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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
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

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	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	147	0	0.00
26/04/2016	2025 On 05-May-16	126.01	Call	Bond Future	137	0	137	0	0.00
26/04/2016	2025 On 05-May-16	125.99	Call	Bond Future	157	0	157	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	3434	3	0.00
26/04/2016	2025 On 04-August-16	123.86	Call	Bond Future	3424	3	3424	3	0.00
26/04/2016	2025 On 04-August-16	123.87	Call	Bond Future	3414	3	3414	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	493	0	0.00
26/04/2016	2025 On 03-November-16	129.23	Call	Bond Future	483	0	483	0	0.00
26/04/2016	2025 On 03-November-16	129.21	Call	Bond Future	503	0	503	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	9.4600	91.0263	8,120.00
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	3302	3	0.00
26/04/2016	2030 On 05-May-16	8.99	Put	Bond Future	3376	3	3376	3	0.00
26/04/2016	2030 On 05-May-16	9.01	Put	Bond Future	3229	3	3229	3	0.00
26/04/2016	2030 On 04-August-16			Bond Future	9.52	88.7467	9.5207	88.7467	23,052.00
26/04/2016	2030 On 04-August-16	10.17	Call	Bond Future	4320	4	4320	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	9.5729	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

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 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	1674	2	0.00
26/04/2016	2030 On 03-November-16	9.34	Put	Bond Future	1604	2	1604	2	0.00
26/04/2016	2030 On 03-November-16	9.35	Put	Bond Future	1534	2	1534	2	0.00
26/04/2016	2032 On 05-May-16			Bond Future	9.60	89.9351	9.5999	89.9351	9,032.00
26/04/2016	2032 On 05-May-16	9.00	Call	Bond Future	7	0	7	0	0.00
26/04/2016	2032 On 05-May-16	8.99	Call	Bond Future	6	0	6	0	0.00
26/04/2016	2032 On 05-May-16	9.01	Call	Bond Future	8	0	8	0	0.00
26/04/2016	2032 On 05-May-16	8.99	Put	Bond Future	4703	5	4703	5	0.00
26/04/2016	2032 On 05-May-16	9.01	Put	Bond Future	4545	5	4545	5	0.00
26/04/2016	2032 On 05-May-16	9.00	Put	Bond Future	4624	5	4624	5	0.00
26/04/2016	2032 On 04-August-16			Bond Future	9.66	91.6430	9.6596	91.6430	6,960.00
26/04/2016	2032 On 04-August-16	8.99	Call	Bond Future	965	1	965	1	0.00
26/04/2016	2032 On 04-August-16	9.01	Call	Bond Future	1002	1	1002	1	0.00
26/04/2016	2032 On 04-August-16	9.00	Call	Bond Future	983	1	983	1	0.00
26/04/2016	2032 On 04-August-16	8.99	Put	Bond Future	6071	6	6071	6	0.00
26/04/2016	2032 On 04-August-16	9.00	Put	Bond Future	6010	6	6010	6	0.00
26/04/2016	2032 On 04-August-16	9.01	Put	Bond Future	5949	6	5949	6	0.00
26/04/2016	2032 On 03-November-16			Bond Future	9.72	89.2264	9.7156	89.2264	0.00
26/04/2016	2032 On 03-November-16	10.29	Call	Bond Future	6205	6	6205	6	0.00
26/04/2016	2032 On 03-November-16	10.28	Call	Bond Future	6161	6	6161	6	0.00
26/04/2016	2032 On 03-November-16	10.30	Call	Bond Future	6250	6	6250	6	0.00
26/04/2016	2032 On 03-November-16	10.28	Put	Bond Future	2216	2	2216	2	0.00
26/04/2016	2032 On 03-November-16	10.29	Put	Bond Future	2194	2	2194	2	0.00
26/04/2016	2032 On 03-November-16	10.30	Put	Bond Future	2171	2	2171	2	0.00
26/04/2016	2032 On 02-February-17			Bond Future	9.76	91.0274	9.7634	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	1837	2	0.00
26/04/2016	2032 On 02-February-17	9.53	Put	Bond Future	1690	2	1690	2	0.00
26/04/2016	2032 On 02-February-17	9.52	Put	Bond Future	1763	2	1763	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	4174	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	2033 On 05-May-16	102.39	Call	Bond Future	4184	4	4184	4	0.00
26/04/2016	2033 On 05-May-16	102.41	Call	Bond Future	4164	4	4164	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	3616	4	0.00
26/04/2016	2033 On 04-August-16	105.01	Call	Bond Future	3596	4	3596	4	0.00
26/04/2016	2033 On 04-August-16	105.00	Call	Bond Future	3606	4	3606	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	478	0	0.00
26/04/2016	2033 On 03-November-16	109.18	Call	Bond Future	468	0	468	0	0.00
26/04/2016	2033 On 03-November-16	109.16	Call	Bond Future	488	0	488	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
26/04/2016	2037 On 05-May-16			Bond Future	9.74	91.2495	9.7400	91.2495	19,357.00
26/04/2016	2037 On 05-May-16	8.99	Call	Bond Future	1	0	1	0	0.00
26/04/2016	2037 On 05-May-16	9.67	Call	Bond Future	629	1	629	1	500.00
26/04/2016	2037 On 05-May-16	9.01	Call	Bond Future	2	0	2	0	0.00
26/04/2016	2037 On 05-May-16	9.00	Call	Bond Future	2	0	2	0	0.00
26/04/2016	2037 On 05-May-16	9.67	Put	Bond Future	1196	1	1196	1	0.00
26/04/2016	2037 On 05-May-16	9.00	Put	Bond Future	6301	6	6301	6	0.00
26/04/2016	2037 On 05-May-16	9.01	Put	Bond Future	6211	6	6211	6	0.00
26/04/2016	2037 On 05-May-16	8.99	Put	Bond Future	6391	6	6391	6	0.00
26/04/2016	2037 On 04-August-16			Bond Future	9.80	88.7236	9.8004	88.7236	39,584.00
26/04/2016	2037 On 04-August-16	9.25	Call	Bond Future	1389	1	1389	1	0.00
26/04/2016	2037 On 04-August-16	9.26	Call	Bond Future	1413	1	1413	1	0.00
26/04/2016	2037 On 04-August-16	9.24	Call	Bond Future	1365	1	1365	1	0.00
