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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For January 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	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
04/01/2016	2025 On 04-February-16			Bond Future	121.60	121.6076	121.6016	121.6076	2,111.00
04/01/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2025 On 04-February-16	125.99	Put	Bond Future	4388	4	4388	4	0.00
04/01/2016	2025 On 04-February-16	126.00	Put	Bond Future	4398	4	4398	4	0.00
04/01/2016	2025 On 04-February-16	126.01	Put	Bond Future	4408	4	4408	4	0.00
04/01/2016	2025 On 05-May-16			Bond Future	123.78	123.7846	123.7755	123.7846	0.00
04/01/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2025 On 05-May-16	126.00	Put	Bond Future	2225	2	2225	2	0.00
04/01/2016	2025 On 05-May-16	126.01	Put	Bond Future	2235	2	2235	2	0.00
04/01/2016	2025 On 05-May-16	125.99	Put	Bond Future	2215	2	2215	2	0.00
04/01/2016	2030 On 04-February-16			Bond Future	10.14	83.9885	10.1441	83.9885	18,752.00
04/01/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2030 On 04-February-16	8.75	Put	Bond Future	9853	10	9853	10	0.00
04/01/2016	2030 On 04-February-16	8.74	Put	Bond Future	9930	10	9930	10	0.00
04/01/2016	2030 On 04-February-16	8.76	Put	Bond Future	9777	10	9777	10	0.00
04/01/2016	2030 On 05-May-16			Bond Future	10.24	85.5067	10.2356	85.5067	0.00
04/01/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2030 On 05-May-16	9.00	Put	Bond Future	8503	9	8503	9	0.00
04/01/2016	2030 On 05-May-16	8.99	Put	Bond Future	8576	9	8576	9	0.00
04/01/2016	2030 On 05-May-16	9.01	Put	Bond Future	8429	9	8429	9	0.00
04/01/2016	2032 On 04-February-16			Bond Future	10.23	87.0520	10.2286	87.0520	8,437.00
04/01/2016	2032 On 04-February-16	9.20	Call	Bond Future	36	0	36	0	0.00
04/01/2016	2032 On 04-February-16	9.30	Call	Bond Future	59	0	59	0	0.00
04/01/2016	2032 On 04-February-16	8.71	Call	Bond Future	2	0	2	0	0.00
04/01/2016	2032 On 04-February-16	8.69	Call	Bond Future	2	0	2	0	0.00
04/01/2016	2032 On 04-February-16	8.70	Call	Bond Future	2	0	2	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
04/01/2016	2032 On 04-February-16	9.30	Put	Bond Future	6851	7	6851	7	22.00
04/01/2016	2032 On 04-February-16	9.20	Put	Bond Future	7607	8	7607	8	22.00
04/01/2016	2032 On 04-February-16	8.70	Put	Bond Future	11618	12	11618	12	0.00
04/01/2016	2032 On 04-February-16	8.71	Put	Bond Future	11535	12	11535	12	0.00
04/01/2016	2032 On 04-February-16	8.69	Put	Bond Future	11701	12	11701	12	0.00
04/01/2016	2032 On 05-May-16			Bond Future	10.32	84.4676	10.3172	84.4676	0.00
04/01/2016	2032 On 05-May-16	9.01	Call	Bond Future	402	0	402	0	0.00
04/01/2016	2032 On 05-May-16	8.99	Call	Bond Future	386	0	386	0	0.00
04/01/2016	2032 On 05-May-16	9.00	Call	Bond Future	394	0	394	0	0.00
04/01/2016	2032 On 05-May-16	8.99	Put	Bond Future	10177	11	10177	11	0.00
04/01/2016	2032 On 05-May-16	9.01	Put	Bond Future	10033	10	10033	10	0.00
04/01/2016	2032 On 05-May-16	9.00	Put	Bond Future	10105	11	10105	11	0.00
04/01/2016	2032 On 04-August-16			Bond Future	10.39	86.1227	10.3941	86.1227	0.00
04/01/2016	2032 On 04-August-16	8.99	Call	Bond Future	779	1	779	1	0.00
04/01/2016	2032 On 04-August-16	9.01	Call	Bond Future	801	1	801	1	0.00
04/01/2016	2032 On 04-August-16	9.00	Call	Bond Future	790	1	790	1	0.00
04/01/2016	2032 On 04-August-16	9.00	Put	Bond Future	10962	11	10962	11	0.00
04/01/2016	2032 On 04-August-16	9.01	Put	Bond Future	10894	11	10894	11	0.00
04/01/2016	2032 On 04-August-16	8.99	Put	Bond Future	11030	11	11030	11	0.00
04/01/2016	2033 On 04-February-16			Bond Future	101.04	100.3142	101.0372	100.3142	185.00
04/01/2016	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2033 On 04-February-16	102.40	Put	Bond Future	1363	2	1363	2	0.00
04/01/2016	2033 On 04-February-16	102.41	Put	Bond Future	1373	2	1373	2	0.00
04/01/2016	2033 On 04-February-16	102.39	Put	Bond Future	1353	2	1353	2	0.00
04/01/2016	2033 On 05-May-16			Bond Future	101.87	101.1349	101.8679	101.1349	0.00
04/01/2016	2033 On 05-May-16	102.40	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2033 On 05-May-16	102.41	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2033 On 05-May-16	102.39	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2033 On 05-May-16	102.41	Put	Bond Future	542	1	542	1	0.00
04/01/2016	2033 On 05-May-16	102.40	Put	Bond Future	532	1	532	1	0.00
04/01/2016	2033 On 05-May-16	102.39	Put	Bond Future	522	1	522	1	0.00
04/01/2016	2037 On 04-February-16			Bond Future	10.33	84.2340	10.3270	84.2340	50,569.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2016	2037 On 04-February-16	8.74	Call	Bond Future	1	0	1	0	0.00
04/01/2016	2037 On 04-February-16	9.43	Call	Bond Future	77	0	77	0	0.00
04/01/2016	2037 On 04-February-16	8.76	Call	Bond Future	2	0	2	0	0.00
04/01/2016	2037 On 04-February-16	9.30	Call	Bond Future	41	0	41	0	0.00
04/01/2016	2037 On 04-February-16	8.75	Call	Bond Future	1	0	1	0	0.00
04/01/2016	2037 On 04-February-16	8.75	Put	Bond Future	13170	14	13170	14	0.00
04/01/2016	2037 On 04-February-16	8.76	Put	Bond Future	13077	13	13077	13	0.00
04/01/2016	2037 On 04-February-16	9.30	Put	Bond Future	8268	9	8268	9	16.00
04/01/2016	2037 On 04-February-16	8.74	Put	Bond Future	13264	14	13264	14	0.00
04/01/2016	2037 On 04-February-16	9.43	Put	Bond Future	7194	8	7194	8	16.00
