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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For February 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2016	2025 On 04-February-16			Bond Future	121.09	121.1025	121.0913	121.1025	2,062.00
01/02/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2025 On 04-February-16	125.99	Put	Bond Future	4899	5	4899	5	0.00
01/02/2016	2025 On 04-February-16	126.00	Put	Bond Future	4909	5	4909	5	0.00
01/02/2016	2025 On 04-February-16	126.01	Put	Bond Future	4919	5	4919	5	0.00
01/02/2016	2025 On 05-May-16			Bond Future	123.27	123.2525	123.2694	123.2525	3,919.00
01/02/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2025 On 05-May-16	126.00	Put	Bond Future	2731	3	2731	3	0.00
01/02/2016	2025 On 05-May-16	126.01	Put	Bond Future	2741	3	2741	3	0.00
01/02/2016	2025 On 05-May-16	125.99	Put	Bond Future	2721	3	2721	3	0.00
01/02/2016	2025 On 04-August-16			Bond Future	124.38	124.3451	124.3846	124.3451	0.00
01/02/2016	2025 On 04-August-16	123.86	Call	Bond Future	525	0	525	0	0.00
01/02/2016	2025 On 04-August-16	123.87	Call	Bond Future	515	0	515	0	0.00
01/02/2016	2025 On 04-August-16	123.85	Call	Bond Future	535	0	535	0	0.00
01/02/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
01/02/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
01/02/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
01/02/2016	2030 On 04-February-16			Bond Future	9.71	88.3350	9.7092	88.3350	7,171.00
01/02/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2030 On 04-February-16	8.75	Put	Bond Future	6944	6	6944	6	0.00
01/02/2016	2030 On 04-February-16	8.74	Put	Bond Future	7020	6	7020	6	0.00
01/02/2016	2030 On 04-February-16	8.76	Put	Bond Future	6867	6	6867	6	0.00
01/02/2016	2030 On 05-May-16			Bond Future	9.78	89.9149	9.7848	89.9149	16,778.00
01/02/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2030 On 05-May-16	9.00	Put	Bond Future	5534	4	5534	4	0.00
01/02/2016	2030 On 05-May-16	8.99	Put	Bond Future	5608	5	5608	5	0.00

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01/02/2016	2030 On 05-May-16	9.01	Put	Bond Future	5461	4	5461	4	0.00
01/02/2016	2030 On 04-August-16			Bond Future	9.85	87.6182	9.8534	87.6182	0.00
01/02/2016	2030 On 04-August-16	10.17	Call	Bond Future	2069	3	2069	3	0.00
01/02/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
01/02/2016	2032 On 04-February-16			Bond Future	9.82	91.5068	9.8192	91.5068	8,176.00
01/02/2016	2032 On 04-February-16	9.20	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2032 On 04-February-16	9.30	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2032 On 04-February-16	9.30	Put	Bond Future	3894	3	3894	3	22.00
01/02/2016	2032 On 04-February-16	9.20	Put	Bond Future	4673	4	4673	4	22.00
01/02/2016	2032 On 04-February-16	8.70	Put	Bond Future	8718	8	8718	8	0.00
01/02/2016	2032 On 04-February-16	8.71	Put	Bond Future	8634	8	8634	8	0.00
01/02/2016	2032 On 04-February-16	8.69	Put	Bond Future	8801	8	8801	8	0.00
01/02/2016	2032 On 05-May-16			Bond Future	9.89	88.9861	9.8932	88.9861	7,802.00
01/02/2016	2032 On 05-May-16	9.01	Call	Bond Future	689	1	689	1	0.00
01/02/2016	2032 On 05-May-16	8.99	Call	Bond Future	662	1	662	1	0.00
01/02/2016	2032 On 05-May-16	9.00	Call	Bond Future	675	1	675	1	0.00
01/02/2016	2032 On 05-May-16	8.99	Put	Bond Future	7496	7	7496	7	0.00
01/02/2016	2032 On 05-May-16	9.01	Put	Bond Future	7363	7	7363	7	0.00
01/02/2016	2032 On 05-May-16	9.00	Put	Bond Future	7429	7	7429	7	0.00
01/02/2016	2032 On 04-August-16			Bond Future	9.96	90.6806	9.9592	90.6806	0.00
01/02/2016	2032 On 04-August-16	8.99	Call	Bond Future	1304	2	1304	2	0.00
01/02/2016	2032 On 04-August-16	9.01	Call	Bond Future	1339	2	1339	2	0.00
01/02/2016	2032 On 04-August-16	9.00	Call	Bond Future	1321	2	1321	2	0.00
01/02/2016	2032 On 04-August-16	9.00	Put	Bond Future	8502	8	8502	8	0.00
01/02/2016	2032 On 04-August-16	9.01	Put	Bond Future	8441	8	8441	8	0.00
01/02/2016	2032 On 04-August-16	8.99	Put	Bond Future	8564	8	8564	8	0.00
01/02/2016	2032 On 03-November-16			Bond Future	10.01	88.3560	10.0057	88.3560	0.00
01/02/2016	2032 On 03-November-16	10.28	Call	Bond Future	4664	5	4664	5	0.00
01/02/2016	2032 On 03-November-16	10.30	Call	Bond Future	4743	5	4743	5	0.00
01/02/2016	2032 On 03-November-16	10.29	Call	Bond Future	4704	5	4704	5	0.00
01/02/2016	2032 On 03-November-16	10.28	Put	Bond Future	2780	2	2780	2	0.00

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01/02/2016	2032 On 03-November-16	10.29	Put	Bond Future	2752	2	2752	2	0.00
01/02/2016	2032 On 03-November-16	10.30	Put	Bond Future	2724	2	2724	2	0.00
01/02/2016	2033 On 04-February-16			Bond Future	102.04	102.0533	102.0440	102.0533	185.00
01/02/2016	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2033 On 04-February-16	102.40	Put	Bond Future	356	0	356	0	0.00
01/02/2016	2033 On 04-February-16	102.39	Put	Bond Future	346	0	346	0	0.00
01/02/2016	2033 On 04-February-16	102.41	Put	Bond Future	366	0	366	0	0.00
01/02/2016	2033 On 05-May-16			Bond Future	102.90	102.8897	102.9040	102.8897	1,847.00
01/02/2016	2033 On 05-May-16	102.40	Call	Bond Future	504	0	504	0	0.00
01/02/2016	2033 On 05-May-16	102.39	Call	Bond Future	514	0	514	0	0.00
01/02/2016	2033 On 05-May-16	102.41	Call	Bond Future	494	0	494	0	0.00
01/02/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
01/02/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
01/02/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
01/02/2016	2037 On 04-February-16			Bond Future	9.97	88.6045	9.9741	88.6045	20,759.00
01/02/2016	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2037 On 04-February-16	9.43	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2037 On 04-February-16	9.30	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2037 On 04-February-16	8.75	Put	Bond Future	10478	9	10478	9	0.00
01/02/2016	2037 On 04-February-16	8.74	Put	Bond Future	10572	9	10572	9	0.00
01/02/2016	2037 On 04-February-16	9.43	Put	Bond Future	4427	3	4427	3	16.00
01/02/2016	2037 On 04-February-16	8.76	Put	Bond Future	10385	9	10385	9	0.00
01/02/2016	2037 On 04-February-16	9.30	Put	Bond Future	5537	4	5537	4	16.00
01/02/2016	2037 On 05-May-16			Bond Future	10.05	90.1893	10.0475	90.1893	39,759.00
01/02/2016	2037 On 05-May-16	8.99	Call	Bond Future	538	1	538	1	0.00
01/02/2016	2037 On 05-May-16	9.00	Call	Bond Future	549	1	549	1	0.00
01/02/2016	2037 On 05-May-16	9.01	Call	Bond Future	561	1	561	1	0.00
01/02/2016	2037 On 05-May-16	9.00	Put	Bond Future	9275	8	9275	8	0.00
01/02/2016	2037 On 05-May-16	9.01	Put	Bond Future	9197	8	9197	8	0.00
01/02/2016	2037 On 05-May-16	8.99	Put	Bond Future	9353	8	9353	8	0.00

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01/02/2016	2037 On 04-August-16			Bond Future	10.11	87.6473	10.1147	87.6473	0.00
01/02/2016	2037 On 04-August-16	9.25	Call	Bond Future	1677	2	1677	2	0.00
01/02/2016	2037 On 04-August-16	9.26	Call	Bond Future	1698	2	1698	2	0.00
