2079	2	2	2	0.00
26/04/2016	R207 On 05-May-16	7.56	Put	Bond Future	2954	3	3	3	0.00
26/04/2016	R207 On 04-August-16			Bond Future	8.59	96.4939	96.5826	96.4939	78,094.00
26/04/2016	R207 On 04-August-16	8.01	Call	Bond Future	301	0	0	0	0.00
26/04/2016	R207 On 04-August-16	7.99	Call	Bond Future	288	0	0	0	0.00
26/04/2016	R207 On 04-August-16	8.00	Call	Bond Future	294	0	0	0	0.00
26/04/2016	R207 On 04-August-16	7.99	Put	Bond Future	2027	2	2	2	0.00
26/04/2016	R207 On 04-August-16	8.01	Put	Bond Future	1982	2	2	2	0.00
26/04/2016	R207 On 04-August-16	8.00	Put	Bond Future	2004	2	2	2	0.00
26/04/2016	R207 On 02-February-17			Bond Future	8.70	96.6692	96.7593	96.6692	0.00
26/04/2016	R207 On 02-February-17	8.91	Call	Bond Future	1647	2	2	2	62.00
26/04/2016	R207 On 02-February-17	9.22	Call	Bond Future	2120	2	2	2	0.00
26/04/2016	R207 On 02-February-17	9.24	Call	Bond Future	2153	2	2	2	0.00
26/04/2016	R207 On 02-February-17	9.23	Call	Bond Future	2137	2	2	2	0.00
26/04/2016	R207 On 02-February-17	9.23	Put	Bond Future	836	1	1	1	0.00
26/04/2016	R207 On 02-February-17	9.24	Put	Bond Future	828	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2016	R207 On 02-February-17	8.91	Put	Bond Future	1132	1	1	1	0.00
26/04/2016	R207 On 02-February-17	9.22	Put	Bond Future	844	1	1	1	0.00
26/04/2016	R208 On 05-May-16			Bond Future	8.65	93.1495	93.2934	93.1495	12,693.00
26/04/2016	R208 On 05-May-16	7.99	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R208 On 05-May-16	8.01	Call	Bond Future	1	0	0	0	0.00
26/04/2016	R208 On 05-May-16	8.00	Call	Bond Future	1	0	0	0	0.00
26/04/2016	R208 On 05-May-16	8.00	Put	Bond Future	2455	3	2	3	0.00
26/04/2016	R208 On 05-May-16	7.99	Put	Bond Future	2494	3	2	3	0.00
26/04/2016	R208 On 05-May-16	8.01	Put	Bond Future	2417	3	2	3	0.00
26/04/2016	R208 On 04-August-16			Bond Future	8.71	94.9185	95.0639	94.9185	48,309.00
26/04/2016	R208 On 04-August-16	7.99	Call	Bond Future	300	0	0	0	0.00
26/04/2016	R208 On 04-August-16	8.00	Call	Bond Future	307	0	0	0	0.00
26/04/2016	R208 On 04-August-16	8.01	Call	Bond Future	314	0	0	0	0.00
26/04/2016	R208 On 04-August-16	7.99	Put	Bond Future	2928	3	3	3	0.00
26/04/2016	R208 On 04-August-16	8.00	Put	Bond Future	2898	3	3	3	0.00
26/04/2016	R208 On 04-August-16	8.01	Put	Bond Future	2868	3	3	3	0.00
26/04/2016	R208 On 03-November-16			Bond Future	8.77	93.3203	93.4676	93.3203	0.00
26/04/2016	R208 On 03-November-16	9.57	Call	Bond Future	3305	3	3	3	0.00
26/04/2016	R208 On 03-November-16	9.59	Call	Bond Future	3355	3	3	3	0.00
26/04/2016	R208 On 03-November-16	9.58	Call	Bond Future	3330	3	3	3	0.00
26/04/2016	R208 On 03-November-16	9.57	Put	Bond Future	624	1	1	1	0.00
26/04/2016	R208 On 03-November-16	9.58	Put	Bond Future	615	1	1	1	0.00
26/04/2016	R208 On 03-November-16	9.59	Put	Bond Future	607	1	1	1	0.00
26/04/2016	R208 On 02-February-17			Bond Future	8.82	95.2036	95.3527	95.2036	0.00
26/04/2016	R208 On 02-February-17	8.64	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R208 On 02-February-17	8.63	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R208 On 02-February-17	8.65	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R208 On 02-February-17	8.65	Put	Bond Future	544	1	1	1	0.00
26/04/2016	R208 On 02-February-17	8.64	Put	Bond Future	577	1	1	1	0.00