04/01/2016	2037 On 05-May-16			Bond Future	10.41	85.7566	10.4125	85.7566	0.00
04/01/2016	2037 On 05-May-16	8.99	Call	Bond Future	349	0	349	0	0.00
04/01/2016	2037 On 05-May-16	9.00	Call	Bond Future	356	0	356	0	0.00
04/01/2016	2037 On 05-May-16	9.01	Call	Bond Future	364	0	364	0	0.00
04/01/2016	2037 On 05-May-16	9.00	Put	Bond Future	11827	12	11827	12	0.00
04/01/2016	2037 On 05-May-16	8.99	Put	Bond Future	11910	12	11910	12	0.00
04/01/2016	2037 On 05-May-16	9.01	Put	Bond Future	11745	12	11745	12	0.00
04/01/2016	2037 On 04-August-16			Bond Future	10.49	83.1770	10.4887	83.1770	0.00
04/01/2016	2037 On 04-August-16	9.26	Call	Bond Future	1096	1	1096	1	0.00
04/01/2016	2037 On 04-August-16	9.25	Call	Bond Future	1081	1	1081	1	0.00
04/01/2016	2037 On 04-August-16	9.24	Call	Bond Future	1067	1	1067	1	0.00
04/01/2016	2037 On 04-August-16	9.25	Put	Bond Future	10869	11	10869	11	0.00
04/01/2016	2037 On 04-August-16	9.26	Put	Bond Future	10798	11	10798	11	0.00
04/01/2016	2037 On 04-August-16	9.24	Put	Bond Future	10941	11	10941	11	0.00
04/01/2016	2038 On 04-February-16			Bond Future	125.95	125.9512	125.9454	125.9512	17,818.00
04/01/2016	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2038 On 04-February-16	131.01	Put	Bond Future	5065	5	5065	5	0.00
04/01/2016	2038 On 04-February-16	131.00	Put	Bond Future	5055	5	5055	5	0.00
04/01/2016	2038 On 04-February-16	130.99	Put	Bond Future	5045	5	5045	5	0.00
04/01/2016	2038 On 05-May-16			Bond Future	128.20	128.2059	128.1969	128.2059	0.00
04/01/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00

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04/01/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2038 On 05-May-16	130.99	Put	Bond Future	2793	3	2793	3	0.00
04/01/2016	2038 On 05-May-16	131.00	Put	Bond Future	2803	3	2803	3	0.00
04/01/2016	2038 On 05-May-16	131.01	Put	Bond Future	2813	3	2813	3	0.00
04/01/2016	2040 On 04-February-16			Bond Future	10.42	87.3603	10.4174	87.3603	1,820.00
04/01/2016	2040 On 04-February-16	9.49	Call	Bond Future	73	0	73	0	0.00
04/01/2016	2040 On 04-February-16	9.51	Call	Bond Future	80	0	80	0	0.00
04/01/2016	2040 On 04-February-16	9.50	Call	Bond Future	76	0	76	0	0.00
04/01/2016	2040 On 04-February-16	9.50	Put	Bond Future	7796	8	7796	8	0.00
04/01/2016	2040 On 04-February-16	9.51	Put	Bond Future	7710	8	7710	8	0.00
04/01/2016	2040 On 04-February-16	9.49	Put	Bond Future	7883	8	7883	8	0.00
04/01/2016	2040 On 05-May-16			Bond Future	10.50	88.9393	10.5039	88.9393	0.00
04/01/2016	2040 On 05-May-16	9.51	Call	Bond Future	870	1	870	1	0.00
04/01/2016	2040 On 05-May-16	9.50	Call	Bond Future	855	1	855	1	0.00
04/01/2016	2040 On 05-May-16	9.49	Call	Bond Future	840	1	840	1	0.00
04/01/2016	2040 On 05-May-16	9.50	Put	Bond Future	9232	10	9232	10	0.00
04/01/2016	2040 On 05-May-16	9.51	Put	Bond Future	9158	10	9158	10	0.00
04/01/2016	2040 On 05-May-16	9.49	Put	Bond Future	9307	10	9307	10	0.00
04/01/2016	2040 On 04-August-16			Bond Future	10.58	86.1716	10.5815	86.1716	0.00
04/01/2016	2040 On 04-August-16	9.50	Call	Bond Future	1428	1	1428	1	0.00
04/01/2016	2040 On 04-August-16	9.51	Call	Bond Future	1447	1	1447	1	0.00
04/01/2016	2040 On 04-August-16	9.49	Call	Bond Future	1410	1	1410	1	0.00
04/01/2016	2040 On 04-August-16	9.51	Put	Bond Future	10307	11	10307	11	0.00
04/01/2016	2040 On 04-August-16	9.50	Put	Bond Future	10378	11	10378	11	0.00
04/01/2016	2040 On 04-August-16	9.49	Put	Bond Future	10450	11	10450	11	0.00
04/01/2016	2044 On 04-February-16			Bond Future	10.39	84.9412	10.3860	84.9412	19,969.00
04/01/2016	2044 On 04-February-16	9.00	Call	Bond Future	5	0	5	0	0.00
04/01/2016	2044 On 04-February-16	9.01	Call	Bond Future	6	0	6	0	0.00
04/01/2016	2044 On 04-February-16	8.99	Call	Bond Future	5	0	5	0	0.00
04/01/2016	2044 On 04-February-16	9.58	Call	Bond Future	126	0	126	0	0.00
04/01/2016	2044 On 04-February-16	9.01	Put	Bond Future	12191	13	12191	13	0.00
04/01/2016	2044 On 04-February-16	9.58	Put	Bond Future	6920	7	6920	7	0.00
04/01/2016	2044 On 04-February-16	8.99	Put	Bond Future	12389	13	12389	13	0.00
04/01/2016	2044 On 04-February-16	9.00	Put	Bond Future	12290	13	12290	13	0.00

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04/01/2016	2044 On 05-May-16			Bond Future	10.47	86.4765	10.4689	86.4765	0.00
04/01/2016	2044 On 05-May-16	8.99	Call	Bond Future	328	0	328	0	0.00
04/01/2016	2044 On 05-May-16	9.01	Call	Bond Future	343	0	343	0	0.00
04/01/2016	2044 On 05-May-16	9.00	Call	Bond Future	336	0	336	0	0.00
04/01/2016	2044 On 05-May-16	9.01	Put	Bond Future	13161	14	13161	14	0.00
04/01/2016	2044 On 05-May-16	8.99	Put	Bond Future	13345	14	13345	14	0.00
04/01/2016	2044 On 05-May-16	9.00	Put	Bond Future	13253	14	13253	14	0.00
04/01/2016	2044 On 04-August-16			Bond Future	10.54	83.7857	10.5428	83.7857	0.00
04/01/2016	2044 On 04-August-16	9.51	Call	Bond Future	1514	1	1514	1	0.00
04/01/2016	2044 On 04-August-16	9.50	Call	Bond Future	1494	1	1494	1	0.00
04/01/2016	2044 On 04-August-16	9.49	Call	Bond Future	1476	1	1476	1	0.00
04/01/2016	2044 On 04-August-16	9.50	Put	Bond Future	10211	11	10211	11	0.00
04/01/2016	2044 On 04-August-16	9.49	Put	Bond Future	10283	11	10283	11	0.00
04/01/2016	2044 On 04-August-16	9.51	Put	Bond Future	10140	11	10140	11	0.00
04/01/2016	2046 On 04-February-16			Bond Future	126.08	126.0842	126.0787	126.0842	12,126.00
