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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	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
04/03/2016	2025 On 05-May-16			Bond Future	123.58	123.3900	123.5818	123.3900	4,606.00
04/03/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
04/03/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
04/03/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
04/03/2016	2025 On 05-May-16	126.00	Put	Bond Future	2418	3	2418	3	0.00
04/03/2016	2025 On 05-May-16	125.99	Put	Bond Future	2408	3	2408	3	0.00
04/03/2016	2025 On 05-May-16	126.01	Put	Bond Future	2428	3	2428	3	0.00
04/03/2016	2025 On 04-August-16			Bond Future	124.68	124.4849	124.6794	124.4849	0.00
04/03/2016	2025 On 04-August-16	123.85	Call	Bond Future	829	1	829	1	0.00
04/03/2016	2025 On 04-August-16	123.86	Call	Bond Future	819	1	819	1	0.00
04/03/2016	2025 On 04-August-16	123.87	Call	Bond Future	809	1	809	1	0.00
04/03/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
04/03/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
04/03/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
04/03/2016	2030 On 05-May-16			Bond Future	9.73	88.7357	9.7293	88.7357	17,366.00
04/03/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/03/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/03/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/03/2016	2030 On 05-May-16	9.00	Put	Bond Future	5158	6	5158	6	0.00
04/03/2016	2030 On 05-May-16	8.99	Put	Bond Future	5232	6	5232	6	0.00
04/03/2016	2030 On 05-May-16	9.01	Put	Bond Future	5085	6	5085	6	0.00
04/03/2016	2030 On 04-August-16			Bond Future	9.80	86.4080	9.7999	86.4080	0.00
04/03/2016	2030 On 04-August-16	10.17	Call	Bond Future	2425	2	2425	2	0.00
04/03/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
04/03/2016	2032 On 05-May-16			Bond Future	9.87	87.5159	9.8685	87.5159	9,231.00
04/03/2016	2032 On 05-May-16	8.99	Call	Bond Future	391	0	391	0	0.00
04/03/2016	2032 On 05-May-16	9.01	Call	Bond Future	412	0	412	0	0.00
04/03/2016	2032 On 05-May-16	9.00	Call	Bond Future	402	0	402	0	0.00
04/03/2016	2032 On 05-May-16	8.99	Put	Bond Future	7048	8	7048	8	0.00
04/03/2016	2032 On 05-May-16	9.01	Put	Bond Future	6909	7	6909	7	0.00
04/03/2016	2032 On 05-May-16	9.00	Put	Bond Future	6979	7	6979	7	0.00
04/03/2016	2032 On 04-August-16			Bond Future	9.94	89.1735	9.9375	89.1735	0.00
04/03/2016	2032 On 04-August-16	8.99	Call	Bond Future	1131	1	1131	1	0.00
04/03/2016	2032 On 04-August-16	9.01	Call	Bond Future	1165	1	1165	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
04/03/2016	2032 On 04-August-16	9.00	Call	Bond Future	1148	1	1148	1	0.00
04/03/2016	2032 On 04-August-16	9.00	Put	Bond Future	8175	9	8175	9	0.00
04/03/2016	2032 On 04-August-16	9.01	Put	Bond Future	8113	9	8113	9	0.00
04/03/2016	2032 On 04-August-16	8.99	Put	Bond Future	8238	9	8238	9	0.00
04/03/2016	2032 On 03-November-16			Bond Future	10.00	86.7239	10.0004	86.7239	0.00
04/03/2016	2032 On 03-November-16	10.28	Call	Bond Future	5508	5	5508	5	0.00
04/03/2016	2032 On 03-November-16	10.30	Call	Bond Future	5585	5	5585	5	0.00
04/03/2016	2032 On 03-November-16	10.29	Call	Bond Future	5546	5	5546	5	0.00
04/03/2016	2032 On 03-November-16	10.28	Put	Bond Future	3587	4	3587	4	0.00
04/03/2016	2032 On 03-November-16	10.29	Put	Bond Future	3558	4	3558	4	0.00
04/03/2016	2032 On 03-November-16	10.30	Put	Bond Future	3529	4	3529	4	0.00
04/03/2016	2033 On 05-May-16			Bond Future	103.03	102.9603	103.0278	102.9603	1,032.00
04/03/2016	2033 On 05-May-16	102.40	Call	Bond Future	628	1	628	1	0.00
04/03/2016	2033 On 05-May-16	102.41	Call	Bond Future	618	1	618	1	0.00
04/03/2016	2033 On 05-May-16	102.39	Call	Bond Future	638	1	638	1	0.00
04/03/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
04/03/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
04/03/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
04/03/2016	2037 On 05-May-16			Bond Future	9.99	88.7112	9.9930	88.7112	40,778.00
04/03/2016	2037 On 05-May-16	8.99	Call	Bond Future	316	0	316	0	0.00
04/03/2016	2037 On 05-May-16	9.01	Call	Bond Future	335	0	335	0	0.00