26/04/2016	R208 On 02-February-17	8.63	Put	Bond Future	610	1	1	1	0.00
26/04/2016	R209 On 05-May-16			Bond Future	9.62	70.9655	71.0494	70.9655	9,030.00
26/04/2016	R209 On 05-May-16	9.00	Call	Bond Future	4	0	0	0	6,700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2016	R209 On 05-May-16	9.01	Call	Bond Future	5	0	0	0	0.00
26/04/2016	R209 On 05-May-16	8.25	Call	Bond Future	0	0	0	0	6,700.00
26/04/2016	R209 On 05-May-16	8.99	Call	Bond Future	4	0	0	0	0.00
26/04/2016	R209 On 05-May-16	9.00	Put	Bond Future	4375	4	4	4	0.00
26/04/2016	R209 On 05-May-16	9.01	Put	Bond Future	4302	4	4	4	0.00
26/04/2016	R209 On 05-May-16	8.99	Put	Bond Future	4448	5	4	5	0.00
26/04/2016	R209 On 05-May-16	8.25	Put	Bond Future	10236	10	10	10	0.00
26/04/2016	R209 On 04-August-16			Bond Future	9.67	72.3131	72.3978	72.3131	52,096.00
26/04/2016	R209 On 04-August-16	10.60	Call	Bond Future	6422	6	6	6	5,760.00
26/04/2016	R209 On 04-August-16	9.24	Call	Bond Future	1331	1	1	1	0.00
26/04/2016	R209 On 04-August-16	9.26	Call	Bond Future	1376	1	1	1	0.00
26/04/2016	R209 On 04-August-16	9.70	Call	Bond Future	2621	3	3	3	0.00
26/04/2016	R209 On 04-August-16	10.29	Call	Bond Future	4979	5	5	5	0.00
26/04/2016	R209 On 04-August-16	9.25	Call	Bond Future	1353	1	1	1	0.00
26/04/2016	R209 On 04-August-16	9.40	Call	Bond Future	1720	2	2	2	250.00
26/04/2016	R209 On 04-August-16	9.60	Call	Bond Future	2296	2	2	2	5,760.00
26/04/2016	R209 On 04-August-16	9.26	Put	Bond Future	4206	4	4	4	0.00
26/04/2016	R209 On 04-August-16	10.60	Put	Bond Future	622	1	1	1	0.00
26/04/2016	R209 On 04-August-16	9.24	Put	Bond Future	4303	4	4	4	0.00
26/04/2016	R209 On 04-August-16	10.29	Put	Bond Future	1029	1	1	1	250.00
26/04/2016	R209 On 04-August-16	9.25	Put	Bond Future	4254	4	4	4	0.00
26/04/2016	R209 On 04-August-16	9.70	Put	Bond Future	2430	2	2	2	250.00
26/04/2016	R209 On 04-August-16	9.40	Put	Bond Future	3568	4	4	4	0.00
26/04/2016	R209 On 04-August-16	9.60	Put	Bond Future	2776	3	3	3	0.00
26/04/2016	R209 On 03-November-16			Bond Future	9.72	70.5373	70.6228	70.5373	0.00
26/04/2016	R209 On 03-November-16	10.24	Call	Bond Future	5422	5	5	5	0.00
26/04/2016	R209 On 03-November-16	10.26	Call	Bond Future	5502	5	6	5	0.00
26/04/2016	R209 On 03-November-16	10.25	Call	Bond Future	5462	5	5	5	0.00
26/04/2016	R209 On 03-November-16	10.25	Put	Bond Future	2087	2	2	2	0.00
26/04/2016	R209 On 03-November-16	10.26	Put	Bond Future	2066	2	2	2	0.00
26/04/2016	R209 On 03-November-16	10.24	Put	Bond Future	2109	2	2	2	0.00
26/04/2016	R209 On 02-February-17			Bond Future	9.76	71.9610	72.0474	71.9610	0.00
26/04/2016	R209 On 02-February-17	9.53	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R209 On 02-February-17	9.55	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2016	R209 On 02-February-17	9.54	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R209 On 02-February-17	9.53	Put	Bond Future	1544	2	2	2	0.00
26/04/2016	R209 On 02-February-17	9.54	Put	Bond Future	1476	2	1	2	0.00
26/04/2016	R209 On 02-February-17	9.55	Put	Bond Future	1408	1	1	1	0.00
26/04/2016	R210 On 05-May-16			Bond Future	184.00	183.8540	183.9961	183.8540	739.00
26/04/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R210 On 05-May-16	184.99	Put	Bond Future	994	1	1	1	0.00
26/04/2016	R210 On 05-May-16	185.00	Put	Bond Future	1004	1	1	1	0.00