01/02/2016	2037 On 04-August-16	9.24	Call	Bond Future	1655	2	1655	2	0.00
01/02/2016	2037 On 04-August-16	9.25	Put	Bond Future	8689	8	8689	8	0.00
01/02/2016	2037 On 04-August-16	9.26	Put	Bond Future	8624	8	8624	8	0.00
01/02/2016	2037 On 04-August-16	9.24	Put	Bond Future	8754	8	8754	8	0.00
01/02/2016	2037 On 03-November-16			Bond Future	10.16	89.4236	10.1589	89.4236	0.00
01/02/2016	2037 On 03-November-16	10.35	Call	Bond Future	4728	6	4728	6	0.00
01/02/2016	2037 On 03-November-16	10.36	Call	Bond Future	4769	6	4769	6	0.00
01/02/2016	2037 On 03-November-16	10.37	Call	Bond Future	4810	6	4810	6	0.00
01/02/2016	2037 On 03-November-16	10.36	Put	Bond Future	3271	3	3271	3	0.00
01/02/2016	2037 On 03-November-16	10.37	Put	Bond Future	3239	3	3239	3	0.00
01/02/2016	2037 On 03-November-16	10.35	Put	Bond Future	3304	3	3304	3	0.00
01/02/2016	2038 On 04-February-16			Bond Future	126.72	126.7360	126.7243	126.7360	5,433.00
01/02/2016	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2038 On 04-February-16	131.01	Put	Bond Future	4286	4	4286	4	0.00
01/02/2016	2038 On 04-February-16	131.00	Put	Bond Future	4276	4	4276	4	0.00
01/02/2016	2038 On 04-February-16	130.99	Put	Bond Future	4266	4	4266	4	0.00
01/02/2016	2038 On 05-May-16			Bond Future	129.00	128.9860	129.0036	128.9860	16,301.00
01/02/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2038 On 05-May-16	130.99	Put	Bond Future	1986	2	1986	2	0.00
01/02/2016	2038 On 05-May-16	131.00	Put	Bond Future	1996	2	1996	2	0.00
01/02/2016	2038 On 05-May-16	131.01	Put	Bond Future	2006	2	2006	2	0.00
01/02/2016	2038 On 04-August-16			Bond Future	130.07	130.0313	130.0725	130.0313	0.00
01/02/2016	2038 On 04-August-16	129.31	Call	Bond Future	763	1	763	1	0.00
01/02/2016	2038 On 04-August-16	129.30	Call	Bond Future	773	1	773	1	0.00
01/02/2016	2038 On 04-August-16	129.32	Call	Bond Future	753	1	753	1	0.00
01/02/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
01/02/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00

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01/02/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
01/02/2016	2040 On 04-February-16			Bond Future	10.05	92.0666	10.0541	92.0666	0.00
01/02/2016	2040 On 04-February-16	9.50	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2040 On 04-February-16	9.51	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2040 On 04-February-16	9.49	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2040 On 04-February-16	9.50	Put	Bond Future	4793	4	4793	4	0.00
01/02/2016	2040 On 04-February-16	9.51	Put	Bond Future	4703	3	4703	3	0.00
01/02/2016	2040 On 04-February-16	9.49	Put	Bond Future	4883	4	4883	4	0.00
01/02/2016	2040 On 05-May-16			Bond Future	10.13	93.7133	10.1282	93.7133	1,820.00
01/02/2016	2040 On 05-May-16	9.51	Call	Bond Future	1362	2	1362	2	0.00
01/02/2016	2040 On 05-May-16	9.50	Call	Bond Future	1339	2	1339	2	0.00
01/02/2016	2040 On 05-May-16	9.49	Call	Bond Future	1316	2	1316	2	0.00
01/02/2016	2040 On 05-May-16	9.50	Put	Bond Future	6729	6	6729	6	0.00
01/02/2016	2040 On 05-May-16	9.51	Put	Bond Future	6663	6	6663	6	0.00
01/02/2016	2040 On 05-May-16	9.49	Put	Bond Future	6797	6	6797	6	0.00
01/02/2016	2040 On 04-August-16			Bond Future	10.20	90.9878	10.1964	90.9878	0.00
01/02/2016	2040 On 04-August-16	9.50	Call	Bond Future	2201	3	2201	3	0.00
01/02/2016	2040 On 04-August-16	9.51	Call	Bond Future	2228	3	2228	3	0.00
01/02/2016	2040 On 04-August-16	9.49	Call	Bond Future	2175	3	2175	3	0.00
01/02/2016	2040 On 04-August-16	9.50	Put	Bond Future	8131	7	8131	7	0.00
01/02/2016	2040 On 04-August-16	9.51	Put	Bond Future	8068	7	8068	7	0.00
01/02/2016	2040 On 04-August-16	9.49	Put	Bond Future	8195	7	8195	7	0.00
01/02/2016	2044 On 04-February-16			Bond Future	10.06	89.3761	10.0640	89.3761	12,802.00
01/02/2016	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2044 On 04-February-16	9.58	Call	Bond Future	1	0	1	0	0.00
01/02/2016	2044 On 04-February-16	9.01	Put	Bond Future	9579	8	9579	8	0.00
01/02/2016	2044 On 04-February-16	9.58	Put	Bond Future	4189	3	4189	3	0.00
01/02/2016	2044 On 04-February-16	8.99	Put	Bond Future	9778	8	9778	8	0.00
01/02/2016	2044 On 04-February-16	9.00	Put	Bond Future	9679	8	9679	8	0.00
01/02/2016	2044 On 05-May-16			Bond Future	10.14	90.9746	10.1358	90.9746	19,518.00
01/02/2016	2044 On 05-May-16	8.99	Call	Bond Future	479	1	479	1	0.00
01/02/2016	2044 On 05-May-16	9.01	Call	Bond Future	500	1	500	1	0.00

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01/02/2016	2044 On 05-May-16	9.00	Call	Bond Future	489	1	489	1	0.00
01/02/2016	2044 On 05-May-16	9.01	Put	Bond Future	10659	10	10659	10	0.00
01/02/2016	2044 On 05-May-16	8.99	Put	Bond Future	10836	10	10836	10	0.00
01/02/2016	2044 On 05-May-16	9.00	Put	Bond Future	10747	10	10747	10	0.00
01/02/2016	2044 On 04-August-16			Bond Future	10.20	88.3224	10.2019	88.3224	0.00
01/02/2016	2044 On 04-August-16	9.51	Call	Bond Future	2221	3	2221	3	0.00
01/02/2016	2044 On 04-August-16	9.50	Call	Bond Future	2194	3	2194	3	0.00
01/02/2016	2044 On 04-August-16	9.49	Call	Bond Future	2168	3	2168	3	0.00
01/02/2016	2044 On 04-August-16	9.50	Put	Bond Future	8223	7	8223	7	0.00
01/02/2016	2044 On 04-August-16	9.49	Put	Bond Future	8288	7	8288	7	0.00
01/02/2016	2044 On 04-August-16	9.51	Put	Bond Future	8159	7	8159	7	0.00
01/02/2016	2044 On 03-November-16			Bond Future	10.25	90.1123	10.2458	90.1123	0.00
01/02/2016	2044 On 03-November-16	10.42	Call	Bond Future	5003	6	5003	6	0.00
01/02/2016	2044 On 03-November-16	10.43	Call	Bond Future	5046	6	5046	6	0.00
01/02/2016	2044 On 03-November-16	10.41	Call	Bond Future	4960	6	4960	6	0.00
01/02/2016	2044 On 03-November-16	10.42	Put	Bond Future	3622	3	3622	3	0.00
01/02/2016	2044 On 03-November-16	10.43	Put	Bond Future	3587	3	3587	3	0.00
01/02/2016	2044 On 03-November-16	10.41	Put	Bond Future	3658	3	3658	3	0.00
01/02/2016	2046 On 04-February-16			Bond Future	127.23	127.2453	127.2339	127.2453	227.00
01/02/2016	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2046 On 04-February-16	127.99	Put	Bond Future	756	1	756	1	0.00
01/02/2016	2046 On 04-February-16	128.00	Put	Bond Future	766	1	766	1	0.00
01/02/2016	2046 On 04-February-16	128.01	Put	Bond Future	776	1	776	1	0.00
01/02/2016	2046 On 05-May-16			Bond Future	128.09	128.0745	128.0896	128.0745	12,580.00
01/02/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2046 On 05-May-16	129.99	Put	Bond Future	1900	2	1900	2	0.00
01/02/2016	2046 On 05-May-16	130.01	Put	Bond Future	1920	2	1920	2	0.00
01/02/2016	2046 On 05-May-16	130.00	Put	Bond Future	1910	2	1910	2	0.00
01/02/2016	2046 On 04-August-16			Bond Future	130.55	130.5080	130.5491	130.5080	0.00
01/02/2016	2046 On 04-August-16	129.00	Call	Bond Future	1549	2	1549	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
01/02/2016	2046 On 04-August-16	129.01	Call	Bond Future	1539	1	1539	1	0.00
01/02/2016	2046 On 04-August-16	129.02	Call	Bond Future	1529	1	1529	1	0.00