26/04/2016	2037 On 04-August-16	9.25	Put	Bond Future	5952	6	5952	6	0.00
26/04/2016	2037 On 04-August-16	9.24	Put	Bond Future	6015	6	6015	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	2037 On 04-August-16	9.26	Put	Bond Future	5890	6	5890	6	0.00
26/04/2016	2037 On 03-November-16			Bond Future	9.85	90.4107	9.8528	90.4107	0.00
26/04/2016	2037 On 03-November-16	10.35	Call	Bond Future	6466	6	6466	6	0.00
26/04/2016	2037 On 03-November-16	10.37	Call	Bond Future	6561	7	6561	7	0.00
26/04/2016	2037 On 03-November-16	10.36	Call	Bond Future	6513	6	6513	6	0.00
26/04/2016	2037 On 03-November-16	10.36	Put	Bond Future	2654	3	2654	3	0.00
26/04/2016	2037 On 03-November-16	10.37	Put	Bond Future	2628	3	2628	3	0.00
26/04/2016	2037 On 03-November-16	10.35	Put	Bond Future	2680	3	2680	3	0.00
26/04/2016	2037 On 02-February-17			Bond Future	9.90	87.9785	9.8981	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	1891	2	0.00
26/04/2016	2037 On 02-February-17	9.67	Put	Bond Future	1810	2	1810	2	0.00
26/04/2016	2037 On 02-February-17	9.68	Put	Bond Future	1729	2	1729	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	3250	3	0.00
26/04/2016	2038 On 05-May-16	131.01	Call	Bond Future	3230	3	3230	3	0.00
26/04/2016	2038 On 05-May-16	131.00	Call	Bond Future	3240	3	3240	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	6063	6	0.00
26/04/2016	2038 On 04-August-16	129.30	Call	Bond Future	6073	6	6073	6	0.00
26/04/2016	2038 On 04-August-16	129.32	Call	Bond Future	6053	6	6053	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	1625	2	0.00
26/04/2016	2038 On 03-November-16	136.32	Call	Bond Future	1635	2	1635	2	0.00
26/04/2016	2038 On 03-November-16	136.31	Call	Bond Future	1645	2	1645	2	0.00
26/04/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00

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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	9.8100	94.9729	1,600.00
26/04/2016	2040 On 05-May-16	9.51	Call	Bond Future	165	0	165	0	0.00
26/04/2016	2040 On 05-May-16	9.50	Call	Bond Future	153	0	153	0	0.00
26/04/2016	2040 On 05-May-16	9.49	Call	Bond Future	142	0	142	0	0.00
26/04/2016	2040 On 05-May-16	9.50	Put	Bond Future	2878	3	2878	3	0.00
26/04/2016	2040 On 05-May-16	9.51	Put	Bond Future	2800	3	2800	3	0.00
26/04/2016	2040 On 05-May-16	9.49	Put	Bond Future	2957	3	2957	3	0.00
26/04/2016	2040 On 04-August-16			Bond Future	9.87	92.2672	9.8710	92.2672	812.00
26/04/2016	2040 On 04-August-16	9.50	Call	Bond Future	2024	2	2024	2	0.00
26/04/2016	2040 On 04-August-16	9.51	Call	Bond Future	2055	2	2055	2	0.00
26/04/2016	2040 On 04-August-16	9.49	Call	Bond Future	1993	2	1993	2	0.00
26/04/2016	2040 On 04-August-16	9.51	Put	Bond Future	5203	5	5203	5	0.00
26/04/2016	2040 On 04-August-16	9.50	Put	Bond Future	5261	5	5261	5	0.00
26/04/2016	2040 On 04-August-16	9.49	Put	Bond Future	5320	5	5320	5	0.00
26/04/2016	2040 On 03-November-16			Bond Future	9.92	94.0216	9.9240	94.0216	0.00
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	2000	2	0.00
26/04/2016	2040 On 03-November-16	9.70	Put	Bond Future	1913	2	1913	2	0.00
26/04/2016	2040 On 03-November-16	9.71	Put	Bond Future	1826	2	1826	2	0.00
26/04/2016	2044 On 05-May-16			Bond Future	9.84	92.0070	9.8399	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	1	0	0.00
26/04/2016	2044 On 05-May-16	9.00	Call	Bond Future	1	0	1	0	0.00
26/04/2016	2044 On 05-May-16	9.01	Put	Bond Future	7671	8	7671	8	0.00
26/04/2016	2044 On 05-May-16	8.99	Put	Bond Future	7870	8	7870	8	0.00
26/04/2016	2044 On 05-May-16	9.00	Put	Bond Future	7770	8	7770	8	0.00
26/04/2016	2044 On 04-August-16			Bond Future	9.90	89.3702	9.8995	89.3702	20,090.00
26/04/2016	2044 On 04-August-16	9.51	Call	Bond Future	1994	2	1994	2	0.00
26/04/2016	2044 On 04-August-16	9.50	Call	Bond Future	1963	2	1963	2	0.00
26/04/2016	2044 On 04-August-16	9.49	Call	Bond Future	1933	2	1933	2	0.00

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26/04/2016	2044 On 04-August-16	9.50	Put	Bond Future	5480	6	5480	6	0.00
26/04/2016	2044 On 04-August-16	9.49	Put	Bond Future	5541	6	5541	6	0.00
26/04/2016	2044 On 04-August-16	9.51	Put	Bond Future	5420	5	5420	5	0.00
26/04/2016	2044 On 03-November-16			Bond Future	9.95	91.0695	9.9513	91.0695	0.00
26/04/2016	2044 On 03-November-16	10.42	Call	Bond Future	6873	7	6873	7	0.00
26/04/2016	2044 On 03-November-16	10.43	Call	Bond Future	6922	7	6922	7	0.00
26/04/2016	2044 On 03-November-16	10.41	Call	Bond Future	6824	7	6824	7	0.00
26/04/2016	2044 On 03-November-16	10.42	Put	Bond Future	3068	3	3068	3	0.00
26/04/2016	2044 On 03-November-16	10.43	Put	Bond Future	3039	3	3039	3	0.00
26/04/2016	2044 On 03-November-16	10.41	Put	Bond Future	3097	3	3097	3	0.00
26/04/2016	2044 On 02-February-17			Bond Future	10.00	88.5256	9.9964	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	1841	2	0.00
26/04/2016	2044 On 02-February-17	9.77	Put	Bond Future	1928	2	1928	2	0.00
26/04/2016	2044 On 02-February-17	9.76	Put	Bond Future	2015	2	2015	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	4242	4	0.00
26/04/2016	2046 On 05-May-16	130.01	Call	Bond Future	4222	4	4222	4	0.00
26/04/2016	2046 On 05-May-16	130.00	Call	Bond Future	4232	4	4232	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	7791	8	0.00