04/01/2016	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2046 On 04-February-16	127.99	Put	Bond Future	1911	2	1911	2	0.00
04/01/2016	2046 On 04-February-16	128.01	Put	Bond Future	1931	2	1931	2	0.00
04/01/2016	2046 On 04-February-16	128.00	Put	Bond Future	1921	2	1921	2	0.00
04/01/2016	2046 On 05-May-16			Bond Future	126.90	126.9122	126.9027	126.9122	0.00
04/01/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2046 On 05-May-16	129.99	Put	Bond Future	3087	3	3087	3	0.00
04/01/2016	2046 On 05-May-16	130.00	Put	Bond Future	3097	3	3097	3	0.00
04/01/2016	2046 On 05-May-16	130.01	Put	Bond Future	3107	3	3107	3	0.00
04/01/2016	2050 On 04-February-16			Bond Future	134.21	134.2155	134.2096	134.2155	13,364.00
04/01/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2050 On 04-February-16	138.01	Put	Bond Future	3800	4	3800	4	0.00
04/01/2016	2050 On 04-February-16	138.00	Put	Bond Future	3790	4	3790	4	0.00

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04/01/2016	2050 On 04-February-16	137.99	Put	Bond Future	3780	4	3780	4	0.00
04/01/2016	2050 On 05-May-16			Bond Future	136.61	136.6183	136.6090	136.6183	0.00
04/01/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
04/01/2016	2050 On 05-May-16	138.00	Put	Bond Future	1391	1	1391	1	0.00
04/01/2016	2050 On 05-May-16	137.99	Put	Bond Future	1381	1	1381	1	0.00
04/01/2016	2050 On 05-May-16	138.01	Put	Bond Future	1401	1	1401	1	0.00
04/01/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	AL37 On 04-February-16			Index Future	452.38	451.5200	452.3790	451.5200	2.00
04/01/2016	AL37 On 05-May-16			Index Future	460.54	459.6810	460.5400	459.6810	0.00
04/01/2016	AL7T On 04-February-16			Index Future	514.32	512.6240	514.3210	512.6240	0.00
04/01/2016	AL7T On 05-May-16			Index Future	523.60	521.8900	523.6000	521.8900	0.00
04/01/2016	ALBI On 04-February-16			Index Future	466.94	465.1720	466.9350	465.1720	624.00
04/01/2016	ALBI On 05-May-16			Index Future	475.36	473.5800	475.3590	473.5800	0.00
04/01/2016	ALBI On 04-August-16			Index Future	484.53	482.7570	484.5250	482.7570	0.00
04/01/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C186 On 21-December-26			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
04/01/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/01/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2016	EL28 On 04-February-16			Bond Future	126.29	126.2981	126.2935	126.2981	0.00
04/01/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
04/01/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
04/01/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
04/01/2016	EL28 On 04-February-16	129.00	Put	Bond Future	2707	3	2707	3	0.00
04/01/2016	EL28 On 04-February-16	129.01	Put	Bond Future	2717	3	2717	3	0.00
04/01/2016	EL28 On 04-February-16	128.99	Put	Bond Future	2697	3	2697	3	0.00
04/01/2016	EL28 On 05-May-16			Bond Future	126.98	126.9844	126.9759	126.9844	0.00
04/01/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
04/01/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
04/01/2016	EL28 On 05-May-16	128.99	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
04/01/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2024	2	2024	2	0.00
04/01/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2034	2	2034	2	0.00
04/01/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2014	2	2014	2	0.00
04/01/2016	ES33 On 04-February-16			Bond Future	11.13	74.8860	11.1338	74.8860	8,710.00
04/01/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
04/01/2016	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
04/01/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
04/01/2016	ES33 On 04-February-16	9.99	Put	Bond Future	7348	8	7348	8	0.00
04/01/2016	ES33 On 04-February-16	10.01	Put	Bond Future	7210	8	7210	8	0.00
04/01/2016	ES33 On 04-February-16	10.00	Put	Bond Future	7279	8	7279	8	0.00
04/01/2016	ES33 On 05-May-16			Bond Future	11.25	72.4478	11.2478	72.4478	0.00
04/01/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
04/01/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
04/01/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
04/01/2016	ES33 On 05-May-16	10.00	Put	Bond Future	7931	8	7931	8	0.00
04/01/2016	ES33 On 05-May-16	10.01	Put	Bond Future	7862	8	7862	8	0.00
04/01/2016	ES33 On 05-May-16	9.99	Put	Bond Future	7999	8	7999	8	0.00
04/01/2016	ES33 On 04-August-16			Bond Future	11.35	73.8672	11.3508	73.8672	0.00
04/01/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
04/01/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
04/01/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
04/01/2016	ES33 On 04-August-16	10.24	Put	Bond Future	6884	7	6884	7	0.00
04/01/2016	ES33 On 04-August-16	10.26	Put	Bond Future	6751	7	6751	7	0.00
04/01/2016	ES33 On 04-August-16	10.25	Put	Bond Future	6818	7	6818	7	0.00
04/01/2016	ES42 On 04-February-16			Bond Future	11.27	78.9082	11.2670	78.9082	2,750.00
04/01/2016	ES42 On 05-May-16			Bond Future	11.38	76.0717	11.3811	76.0717	4,500.00
04/01/2016	GOVI On 04-February-16			GOVI	467.05	465.4560	467.0530	465.4560	487.00
04/01/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
04/01/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
04/01/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
04/01/2016	GOVI On 04-February-16	512.00	Put	GOVI	449470	47	449470	47	0.00