01/02/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
01/02/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
01/02/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
01/02/2016	2050 On 04-February-16			Bond Future	137.24	137.2523	137.2395	137.2523	1,424.00
01/02/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
01/02/2016	2050 On 04-February-16	138.00	Put	Bond Future	761	1	761	1	0.00
01/02/2016	2050 On 04-February-16	138.01	Put	Bond Future	771	1	771	1	0.00
01/02/2016	2050 On 04-February-16	137.99	Put	Bond Future	751	1	751	1	0.00
01/02/2016	2050 On 05-May-16			Bond Future	139.71	139.6887	139.7081	139.6887	16,405.00
01/02/2016	2050 On 05-May-16	137.99	Call	Bond Future	1718	2	1718	2	0.00
01/02/2016	2050 On 05-May-16	138.01	Call	Bond Future	1698	2	1698	2	0.00
01/02/2016	2050 On 05-May-16	138.00	Call	Bond Future	1708	2	1708	2	0.00
01/02/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
01/02/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
01/02/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
01/02/2016	2050 On 04-August-16			Bond Future	140.82	140.7781	140.8225	140.7781	0.00
01/02/2016	2050 On 04-August-16	139.12	Call	Bond Future	1703	2	1703	2	0.00
01/02/2016	2050 On 04-August-16	139.14	Call	Bond Future	1683	2	1683	2	0.00
01/02/2016	2050 On 04-August-16	139.13	Call	Bond Future	1693	2	1693	2	0.00
01/02/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
01/02/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
01/02/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
01/02/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	AL37 On 04-February-16			Index Future	459.85	461.8460	459.8510	461.8460	2.00
01/02/2016	AL37 On 05-May-16			Index Future	468.18	470.1060	468.1810	470.1060	2.00
01/02/2016	AL37 On 04-August-16			Index Future	477.09	478.9610	477.0890	478.9610	0.00
01/02/2016	AL7T On 04-February-16			Index Future	527.81	532.0760	527.8120	532.0760	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
01/02/2016	AL7T On 05-May-16			Index Future	537.37	541.5930	537.3740	541.5930	0.00
01/02/2016	AL7T On 04-August-16			Index Future	547.60	551.7930	547.5990	551.7930	0.00
01/02/2016	ALBI On 04-February-16			Index Future	479.02	483.7520	479.0200	483.7520	296.00
01/02/2016	ALBI On 05-May-16			Index Future	487.70	492.4040	487.6970	492.4040	400.00
01/02/2016	ALBI On 04-August-16			Index Future	496.98	501.6780	496.9770	501.6780	133.00
01/02/2016	ALBI On 03-November-16			Index Future	507.26	511.9210	507.2630	511.9210	0.00
01/02/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/02/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C223 On 25-January-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
01/02/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2016	EL28 On 04-February-16			Bond Future	125.46	125.4718	125.4617	125.4718	0.00
01/02/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
01/02/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
01/02/2016	EL28 On 04-February-16	129.00	Put	Bond Future	3538	4	3538	4	0.00
01/02/2016	EL28 On 04-February-16	129.01	Put	Bond Future	3548	4	3548	4	0.00
01/02/2016	EL28 On 04-February-16	128.99	Put	Bond Future	3528	4	3528	4	0.00
01/02/2016	EL28 On 05-May-16			Bond Future	126.14	126.1241	126.1398	126.1241	0.00
01/02/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
01/02/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
01/02/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2860	3	2860	3	0.00
01/02/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2870	3	2870	3	0.00
01/02/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2850	3	2850	3	0.00
01/02/2016	EL28 On 04-August-16			Bond Future	128.56	128.5206	128.5621	128.5206	0.00
01/02/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1702	2	1702	2	0.00
01/02/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1692	2	1692	2	0.00
01/02/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1682	2	1682	2	0.00
01/02/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
01/02/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
01/02/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
01/02/2016	ES33 On 04-February-16			Bond Future	10.78	78.4113	10.7759	78.4113	350.00
01/02/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
01/02/2016	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	ES33 On 04-February-16	9.99	Put	Bond Future	5165	4	5165	4	0.00
01/02/2016	ES33 On 04-February-16	10.00	Put	Bond Future	5096	4	5096	4	0.00
01/02/2016	ES33 On 04-February-16	10.01	Put	Bond Future	5027	4	5027	4	0.00
01/02/2016	ES33 On 05-May-16			Bond Future	10.88	76.0225	10.8766	76.0225	8,426.00
01/02/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
01/02/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
01/02/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5634	5	5634	5	0.00
01/02/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5703	5	5703	5	0.00
01/02/2016	ES33 On 05-May-16	9.99	Put	Bond Future	5772	5	5772	5	0.00
01/02/2016	ES33 On 04-August-16			Bond Future	10.97	77.4700	10.9701	77.4700	0.00
01/02/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
01/02/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
01/02/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
01/02/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4633	4	4633	4	0.00
01/02/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4500	3	4500	3	0.00
01/02/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4566	4	4566	4	0.00
01/02/2016	ES33 On 03-November-16			Bond Future	11.05	75.2440	11.0463	75.2440	0.00
01/02/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1493	2	1493	2	0.00
01/02/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1551	3	1551	3	0.00
01/02/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1436	2	1436	2	0.00
01/02/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
01/02/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
01/02/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
01/02/2016	ES42 On 04-February-16			Bond Future	10.90	82.8983	10.9006	82.8983	400.00
01/02/2016	ES42 On 05-May-16			Bond Future	11.00	80.1185	11.0007	80.1185	6,850.00
01/02/2016	GOVI On 04-February-16			GOVI	478.42	482.6390	478.4190	482.6390	173.00
01/02/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
01/02/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
01/02/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
01/02/2016	GOVI On 04-February-16	511.99	Put	GOVI	335710	29	335710	29	0.00
01/02/2016	GOVI On 04-February-16	512.00	Put	GOVI	335810	29	335810	29	0.00
01/02/2016	GOVI On 04-February-16	512.01	Put	GOVI	335910	29	335910	29	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
01/02/2016	GOVI On 05-May-16			GOVI	487.09	491.2710	487.0850	491.2710	329.00
01/02/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
01/02/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