26/04/2016	2046 On 04-August-16	129.01	Call	Bond Future	7781	8	7781	8	0.00
26/04/2016	2046 On 04-August-16	129.02	Call	Bond Future	7771	8	7771	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	814	1	0.00
26/04/2016	2046 On 03-November-16	137.09	Call	Bond Future	794	1	794	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	2046 On 03-November-16	137.08	Call	Bond Future	804	1	804	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	7041	7	0.00
26/04/2016	2050 On 05-May-16	137.99	Call	Bond Future	7051	7	7051	7	0.00
26/04/2016	2050 On 05-May-16	138.01	Call	Bond Future	7031	7	7031	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	7108	7	0.00
26/04/2016	2050 On 04-August-16	139.14	Call	Bond Future	7088	7	7088	7	0.00
26/04/2016	2050 On 04-August-16	139.13	Call	Bond Future	7098	7	7098	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	512	0	0.00
26/04/2016	2050 On 03-November-16	149.54	Put	Bond Future	522	0	522	0	0.00
26/04/2016	2050 On 03-November-16	149.52	Put	Bond Future	502	0	502	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

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	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
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
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

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	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	206	0	0.00
26/04/2016	EL28 On 05-May-16	129.00	Put	Bond Future	196	0	196	0	0.00
26/04/2016	EL28 On 05-May-16	128.99	Put	Bond Future	186	0	186	0	0.00
26/04/2016	EL28 On 04-August-16			Bond Future	131.26	131.1525	131.2591	131.1525	0.00
26/04/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4399	4	4399	4	0.00
26/04/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4389	4	4389	4	0.00
26/04/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4379	4	4379	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	62	0	0.00
26/04/2016	EL28 On 03-November-16	132.16	Put	Bond Future	72	0	72	0	0.00
26/04/2016	EL28 On 03-November-16	132.17	Put	Bond Future	82	0	82	0	0.00
26/04/2016	ES33 On 05-May-16			Bond Future	10.58	76.8403	10.5768	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	3756	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	ES33 On 05-May-16	10.00	Put	Bond Future	3825	4	3825	4	0.00
26/04/2016	ES33 On 05-May-16	9.99	Put	Bond Future	3894	4	3894	4	0.00
26/04/2016	ES33 On 04-August-16			Bond Future	10.66	78.2996	10.6634	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	2739	3	0.00
26/04/2016	ES33 On 04-August-16	10.26	Put	Bond Future	2606	3	2606	3	0.00
26/04/2016	ES33 On 04-August-16	10.25	Put	Bond Future	2672	3	2672	3	0.00
26/04/2016	ES33 On 03-November-16			Bond Future	10.75	75.9956	10.7486	75.9956	0.00
26/04/2016	ES33 On 03-November-16	11.30	Call	Bond Future	3309	3	3309	3	0.00
26/04/2016	ES33 On 03-November-16	11.31	Call	Bond Future	3366	3	3366	3	0.00
26/04/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3251	3	3251	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
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	10.8288	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	1422	1	0.00
26/04/2016	ES33 On 02-February-17	10.61	Put	Bond Future	1359	1	1359	1	0.00
26/04/2016	ES33 On 02-February-17	10.59	Put	Bond Future	1485	2	1485	2	0.00
26/04/2016	ES42 On 05-May-16			Bond Future	10.76	80.6774	10.7568	80.6774	7,250.00
26/04/2016	ES42 On 04-August-16			Bond Future	10.84	82.2095	10.8439	82.2095	4,900.00
26/04/2016	ES42 On 03-November-16			Bond Future	10.93	79.5099	10.9288	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	212000	21	0.00
26/04/2016	GOVI On 05-May-16	518.00	Put	GOVI	212100	21	212100	21	0.00
26/04/2016	GOVI On 05-May-16	518.01	Put	GOVI	212200	21	212200	21	0.00
26/04/2016	GOVI On 04-August-16			GOVI	506.12	505.8450	506.1190	505.8450	407.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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	148910	15	0.00
26/04/2016	GOVI On 04-August-16	520.99	Put	GOVI	148710	15	148710	15	0.00
26/04/2016	GOVI On 04-August-16	521.00	Put	GOVI	148810	15	148810	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	397310	39	0.00
26/04/2016	GOVI On 03-November-16	476.12	Call	GOVI	397210	39	397210	39	0.00
26/04/2016	GOVI On 03-November-16	476.13	Call	GOVI	397110	39	397110	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
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	70990	7	0.00
26/04/2016	GOVI On 02-February-17	533.33	Put	GOVI	70890	7	70890	7	0.00
26/04/2016	GOVI On 02-February-17	533.32	Put	GOVI	70790	7	70790	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

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	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	8.6830	0.1077	0.00
26/04/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/04/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/04/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/04/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
26/04/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
26/04/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