04/03/2016	2037 On 05-May-16	9.00	Call	Bond Future	325	0	325	0	0.00
04/03/2016	2037 On 05-May-16	9.00	Put	Bond Future	8629	9	8629	9	0.00
04/03/2016	2037 On 05-May-16	8.99	Put	Bond Future	8710	9	8710	9	0.00
04/03/2016	2037 On 05-May-16	9.01	Put	Bond Future	8548	9	8548	9	0.00
04/03/2016	2037 On 04-August-16			Bond Future	10.06	86.1326	10.0620	86.1326	0.00
04/03/2016	2037 On 04-August-16	9.26	Call	Bond Future	1567	1	1567	1	0.00
04/03/2016	2037 On 04-August-16	9.25	Call	Bond Future	1546	1	1546	1	0.00
04/03/2016	2037 On 04-August-16	9.24	Call	Bond Future	1525	1	1525	1	0.00
04/03/2016	2037 On 04-August-16	9.25	Put	Bond Future	8155	9	8155	9	0.00
04/03/2016	2037 On 04-August-16	9.24	Put	Bond Future	8220	9	8220	9	0.00
04/03/2016	2037 On 04-August-16	9.26	Put	Bond Future	8090	9	8090	9	0.00
04/03/2016	2037 On 03-November-16			Bond Future	10.12	87.7844	10.1202	87.7844	0.00
04/03/2016	2037 On 03-November-16	10.35	Call	Bond Future	5807	5	5807	5	0.00

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04/03/2016	2037 On 03-November-16	10.37	Call	Bond Future	5890	6	5890	6	0.00
04/03/2016	2037 On 03-November-16	10.36	Call	Bond Future	5849	5	5849	5	0.00
04/03/2016	2037 On 03-November-16	10.36	Put	Bond Future	4058	4	4058	4	0.00
04/03/2016	2037 On 03-November-16	10.35	Put	Bond Future	4091	4	4091	4	0.00
04/03/2016	2037 On 03-November-16	10.37	Put	Bond Future	4026	4	4026	4	0.00
04/03/2016	2038 On 05-May-16			Bond Future	129.05	128.7221	129.0487	128.7221	17,007.00
04/03/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
04/03/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
04/03/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
04/03/2016	2038 On 05-May-16	130.99	Put	Bond Future	1941	2	1941	2	0.00
04/03/2016	2038 On 05-May-16	131.00	Put	Bond Future	1951	2	1951	2	0.00
04/03/2016	2038 On 05-May-16	131.01	Put	Bond Future	1961	2	1961	2	0.00
04/03/2016	2038 On 04-August-16			Bond Future	130.09	129.7618	130.0938	129.7618	0.00
04/03/2016	2038 On 04-August-16	129.31	Call	Bond Future	784	0	784	0	0.00
04/03/2016	2038 On 04-August-16	129.30	Call	Bond Future	794	0	794	0	0.00
04/03/2016	2038 On 04-August-16	129.32	Call	Bond Future	774	0	774	0	0.00
04/03/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
04/03/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
04/03/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
04/03/2016	2040 On 05-May-16			Bond Future	10.05	92.3143	10.0530	92.3143	1,812.00
04/03/2016	2040 On 05-May-16	9.51	Call	Bond Future	1043	1	1043	1	0.00
04/03/2016	2040 On 05-May-16	9.50	Call	Bond Future	1021	1	1021	1	0.00
04/03/2016	2040 On 05-May-16	9.49	Call	Bond Future	999	1	999	1	0.00
04/03/2016	2040 On 05-May-16	9.50	Put	Bond Future	5794	6	5794	6	0.00
04/03/2016	2040 On 05-May-16	9.49	Put	Bond Future	5862	6	5862	6	0.00
04/03/2016	2040 On 05-May-16	9.51	Put	Bond Future	5726	6	5726	6	0.00
04/03/2016	2040 On 04-August-16			Bond Future	10.12	89.5535	10.1223	89.5535	0.00
04/03/2016	2040 On 04-August-16	9.50	Call	Bond Future	2123	2	2123	2	0.00
04/03/2016	2040 On 04-August-16	9.51	Call	Bond Future	2150	2	2150	2	0.00
04/03/2016	2040 On 04-August-16	9.49	Call	Bond Future	2096	2	2096	2	0.00
04/03/2016	2040 On 04-August-16	9.51	Put	Bond Future	7388	8	7388	8	0.00
04/03/2016	2040 On 04-August-16	9.50	Put	Bond Future	7451	8	7451	8	0.00
04/03/2016	2040 On 04-August-16	9.49	Put	Bond Future	7514	8	7514	8	0.00
04/03/2016	2044 On 05-May-16			Bond Future	10.05	89.6445	10.0463	89.6445	20,243.00

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04/03/2016	2044 On 05-May-16	9.00	Call	Bond Future	297	0	297	0	0.00
04/03/2016	2044 On 05-May-16	9.01	Call	Bond Future	305	0	305	0	0.00
04/03/2016	2044 On 05-May-16	8.99	Call	Bond Future	288	0	288	0	0.00
04/03/2016	2044 On 05-May-16	9.01	Put	Bond Future	9724	10	9724	10	0.00
04/03/2016	2044 On 05-May-16	8.99	Put	Bond Future	9906	11	9906	11	0.00
04/03/2016	2044 On 05-May-16	9.00	Put	Bond Future	9815	10	9815	10	0.00
04/03/2016	2044 On 04-August-16			Bond Future	10.11	86.9584	10.1128	86.9584	0.00
04/03/2016	2044 On 04-August-16	9.51	Call	Bond Future	2188	2	2188	2	0.00
04/03/2016	2044 On 04-August-16	9.50	Call	Bond Future	2161	2	2161	2	0.00