01/02/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
01/02/2016	GOVI On 05-May-16	517.99	Put	GOVI	309050	27	309050	27	0.00
01/02/2016	GOVI On 05-May-16	518.00	Put	GOVI	309150	27	309150	27	0.00
01/02/2016	GOVI On 05-May-16	518.01	Put	GOVI	309250	27	309250	27	0.00
01/02/2016	GOVI On 04-August-16			GOVI	496.35	500.5240	496.3530	500.5240	0.00
01/02/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
01/02/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
01/02/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
01/02/2016	GOVI On 04-August-16	521.01	Put	GOVI	246570	20	246570	20	0.00
01/02/2016	GOVI On 04-August-16	520.99	Put	GOVI	246370	20	246370	20	0.00
01/02/2016	GOVI On 04-August-16	521.00	Put	GOVI	246470	20	246470	20	0.00
01/02/2016	GOVI On 03-November-16			GOVI	506.63	510.7430	506.6260	510.7430	0.00
01/02/2016	GOVI On 03-November-16	476.11	Call	GOVI	305160	35	305160	35	0.00
01/02/2016	GOVI On 03-November-16	476.12	Call	GOVI	305060	35	305060	35	0.00
01/02/2016	GOVI On 03-November-16	476.13	Call	GOVI	304960	35	304960	35	0.00
01/02/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
01/02/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
01/02/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
01/02/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/02/2016	IGOV On 04-February-16			Index Future	233.50	233.3030	233.5010	233.3030	538.00
01/02/2016	IGOV On 05-May-16			Index Future	237.70	237.4450	237.7010	237.4450	632.00
01/02/2016	IGOV On 04-August-16			Index Future	242.22	241.9080	242.2150	241.9080	81.00
01/02/2016	IGOV On 03-November-16			Index Future	247.21	246.8290	247.2090	246.8290	0.00
01/02/2016	ILBI On 04-February-16			Index Future	632.60	632.0510	632.6020	632.0510	25.00
01/02/2016	ILBI On 05-May-16			Index Future	643.34	642.7830	643.3390	642.7830	0.00
01/02/2016	ILBI On 04-August-16			Index Future	655.03	654.4700	655.0270	654.4700	157.00
01/02/2016	IS01 On 19-December-16			Interest Rate Swap	100.23	100.2204	100.2257	100.2204	0.00
01/02/2016	IS01 On 16-March-17			Interest Rate Swap	100.29	100.2785	100.2891	100.2785	0.00
01/02/2016	IS02 On 18-December-17			Interest Rate Swap	100.75	100.7227	100.7454	100.7227	0.00
01/02/2016	IS02 On 16-March-18			Interest Rate Swap	100.24	100.2218	100.2443	100.2218	0.00
01/02/2016	IS05 On 17-December-20			Interest Rate Swap	101.48	101.1198	101.4797	101.1198	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
01/02/2016	IS05 On 16-March-21			Interest Rate Swap	101.04	100.6569	101.0367	100.6569	0.00
01/02/2016	IS10 On 17-December-25			Interest Rate Swap	103.95	103.4166	103.9497	103.4166	0.00
01/02/2016	IS10 On 16-March-26			Interest Rate Swap	101.25	100.6963	101.2451	100.6963	0.00
01/02/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/02/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/02/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/02/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/02/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	2,000.00
01/02/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
01/02/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
01/02/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
01/02/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
01/02/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
01/02/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.75	92.2500	7.7500	92.2500	0.00
01/02/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.94	92.0600	7.9400	92.0600	0.00
01/02/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.08	91.9200	8.0800	91.9200	0.00
01/02/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.18	91.8200	8.1800	91.8200	0.00
01/02/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.31	91.6900	8.3100	91.6900	0.00
01/02/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.40	91.6000	8.4000	91.6000	0.00
01/02/2016	R023 On 04-February-16			Bond Future	9.19	96.7097	9.1854	96.7097	2,448.00
01/02/2016	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R023 On 04-February-16	7.99	Put	Bond Future	6058	5	6058	5	0.00
01/02/2016	R023 On 04-February-16	8.00	Put	Bond Future	6005	5	6005	5	0.00
01/02/2016	R023 On 04-February-16	8.01	Put	Bond Future	5953	5	5953	5	0.00
01/02/2016	R023 On 05-May-16			Bond Future	9.27	94.5096	9.2702	94.5096	9,491.00
01/02/2016	R023 On 05-May-16	8.26	Call	Bond Future	296	0	296	0	0.00
01/02/2016	R023 On 05-May-16	8.25	Call	Bond Future	289	0	289	0	0.00
01/02/2016	R023 On 05-May-16	8.24	Call	Bond Future	283	0	283	0	0.00
01/02/2016	R023 On 05-May-16	8.25	Put	Bond Future	5275	5	5275	5	0.00
01/02/2016	R023 On 05-May-16	8.24	Put	Bond Future	5319	5	5319	5	0.00
01/02/2016	R023 On 05-May-16	8.26	Put	Bond Future	5232	5	5232	5	0.00
01/02/2016	R023 On 04-August-16			Bond Future	9.34	96.3089	9.3427	96.3089	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
01/02/2016	R023 On 04-August-16	8.24	Call	Bond Future	620	1	620	1	0.00
01/02/2016	R023 On 04-August-16	8.26	Call	Bond Future	638	1	638	1	0.00
01/02/2016	R023 On 04-August-16	8.25	Call	Bond Future	629	1	629	1	0.00
01/02/2016	R023 On 04-August-16	8.25	Put	Bond Future	5816	5	5816	5	0.00
01/02/2016	R023 On 04-August-16	8.24	Put	Bond Future	5856	5	5856	5	0.00
01/02/2016	R023 On 04-August-16	8.26	Put	Bond Future	5776	5	5776	5	0.00
01/02/2016	R023 On 03-November-16			Bond Future	9.39	94.3246	9.3905	94.3246	0.00
01/02/2016	R023 On 03-November-16	9.73	Call	Bond Future	3037	3	3037	3	0.00
01/02/2016	R023 On 03-November-16	9.74	Call	Bond Future	3064	3	3064	3	0.00
01/02/2016	R023 On 03-November-16	9.75	Call	Bond Future	3091	3	3091	3	0.00
01/02/2016	R023 On 03-November-16	9.74	Put	Bond Future	1523	1	1523	1	0.00
01/02/2016	R023 On 03-November-16	9.75	Put	Bond Future	1507	1	1507	1	0.00
01/02/2016	R023 On 03-November-16	9.73	Put	Bond Future	1540	1	1540	1	0.00
01/02/2016	R035 On 04-February-16			Bond Future	9.89	94.8561	9.8944	94.8561	1,788.00
01/02/2016	R035 On 04-February-16	103.99	Call	Bond Future	82881	82	82881	82	0.00
01/02/2016	R035 On 04-February-16	104.01	Call	Bond Future	82883	82	82883	82	0.00
01/02/2016	R035 On 04-February-16	104.00	Call	Bond Future	82882	82	82882	82	0.00
01/02/2016	R035 On 04-February-16	104.00	Put	Bond Future	0	0	0	0	0.00
01/02/2016	R035 On 04-February-16	104.01	Put	Bond Future	0	0	0	0	0.00
01/02/2016	R035 On 04-February-16	103.99	Put	Bond Future	0	0	0	0	0.00
01/02/2016	R035 On 05-May-16			Bond Future	9.96	92.0139	9.9649	92.0139	4,105.00
01/02/2016	R035 On 05-May-16	10.35	Call	Bond Future	2935	2	2935	2	0.00
01/02/2016	R035 On 05-May-16	10.37	Call	Bond Future	3083	3	3083	3	0.00
01/02/2016	R035 On 05-May-16	10.36	Call	Bond Future	3009	3	3009	3	0.00
01/02/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
01/02/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
01/02/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
01/02/2016	R035 On 04-August-16			Bond Future	10.03	93.8192	10.0274	93.8192	0.00