04/01/2016	GOVI On 04-February-16	512.01	Put	GOVI	449570	47	449570	47	0.00
04/01/2016	GOVI On 04-February-16	511.99	Put	GOVI	449370	47	449370	47	0.00
04/01/2016	GOVI On 05-May-16			GOVI	475.48	473.8690	475.4790	473.8690	146.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
04/01/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
04/01/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
04/01/2016	GOVI On 05-May-16	517.99	Put	GOVI	425110	44	425110	44	0.00
04/01/2016	GOVI On 05-May-16	518.00	Put	GOVI	425210	44	425210	44	0.00
04/01/2016	GOVI On 05-May-16	518.01	Put	GOVI	425310	44	425310	44	0.00
04/01/2016	GOVI On 04-August-16			GOVI	484.65	483.0510	484.6470	483.0510	0.00
04/01/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
04/01/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
04/01/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
04/01/2016	GOVI On 04-August-16	521.01	Put	GOVI	363630	38	363630	38	0.00
04/01/2016	GOVI On 04-August-16	520.99	Put	GOVI	363430	38	363430	38	0.00
04/01/2016	GOVI On 04-August-16	521.00	Put	GOVI	363530	38	363530	38	0.00
04/01/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/01/2016	IGOV On 04-February-16			Index Future	232.77	232.7690	232.7680	232.7690	1,038.00
04/01/2016	IGOV On 05-May-16			Index Future	236.93	236.9370	236.9290	236.9370	21.00
04/01/2016	IGOV On 04-August-16			Index Future	241.49	241.5230	241.4920	241.5230	0.00
04/01/2016	ILBI On 04-February-16			Index Future	631.01	629.8360	631.0130	629.8360	157.00
04/01/2016	ILBI On 05-May-16			Index Future	641.77	640.5740	641.7650	640.5740	0.00
04/01/2016	IS01 On 19-December-16			Interest Rate Swap	100.38	100.3859	100.3770	100.3859	0.00
04/01/2016	IS01 On 16-March-17			Interest Rate Swap	100.56	100.5576	100.5603	100.5576	0.00
04/01/2016	IS02 On 18-December-17			Interest Rate Swap	101.49	101.4871	101.4856	101.4871	0.00
04/01/2016	IS02 On 16-March-18			Interest Rate Swap	101.14	101.1458	101.1371	101.1458	0.00
04/01/2016	IS05 On 17-December-20			Interest Rate Swap	103.63	103.5318	103.6292	103.5318	0.00
04/01/2016	IS05 On 16-March-21			Interest Rate Swap	103.28	103.1812	103.2826	103.1812	0.00
04/01/2016	IS10 On 17-December-25			Interest Rate Swap	107.40	107.2496	107.4035	107.2496	0.00
04/01/2016	IS10 On 16-March-26			Interest Rate Swap	104.83	104.6826	104.8336	104.6826	0.00
04/01/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/01/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/01/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/01/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/01/2016	JBAF On 20-January-16			Jibar Tradeable Future	6.85	93.2900	6.8500	93.2900	0.00
04/01/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.10	93.0100	7.1000	93.0100	2,000.00
04/01/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.25	92.9400	7.2500	92.9400	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
04/01/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.46	92.7700	7.4600	92.7700	0.00
04/01/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.61	92.7200	7.6100	92.7200	0.00
04/01/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.73	92.5700	7.7300	92.5700	0.00
04/01/2016	JBAF On 21-September-16			Jibar Tradeable Future	8.16	92.2600	8.1600	92.2600	0.00
04/01/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.49	91.9300	8.4900	91.9300	0.00
04/01/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.74	91.7900	8.7400	91.7900	0.00
04/01/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.97	91.6000	8.9700	91.6000	0.00
04/01/2016	JBAF On 20-September-17			Jibar Tradeable Future	9.19	91.4700	9.1900	91.4700	0.00
04/01/2016	JBAF On 20-December-17			Jibar Tradeable Future	9.39	91.3700	9.3900	91.3700	0.00
04/01/2016	R023 On 04-February-16			Bond Future	9.67	93.5830	9.6698	93.5830	16,357.00
04/01/2016	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R023 On 04-February-16	7.99	Put	Bond Future	8380	9	8380	9	0.00
04/01/2016	R023 On 04-February-16	8.00	Put	Bond Future	8328	9	8328	9	0.00
04/01/2016	R023 On 04-February-16	8.01	Put	Bond Future	8275	8	8275	8	0.00
04/01/2016	R023 On 05-May-16			Bond Future	9.78	91.3441	9.7798	91.3441	0.00
04/01/2016	R023 On 05-May-16	8.26	Call	Bond Future	138	0	138	0	0.00
04/01/2016	R023 On 05-May-16	8.25	Call	Bond Future	135	0	135	0	0.00
04/01/2016	R023 On 05-May-16	8.24	Call	Bond Future	131	0	131	0	0.00
04/01/2016	R023 On 05-May-16	8.25	Put	Bond Future	7491	8	7491	8	0.00
04/01/2016	R023 On 05-May-16	8.26	Put	Bond Future	7443	8	7443	8	0.00
04/01/2016	R023 On 05-May-16	8.24	Put	Bond Future	7538	8	7538	8	0.00
04/01/2016	R023 On 04-August-16			Bond Future	9.87	93.1331	9.8728	93.1331	0.00
04/01/2016	R023 On 04-August-16	8.24	Call	Bond Future	308	0	308	0	0.00
04/01/2016	R023 On 04-August-16	8.25	Call	Bond Future	313	0	313	0	0.00
04/01/2016	R023 On 04-August-16	8.26	Call	Bond Future	318	0	318	0	0.00
04/01/2016	R023 On 04-August-16	8.25	Put	Bond Future	7892	8	7892	8	0.00
04/01/2016	R023 On 04-August-16	8.24	Put	Bond Future	7936	8	7936	8	0.00
04/01/2016	R023 On 04-August-16	8.26	Put	Bond Future	7848	8	7848	8	0.00
04/01/2016	R186 On 04-February-16			Bond Future	9.74	106.0489	9.7447	106.0489	69,534.00
04/01/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