26/04/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
26/04/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
26/04/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
26/04/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.81	92.1900	7.8100	92.1900	0.00
26/04/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.93	92.0700	7.9300	92.0700	0.00
26/04/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.06	91.9400	8.0600	91.9400	0.00
26/04/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.16	91.8400	8.1600	91.8400	0.00
26/04/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.25	91.7500	8.2500	91.7500	0.00
26/04/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.34	91.6600	8.3400	91.6600	0.00
26/04/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
26/04/2016	R023 On 05-May-16			Bond Future	8.91	95.6236	8.9051	95.6236	3,138.00
26/04/2016	R023 On 05-May-16	8.24	Call	Bond Future	1	0	1	0	0.00
26/04/2016	R023 On 05-May-16	8.26	Call	Bond Future	1	0	1	0	0.00
26/04/2016	R023 On 05-May-16	8.25	Call	Bond Future	1	0	1	0	0.00
26/04/2016	R023 On 05-May-16	8.25	Put	Bond Future	3240	3	3240	3	0.00
26/04/2016	R023 On 05-May-16	8.26	Put	Bond Future	3189	3	3189	3	0.00
26/04/2016	R023 On 05-May-16	8.24	Put	Bond Future	3290	3	3290	3	0.00
26/04/2016	R023 On 04-August-16			Bond Future	8.96	97.4396	8.9645	97.4396	5,453.00
26/04/2016	R023 On 04-August-16	8.24	Call	Bond Future	448	0	448	0	0.00
26/04/2016	R023 On 04-August-16	8.25	Call	Bond Future	458	0	458	0	0.00
26/04/2016	R023 On 04-August-16	8.26	Call	Bond Future	468	0	468	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	R023 On 04-August-16	8.25	Put	Bond Future	3889	4	3889	4	0.00
26/04/2016	R023 On 04-August-16	8.24	Put	Bond Future	3928	4	3928	4	0.00
26/04/2016	R023 On 04-August-16	8.26	Put	Bond Future	3850	4	3850	4	0.00
26/04/2016	R023 On 03-November-16			Bond Future	9.03	95.3608	9.0251	95.3608	0.00
26/04/2016	R023 On 03-November-16	9.73	Call	Bond Future	4186	4	4186	4	0.00
26/04/2016	R023 On 03-November-16	9.74	Call	Bond Future	4218	4	4218	4	0.00
26/04/2016	R023 On 03-November-16	9.75	Call	Bond Future	4249	4	4249	4	0.00
26/04/2016	R023 On 03-November-16	9.74	Put	Bond Future	1031	1	1031	1	0.00
26/04/2016	R023 On 03-November-16	9.75	Put	Bond Future	1019	1	1019	1	0.00
26/04/2016	R023 On 03-November-16	9.73	Put	Bond Future	1043	1	1043	1	0.00
26/04/2016	R023 On 02-February-17			Bond Future	9.07	97.2852	9.0741	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	995	1	0.00
26/04/2016	R023 On 02-February-17	8.86	Put	Bond Future	950	1	950	1	0.00
26/04/2016	R023 On 02-February-17	8.84	Put	Bond Future	1039	1	1039	1	0.00
26/04/2016	R035 On 05-May-16			Bond Future	9.67	94.7325	9.6746	94.7325	3,926.00
26/04/2016	R035 On 05-May-16	10.35	Call	Bond Future	5250	5	5250	5	0.00
26/04/2016	R035 On 05-May-16	10.37	Call	Bond Future	5398	5	5398	5	0.00
26/04/2016	R035 On 05-May-16	10.36	Call	Bond Future	5324	5	5324	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	9.7310	96.5316	5,341.00
26/04/2016	R035 On 04-August-16	10.37	Call	Bond Future	4921	5	4921	5	0.00
26/04/2016	R035 On 04-August-16	10.36	Call	Bond Future	4847	5	4847	5	0.00
26/04/2016	R035 On 04-August-16	10.35	Call	Bond Future	4773	5	4773	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	9.7868	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

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	9.58	Call	Bond Future	0	0	0	0	0.00
26/04/2016	R035 On 03-November-16	9.57	Put	Bond Future	1747	2	1747	2	0.00
26/04/2016	R035 On 03-November-16	9.59	Put	Bond Future	1584	2	1584	2	0.00
26/04/2016	R035 On 03-November-16	9.58	Put	Bond Future	1665	2	1665	2	0.00
26/04/2016	R186 On 05-May-16			Bond Future	9.08	113.5152	9.0849	113.5152	42,709.00
26/04/2016	R186 On 05-May-16	8.34	Call	Bond Future	1	0	1	0	0.00
26/04/2016	R186 On 05-May-16	9.25	Call	Bond Future	1454	1	1454	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	6023	6	0.00
26/04/2016	R186 On 05-May-16	9.86	Call	Bond Future	5359	5	5359	5	0.00
26/04/2016	R186 On 05-May-16	9.89	Call	Bond Future	5559	6	5559	6	0.00
26/04/2016	R186 On 05-May-16	8.35	Call	Bond Future	1	0	1	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	166	0	0.00
26/04/2016	R186 On 05-May-16	8.75	Call	Bond Future	73	0	73	0	180.00
26/04/2016	R186 On 05-May-16	7.56	Put	Bond Future	11691	12	11691	12	0.00
26/04/2016	R186 On 05-May-16	8.35	Put	Bond Future	5435	5	5435	5	0.00
26/04/2016	R186 On 05-May-16	8.34	Put	Bond Future	5511	6	5511	6	0.00
26/04/2016	R186 On 05-May-16	8.33	Put	Bond Future	5587	6	5587	6	0.00
26/04/2016	R186 On 05-May-16	9.89	Put	Bond Future	1	0	1	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	1	0	5,000.00
26/04/2016	R186 On 05-May-16	8.75	Put	Bond Future	2505	3	2505	3	1,900.00
26/04/2016	R186 On 05-May-16	9.25	Put	Bond Future	281	0	281	0	0.00
26/04/2016	R186 On 05-May-16	8.85	Put	Bond Future	1864	2	1864	2	5,350.00
26/04/2016	R186 On 04-August-16			Bond Future	9.14	110.3668	9.1417	110.3668	74,928.00
26/04/2016	R186 On 04-August-16	9.60	Call	Bond Future	4396	4	4396	4	0.00
26/04/2016	R186 On 04-August-16	8.49	Call	Bond Future	823	1	823	1	0.00
26/04/2016	R186 On 04-August-16	8.51	Call	Bond Future	857	1	857	1	0.00