01/02/2016	R035 On 04-August-16	10.36	Call	Bond Future	2513	2	2513	2	0.00
01/02/2016	R035 On 04-August-16	10.37	Call	Bond Future	2586	2	2586	2	0.00
01/02/2016	R035 On 04-August-16	10.35	Call	Bond Future	2439	2	2439	2	0.00
01/02/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
01/02/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
01/02/2016	R035 On 04-August-16	10.35	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
01/02/2016	R186 On 04-February-16			Bond Future	9.34	110.1864	9.3393	110.1864	31,318.00
01/02/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
01/02/2016	R186 On 04-February-16	8.45	Call	Bond Future	0	0	0	0	350.00
01/02/2016	R186 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R186 On 04-February-16	9.20	Call	Bond Future	130	1	130	1	0.00
01/02/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R186 On 04-February-16	8.83	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
01/02/2016	R186 On 04-February-16	8.40	Call	Bond Future	0	0	0	0	680.00
01/02/2016	R186 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R186 On 04-February-16	8.80	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R186 On 04-February-16	8.65	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R186 On 04-February-16	8.85	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R186 On 04-February-16	7.90	Put	Bond Future	10913	10	10913	10	0.00
01/02/2016	R186 On 04-February-16	8.45	Put	Bond Future	6573	6	6573	6	0.00
01/02/2016	R186 On 04-February-16	9.20	Put	Bond Future	1124	1	1124	1	700.00
01/02/2016	R186 On 04-February-16	8.75	Put	Bond Future	4296	3	4296	3	11,695.00
01/02/2016	R186 On 04-February-16	7.51	Put	Bond Future	14127	13	14127	13	0.00
01/02/2016	R186 On 04-February-16	7.49	Put	Bond Future	14295	13	14295	13	0.00
01/02/2016	R186 On 04-February-16	8.85	Put	Bond Future	3551	3	3551	3	0.00
01/02/2016	R186 On 04-February-16	7.50	Put	Bond Future	14211	13	14211	13	0.00
01/02/2016	R186 On 04-February-16	8.65	Put	Bond Future	5048	4	5048	4	340.00
01/02/2016	R186 On 04-February-16	8.70	Put	Bond Future	4671	4	4671	4	5,000.00
01/02/2016	R186 On 04-February-16	8.80	Put	Bond Future	3922	3	3922	3	5,000.00
01/02/2016	R186 On 04-February-16	8.40	Put	Bond Future	6958	6	6958	6	0.00
01/02/2016	R186 On 04-February-16	8.83	Put	Bond Future	3699	3	3699	3	33.00
01/02/2016	R186 On 04-February-16	8.02	Put	Bond Future	9947	9	9947	9	0.00
01/02/2016	R186 On 05-May-16			Bond Future	9.42	112.1572	9.4151	112.1572	33,397.00
01/02/2016	R186 On 05-May-16	8.34	Call	Bond Future	390	1	390	1	0.00
01/02/2016	R186 On 05-May-16	8.33	Call	Bond Future	381	1	381	1	0.00
01/02/2016	R186 On 05-May-16	8.35	Call	Bond Future	399	1	399	1	0.00
01/02/2016	R186 On 05-May-16	8.75	Call	Bond Future	913	1	913	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2016	R186 On 05-May-16	8.85	Call	Bond Future	1098	1	1098	1	0.00
01/02/2016	R186 On 05-May-16	7.56	Call	Bond Future	50	0	50	0	0.00
01/02/2016	R186 On 05-May-16	8.33	Put	Bond Future	8296	8	8296	8	0.00
01/02/2016	R186 On 05-May-16	8.35	Put	Bond Future	8160	7	8160	7	0.00
01/02/2016	R186 On 05-May-16	7.56	Put	Bond Future	14069	13	14069	13	0.00
01/02/2016	R186 On 05-May-16	8.34	Put	Bond Future	8228	7	8228	7	0.00
01/02/2016	R186 On 05-May-16	8.75	Put	Bond Future	5672	5	5672	5	1,900.00
01/02/2016	R186 On 05-May-16	8.85	Put	Bond Future	5123	5	5123	5	5,350.00
01/02/2016	R186 On 04-August-16			Bond Future	9.48	108.9886	9.4811	108.9886	0.00
01/02/2016	R186 On 04-August-16	8.49	Call	Bond Future	1099	1	1099	1	0.00
01/02/2016	R186 On 04-August-16	8.51	Call	Bond Future	1131	1	1131	1	0.00
01/02/2016	R186 On 04-August-16	8.50	Call	Bond Future	1115	1	1115	1	0.00
01/02/2016	R186 On 04-August-16	8.49	Put	Bond Future	8143	7	8143	7	0.00
01/02/2016	R186 On 04-August-16	8.50	Put	Bond Future	8084	7	8084	7	0.00
01/02/2016	R186 On 04-August-16	8.51	Put	Bond Future	8026	7	8026	7	0.00
01/02/2016	R197 On 04-February-16			Bond Future	288.77	287.6669	288.7713	287.6669	46.00
01/02/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R197 On 04-February-16	297.00	Put	Bond Future	8229	9	8229	9	0.00
01/02/2016	R197 On 04-February-16	297.01	Put	Bond Future	8239	9	8239	9	0.00
01/02/2016	R197 On 04-February-16	296.99	Put	Bond Future	8219	9	8219	9	0.00
01/02/2016	R197 On 05-May-16			Bond Future	293.97	292.7738	293.9653	292.7738	1,254.00
01/02/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R197 On 05-May-16	300.01	Put	Bond Future	6045	7	6045	7	0.00
01/02/2016	R197 On 05-May-16	300.00	Put	Bond Future	6035	7	6035	7	0.00
01/02/2016	R197 On 05-May-16	299.99	Put	Bond Future	6025	7	6025	7	0.00
01/02/2016	R197 On 04-August-16			Bond Future	293.12	291.8584	293.1174	291.8584	0.00
01/02/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R197 On 04-August-16	293.96	Put	Bond Future	843	2	843	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
01/02/2016	R197 On 04-August-16	293.97	Put	Bond Future	853	2	853	2	0.00
01/02/2016	R197 On 04-August-16	293.98	Put	Bond Future	863	2	863	2	0.00
01/02/2016	R202 On 04-February-16			Bond Future	237.48	237.4990	237.4768	237.4990	946.00
01/02/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R202 On 04-February-16	239.99	Put	Bond Future	2513	2	2513	2	0.00
01/02/2016	R202 On 04-February-16	240.01	Put	Bond Future	2533	3	2533	3	0.00
01/02/2016	R202 On 04-February-16	240.00	Put	Bond Future	2523	3	2523	3	0.00
01/02/2016	R202 On 05-May-16			Bond Future	241.75	241.7152	241.7484	241.7152	42,536.00
01/02/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R202 On 05-May-16	247.00	Put	Bond Future	5252	5	5252	5	0.00
01/02/2016	R202 On 05-May-16	247.01	Put	Bond Future	5262	5	5262	5	0.00
01/02/2016	R202 On 05-May-16	246.99	Put	Bond Future	5242	5	5242	5	0.00
01/02/2016	R202 On 04-August-16			Bond Future	242.94	242.8668	242.9414	242.8668	0.00
01/02/2016	R202 On 04-August-16	243.26	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R202 On 04-August-16	243.25	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R202 On 04-August-16	243.24	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R202 On 04-August-16	243.25	Put	Bond Future	309	0	309	0	0.00
01/02/2016	R202 On 04-August-16	243.26	Put	Bond Future	319	0	319	0	0.00
01/02/2016	R202 On 04-August-16	243.24	Put	Bond Future	299	0	299	0	0.00
01/02/2016	R203 On 04-February-16			Bond Future	8.15	103.6565	8.1490	103.6565	6,761.00
01/02/2016	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R203 On 04-February-16	7.24	Put	Bond Future	1350	1	1350	1	0.00
01/02/2016	R203 On 04-February-16	7.25	Put	Bond Future	1335	1	1335	1	0.00
01/02/2016	R203 On 04-February-16	7.26	Put	Bond Future	1320	1	1320	1	0.00
01/02/2016	R203 On 05-May-16			Bond Future	8.30	101.3401	8.3034	101.3401	13,429.00
01/02/2016	R203 On 05-May-16	7.24	Call	Bond Future	40	0	40	0	0.00
01/02/2016	R203 On 05-May-16	7.26	Call	Bond Future	43	0	43	0	0.00