04/01/2016	R186 On 04-February-16	8.45	Call	Bond Future	5	0	5	0	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2016	R186 On 04-February-16	8.75	Call	Bond Future	32	0	32	0	0.00
04/01/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R186 On 04-February-16	9.20	Call	Bond Future	262	0	262	0	0.00
04/01/2016	R186 On 04-February-16	8.83	Call	Bond Future	49	0	49	0	0.00
04/01/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R186 On 04-February-16	8.70	Call	Bond Future	24	0	24	0	0.00
04/01/2016	R186 On 04-February-16	8.80	Call	Bond Future	42	0	42	0	0.00
04/01/2016	R186 On 04-February-16	8.65	Call	Bond Future	18	0	18	0	0.00
04/01/2016	R186 On 04-February-16	8.85	Call	Bond Future	54	0	54	0	0.00
04/01/2016	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
04/01/2016	R186 On 04-February-16	8.40	Call	Bond Future	4	0	4	0	680.00
04/01/2016	R186 On 04-February-16	7.90	Put	Bond Future	13738	14	13738	14	0.00
04/01/2016	R186 On 04-February-16	8.45	Put	Bond Future	9403	10	9403	10	0.00
04/01/2016	R186 On 04-February-16	9.20	Put	Bond Future	4082	4	4082	4	700.00
04/01/2016	R186 On 04-February-16	8.75	Put	Bond Future	7152	8	7152	8	11,695.00
04/01/2016	R186 On 04-February-16	7.51	Put	Bond Future	16952	17	16952	17	0.00
04/01/2016	R186 On 04-February-16	7.49	Put	Bond Future	17120	17	17120	17	0.00
04/01/2016	R186 On 04-February-16	8.85	Put	Bond Future	6429	7	6429	7	0.00
04/01/2016	R186 On 04-February-16	7.50	Put	Bond Future	17036	17	17036	17	0.00
04/01/2016	R186 On 04-February-16	8.65	Put	Bond Future	7891	8	7891	8	340.00
04/01/2016	R186 On 04-February-16	8.70	Put	Bond Future	7520	8	7520	8	5,000.00
04/01/2016	R186 On 04-February-16	8.80	Put	Bond Future	6789	7	6789	7	5,000.00
04/01/2016	R186 On 04-February-16	8.40	Put	Bond Future	9787	10	9787	10	0.00
04/01/2016	R186 On 04-February-16	8.83	Put	Bond Future	6573	7	6573	7	33.00
04/01/2016	R186 On 04-February-16	8.02	Put	Bond Future	12773	13	12773	13	0.00
04/01/2016	R186 On 05-May-16			Bond Future	9.84	107.9654	9.8381	107.9654	0.00
04/01/2016	R186 On 05-May-16	8.34	Call	Bond Future	218	0	218	0	0.00
04/01/2016	R186 On 05-May-16	8.33	Call	Bond Future	213	0	213	0	0.00
04/01/2016	R186 On 05-May-16	8.35	Call	Bond Future	223	0	223	0	0.00
04/01/2016	R186 On 05-May-16	8.75	Call	Bond Future	514	0	514	0	0.00
04/01/2016	R186 On 05-May-16	8.85	Call	Bond Future	626	1	626	1	0.00
04/01/2016	R186 On 05-May-16	7.56	Call	Bond Future	28	0	28	0	0.00
04/01/2016	R186 On 05-May-16	8.33	Put	Bond Future	11012	11	11012	11	0.00
04/01/2016	R186 On 05-May-16	8.35	Put	Bond Future	10868	11	10868	11	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
04/01/2016	R186 On 05-May-16	7.56	Put	Bond Future	16931	17	16931	17	0.00
04/01/2016	R186 On 05-May-16	8.34	Put	Bond Future	10940	11	10940	11	0.00
04/01/2016	R186 On 05-May-16	8.75	Put	Bond Future	8157	8	8157	8	1,900.00
04/01/2016	R186 On 05-May-16	8.85	Put	Bond Future	7535	8	7535	8	5,350.00
04/01/2016	R186 On 04-August-16			Bond Future	9.92	104.7747	9.9172	104.7747	0.00
04/01/2016	R186 On 04-August-16	8.49	Call	Bond Future	638	1	638	1	0.00
04/01/2016	R186 On 04-August-16	8.51	Call	Bond Future	657	1	657	1	0.00
04/01/2016	R186 On 04-August-16	8.50	Call	Bond Future	647	1	647	1	0.00
04/01/2016	R186 On 04-August-16	8.49	Put	Bond Future	10593	11	10593	11	0.00
04/01/2016	R186 On 04-August-16	8.50	Put	Bond Future	10529	11	10529	11	0.00
04/01/2016	R186 On 04-August-16	8.51	Put	Bond Future	10464	11	10464	11	0.00
04/01/2016	R197 On 04-February-16			Bond Future	289.66	289.6748	289.6603	289.6748	714.00
04/01/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R197 On 04-February-16	297.00	Put	Bond Future	7340	7	7340	7	0.00
04/01/2016	R197 On 04-February-16	297.01	Put	Bond Future	7350	7	7350	7	0.00
04/01/2016	R197 On 04-February-16	296.99	Put	Bond Future	7330	7	7330	7	0.00
04/01/2016	R197 On 05-May-16			Bond Future	294.84	294.8604	294.8385	294.8604	0.00
04/01/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R197 On 05-May-16	300.01	Put	Bond Future	5172	5	5172	5	0.00
04/01/2016	R197 On 05-May-16	300.00	Put	Bond Future	5162	5	5162	5	0.00
04/01/2016	R197 On 05-May-16	299.99	Put	Bond Future	5152	5	5152	5	0.00
04/01/2016	R202 On 04-February-16			Bond Future	235.59	235.2765	235.5910	235.2765	42,944.00
04/01/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R202 On 04-February-16	239.99	Put	Bond Future	4399	5	4399	5	0.00
04/01/2016	R202 On 04-February-16	240.00	Put	Bond Future	4409	5	4409	5	0.00
04/01/2016	R202 On 04-February-16	240.01	Put	Bond Future	4419	5	4419	5	0.00
04/01/2016	R202 On 05-May-16			Bond Future	239.80	239.4883	239.8027	239.4883	0.00
04/01/2016	R202 On 05-May-16	246.99	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
04/01/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R202 On 05-May-16	247.00	Put	Bond Future	7197	8	7197	8	0.00
04/01/2016	R202 On 05-May-16	247.01	Put	Bond Future	7207	8	7207	8	0.00
04/01/2016	R202 On 05-May-16	246.99	Put	Bond Future	7187	8	7187	8	0.00
04/01/2016	R203 On 04-February-16			Bond Future	8.58	102.7589	8.5815	102.7589	16,689.00
04/01/2016	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R203 On 04-February-16	7.24	Put	Bond Future	1984	2	1984	2	0.00
04/01/2016	R203 On 04-February-16	7.25	Put	Bond Future	1969	2	1969	2	0.00
04/01/2016	R203 On 04-February-16	7.26	Put	Bond Future	1954	2	1954	2	0.00