26/04/2016	R186 On 04-August-16	10.00	Call	Bond Future	6420	6	6420	6	0.00
26/04/2016	R186 On 04-August-16	9.25	Call	Bond Future	2892	3	2892	3	0.00
26/04/2016	R186 On 04-August-16	8.50	Call	Bond Future	839	1	839	1	0.00
26/04/2016	R186 On 04-August-16	9.60	Put	Bond Future	1248	1	1248	1	5,635.00
26/04/2016	R186 On 04-August-16	8.49	Put	Bond Future	5523	6	5523	6	0.00

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26/04/2016	R186 On 04-August-16	10.00	Put	Bond Future	624	1	624	1	6,500.00
26/04/2016	R186 On 04-August-16	8.51	Put	Bond Future	5409	5	5409	5	0.00
26/04/2016	R186 On 04-August-16	9.25	Put	Bond Future	2137	2	2137	2	1,000.00
26/04/2016	R186 On 04-August-16	8.50	Put	Bond Future	5466	5	5466	5	0.00
26/04/2016	R186 On 03-November-16			Bond Future	9.19	112.4652	9.1934	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	1689	2	0.00
26/04/2016	R186 On 03-November-16	8.97	Put	Bond Future	1549	2	1549	2	0.00
26/04/2016	R186 On 03-November-16	8.96	Put	Bond Future	1619	2	1619	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	1095	1	0.00
26/04/2016	R197 On 05-May-16	300.00	Put	Bond Future	1085	1	1085	1	0.00
26/04/2016	R197 On 05-May-16	299.99	Put	Bond Future	1075	1	1075	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	4156	4	0.00
26/04/2016	R197 On 04-August-16	293.98	Call	Bond Future	4136	4	4136	4	0.00
26/04/2016	R197 On 04-August-16	293.97	Call	Bond Future	4146	4	4146	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	244	0	0.00
26/04/2016	R197 On 03-November-16	303.57	Call	Bond Future	234	0	234	0	0.00
26/04/2016	R197 On 03-November-16	303.58	Call	Bond Future	224	0	224	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
26/04/2016	R202 On 05-May-16	246.99	Call	Bond Future	2371	2	2371	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	R202 On 05-May-16	247.01	Call	Bond Future	2358	2	2358	2	0.00
26/04/2016	R202 On 05-May-16	247.00	Call	Bond Future	2365	2	2365	2	0.00
26/04/2016	R202 On 05-May-16	247.00	Put	Bond Future	840	1	840	1	0.00
26/04/2016	R202 On 05-May-16	247.01	Put	Bond Future	844	1	844	1	0.00
26/04/2016	R202 On 05-May-16	246.99	Put	Bond Future	837	1	837	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	8587	8	0.00
26/04/2016	R202 On 04-August-16	243.25	Call	Bond Future	8594	8	8594	8	0.00
26/04/2016	R202 On 04-August-16	243.24	Call	Bond Future	8601	8	8601	8	0.00
26/04/2016	R202 On 04-August-16	243.25	Put	Bond Future	2033	2	2033	2	0.00
26/04/2016	R202 On 04-August-16	243.24	Put	Bond Future	2030	2	2030	2	0.00
26/04/2016	R202 On 04-August-16	243.26	Put	Bond Future	2036	2	2036	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	727	1	0.00
26/04/2016	R202 On 03-November-16	253.87	Call	Bond Future	707	1	707	1	0.00
26/04/2016	R202 On 03-November-16	253.86	Call	Bond Future	717	1	717	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	7.9574	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	910	1	0.00
26/04/2016	R203 On 05-May-16	7.26	Put	Bond Future	884	1	884	1	0.00
26/04/2016	R203 On 05-May-16	7.25	Put	Bond Future	897	1	897	1	0.00
26/04/2016	R203 On 04-August-16			Bond Future	8.03	103.5034	8.0282	103.5034	55,083.00
26/04/2016	R203 On 04-August-16	7.24	Call	Bond Future	37	0	37	0	0.00
26/04/2016	R203 On 04-August-16	7.26	Call	Bond Future	39	0	39	0	0.00
26/04/2016	R203 On 04-August-16	7.25	Call	Bond Future	38	0	38	0	0.00
26/04/2016	R203 On 04-August-16	7.25	Put	Bond Future	848	1	848	1	0.00
26/04/2016	R203 On 04-August-16	7.26	Put	Bond Future	839	1	839	1	0.00
26/04/2016	R203 On 04-August-16	7.24	Put	Bond Future	857	1	857	1	0.00
26/04/2016	R203 On 03-November-16			Bond Future	8.11	101.2993	8.1066	101.2993	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 03-November-16	8.84	Call	Bond Future	712	1	712	1	0.00
26/04/2016	R203 On 03-November-16	8.86	Call	Bond Future	724	1	724	1	0.00
26/04/2016	R203 On 03-November-16	8.85	Call	Bond Future	718	1	718	1	0.00
26/04/2016	R203 On 03-November-16	8.84	Put	Bond Future	121	0	121	0	0.00
26/04/2016	R203 On 03-November-16	8.86	Put	Bond Future	118	0	118	0	0.00
26/04/2016	R203 On 03-November-16	8.85	Put	Bond Future	119	0	119	0	0.00
26/04/2016	R203 On 02-February-17			Bond Future	8.11	103.3436	8.1080	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	230	0	0.00
26/04/2016	R203 On 02-February-17	7.72	Put	Bond Future	224	0	224	0	0.00
26/04/2016	R203 On 02-February-17	7.70	Put	Bond Future	235	0	235	0	0.00
26/04/2016	R204 On 05-May-16			Bond Future	8.33	102.2557	8.3275	102.2557	10,611.00
26/04/2016	R204 On 05-May-16	7.76	Call	Bond Future	1	0	1	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	1339	1	0.00
26/04/2016	R204 On 05-May-16	7.76	Put	Bond Future	1315	1	1315	1	0.00
26/04/2016	R204 On 05-May-16	7.74	Put	Bond Future	1362	1	1362	1	0.00
26/04/2016	R204 On 04-August-16			Bond Future	8.41	100.1564	8.4108	100.1564	28,705.00
26/04/2016	R204 On 04-August-16	7.74	Call	Bond Future	161	0	161	0	0.00
26/04/2016	R204 On 04-August-16	7.75	Call	Bond Future	165	0	165	0	0.00
26/04/2016	R204 On 04-August-16	7.76	Call	Bond Future	169	0	169	0	0.00
26/04/2016	R204 On 04-August-16	7.75	Put	Bond Future	1561	2	1561	2	0.00