01/02/2016	R203 On 05-May-16	7.25	Call	Bond Future	41	0	41	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
01/02/2016	R203 On 05-May-16	7.26	Put	Bond Future	1361	1	1361	1	0.00
01/02/2016	R203 On 05-May-16	7.24	Put	Bond Future	1384	1	1384	1	0.00
01/02/2016	R203 On 05-May-16	7.25	Put	Bond Future	1373	1	1373	1	0.00
01/02/2016	R203 On 04-August-16			Bond Future	8.43	103.2696	8.4319	103.2696	0.00
01/02/2016	R203 On 04-August-16	7.24	Call	Bond Future	83	0	83	0	0.00
01/02/2016	R203 On 04-August-16	7.26	Call	Bond Future	86	0	86	0	0.00
01/02/2016	R203 On 04-August-16	7.25	Call	Bond Future	85	0	85	0	0.00
01/02/2016	R203 On 04-August-16	7.25	Put	Bond Future	1311	1	1311	1	0.00
01/02/2016	R203 On 04-August-16	7.26	Put	Bond Future	1302	1	1302	1	0.00
01/02/2016	R203 On 04-August-16	7.24	Put	Bond Future	1320	1	1320	1	0.00
01/02/2016	R203 On 03-November-16			Bond Future	8.44	101.1859	8.4402	101.1859	0.00
01/02/2016	R203 On 03-November-16	8.84	Call	Bond Future	656	1	656	1	0.00
01/02/2016	R203 On 03-November-16	8.86	Call	Bond Future	667	1	667	1	0.00
01/02/2016	R203 On 03-November-16	8.85	Call	Bond Future	661	1	661	1	0.00
01/02/2016	R203 On 03-November-16	8.84	Put	Bond Future	335	0	335	0	0.00
01/02/2016	R203 On 03-November-16	8.86	Put	Bond Future	329	0	329	0	0.00
01/02/2016	R203 On 03-November-16	8.85	Put	Bond Future	332	0	332	0	0.00
01/02/2016	R204 On 04-February-16			Bond Future	8.58	99.9191	8.5822	99.9191	17,190.00
01/02/2016	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R204 On 04-February-16	7.50	Put	Bond Future	2720	2	2720	2	0.00
01/02/2016	R204 On 04-February-16	7.51	Put	Bond Future	2695	2	2695	2	0.00
01/02/2016	R204 On 04-February-16	7.49	Put	Bond Future	2746	2	2746	2	0.00
01/02/2016	R204 On 05-May-16			Bond Future	8.71	101.7062	8.7133	101.7062	28,816.00
01/02/2016	R204 On 05-May-16	7.76	Call	Bond Future	123	0	123	0	0.00
01/02/2016	R204 On 05-May-16	7.75	Call	Bond Future	120	0	120	0	0.00
01/02/2016	R204 On 05-May-16	7.74	Call	Bond Future	117	0	117	0	0.00
01/02/2016	R204 On 05-May-16	7.75	Put	Bond Future	2340	2	2340	2	0.00
01/02/2016	R204 On 05-May-16	7.74	Put	Bond Future	2360	2	2360	2	0.00
01/02/2016	R204 On 05-May-16	7.76	Put	Bond Future	2319	2	2319	2	0.00
01/02/2016	R204 On 04-August-16			Bond Future	8.83	99.6014	8.8296	99.6014	0.00
01/02/2016	R204 On 04-August-16	7.74	Call	Bond Future	228	0	228	0	0.00
01/02/2016	R204 On 04-August-16	7.75	Call	Bond Future	232	0	232	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
01/02/2016	R204 On 04-August-16	7.76	Call	Bond Future	236	0	236	0	0.00
01/02/2016	R204 On 04-August-16	7.75	Put	Bond Future	2500	2	2500	2	0.00
01/02/2016	R204 On 04-August-16	7.76	Put	Bond Future	2482	2	2482	2	0.00
01/02/2016	R204 On 04-August-16	7.74	Put	Bond Future	2517	2	2517	2	0.00
01/02/2016	R204 On 03-November-16			Bond Future	8.88	101.6182	8.8792	101.6182	0.00
01/02/2016	R204 On 03-November-16	9.21	Call	Bond Future	1225	1	1225	1	0.00
01/02/2016	R204 On 03-November-16	9.23	Call	Bond Future	1248	1	1248	1	0.00
01/02/2016	R204 On 03-November-16	9.22	Call	Bond Future	1236	1	1236	1	0.00
01/02/2016	R204 On 03-November-16	9.22	Put	Bond Future	600	1	600	1	0.00
01/02/2016	R204 On 03-November-16	9.21	Put	Bond Future	607	1	607	1	0.00
01/02/2016	R204 On 03-November-16	9.23	Put	Bond Future	594	1	594	1	0.00
01/02/2016	R207 On 04-February-16			Bond Future	8.83	95.7220	8.8266	95.7220	19,910.00
01/02/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
01/02/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
01/02/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R207 On 04-February-16	7.50	Put	Bond Future	4306	4	4306	4	0.00
01/02/2016	R207 On 04-February-16	7.51	Put	Bond Future	4273	4	4273	4	0.00
01/02/2016	R207 On 04-February-16	7.27	Put	Bond Future	5077	5	5077	5	0.00
01/02/2016	R207 On 04-February-16	7.49	Put	Bond Future	4340	4	4340	4	0.00
01/02/2016	R207 On 05-May-16			Bond Future	8.94	97.4341	8.9450	97.4341	30,316.00
01/02/2016	R207 On 05-May-16	7.86	Call	Bond Future	133	0	133	0	0.00
01/02/2016	R207 On 05-May-16	7.84	Call	Bond Future	127	0	127	0	0.00
01/02/2016	R207 On 05-May-16	7.85	Call	Bond Future	130	0	130	0	0.00
01/02/2016	R207 On 05-May-16	7.56	Call	Bond Future	62	0	62	0	43.00
01/02/2016	R207 On 05-May-16	7.85	Put	Bond Future	3464	3	3464	3	0.00
01/02/2016	R207 On 05-May-16	7.86	Put	Bond Future	3436	3	3436	3	0.00
01/02/2016	R207 On 05-May-16	7.56	Put	Bond Future	4303	4	4303	4	0.00
01/02/2016	R207 On 05-May-16	7.84	Put	Bond Future	3492	3	3492	3	0.00
01/02/2016	R207 On 04-August-16			Bond Future	9.05	95.6445	9.0497	95.6445	0.00
01/02/2016	R207 On 04-August-16	8.01	Call	Bond Future	364	0	364	0	0.00
01/02/2016	R207 On 04-August-16	7.99	Call	Bond Future	353	0	353	0	0.00
01/02/2016	R207 On 04-August-16	8.00	Call	Bond Future	358	0	358	0	0.00
01/02/2016	R207 On 04-August-16	7.99	Put	Bond Future	3378	3	3378	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
01/02/2016	R207 On 04-August-16	8.00	Put	Bond Future	3354	3	3354	3	0.00
01/02/2016	R207 On 04-August-16	8.01	Put	Bond Future	3331	3	3331	3	0.00
01/02/2016	R208 On 04-February-16			Bond Future	8.99	93.7930	8.9907	93.7930	39,607.00
01/02/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R208 On 04-February-16	7.74	Put	Bond Future	4932	4	4932	4	0.00
01/02/2016	R208 On 04-February-16	7.76	Put	Bond Future	4850	4	4850	4	0.00
01/02/2016	R208 On 04-February-16	7.75	Put	Bond Future	4891	4	4891	4	0.00
01/02/2016	R208 On 05-May-16			Bond Future	9.09	92.0690	9.0906	92.0690	39,228.00
01/02/2016	R208 On 05-May-16	7.99	Call	Bond Future	172	0	172	0	0.00
01/02/2016	R208 On 05-May-16	8.01	Call	Bond Future	181	0	181	0	0.00
01/02/2016	R208 On 05-May-16	8.00	Call	Bond Future	176	0	176	0	0.00
01/02/2016	R208 On 05-May-16	8.00	Put	Bond Future	4278	4	4278	4	0.00
01/02/2016	R208 On 05-May-16	8.01	Put	Bond Future	4243	4	4243	4	0.00
01/02/2016	R208 On 05-May-16	7.99	Put	Bond Future	4312	4	4312	4	0.00
01/02/2016	R208 On 04-August-16			Bond Future	9.18	93.8221	9.1782	93.8221	0.00
01/02/2016	R208 On 04-August-16	7.99	Call	Bond Future	387	0	387	0	0.00
01/02/2016	R208 On 04-August-16	8.00	Call	Bond Future	393	0	393	0	0.00
01/02/2016	R208 On 04-August-16	8.01	Call	Bond Future	399	0	399	0	0.00
01/02/2016	R208 On 04-August-16	7.99	Put	Bond Future	4669	4	4669	4	0.00
01/02/2016	R208 On 04-August-16	8.00	Put	Bond Future	4638	4	4638	4	0.00
01/02/2016	R208 On 04-August-16	8.01	Put	Bond Future	4607	4	4607	4	0.00
01/02/2016	R208 On 03-November-16			Bond Future	9.23	92.3170	9.2284	92.3170	0.00
01/02/2016	R208 On 03-November-16	9.57	Call	Bond Future	2259	3	2259	3	0.00
01/02/2016	R208 On 03-November-16	9.59	Call	Bond Future	2301	3	2301	3	0.00
01/02/2016	R208 On 03-November-16	9.58	Call	Bond Future	2280	3	2280	3	0.00
01/02/2016	R208 On 03-November-16	9.57	Put	Bond Future	1122	1	1122	1	0.00
01/02/2016	R208 On 03-November-16	9.58	Put	Bond Future	1110	1	1110	1	0.00
01/02/2016	R208 On 03-November-16	9.59	Put	Bond Future	1098	1	1098	1	0.00