26/04/2016	R210 On 05-May-16	185.01	Put	Bond Future	1014	1	1	1	0.00
26/04/2016	R210 On 04-August-16			Bond Future	187.50	187.3609	187.5034	187.3609	691.00
26/04/2016	R210 On 04-August-16	181.50	Call	Bond Future	6003	6	6	6	0.00
26/04/2016	R210 On 04-August-16	181.52	Call	Bond Future	5983	6	6	6	0.00
26/04/2016	R210 On 04-August-16	181.51	Call	Bond Future	5993	6	6	6	0.00
26/04/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R210 On 03-November-16			Bond Future	188.78	188.6397	188.7826	188.6397	0.00
26/04/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R210 On 03-November-16	188.90	Put	Bond Future	117	0	0	0	0.00
26/04/2016	R210 On 03-November-16	188.92	Put	Bond Future	137	0	0	0	0.00
26/04/2016	R210 On 03-November-16	188.91	Put	Bond Future	127	0	0	0	0.00
26/04/2016	R211 On 05-May-16			Bond Future	138.36	138.2753	138.3620	138.2753	62.00
26/04/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R211 On 05-May-16	138.99	Put	Bond Future	628	1	1	1	0.00
26/04/2016	R211 On 05-May-16	139.00	Put	Bond Future	638	1	1	1	0.00
26/04/2016	R211 On 05-May-16	139.01	Put	Bond Future	648	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2016	R211 On 04-August-16			Bond Future	139.24	139.1533	139.2398	139.1533	0.00
26/04/2016	R211 On 04-August-16	137.09	Call	Bond Future	2150	2	2	2	0.00
26/04/2016	R211 On 04-August-16	137.07	Call	Bond Future	2170	2	2	2	0.00
26/04/2016	R211 On 04-August-16	137.08	Call	Bond Future	2160	2	2	2	0.00
26/04/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R211 On 03-November-16			Bond Future	141.90	141.8099	141.8964	141.8099	0.00
26/04/2016	R211 On 03-November-16	141.76	Call	Bond Future	136	0	0	0	0.00
26/04/2016	R211 On 03-November-16	141.75	Call	Bond Future	146	0	0	0	0.00
26/04/2016	R211 On 03-November-16	141.74	Call	Bond Future	156	0	0	0	0.00
26/04/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R212 On 05-May-16			Bond Future	144.71	144.6005	144.7104	144.6005	3,488.00
26/04/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R212 On 05-May-16	145.00	Put	Bond Future	290	0	0	0	0.00
26/04/2016	R212 On 05-May-16	144.99	Put	Bond Future	280	0	0	0	0.00
26/04/2016	R212 On 05-May-16	145.01	Put	Bond Future	300	0	0	0	0.00
26/04/2016	R212 On 04-August-16			Bond Future	145.54	145.4273	145.5375	145.4273	1,294.00
26/04/2016	R212 On 04-August-16	142.44	Call	Bond Future	3098	3	3	3	0.00
26/04/2016	R212 On 04-August-16	142.43	Call	Bond Future	3108	3	3	3	0.00
26/04/2016	R212 On 04-August-16	142.42	Call	Bond Future	3118	3	3	3	0.00
26/04/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R212 On 03-November-16			Bond Future	148.31	148.2038	148.3142	148.2038	0.00
26/04/2016	R212 On 03-November-16	148.11	Call	Bond Future	204	0	0	0	0.00
26/04/2016	R212 On 03-November-16	148.12	Call	Bond Future	194	0	0	0	0.00
26/04/2016	R212 On 03-November-16	148.10	Call	Bond Future	214	0	0	0	0.00
26/04/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
26/04/2016	R213 On 05-May-16			Bond Future	9.49	81.6736	81.7243	81.6736	16,322.00
26/04/2016	R213 On 05-May-16	8.74	Call	Bond Future	1	0	0	0	0.00
26/04/2016	R213 On 05-May-16	8.76	Call	Bond Future	1	0	0	0	0.00
26/04/2016	R213 On 05-May-16	8.75	Call	Bond Future	1	0	0	0	0.00
26/04/2016	R213 On 05-May-16	8.75	Put	Bond Future	5249	5	5	5	0.00