26/04/2016	R204 On 04-August-16	7.74	Put	Bond Future	1578	2	1578	2	0.00
26/04/2016	R204 On 04-August-16	7.76	Put	Bond Future	1544	2	1544	2	0.00
26/04/2016	R204 On 03-November-16			Bond Future	8.49	102.0606	8.4882	102.0606	0.00
26/04/2016	R204 On 03-November-16	9.21	Call	Bond Future	1679	2	1679	2	0.00
26/04/2016	R204 On 03-November-16	9.23	Call	Bond Future	1707	2	1707	2	0.00
26/04/2016	R204 On 03-November-16	9.22	Call	Bond Future	1693	2	1693	2	0.00
26/04/2016	R204 On 03-November-16	9.22	Put	Bond Future	320	0	320	0	0.00
26/04/2016	R204 On 03-November-16	9.23	Put	Bond Future	316	0	316	0	0.00
26/04/2016	R204 On 03-November-16	9.21	Put	Bond Future	325	0	325	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	R204 On 02-February-17			Bond Future	8.53	100.0779	8.5342	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	430	0	0.00
26/04/2016	R204 On 02-February-17	8.30	Put	Bond Future	396	0	396	0	0.00
26/04/2016	R204 On 02-February-17	8.29	Put	Bond Future	413	0	413	0	0.00
26/04/2016	R207 On 05-May-16			Bond Future	8.52	98.2720	8.5169	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	2048	2	0.00
26/04/2016	R207 On 05-May-16	7.86	Put	Bond Future	2017	2	2017	2	0.00
26/04/2016	R207 On 05-May-16	7.84	Put	Bond Future	2079	2	2079	2	0.00
26/04/2016	R207 On 05-May-16	7.56	Put	Bond Future	2954	3	2954	3	0.00
26/04/2016	R207 On 04-August-16			Bond Future	8.59	96.4939	8.5941	96.4939	78,094.00
26/04/2016	R207 On 04-August-16	8.01	Call	Bond Future	301	0	301	0	0.00
26/04/2016	R207 On 04-August-16	7.99	Call	Bond Future	288	0	288	0	0.00
26/04/2016	R207 On 04-August-16	8.00	Call	Bond Future	294	0	294	0	0.00
26/04/2016	R207 On 04-August-16	7.99	Put	Bond Future	2027	2	2027	2	0.00
26/04/2016	R207 On 04-August-16	8.01	Put	Bond Future	1982	2	1982	2	0.00
26/04/2016	R207 On 04-August-16	8.00	Put	Bond Future	2004	2	2004	2	0.00
26/04/2016	R207 On 02-February-17			Bond Future	8.70	96.6692	8.7021	96.6692	0.00
26/04/2016	R207 On 02-February-17	8.91	Call	Bond Future	1647	2	1647	2	62.00
26/04/2016	R207 On 02-February-17	9.22	Call	Bond Future	2120	2	2120	2	0.00
26/04/2016	R207 On 02-February-17	9.24	Call	Bond Future	2153	2	2153	2	0.00
26/04/2016	R207 On 02-February-17	9.23	Call	Bond Future	2137	2	2137	2	0.00
26/04/2016	R207 On 02-February-17	9.23	Put	Bond Future	836	1	836	1	0.00
26/04/2016	R207 On 02-February-17	9.24	Put	Bond Future	828	1	828	1	0.00
26/04/2016	R207 On 02-February-17	8.91	Put	Bond Future	1132	1	1132	1	0.00
26/04/2016	R207 On 02-February-17	9.22	Put	Bond Future	844	1	844	1	0.00
26/04/2016	R208 On 05-May-16			Bond Future	8.65	93.1495	8.6457	93.1495	12,693.00
26/04/2016	R208 On 05-May-16	7.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2016	R208 On 05-May-16	8.01	Call	Bond Future	1	0	1	0	0.00
26/04/2016	R208 On 05-May-16	8.00	Call	Bond Future	1	0	1	0	0.00
26/04/2016	R208 On 05-May-16	8.00	Put	Bond Future	2455	3	2455	3	0.00
26/04/2016	R208 On 05-May-16	7.99	Put	Bond Future	2494	3	2494	3	0.00
26/04/2016	R208 On 05-May-16	8.01	Put	Bond Future	2417	3	2417	3	0.00
26/04/2016	R208 On 04-August-16			Bond Future	8.71	94.9185	8.7113	94.9185	48,309.00
26/04/2016	R208 On 04-August-16	7.99	Call	Bond Future	300	0	300	0	0.00
26/04/2016	R208 On 04-August-16	8.00	Call	Bond Future	307	0	307	0	0.00
26/04/2016	R208 On 04-August-16	8.01	Call	Bond Future	314	0	314	0	0.00
26/04/2016	R208 On 04-August-16	7.99	Put	Bond Future	2928	3	2928	3	0.00
26/04/2016	R208 On 04-August-16	8.00	Put	Bond Future	2898	3	2898	3	0.00
26/04/2016	R208 On 04-August-16	8.01	Put	Bond Future	2868	3	2868	3	0.00
26/04/2016	R208 On 03-November-16			Bond Future	8.77	93.3203	8.7725	93.3203	0.00
26/04/2016	R208 On 03-November-16	9.57	Call	Bond Future	3305	3	3305	3	0.00
26/04/2016	R208 On 03-November-16	9.59	Call	Bond Future	3355	3	3355	3	0.00
26/04/2016	R208 On 03-November-16	9.58	Call	Bond Future	3330	3	3330	3	0.00
26/04/2016	R208 On 03-November-16	9.57	Put	Bond Future	624	1	624	1	0.00
26/04/2016	R208 On 03-November-16	9.58	Put	Bond Future	615	1	615	1	0.00
26/04/2016	R208 On 03-November-16	9.59	Put	Bond Future	607	1	607	1	0.00
26/04/2016	R208 On 02-February-17			Bond Future	8.82	95.2036	8.8162	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	544	1	0.00
26/04/2016	R208 On 02-February-17	8.64	Put	Bond Future	577	1	577	1	0.00
26/04/2016	R208 On 02-February-17	8.63	Put	Bond Future	610	1	610	1	0.00
26/04/2016	R209 On 05-May-16			Bond Future	9.62	70.9655	9.6193	70.9655	9,030.00
26/04/2016	R209 On 05-May-16	9.00	Call	Bond Future	4	0	4	0	6,700.00
26/04/2016	R209 On 05-May-16	9.01	Call	Bond Future	5	0	5	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	4	0	0.00
26/04/2016	R209 On 05-May-16	9.00	Put	Bond Future	4375	4	4375	4	0.00
26/04/2016	R209 On 05-May-16	9.01	Put	Bond Future	4302	4	4302	4	0.00
26/04/2016	R209 On 05-May-16	8.99	Put	Bond Future	4448	5	4448	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2016	R209 On 05-May-16	8.25	Put	Bond Future	10236	10	10236	10	0.00
26/04/2016	R209 On 04-August-16			Bond Future	9.67	72.3131	9.6714	72.3131	52,096.00
26/04/2016	R209 On 04-August-16	10.60	Call	Bond Future	6422	6	6422	6	5,760.00
26/04/2016	R209 On 04-August-16	9.24	Call	Bond Future	1331	1	1331	1	0.00