04/01/2016	R203 On 05-May-16			Bond Future	8.83	100.4453	8.8269	100.4453	0.00
04/01/2016	R203 On 05-May-16	7.24	Call	Bond Future	15	0	15	0	0.00
04/01/2016	R203 On 05-May-16	7.26	Call	Bond Future	16	0	16	0	0.00
04/01/2016	R203 On 05-May-16	7.25	Call	Bond Future	16	0	16	0	0.00
04/01/2016	R203 On 05-May-16	7.26	Put	Bond Future	1987	2	1987	2	0.00
04/01/2016	R203 On 05-May-16	7.24	Put	Bond Future	2012	2	2012	2	0.00
04/01/2016	R203 On 05-May-16	7.25	Put	Bond Future	2000	2	2000	2	0.00
04/01/2016	R203 On 04-August-16			Bond Future	9.06	102.4129	9.0559	102.4129	0.00
04/01/2016	R203 On 04-August-16	7.24	Call	Bond Future	31	0	31	0	0.00
04/01/2016	R203 On 04-August-16	7.26	Call	Bond Future	33	0	33	0	0.00
04/01/2016	R203 On 04-August-16	7.25	Call	Bond Future	32	0	32	0	0.00
04/01/2016	R203 On 04-August-16	7.25	Put	Bond Future	1897	2	1897	2	0.00
04/01/2016	R203 On 04-August-16	7.26	Put	Bond Future	1887	2	1887	2	0.00
04/01/2016	R203 On 04-August-16	7.24	Put	Bond Future	1907	2	1907	2	0.00
04/01/2016	R204 On 04-February-16			Bond Future	9.00	98.4847	8.9983	98.4847	38,369.00
04/01/2016	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R204 On 04-February-16	7.50	Put	Bond Future	3742	4	3742	4	0.00
04/01/2016	R204 On 04-February-16	7.51	Put	Bond Future	3716	4	3716	4	0.00
04/01/2016	R204 On 04-February-16	7.49	Put	Bond Future	3767	4	3767	4	0.00
04/01/2016	R204 On 05-May-16			Bond Future	9.18	100.2645	9.1773	100.2645	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
04/01/2016	R204 On 05-May-16	7.76	Call	Bond Future	58	0	58	0	0.00
04/01/2016	R204 On 05-May-16	7.75	Call	Bond Future	56	0	56	0	0.00
04/01/2016	R204 On 05-May-16	7.74	Call	Bond Future	55	0	55	0	0.00
04/01/2016	R204 On 05-May-16	7.75	Put	Bond Future	3323	3	3323	3	0.00
04/01/2016	R204 On 05-May-16	7.74	Put	Bond Future	3345	3	3345	3	0.00
04/01/2016	R204 On 05-May-16	7.76	Put	Bond Future	3301	3	3301	3	0.00
04/01/2016	R204 On 04-August-16			Bond Future	9.34	98.1859	9.3361	98.1859	0.00
04/01/2016	R204 On 04-August-16	7.74	Call	Bond Future	109	0	109	0	0.00
04/01/2016	R204 On 04-August-16	7.75	Call	Bond Future	111	0	111	0	0.00
04/01/2016	R204 On 04-August-16	7.76	Call	Bond Future	113	0	113	0	0.00
04/01/2016	R204 On 04-August-16	7.75	Put	Bond Future	3421	4	3421	4	0.00
04/01/2016	R204 On 04-August-16	7.76	Put	Bond Future	3402	4	3402	4	0.00
04/01/2016	R204 On 04-August-16	7.74	Put	Bond Future	3441	4	3441	4	0.00
04/01/2016	R207 On 04-February-16			Bond Future	9.27	93.8072	9.2704	93.8072	46,608.00
04/01/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
04/01/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
04/01/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R207 On 04-February-16	7.50	Put	Bond Future	5696	6	5696	6	0.00
04/01/2016	R207 On 04-February-16	7.51	Put	Bond Future	5663	6	5663	6	0.00
04/01/2016	R207 On 04-February-16	7.27	Put	Bond Future	6467	7	6467	7	0.00
04/01/2016	R207 On 04-February-16	7.49	Put	Bond Future	5729	6	5729	6	0.00
04/01/2016	R207 On 05-May-16			Bond Future	9.43	95.5025	9.4263	95.5025	0.00
04/01/2016	R207 On 05-May-16	7.86	Call	Bond Future	61	0	61	0	0.00
04/01/2016	R207 On 05-May-16	7.84	Call	Bond Future	58	0	58	0	0.00
04/01/2016	R207 On 05-May-16	7.85	Call	Bond Future	60	0	60	0	0.00
04/01/2016	R207 On 05-May-16	7.56	Call	Bond Future	28	0	28	0	43.00
04/01/2016	R207 On 05-May-16	7.85	Put	Bond Future	4816	5	4816	5	0.00
04/01/2016	R207 On 05-May-16	7.86	Put	Bond Future	4786	5	4786	5	0.00
04/01/2016	R207 On 05-May-16	7.56	Put	Bond Future	5691	6	5691	6	0.00
04/01/2016	R207 On 05-May-16	7.84	Put	Bond Future	4845	5	4845	5	0.00
04/01/2016	R207 On 04-August-16			Bond Future	9.56	93.7275	9.5632	93.7275	0.00
04/01/2016	R207 On 04-August-16	8.01	Call	Bond Future	177	0	177	0	0.00
04/01/2016	R207 On 04-August-16	7.99	Call	Bond Future	171	0	171	0	0.00

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04/01/2016	R207 On 04-August-16	8.00	Call	Bond Future	174	0	174	0	0.00
04/01/2016	R207 On 04-August-16	7.99	Put	Bond Future	4620	5	4620	5	0.00
04/01/2016	R207 On 04-August-16	8.00	Put	Bond Future	4594	5	4594	5	0.00
04/01/2016	R207 On 04-August-16	8.01	Put	Bond Future	4568	5	4568	5	0.00
04/01/2016	R208 On 04-February-16			Bond Future	9.43	91.5283	9.4279	91.5283	40,521.00
04/01/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R208 On 04-February-16	7.74	Put	Bond Future	6582	7	6582	7	0.00
04/01/2016	R208 On 04-February-16	7.76	Put	Bond Future	6501	7	6501	7	0.00
04/01/2016	R208 On 04-February-16	7.75	Put	Bond Future	6542	7	6542	7	0.00
04/01/2016	R208 On 05-May-16			Bond Future	9.56	89.7808	9.5567	89.7808	0.00
04/01/2016	R208 On 05-May-16	7.99	Call	Bond Future	84	0	84	0	0.00
04/01/2016	R208 On 05-May-16	8.01	Call	Bond Future	88	0	88	0	0.00
04/01/2016	R208 On 05-May-16	8.00	Call	Bond Future	86	0	86	0	0.00
04/01/2016	R208 On 05-May-16	8.00	Put	Bond Future	5875	6	5875	6	0.00
04/01/2016	R208 On 05-May-16	8.01	Put	Bond Future	5838	6	5838	6	0.00
04/01/2016	R208 On 05-May-16	7.99	Put	Bond Future	5911	6	5911	6	0.00
04/01/2016	R208 On 04-August-16			Bond Future	9.67	91.5395	9.6677	91.5395	0.00
04/01/2016	R208 On 04-August-16	7.99	Call	Bond Future	195	0	195	0	0.00
04/01/2016	R208 On 04-August-16	8.00	Call	Bond Future	198	0	198	0	0.00
04/01/2016	R208 On 04-August-16	8.01	Call	Bond Future	202	0	202	0	0.00