01/02/2016	R209 On 04-February-16			Bond Future	9.86	71.9555	9.8588	71.9555	30,538.00
01/02/2016	R209 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R209 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R209 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2016	R209 On 04-February-16	9.52	Call	Bond Future	10	0	10	0	0.00
01/02/2016	R209 On 04-February-16	8.76	Put	Bond Future	7780	7	7780	7	0.00
01/02/2016	R209 On 04-February-16	8.74	Put	Bond Future	7934	7	7934	7	0.00
01/02/2016	R209 On 04-February-16	9.52	Put	Bond Future	2274	1	2274	1	2,200.00
01/02/2016	R209 On 04-February-16	8.75	Put	Bond Future	7857	7	7857	7	0.00
01/02/2016	R209 On 05-May-16			Bond Future	9.92	70.0929	9.9243	70.0929	13,361.00
01/02/2016	R209 On 05-May-16	9.00	Call	Bond Future	572	1	572	1	6,700.00
01/02/2016	R209 On 05-May-16	9.01	Call	Bond Future	584	1	584	1	0.00
01/02/2016	R209 On 05-May-16	8.25	Call	Bond Future	97	0	97	0	6,700.00
01/02/2016	R209 On 05-May-16	8.99	Call	Bond Future	561	1	561	1	0.00
01/02/2016	R209 On 05-May-16	9.01	Put	Bond Future	6891	6	6891	6	0.00
01/02/2016	R209 On 05-May-16	9.00	Put	Bond Future	6953	6	6953	6	0.00
01/02/2016	R209 On 05-May-16	8.99	Put	Bond Future	7016	6	7016	6	0.00
01/02/2016	R209 On 05-May-16	8.25	Put	Bond Future	12343	11	12343	11	0.00
01/02/2016	R209 On 04-August-16			Bond Future	9.98	71.4276	9.9825	71.4276	0.00
01/02/2016	R209 On 04-August-16	10.60	Call	Bond Future	5679	6	5679	6	6,000.00
01/02/2016	R209 On 04-August-16	9.24	Call	Bond Future	1589	2	1589	2	0.00
01/02/2016	R209 On 04-August-16	9.26	Call	Bond Future	1629	2	1629	2	0.00
01/02/2016	R209 On 04-August-16	9.25	Call	Bond Future	1609	2	1609	2	0.00
01/02/2016	R209 On 04-August-16	9.60	Call	Bond Future	2405	3	2405	3	6,000.00
01/02/2016	R209 On 04-August-16	9.26	Put	Bond Future	6490	6	6490	6	0.00
01/02/2016	R209 On 04-August-16	10.60	Put	Bond Future	1909	2	1909	2	0.00
01/02/2016	R209 On 04-August-16	9.24	Put	Bond Future	6592	6	6592	6	0.00
01/02/2016	R209 On 04-August-16	9.25	Put	Bond Future	6541	6	6541	6	0.00
01/02/2016	R209 On 04-August-16	9.60	Put	Bond Future	4914	4	4914	4	0.00
01/02/2016	R209 On 03-November-16			Bond Future	10.02	69.7217	10.0234	69.7217	0.00
01/02/2016	R209 On 03-November-16	10.24	Call	Bond Future	4022	5	4022	5	0.00
01/02/2016	R209 On 03-November-16	10.26	Call	Bond Future	4092	5	4092	5	0.00
01/02/2016	R209 On 03-November-16	10.25	Call	Bond Future	4057	5	4057	5	0.00
01/02/2016	R209 On 03-November-16	10.26	Put	Bond Future	2618	2	2618	2	0.00
01/02/2016	R209 On 03-November-16	10.25	Put	Bond Future	2645	2	2645	2	0.00
01/02/2016	R209 On 03-November-16	10.24	Put	Bond Future	2672	2	2672	2	0.00
01/02/2016	R210 On 04-February-16			Bond Future	179.37	179.3872	179.3705	179.3872	331.00
01/02/2016	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R210 On 04-February-16	185.00	Put	Bond Future	5630	6	5630	6	0.00
01/02/2016	R210 On 04-February-16	185.01	Put	Bond Future	5640	6	5640	6	0.00
01/02/2016	R210 On 04-February-16	184.99	Put	Bond Future	5620	6	5620	6	0.00
01/02/2016	R210 On 05-May-16			Bond Future	180.43	180.4047	180.4251	180.4047	847.00
01/02/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R210 On 05-May-16	184.99	Put	Bond Future	4565	5	4565	5	0.00
01/02/2016	R210 On 05-May-16	185.00	Put	Bond Future	4575	5	4575	5	0.00
01/02/2016	R210 On 05-May-16	185.01	Put	Bond Future	4585	5	4585	5	0.00
01/02/2016	R210 On 04-August-16			Bond Future	183.89	183.8323	183.8893	183.8323	0.00
01/02/2016	R210 On 04-August-16	181.51	Call	Bond Future	2379	2	2379	2	0.00
01/02/2016	R210 On 04-August-16	181.50	Call	Bond Future	2389	2	2389	2	0.00
01/02/2016	R210 On 04-August-16	181.52	Call	Bond Future	2369	2	2369	2	0.00
01/02/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
01/02/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
01/02/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
01/02/2016	R211 On 04-February-16			Bond Future	134.58	134.6550	134.5764	134.6550	0.00
01/02/2016	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R211 On 04-February-16	138.99	Put	Bond Future	4414	4	4414	4	0.00
01/02/2016	R211 On 04-February-16	139.00	Put	Bond Future	4424	4	4424	4	0.00
01/02/2016	R211 On 04-February-16	139.01	Put	Bond Future	4434	4	4434	4	0.00
01/02/2016	R211 On 05-May-16			Bond Future	137.00	137.0455	136.9970	137.0455	2.00
01/02/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R211 On 05-May-16	138.99	Put	Bond Future	1993	2	1993	2	0.00
01/02/2016	R211 On 05-May-16	139.00	Put	Bond Future	2003	2	2003	2	0.00
01/02/2016	R211 On 05-May-16	139.01	Put	Bond Future	2013	2	2013	2	0.00
01/02/2016	R211 On 04-August-16			Bond Future	137.89	137.9155	137.8901	137.9155	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
01/02/2016	R211 On 04-August-16	137.09	Call	Bond Future	800	1	800	1	0.00
01/02/2016	R211 On 04-August-16	137.07	Call	Bond Future	820	1	820	1	0.00
01/02/2016	R211 On 04-August-16	137.08	Call	Bond Future	810	1	810	1	0.00
01/02/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
01/02/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
01/02/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
01/02/2016	R212 On 04-February-16			Bond Future	139.97	139.8320	139.9735	139.8320	1,005.00
01/02/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R212 On 04-February-16	146.00	Put	Bond Future	6026	6	6026	6	0.00
01/02/2016	R212 On 04-February-16	146.01	Put	Bond Future	6036	6	6036	6	0.00
01/02/2016	R212 On 04-February-16	145.99	Put	Bond Future	6016	6	6016	6	0.00
01/02/2016	R212 On 05-May-16			Bond Future	142.49	142.3145	142.4912	142.3145	914.00
01/02/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R212 On 05-May-16	145.00	Put	Bond Future	2509	3	2509	3	0.00
01/02/2016	R212 On 05-May-16	144.99	Put	Bond Future	2499	3	2499	3	0.00
01/02/2016	R212 On 05-May-16	145.01	Put	Bond Future	2519	3	2519	3	0.00
01/02/2016	R212 On 04-August-16			Bond Future	143.32	143.1154	143.3201	143.1154	0.00
01/02/2016	R212 On 04-August-16	142.44	Call	Bond Future	880	1	880	1	0.00
01/02/2016	R212 On 04-August-16	142.43	Call	Bond Future	890	1	890	1	0.00
01/02/2016	R212 On 04-August-16	142.42	Call	Bond Future	900	1	900	1	0.00
01/02/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
01/02/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
01/02/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
01/02/2016	R213 On 04-February-16			Bond Future	9.73	82.7782	9.7343	82.7782	38,041.00
01/02/2016	R213 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R213 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R213 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R213 On 04-February-16	8.75	Put	Bond Future	6883	6	6883	6	0.00
01/02/2016	R213 On 04-February-16	8.74	Put	Bond Future	6957	6	6957	6	0.00
01/02/2016	R213 On 04-February-16	8.76	Put	Bond Future	6809	6	6809	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