26/04/2016	R209 On 04-August-16	9.26	Call	Bond Future	1376	1	1376	1	0.00
26/04/2016	R209 On 04-August-16	9.70	Call	Bond Future	2621	3	2621	3	0.00
26/04/2016	R209 On 04-August-16	10.29	Call	Bond Future	4979	5	4979	5	0.00
26/04/2016	R209 On 04-August-16	9.25	Call	Bond Future	1353	1	1353	1	0.00
26/04/2016	R209 On 04-August-16	9.40	Call	Bond Future	1720	2	1720	2	250.00
26/04/2016	R209 On 04-August-16	9.60	Call	Bond Future	2296	2	2296	2	5,760.00
26/04/2016	R209 On 04-August-16	9.26	Put	Bond Future	4206	4	4206	4	0.00
26/04/2016	R209 On 04-August-16	10.60	Put	Bond Future	622	1	622	1	0.00
26/04/2016	R209 On 04-August-16	9.24	Put	Bond Future	4303	4	4303	4	0.00
26/04/2016	R209 On 04-August-16	10.29	Put	Bond Future	1029	1	1029	1	250.00
26/04/2016	R209 On 04-August-16	9.25	Put	Bond Future	4254	4	4254	4	0.00
26/04/2016	R209 On 04-August-16	9.70	Put	Bond Future	2430	2	2430	2	250.00
26/04/2016	R209 On 04-August-16	9.40	Put	Bond Future	3568	4	3568	4	0.00
26/04/2016	R209 On 04-August-16	9.60	Put	Bond Future	2776	3	2776	3	0.00
26/04/2016	R209 On 03-November-16			Bond Future	9.72	70.5373	9.7202	70.5373	0.00
26/04/2016	R209 On 03-November-16	10.24	Call	Bond Future	5422	5	5422	5	0.00
26/04/2016	R209 On 03-November-16	10.26	Call	Bond Future	5502	5	5502	5	0.00
26/04/2016	R209 On 03-November-16	10.25	Call	Bond Future	5462	5	5462	5	0.00
26/04/2016	R209 On 03-November-16	10.25	Put	Bond Future	2087	2	2087	2	0.00
26/04/2016	R209 On 03-November-16	10.26	Put	Bond Future	2066	2	2066	2	0.00
26/04/2016	R209 On 03-November-16	10.24	Put	Bond Future	2109	2	2109	2	0.00
26/04/2016	R209 On 02-February-17			Bond Future	9.76	71.9610	9.7614	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
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	1544	2	0.00
26/04/2016	R209 On 02-February-17	9.54	Put	Bond Future	1476	2	1476	2	0.00
26/04/2016	R209 On 02-February-17	9.55	Put	Bond Future	1408	1	1408	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

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	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	994	1	0.00
26/04/2016	R210 On 05-May-16	185.00	Put	Bond Future	1004	1	1004	1	0.00
26/04/2016	R210 On 05-May-16	185.01	Put	Bond Future	1014	1	1014	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	6003	6	0.00
26/04/2016	R210 On 04-August-16	181.52	Call	Bond Future	5983	6	5983	6	0.00
26/04/2016	R210 On 04-August-16	181.51	Call	Bond Future	5993	6	5993	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	117	0	0.00
26/04/2016	R210 On 03-November-16	188.92	Put	Bond Future	137	0	137	0	0.00
26/04/2016	R210 On 03-November-16	188.91	Put	Bond Future	127	0	127	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	628	1	0.00
26/04/2016	R211 On 05-May-16	139.00	Put	Bond Future	638	1	638	1	0.00
26/04/2016	R211 On 05-May-16	139.01	Put	Bond Future	648	1	648	1	0.00
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	2150	2	0.00
26/04/2016	R211 On 04-August-16	137.07	Call	Bond Future	2170	2	2170	2	0.00
26/04/2016	R211 On 04-August-16	137.08	Call	Bond Future	2160	2	2160	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

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 03-November-16	141.76	Call	Bond Future	136	0	136	0	0.00
26/04/2016	R211 On 03-November-16	141.75	Call	Bond Future	146	0	146	0	0.00
26/04/2016	R211 On 03-November-16	141.74	Call	Bond Future	156	0	156	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	290	0	0.00
26/04/2016	R212 On 05-May-16	144.99	Put	Bond Future	280	0	280	0	0.00
26/04/2016	R212 On 05-May-16	145.01	Put	Bond Future	300	0	300	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	3098	3	0.00
26/04/2016	R212 On 04-August-16	142.43	Call	Bond Future	3108	3	3108	3	0.00
26/04/2016	R212 On 04-August-16	142.42	Call	Bond Future	3118	3	3118	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	204	0	0.00
26/04/2016	R212 On 03-November-16	148.12	Call	Bond Future	194	0	194	0	0.00
26/04/2016	R212 On 03-November-16	148.10	Call	Bond Future	214	0	214	0	0.00
26/04/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
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	9.4944	81.6736	16,322.00
26/04/2016	R213 On 05-May-16	8.74	Call	Bond Future	1	0	1	0	0.00
26/04/2016	R213 On 05-May-16	8.76	Call	Bond Future	1	0	1	0	0.00
26/04/2016	R213 On 05-May-16	8.75	Call	Bond Future	1	0	1	0	0.00
26/04/2016	R213 On 05-May-16	8.75	Put	Bond Future	5249	5	5249	5	0.00
26/04/2016	R213 On 05-May-16	8.74	Put	Bond Future	5323	5	5323	5	0.00
26/04/2016	R213 On 05-May-16	8.76	Put	Bond Future	5176	5	5176	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2016	R213 On 04-August-16			Bond Future	9.55	83.2246	9.5477	83.2246	40,194.00
26/04/2016	R213 On 04-August-16	9.01	Call	Bond Future	1078	1	1078	1	0.00
26/04/2016	R213 On 04-August-16	8.99	Call	Bond Future	1040	1	1040	1	0.00
26/04/2016	R213 On 04-August-16	9.00	Call	Bond Future	1059	1	1059	1	0.00
26/04/2016	R213 On 04-August-16	8.99	Put	Bond Future	4878	5	4878	5	0.00
26/04/2016	R213 On 04-August-16	9.01	Put	Bond Future	4774	5	4774	5	0.00
26/04/2016	R213 On 04-August-16	9.00	Put	Bond Future	4826	5	4826	5	0.00
26/04/2016	R213 On 03-November-16			Bond Future	9.60	81.2560	9.6006	81.2560	0.00