04/01/2016	R208 On 04-August-16	7.99	Put	Bond Future	6173	6	6173	6	0.00
04/01/2016	R208 On 04-August-16	8.00	Put	Bond Future	6139	6	6139	6	0.00
04/01/2016	R208 On 04-August-16	8.01	Put	Bond Future	6105	6	6105	6	0.00
04/01/2016	R209 On 04-February-16			Bond Future	10.20	68.3601	10.2042	68.3601	41,344.00
04/01/2016	R209 On 04-February-16	8.74	Call	Bond Future	2	0	2	0	0.00
04/01/2016	R209 On 04-February-16	8.75	Call	Bond Future	2	0	2	0	0.00
04/01/2016	R209 On 04-February-16	8.76	Call	Bond Future	3	0	3	0	0.00
04/01/2016	R209 On 04-February-16	9.52	Call	Bond Future	159	0	159	0	0.00
04/01/2016	R209 On 04-February-16	8.76	Put	Bond Future	9978	10	9978	10	0.00
04/01/2016	R209 On 04-February-16	8.74	Put	Bond Future	10131	10	10131	10	0.00
04/01/2016	R209 On 04-February-16	9.52	Put	Bond Future	4618	5	4618	5	2,200.00
04/01/2016	R209 On 04-February-16	8.75	Put	Bond Future	10054	10	10054	10	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
04/01/2016	R209 On 05-May-16			Bond Future	10.28	66.4458	10.2809	66.4458	0.00
04/01/2016	R209 On 05-May-16	9.00	Call	Bond Future	375	0	375	0	6,700.00
04/01/2016	R209 On 05-May-16	9.01	Call	Bond Future	383	0	383	0	0.00
04/01/2016	R209 On 05-May-16	8.25	Call	Bond Future	65	0	65	0	6,700.00
04/01/2016	R209 On 05-May-16	8.99	Call	Bond Future	368	0	368	0	0.00
04/01/2016	R209 On 05-May-16	9.00	Put	Bond Future	8996	9	8996	9	0.00
04/01/2016	R209 On 05-May-16	9.01	Put	Bond Future	8929	9	8929	9	0.00
04/01/2016	R209 On 05-May-16	8.99	Put	Bond Future	9062	9	9062	9	0.00
04/01/2016	R209 On 05-May-16	8.25	Put	Bond Future	14551	15	14551	15	0.00
04/01/2016	R209 On 04-August-16			Bond Future	10.35	67.7477	10.3469	67.7477	0.00
04/01/2016	R209 On 04-August-16	10.60	Call	Bond Future	4287	4	4287	4	6,000.00
04/01/2016	R209 On 04-August-16	9.24	Call	Bond Future	1044	1	1044	1	0.00
04/01/2016	R209 On 04-August-16	9.26	Call	Bond Future	1072	1	1072	1	0.00
04/01/2016	R209 On 04-August-16	9.25	Call	Bond Future	1058	1	1058	1	0.00
04/01/2016	R209 On 04-August-16	9.60	Call	Bond Future	1648	2	1648	2	6,000.00
04/01/2016	R209 On 04-August-16	9.26	Put	Bond Future	8198	8	8198	8	0.00
04/01/2016	R209 On 04-August-16	10.60	Put	Bond Future	2783	3	2783	3	0.00
04/01/2016	R209 On 04-August-16	9.24	Put	Bond Future	8312	9	8312	9	0.00
04/01/2016	R209 On 04-August-16	9.25	Put	Bond Future	8255	9	8255	9	0.00
04/01/2016	R209 On 04-August-16	9.60	Put	Bond Future	6422	7	6422	7	0.00
04/01/2016	R210 On 04-February-16			Bond Future	180.62	180.6322	180.6233	180.6322	3,861.00
04/01/2016	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R210 On 04-February-16	185.00	Put	Bond Future	4377	4	4377	4	0.00
04/01/2016	R210 On 04-February-16	185.01	Put	Bond Future	4387	4	4387	4	0.00
04/01/2016	R210 On 04-February-16	184.99	Put	Bond Future	4367	4	4367	4	0.00
04/01/2016	R210 On 05-May-16			Bond Future	181.68	181.6991	181.6848	181.6991	0.00
04/01/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R210 On 05-May-16	184.99	Put	Bond Future	3305	3	3305	3	0.00
04/01/2016	R210 On 05-May-16	185.00	Put	Bond Future	3315	3	3315	3	0.00
04/01/2016	R210 On 05-May-16	185.01	Put	Bond Future	3325	3	3325	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
04/01/2016	R211 On 04-February-16			Bond Future	134.59	134.5983	134.5920	134.5983	860.00
04/01/2016	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R211 On 04-February-16	139.00	Put	Bond Future	4408	4	4408	4	0.00
04/01/2016	R211 On 04-February-16	139.01	Put	Bond Future	4418	4	4418	4	0.00
04/01/2016	R211 On 04-February-16	138.99	Put	Bond Future	4398	4	4398	4	0.00
04/01/2016	R211 On 05-May-16			Bond Future	137.00	137.0079	136.9981	137.0079	0.00
04/01/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R211 On 05-May-16	138.99	Put	Bond Future	1992	2	1992	2	0.00
04/01/2016	R211 On 05-May-16	139.00	Put	Bond Future	2002	2	2002	2	0.00
04/01/2016	R211 On 05-May-16	139.01	Put	Bond Future	2012	2	2012	2	0.00
04/01/2016	R212 On 04-February-16			Bond Future	140.06	140.0709	140.0641	140.0709	1,569.00
04/01/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R212 On 04-February-16	146.00	Put	Bond Future	5936	6	5936	6	0.00
04/01/2016	R212 On 04-February-16	145.99	Put	Bond Future	5926	6	5926	6	0.00
04/01/2016	R212 On 04-February-16	146.01	Put	Bond Future	5946	6	5946	6	0.00
04/01/2016	R212 On 05-May-16			Bond Future	142.57	142.5785	142.5679	142.5785	0.00
04/01/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R212 On 05-May-16	145.00	Put	Bond Future	2432	2	2432	2	0.00
04/01/2016	R212 On 05-May-16	144.99	Put	Bond Future	2422	2	2422	2	0.00
04/01/2016	R212 On 05-May-16	145.01	Put	Bond Future	2442	2	2442	2	0.00
04/01/2016	R213 On 04-February-16			Bond Future	10.16	78.6401	10.1589	78.6401	42,964.00
04/01/2016	R213 On 04-February-16	8.75	Call	Bond Future	3	0	3	0	0.00
04/01/2016	R213 On 04-February-16	8.76	Call	Bond Future	4	0	4	0	0.00
04/01/2016	R213 On 04-February-16	8.74	Call	Bond Future	3	0	3	0	0.00
04/01/2016	R213 On 04-February-16	8.75	Put	Bond Future	9613	10	9613	10	0.00
04/01/2016	R213 On 04-February-16	8.76	Put	Bond Future	9539	10	9539	10	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
04/01/2016	R213 On 04-February-16	8.74	Put	Bond Future	9687	10	9687	10	0.00
04/01/2016	R213 On 05-May-16			Bond Future	10.24	76.5114	10.2419	76.5114	0.00
04/01/2016	R213 On 05-May-16	8.74	Call	Bond Future	238	0	238	0	0.00