04/03/2016	2044 On 04-August-16	9.49	Call	Bond Future	2133	2	2133	2	0.00
04/03/2016	2044 On 04-August-16	9.50	Put	Bond Future	7463	8	7463	8	0.00
04/03/2016	2044 On 04-August-16	9.51	Put	Bond Future	7399	8	7399	8	0.00
04/03/2016	2044 On 04-August-16	9.49	Put	Bond Future	7526	8	7526	8	0.00
04/03/2016	2044 On 03-November-16			Bond Future	10.17	88.6260	10.1690	88.6260	0.00
04/03/2016	2044 On 03-November-16	10.42	Call	Bond Future	6363	6	6363	6	0.00
04/03/2016	2044 On 03-November-16	10.43	Call	Bond Future	6407	6	6407	6	0.00
04/03/2016	2044 On 03-November-16	10.41	Call	Bond Future	6319	6	6319	6	0.00
04/03/2016	2044 On 03-November-16	10.43	Put	Bond Future	4327	5	4327	5	0.00
04/03/2016	2044 On 03-November-16	10.42	Put	Bond Future	4361	5	4361	5	0.00
04/03/2016	2044 On 03-November-16	10.41	Put	Bond Future	4395	5	4395	5	0.00
04/03/2016	2046 On 05-May-16			Bond Future	127.69	127.6985	127.6900	127.6985	12,766.00
04/03/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
04/03/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
04/03/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
04/03/2016	2046 On 05-May-16	129.99	Put	Bond Future	2300	2	2300	2	0.00
04/03/2016	2046 On 05-May-16	130.00	Put	Bond Future	2310	2	2310	2	0.00
04/03/2016	2046 On 05-May-16	130.01	Put	Bond Future	2320	2	2320	2	0.00
04/03/2016	2046 On 04-August-16			Bond Future	130.12	130.1276	130.1182	130.1276	0.00
04/03/2016	2046 On 04-August-16	129.00	Call	Bond Future	1118	1	1118	1	0.00
04/03/2016	2046 On 04-August-16	129.01	Call	Bond Future	1108	1	1108	1	0.00
04/03/2016	2046 On 04-August-16	129.02	Call	Bond Future	1098	1	1098	1	0.00
04/03/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
04/03/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
04/03/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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04/03/2016	2050 On 05-May-16			Bond Future	135.99	136.0005	135.9918	136.0005	14,916.00
04/03/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
04/03/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
04/03/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
04/03/2016	2050 On 05-May-16	138.00	Put	Bond Future	2008	2	2008	2	0.00
04/03/2016	2050 On 05-May-16	138.01	Put	Bond Future	2018	2	2018	2	0.00
04/03/2016	2050 On 05-May-16	137.99	Put	Bond Future	1998	2	1998	2	0.00
04/03/2016	2050 On 04-August-16			Bond Future	137.01	137.0185	137.0088	137.0185	0.00
04/03/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
04/03/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
04/03/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
04/03/2016	2050 On 04-August-16	139.14	Put	Bond Future	2131	2	2131	2	0.00
04/03/2016	2050 On 04-August-16	139.13	Put	Bond Future	2121	2	2121	2	0.00
04/03/2016	2050 On 04-August-16	139.12	Put	Bond Future	2111	2	2111	2	0.00
04/03/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	AL37 On 05-May-16			Index Future	468.70	467.4530	468.7000	467.4530	2.00
04/03/2016	AL37 On 04-August-16			Index Future	477.48	476.2110	477.4800	476.2110	0.00
04/03/2016	AL7T On 05-May-16			Index Future	539.36	536.9100	539.3580	536.9100	0.00
04/03/2016	AL7T On 04-August-16			Index Future	549.46	546.9700	549.4610	546.9700	0.00
04/03/2016	ALBI On 05-May-16			Index Future	489.23	486.7830	489.2250	486.7830	510.00
04/03/2016	ALBI On 04-August-16			Index Future	498.39	495.9030	498.3890	495.9030	139.00
04/03/2016	ALBI On 03-November-16			Index Future	508.05	505.5090	508.0460	505.5090	0.00
04/03/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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04/03/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/03/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2016	EL28 On 05-May-16			Bond Future	126.78	126.5898	126.7815	126.5898	0.00
04/03/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
04/03/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
04/03/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
04/03/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2229	2	2229	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