26/04/2016	R213 On 03-November-16	10.20	Call	Bond Future	5677	6	5677	6	0.00
26/04/2016	R213 On 03-November-16	10.19	Call	Bond Future	5635	6	5635	6	0.00
26/04/2016	R213 On 03-November-16	10.18	Call	Bond Future	5594	6	5594	6	0.00
26/04/2016	R213 On 03-November-16	10.19	Put	Bond Future	1888	2	1888	2	0.00
26/04/2016	R213 On 03-November-16	10.20	Put	Bond Future	1868	2	1868	2	0.00
26/04/2016	R213 On 03-November-16	10.18	Put	Bond Future	1908	2	1908	2	0.00
26/04/2016	R213 On 02-February-17			Bond Future	9.65	82.8958	9.6466	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	1626	2	0.00
26/04/2016	R213 On 02-February-17	9.42	Put	Bond Future	1492	2	1492	2	0.00
26/04/2016	R213 On 02-February-17	9.41	Put	Bond Future	1559	2	1559	2	0.00
26/04/2016	R214 On 05-May-16			Bond Future	9.75	70.9755	9.7542	70.9755	14,307.00
26/04/2016	R214 On 05-May-16	8.99	Call	Bond Future	1	0	1	0	0.00
26/04/2016	R214 On 05-May-16	9.01	Call	Bond Future	1	0	1	0	0.00
26/04/2016	R214 On 05-May-16	9.00	Call	Bond Future	1	0	1	0	0.00
26/04/2016	R214 On 05-May-16	9.30	Call	Bond Future	32	0	32	0	0.00
26/04/2016	R214 On 05-May-16	9.01	Put	Bond Future	5494	6	5494	6	0.00
26/04/2016	R214 On 05-May-16	9.00	Put	Bond Future	5573	6	5573	6	0.00
26/04/2016	R214 On 05-May-16	8.99	Put	Bond Future	5651	6	5651	6	0.00
26/04/2016	R214 On 05-May-16	9.30	Put	Bond Future	3303	3	3303	3	0.00
26/04/2016	R214 On 04-August-16			Bond Future	9.81	72.3234	9.8055	72.3234	27,625.00
26/04/2016	R214 On 04-August-16	9.30	Call	Bond Future	1256	1	1256	1	1,300.00
26/04/2016	R214 On 04-August-16	11.30	Call	Bond Future	9367	9	9367	9	5,800.00
26/04/2016	R214 On 04-August-16	9.24	Call	Bond Future	1131	1	1131	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	R214 On 04-August-16	9.26	Call	Bond Future	1171	1	1171	1	0.00
26/04/2016	R214 On 04-August-16	9.25	Call	Bond Future	1151	1	1151	1	0.00
26/04/2016	R214 On 04-August-16	8.55	Call	Bond Future	257	0	257	0	1,300.00
26/04/2016	R214 On 04-August-16	10.30	Call	Bond Future	4610	5	4610	5	5,800.00
26/04/2016	R214 On 04-August-16	9.26	Put	Bond Future	5092	5	5092	5	0.00
26/04/2016	R214 On 04-August-16	9.24	Put	Bond Future	5202	5	5202	5	0.00
26/04/2016	R214 On 04-August-16	9.30	Put	Bond Future	4877	5	4877	5	0.00
26/04/2016	R214 On 04-August-16	11.30	Put	Bond Future	243	0	243	0	0.00
26/04/2016	R214 On 04-August-16	10.30	Put	Bond Future	1347	1	1347	1	0.00
26/04/2016	R214 On 04-August-16	9.25	Put	Bond Future	5147	5	5147	5	0.00
26/04/2016	R214 On 04-August-16	8.55	Put	Bond Future	9848	10	9848	10	0.00
26/04/2016	R214 On 03-November-16			Bond Future	9.86	70.4012	9.8562	70.4012	0.00
26/04/2016	R214 On 03-November-16	10.33	Call	Bond Future	5420	5	5420	5	0.00
26/04/2016	R214 On 03-November-16	10.35	Call	Bond Future	5500	5	5500	5	0.00
26/04/2016	R214 On 03-November-16	10.34	Call	Bond Future	5460	5	5460	5	0.00
26/04/2016	R214 On 03-November-16	10.33	Put	Bond Future	2314	2	2314	2	0.00
26/04/2016	R214 On 03-November-16	10.34	Put	Bond Future	2291	2	2291	2	0.00
26/04/2016	R214 On 03-November-16	10.35	Put	Bond Future	2269	2	2269	2	0.00
26/04/2016	R214 On 02-February-17			Bond Future	9.90	71.8219	9.9010	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	1590	2	0.00
26/04/2016	R214 On 02-February-17	9.66	Put	Bond Future	1660	2	1660	2	0.00
26/04/2016	R214 On 02-February-17	9.68	Put	Bond Future	1520	2	1520	2	0.00
26/04/2016	R248 On 05-May-16			Bond Future	9.84	91.0615	9.8394	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	1	0	0.00
26/04/2016	R248 On 05-May-16	9.01	Call	Bond Future	1	0	1	0	0.00
26/04/2016	R248 On 05-May-16	9.00	Put	Bond Future	7944	8	7944	8	0.00
26/04/2016	R248 On 05-May-16	9.01	Put	Bond Future	7842	8	7842	8	0.00
26/04/2016	R248 On 05-May-16	8.99	Put	Bond Future	8046	8	8046	8	0.00
26/04/2016	R248 On 04-August-16			Bond Future	9.89	92.7908	9.8937	92.7908	56,483.00
26/04/2016	R248 On 04-August-16	9.25	Call	Bond Future	1341	1	1341	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	R248 On 04-August-16	9.24	Call	Bond Future	1317	1	1317	1	0.00
26/04/2016	R248 On 04-August-16	9.26	Call	Bond Future	1365	1	1365	1	0.00
26/04/2016	R248 On 04-August-16	9.26	Put	Bond Future	7186	7	7186	7	0.00
26/04/2016	R248 On 04-August-16	9.25	Put	Bond Future	7259	7	7259	7	0.00
26/04/2016	R248 On 04-August-16	9.24	Put	Bond Future	7332	7	7332	7	0.00
26/04/2016	R248 On 03-November-16			Bond Future	9.95	90.1163	9.9473	90.1163	0.00
26/04/2016	R248 On 03-November-16	10.39	Call	Bond Future	6887	7	6887	7	0.00
26/04/2016	R248 On 03-November-16	10.38	Call	Bond Future	6837	7	6837	7	0.00
26/04/2016	R248 On 03-November-16	10.37	Call	Bond Future	6788	7	6788	7	0.00
26/04/2016	R248 On 03-November-16	10.38	Put	Bond Future	3254	3	3254	3	0.00
26/04/2016	R248 On 03-November-16	10.39	Put	Bond Future	3223	3	3223	3	0.00
26/04/2016	R248 On 03-November-16	10.37	Put	Bond Future	3284	3	3284	3	0.00
26/04/2016	R248 On 02-February-17			Bond Future	10.00	91.9350	9.9951	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	1954	2	0.00
26/04/2016	R248 On 02-February-17	9.76	Put	Bond Future	2043	2	2043	2	0.00
26/04/2016	R248 On 02-February-17	9.78	Put	Bond Future	1866	2	1866	2	0.00