26/04/2016	R213 On 05-May-16	8.74	Put	Bond Future	5323	5	5	5	0.00
26/04/2016	R213 On 05-May-16	8.76	Put	Bond Future	5176	5	5	5	0.00
26/04/2016	R213 On 04-August-16			Bond Future	9.55	83.2246	83.2753	83.2246	40,194.00
26/04/2016	R213 On 04-August-16	9.01	Call	Bond Future	1078	1	1	1	0.00
26/04/2016	R213 On 04-August-16	8.99	Call	Bond Future	1040	1	1	1	0.00
26/04/2016	R213 On 04-August-16	9.00	Call	Bond Future	1059	1	1	1	0.00
26/04/2016	R213 On 04-August-16	8.99	Put	Bond Future	4878	5	5	5	0.00
26/04/2016	R213 On 04-August-16	9.01	Put	Bond Future	4774	5	5	5	0.00
26/04/2016	R213 On 04-August-16	9.00	Put	Bond Future	4826	5	5	5	0.00
26/04/2016	R213 On 03-November-16			Bond Future	9.60	81.2560	81.3068	81.2560	0.00
26/04/2016	R213 On 03-November-16	10.20	Call	Bond Future	5677	6	6	6	0.00
26/04/2016	R213 On 03-November-16	10.19	Call	Bond Future	5635	6	6	6	0.00
26/04/2016	R213 On 03-November-16	10.18	Call	Bond Future	5594	6	6	6	0.00
26/04/2016	R213 On 03-November-16	10.19	Put	Bond Future	1888	2	2	2	0.00
26/04/2016	R213 On 03-November-16	10.20	Put	Bond Future	1868	2	2	2	0.00
26/04/2016	R213 On 03-November-16	10.18	Put	Bond Future	1908	2	2	2	0.00
26/04/2016	R213 On 02-February-17			Bond Future	9.65	82.8958	82.9467	82.8958	0.00
26/04/2016	R213 On 02-February-17	9.40	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R213 On 02-February-17	9.42	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R213 On 02-February-17	9.41	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R213 On 02-February-17	9.40	Put	Bond Future	1626	2	2	2	0.00
26/04/2016	R213 On 02-February-17	9.42	Put	Bond Future	1492	2	1	2	0.00
26/04/2016	R213 On 02-February-17	9.41	Put	Bond Future	1559	2	2	2	0.00
26/04/2016	R214 On 05-May-16			Bond Future	9.75	70.9755	71.0269	70.9755	14,307.00
26/04/2016	R214 On 05-May-16	8.99	Call	Bond Future	1	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
26/04/2016	R214 On 05-May-16	9.01	Call	Bond Future	1	0	0	0	0.00
26/04/2016	R214 On 05-May-16	9.00	Call	Bond Future	1	0	0	0	0.00
26/04/2016	R214 On 05-May-16	9.30	Call	Bond Future	32	0	0	0	0.00
26/04/2016	R214 On 05-May-16	9.01	Put	Bond Future	5494	6	5	6	0.00
26/04/2016	R214 On 05-May-16	9.00	Put	Bond Future	5573	6	6	6	0.00
26/04/2016	R214 On 05-May-16	8.99	Put	Bond Future	5651	6	6	6	0.00
26/04/2016	R214 On 05-May-16	9.30	Put	Bond Future	3303	3	3	3	0.00
26/04/2016	R214 On 04-August-16			Bond Future	9.81	72.3234	72.3749	72.3234	27,625.00
26/04/2016	R214 On 04-August-16	9.30	Call	Bond Future	1256	1	1	1	1,300.00
26/04/2016	R214 On 04-August-16	11.30	Call	Bond Future	9367	9	9	9	5,800.00
26/04/2016	R214 On 04-August-16	9.24	Call	Bond Future	1131	1	1	1	0.00
26/04/2016	R214 On 04-August-16	9.26	Call	Bond Future	1171	1	1	1	0.00
26/04/2016	R214 On 04-August-16	9.25	Call	Bond Future	1151	1	1	1	0.00
26/04/2016	R214 On 04-August-16	8.55	Call	Bond Future	257	0	0	0	1,300.00
26/04/2016	R214 On 04-August-16	10.30	Call	Bond Future	4610	5	5	5	5,800.00
26/04/2016	R214 On 04-August-16	9.26	Put	Bond Future	5092	5	5	5	0.00
26/04/2016	R214 On 04-August-16	9.24	Put	Bond Future	5202	5	5	5	0.00
26/04/2016	R214 On 04-August-16	9.30	Put	Bond Future	4877	5	5	5	0.00
26/04/2016	R214 On 04-August-16	11.30	Put	Bond Future	243	0	0	0	0.00
26/04/2016	R214 On 04-August-16	10.30	Put	Bond Future	1347	1	1	1	0.00