01/02/2016	R213 On 05-May-16			Bond Future	9.80	80.7093	9.8027	80.7093	17,214.00
01/02/2016	R213 On 05-May-16	8.74	Call	Bond Future	423	1	423	1	0.00
01/02/2016	R213 On 05-May-16	8.75	Call	Bond Future	433	1	433	1	0.00
01/02/2016	R213 On 05-May-16	8.76	Call	Bond Future	442	1	442	1	0.00
01/02/2016	R213 On 05-May-16	8.75	Put	Bond Future	7721	7	7721	7	0.00
01/02/2016	R213 On 05-May-16	8.74	Put	Bond Future	7786	7	7786	7	0.00
01/02/2016	R213 On 05-May-16	8.76	Put	Bond Future	7657	7	7657	7	0.00
01/02/2016	R213 On 04-August-16			Bond Future	9.86	82.2458	9.8626	82.2458	0.00
01/02/2016	R213 On 04-August-16	8.99	Call	Bond Future	1319	2	1319	2	0.00
01/02/2016	R213 On 04-August-16	9.01	Call	Bond Future	1353	2	1353	2	0.00
01/02/2016	R213 On 04-August-16	9.00	Call	Bond Future	1336	2	1336	2	0.00
01/02/2016	R213 On 04-August-16	8.99	Put	Bond Future	7215	7	7215	7	0.00
01/02/2016	R213 On 04-August-16	9.01	Put	Bond Future	7107	6	7107	6	0.00
01/02/2016	R213 On 04-August-16	9.00	Put	Bond Future	7161	6	7161	6	0.00
01/02/2016	R213 On 03-November-16			Bond Future	9.91	80.3576	9.9064	80.3576	0.00
01/02/2016	R213 On 03-November-16	10.20	Call	Bond Future	4268	5	4268	5	0.00
01/02/2016	R213 On 03-November-16	10.19	Call	Bond Future	4232	5	4232	5	0.00
01/02/2016	R213 On 03-November-16	10.18	Call	Bond Future	4196	5	4196	5	0.00
01/02/2016	R213 On 03-November-16	10.19	Put	Bond Future	2460	2	2460	2	0.00
01/02/2016	R213 On 03-November-16	10.20	Put	Bond Future	2435	2	2435	2	0.00
01/02/2016	R213 On 03-November-16	10.18	Put	Bond Future	2485	2	2485	2	0.00
01/02/2016	R214 On 04-February-16			Bond Future	9.96	72.2604	9.9590	72.2604	16,298.00
01/02/2016	R214 On 04-February-16	9.45	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R214 On 04-February-16	9.35	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R214 On 04-February-16	9.45	Put	Bond Future	3562	3	3562	3	25.00
01/02/2016	R214 On 04-February-16	8.01	Put	Bond Future	15475	14	15475	14	0.00
01/02/2016	R214 On 04-February-16	9.35	Put	Bond Future	4297	3	4297	3	25.00
01/02/2016	R214 On 04-February-16	8.00	Put	Bond Future	15568	15	15568	15	0.00
01/02/2016	R214 On 04-February-16	7.99	Put	Bond Future	15662	15	15662	15	0.00
01/02/2016	R214 On 05-May-16			Bond Future	10.02	70.2568	10.0227	70.2568	17,764.00
01/02/2016	R214 On 05-May-16	8.99	Call	Bond Future	480	1	480	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2016	R214 On 05-May-16	9.01	Call	Bond Future	501	1	501	1	0.00
01/02/2016	R214 On 05-May-16	9.00	Call	Bond Future	491	1	491	1	0.00
01/02/2016	R214 On 05-May-16	9.30	Call	Bond Future	894	1	894	1	0.00
01/02/2016	R214 On 05-May-16	9.01	Put	Bond Future	7816	7	7816	7	0.00
01/02/2016	R214 On 05-May-16	9.00	Put	Bond Future	7883	7	7883	7	0.00
01/02/2016	R214 On 05-May-16	8.99	Put	Bond Future	7952	7	7952	7	0.00
01/02/2016	R214 On 05-May-16	9.30	Put	Bond Future	5986	5	5986	5	0.00
01/02/2016	R214 On 04-August-16			Bond Future	10.08	71.5944	10.0791	71.5944	0.00
01/02/2016	R214 On 04-August-16	9.30	Call	Bond Future	1594	2	1594	2	1,300.00
01/02/2016	R214 On 04-August-16	11.30	Call	Bond Future	8331	9	8331	9	6,300.00
01/02/2016	R214 On 04-August-16	9.24	Call	Bond Future	1477	2	1477	2	0.00
01/02/2016	R214 On 04-August-16	9.26	Call	Bond Future	1515	2	1515	2	0.00
01/02/2016	R214 On 04-August-16	9.25	Call	Bond Future	1496	2	1496	2	0.00
01/02/2016	R214 On 04-August-16	8.55	Call	Bond Future	542	1	542	1	1,300.00
01/02/2016	R214 On 04-August-16	10.30	Call	Bond Future	4390	5	4390	5	6,300.00
01/02/2016	R214 On 04-August-16	9.26	Put	Bond Future	7274	7	7274	7	0.00
01/02/2016	R214 On 04-August-16	9.24	Put	Bond Future	7386	7	7386	7	0.00
01/02/2016	R214 On 04-August-16	9.30	Put	Bond Future	7053	6	7053	6	0.00
01/02/2016	R214 On 04-August-16	11.30	Put	Bond Future	1044	1	1044	1	0.00
01/02/2016	R214 On 04-August-16	10.30	Put	Bond Future	2965	3	2965	3	0.00
01/02/2016	R214 On 04-August-16	9.25	Put	Bond Future	7330	7	7330	7	0.00
01/02/2016	R214 On 04-August-16	8.55	Put	Bond Future	11970	11	11970	11	0.00
01/02/2016	R214 On 03-November-16			Bond Future	10.12	69.7445	10.1214	69.7445	0.00
01/02/2016	R214 On 03-November-16	10.33	Call	Bond Future	4122	5	4122	5	0.00
01/02/2016	R214 On 03-November-16	10.35	Call	Bond Future	4193	5	4193	5	0.00
01/02/2016	R214 On 03-November-16	10.34	Call	Bond Future	4158	5	4158	5	0.00
01/02/2016	R214 On 03-November-16	10.33	Put	Bond Future	2784	2	2784	2	0.00
01/02/2016	R214 On 03-November-16	10.34	Put	Bond Future	2756	2	2756	2	0.00
01/02/2016	R214 On 03-November-16	10.35	Put	Bond Future	2729	2	2729	2	0.00
01/02/2016	R248 On 04-February-16			Bond Future	10.05	92.9898	10.0492	92.9898	22,942.00
01/02/2016	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R248 On 04-February-16	9.45	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R248 On 04-February-16	9.55	Call	Bond Future	1	0	1	0	0.00
01/02/2016	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2016	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
01/02/2016	R248 On 04-February-16	9.45	Put	Bond Future	5347	4	5347	4	75.00
01/02/2016	R248 On 04-February-16	9.00	Put	Bond Future	9759	8	9759	8	0.00
01/02/2016	R248 On 04-February-16	9.01	Put	Bond Future	9657	8	9657	8	0.00
01/02/2016	R248 On 04-February-16	8.99	Put	Bond Future	9861	8	9861	8	0.00
01/02/2016	R248 On 04-February-16	9.55	Put	Bond Future	4416	3	4416	3	75.00
01/02/2016	R248 On 05-May-16			Bond Future	10.12	90.2161	10.1163	90.2161	60,865.00
01/02/2016	R248 On 05-May-16	8.99	Call	Bond Future	502	1	502	1	0.00
01/02/2016	R248 On 05-May-16	9.00	Call	Bond Future	513	1	513	1	0.00
01/02/2016	R248 On 05-May-16	9.01	Call	Bond Future	525	1	525	1	0.00
01/02/2016	R248 On 05-May-16	9.00	Put	Bond Future	10828	10	10828	10	0.00
01/02/2016	R248 On 05-May-16	8.99	Put	Bond Future	10919	10	10919	10	0.00
01/02/2016	R248 On 05-May-16	9.01	Put	Bond Future	10738	10	10738	10	0.00
01/02/2016	R248 On 04-August-16			Bond Future	10.18	91.9337	10.1762	91.9337	0.00
01/02/2016	R248 On 04-August-16	9.25	Call	Bond Future	1663	2	1663	2	0.00
01/02/2016	R248 On 04-August-16	9.24	Call	Bond Future	1642	2	1642	2	0.00
01/02/2016	R248 On 04-August-16	9.26	Call	Bond Future	1686	2	1686	2	0.00
01/02/2016	R248 On 04-August-16	9.26	Put	Bond Future	9899	9	9899	9	0.00
01/02/2016	R248 On 04-August-16	9.25	Put	Bond Future	9974	9	9974	9	0.00
01/02/2016	R248 On 04-August-16	9.24	Put	Bond Future	10050	9	10050	9	0.00
01/02/2016	R248 On 03-November-16			Bond Future	10.22	89.3536	10.2217	89.3536	0.00
01/02/2016	R248 On 03-November-16	10.39	Call	Bond Future	5060	6	5060	6	0.00
01/02/2016	R248 On 03-November-16	10.38	Call	Bond Future	5017	6	5017	6	0.00
01/02/2016	R248 On 03-November-16	10.37	Call	Bond Future	4974	6	4974	6	0.00
01/02/2016	R248 On 03-November-16	10.38	Put	Bond Future	3737	3	3737	3	0.00
01/02/2016	R248 On 03-November-16	10.39	Put	Bond Future	3700	3	3700	3	0.00
01/02/2016	R248 On 03-November-16	10.37	Put	Bond Future	3773	3	3773	3	0.00