04/01/2016	R213 On 05-May-16	8.75	Call	Bond Future	243	0	243	0	0.00
04/01/2016	R213 On 05-May-16	8.76	Call	Bond Future	248	0	248	0	0.00
04/01/2016	R213 On 05-May-16	8.75	Put	Bond Future	10313	11	10313	11	0.00
04/01/2016	R213 On 05-May-16	8.74	Put	Bond Future	10382	11	10382	11	0.00
04/01/2016	R213 On 05-May-16	8.76	Put	Bond Future	10245	11	10245	11	0.00
04/01/2016	R213 On 04-August-16			Bond Future	10.31	78.0100	10.3129	78.0100	0.00
04/01/2016	R213 On 04-August-16	8.99	Call	Bond Future	782	1	782	1	0.00
04/01/2016	R213 On 04-August-16	9.01	Call	Bond Future	804	1	804	1	0.00
04/01/2016	R213 On 04-August-16	9.00	Call	Bond Future	793	1	793	1	0.00
04/01/2016	R213 On 04-August-16	8.99	Put	Bond Future	9493	10	9493	10	0.00
04/01/2016	R213 On 04-August-16	9.01	Put	Bond Future	9373	10	9373	10	0.00
04/01/2016	R213 On 04-August-16	9.00	Put	Bond Future	9433	10	9433	10	0.00
04/01/2016	R214 On 04-February-16			Bond Future	10.32	68.5310	10.3158	68.5310	29,967.00
04/01/2016	R214 On 04-February-16	9.45	Call	Bond Future	74	0	74	0	0.00
04/01/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
04/01/2016	R214 On 04-February-16	9.35	Call	Bond Future	46	0	46	0	0.00
04/01/2016	R214 On 04-February-16	9.45	Put	Bond Future	5960	6	5960	6	25.00
04/01/2016	R214 On 04-February-16	8.00	Put	Bond Future	17892	18	17892	18	0.00
04/01/2016	R214 On 04-February-16	8.01	Put	Bond Future	17799	18	17799	18	0.00
04/01/2016	R214 On 04-February-16	9.35	Put	Bond Future	6667	7	6667	7	25.00
04/01/2016	R214 On 04-February-16	7.99	Put	Bond Future	17986	18	17986	18	0.00
04/01/2016	R214 On 05-May-16			Bond Future	10.39	66.4732	10.3909	66.4732	4,680.00
04/01/2016	R214 On 05-May-16	8.99	Call	Bond Future	306	0	306	0	0.00
04/01/2016	R214 On 05-May-16	9.01	Call	Bond Future	319	0	319	0	0.00
04/01/2016	R214 On 05-May-16	9.00	Call	Bond Future	313	0	313	0	0.00
04/01/2016	R214 On 05-May-16	9.30	Call	Bond Future	567	1	567	1	0.00
04/01/2016	R214 On 05-May-16	9.01	Put	Bond Future	10005	10	10005	10	0.00
04/01/2016	R214 On 05-May-16	9.00	Put	Bond Future	10076	10	10076	10	0.00
04/01/2016	R214 On 05-May-16	8.99	Put	Bond Future	10149	10	10149	10	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
04/01/2016	R214 On 05-May-16	9.30	Put	Bond Future	8030	8	8030	8	0.00
04/01/2016	R214 On 04-August-16			Bond Future	10.46	67.7752	10.4555	67.7752	0.00
04/01/2016	R214 On 04-August-16	9.30	Call	Bond Future	1025	1	1025	1	1,300.00
04/01/2016	R214 On 04-August-16	11.30	Call	Bond Future	6553	6	6553	6	6,300.00
04/01/2016	R214 On 04-August-16	9.24	Call	Bond Future	942	1	942	1	0.00
04/01/2016	R214 On 04-August-16	9.26	Call	Bond Future	969	1	969	1	0.00
04/01/2016	R214 On 04-August-16	9.25	Call	Bond Future	955	1	955	1	0.00
04/01/2016	R214 On 04-August-16	8.55	Call	Bond Future	326	0	326	0	1,300.00
04/01/2016	R214 On 04-August-16	10.30	Call	Bond Future	3162	3	3162	3	6,300.00
04/01/2016	R214 On 04-August-16	9.26	Put	Bond Future	9127	9	9127	9	0.00
04/01/2016	R214 On 04-August-16	9.24	Put	Bond Future	9251	10	9251	10	0.00
04/01/2016	R214 On 04-August-16	9.30	Put	Bond Future	8883	9	8883	9	0.00
04/01/2016	R214 On 04-August-16	11.30	Put	Bond Future	1666	2	1666	2	0.00
04/01/2016	R214 On 04-August-16	10.30	Put	Bond Future	4136	4	4136	4	0.00
04/01/2016	R214 On 04-August-16	9.25	Put	Bond Future	9188	10	9188	10	0.00
04/01/2016	R214 On 04-August-16	8.55	Put	Bond Future	14153	14	14153	14	0.00
04/01/2016	R248 On 04-February-16			Bond Future	10.37	88.4276	10.3719	88.4276	60,433.00
04/01/2016	R248 On 04-February-16	8.99	Call	Bond Future	5	0	5	0	0.00
04/01/2016	R248 On 04-February-16	9.01	Call	Bond Future	6	0	6	0	0.00
04/01/2016	R248 On 04-February-16	9.00	Call	Bond Future	6	0	6	0	0.00
04/01/2016	R248 On 04-February-16	9.45	Call	Bond Future	73	0	73	0	0.00
04/01/2016	R248 On 04-February-16	9.55	Call	Bond Future	117	0	117	0	0.00
04/01/2016	R248 On 04-February-16	9.45	Put	Bond Future	8076	9	8076	9	75.00
04/01/2016	R248 On 04-February-16	9.00	Put	Bond Future	12420	13	12420	13	0.00
04/01/2016	R248 On 04-February-16	9.01	Put	Bond Future	12319	13	12319	13	0.00
04/01/2016	R248 On 04-February-16	8.99	Put	Bond Future	12522	13	12522	13	0.00
04/01/2016	R248 On 04-February-16	9.55	Put	Bond Future	7187	8	7187	8	75.00
04/01/2016	R248 On 05-May-16			Bond Future	10.45	85.5884	10.4499	85.5884	0.00
04/01/2016	R248 On 05-May-16	8.99	Call	Bond Future	342	0	342	0	0.00
04/01/2016	R248 On 05-May-16	9.00	Call	Bond Future	350	0	350	0	0.00
04/01/2016	R248 On 05-May-16	9.01	Call	Bond Future	358	0	358	0	0.00
04/01/2016	R248 On 05-May-16	9.00	Put	Bond Future	13375	14	13375	14	0.00
04/01/2016	R248 On 05-May-16	8.99	Put	Bond Future	13469	14	13469	14	0.00
04/01/2016	R248 On 05-May-16	9.01	Put	Bond Future	13280	14	13280	14	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
04/01/2016	R248 On 04-August-16			Bond Future	10.52	87.2649	10.5174	87.2649	0.00
04/01/2016	R248 On 04-August-16	9.25	Call	Bond Future	1114	1	1114	1	0.00
04/01/2016	R248 On 04-August-16	9.24	Call	Bond Future	1099	1	1099	1	0.00
04/01/2016	R248 On 04-August-16	9.26	Call	Bond Future	1130	1	1130	1	0.00
04/01/2016	R248 On 04-August-16	9.26	Put	Bond Future	12083	12	12083	12	0.00
04/01/2016	R248 On 04-August-16	9.25	Put	Bond Future	12164	13	12164	13	0.00
04/01/2016	R248 On 04-August-16	9.24	Put	Bond Future	12246	13	12246	13	0.00