26/04/2016	R214 On 04-August-16	9.25	Put	Bond Future	5147	5	5	5	0.00
26/04/2016	R214 On 04-August-16	8.55	Put	Bond Future	9848	10	10	10	0.00
26/04/2016	R214 On 03-November-16			Bond Future	9.86	70.4012	70.4529	70.4012	0.00
26/04/2016	R214 On 03-November-16	10.33	Call	Bond Future	5420	5	5	5	0.00
26/04/2016	R214 On 03-November-16	10.35	Call	Bond Future	5500	5	5	5	0.00
26/04/2016	R214 On 03-November-16	10.34	Call	Bond Future	5460	5	5	5	0.00
26/04/2016	R214 On 03-November-16	10.33	Put	Bond Future	2314	2	2	2	0.00
26/04/2016	R214 On 03-November-16	10.34	Put	Bond Future	2291	2	2	2	0.00
26/04/2016	R214 On 03-November-16	10.35	Put	Bond Future	2269	2	2	2	0.00
26/04/2016	R214 On 02-February-17			Bond Future	9.90	71.8219	71.8739	71.8219	0.00
26/04/2016	R214 On 02-February-17	9.67	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R214 On 02-February-17	9.66	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R214 On 02-February-17	9.68	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R214 On 02-February-17	9.67	Put	Bond Future	1590	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2016	R214 On 02-February-17	9.66	Put	Bond Future	1660	2	2	2	0.00
26/04/2016	R214 On 02-February-17	9.68	Put	Bond Future	1520	2	2	2	0.00
26/04/2016	R248 On 05-May-16			Bond Future	9.84	91.0615	91.1276	91.0615	12,810.00
26/04/2016	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R248 On 05-May-16	9.00	Call	Bond Future	1	0	0	0	0.00
26/04/2016	R248 On 05-May-16	9.01	Call	Bond Future	1	0	0	0	0.00
26/04/2016	R248 On 05-May-16	9.00	Put	Bond Future	7944	8	8	8	0.00
26/04/2016	R248 On 05-May-16	9.01	Put	Bond Future	7842	8	8	8	0.00
26/04/2016	R248 On 05-May-16	8.99	Put	Bond Future	8046	8	8	8	0.00
26/04/2016	R248 On 04-August-16			Bond Future	9.89	92.7908	92.8571	92.7908	56,483.00
26/04/2016	R248 On 04-August-16	9.25	Call	Bond Future	1341	1	1	1	0.00
26/04/2016	R248 On 04-August-16	9.24	Call	Bond Future	1317	1	1	1	0.00
26/04/2016	R248 On 04-August-16	9.26	Call	Bond Future	1365	1	1	1	0.00
26/04/2016	R248 On 04-August-16	9.26	Put	Bond Future	7186	7	7	7	0.00
26/04/2016	R248 On 04-August-16	9.25	Put	Bond Future	7259	7	7	7	0.00
26/04/2016	R248 On 04-August-16	9.24	Put	Bond Future	7332	7	7	7	0.00
26/04/2016	R248 On 03-November-16			Bond Future	9.95	90.1163	90.1829	90.1163	0.00
26/04/2016	R248 On 03-November-16	10.39	Call	Bond Future	6887	7	7	7	0.00
26/04/2016	R248 On 03-November-16	10.38	Call	Bond Future	6837	7	7	7	0.00
26/04/2016	R248 On 03-November-16	10.37	Call	Bond Future	6788	7	7	7	0.00
26/04/2016	R248 On 03-November-16	10.38	Put	Bond Future	3254	3	3	3	0.00
26/04/2016	R248 On 03-November-16	10.39	Put	Bond Future	3223	3	3	3	0.00
26/04/2016	R248 On 03-November-16	10.37	Put	Bond Future	3284	3	3	3	0.00
26/04/2016	R248 On 02-February-17			Bond Future	10.00	91.9350	92.0019	91.9350	0.00
26/04/2016	R248 On 02-February-17	9.76	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R248 On 02-February-17	9.77	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R248 On 02-February-17	9.78	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R248 On 02-February-17	9.77	Put	Bond Future	1954	2	2	2	0.00
26/04/2016	R248 On 02-February-17	9.76	Put	Bond Future	2043	2	2	2	0.00
26/04/2016	R248 On 02-February-17	9.78	Put	Bond Future	1866	2	2	2	0.00