04/03/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2219	2	2219	2	0.00
04/03/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2209	2	2209	2	0.00
04/03/2016	EL28 On 04-August-16			Bond Future	129.19	128.9978	129.1923	128.9978	0.00
04/03/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2332	2	2332	2	0.00
04/03/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2322	2	2322	2	0.00
04/03/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2312	2	2312	2	0.00
04/03/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
04/03/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
04/03/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
04/03/2016	ES33 On 05-May-16			Bond Future	10.84	74.7348	10.8401	74.7348	8,776.00
04/03/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
04/03/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
04/03/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
04/03/2016	ES33 On 05-May-16	9.99	Put	Bond Future	5547	6	5547	6	0.00
04/03/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5478	6	5478	6	0.00
04/03/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5409	6	5409	6	0.00
04/03/2016	ES33 On 04-August-16			Bond Future	10.94	76.1503	10.9361	76.1503	0.00
04/03/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
04/03/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
04/03/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
04/03/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4427	5	4427	5	0.00
04/03/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4294	5	4294	5	0.00
04/03/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4360	5	4360	5	0.00
04/03/2016	ES33 On 03-November-16			Bond Future	11.03	73.8173	11.0283	73.8173	0.00
04/03/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1660	1	1660	1	0.00
04/03/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1544	1	1544	1	0.00
04/03/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1602	1	1602	1	0.00
04/03/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
04/03/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
04/03/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
04/03/2016	ES42 On 05-May-16			Bond Future	10.98	78.6106	10.9767	78.6106	7,250.00
04/03/2016	GOVI On 05-May-16			GOVI	488.34	486.0490	488.3370	486.0490	477.00
04/03/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
04/03/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
04/03/2016	GOVI On 05-May-16	517.99	Put	GOVI	296530	32	296530	32	0.00
04/03/2016	GOVI On 05-May-16	518.00	Put	GOVI	296630	32	296630	32	0.00
04/03/2016	GOVI On 05-May-16	518.01	Put	GOVI	296730	32	296730	32	0.00
04/03/2016	GOVI On 04-August-16			GOVI	497.49	495.1550	497.4850	495.1550	26.00
04/03/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
04/03/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
04/03/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
04/03/2016	GOVI On 04-August-16	521.01	Put	GOVI	235250	26	235250	26	0.00
04/03/2016	GOVI On 04-August-16	520.99	Put	GOVI	235050	26	235050	26	0.00
04/03/2016	GOVI On 04-August-16	521.00	Put	GOVI	235150	26	235150	26	0.00
04/03/2016	GOVI On 03-November-16			GOVI	507.12	504.7470	507.1240	504.7470	0.00
04/03/2016	GOVI On 03-November-16	476.11	Call	GOVI	310140	29	310140	29	0.00
04/03/2016	GOVI On 03-November-16	476.12	Call	GOVI	310040	29	310040	29	0.00
04/03/2016	GOVI On 03-November-16	476.13	Call	GOVI	309940	29	309940	29	0.00
04/03/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
04/03/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
04/03/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
04/03/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/03/2016	IGOV On 05-May-16			Index Future	237.28	237.0350	237.2770	237.0350	975.00
04/03/2016	IGOV On 04-August-16			Index Future	241.74	241.4960	241.7400	241.4960	81.00
04/03/2016	IGOV On 03-November-16			Index Future	246.44	246.1930	246.4430	246.1930	0.00
04/03/2016	ILBI On 05-May-16			Index Future	643.40	642.7740	643.3950	642.7740	0.00
04/03/2016	ILBI On 04-August-16			Index Future	655.34	654.7080	655.3380	654.7080	157.00
04/03/2016	IS01 On 19-December-16			Interest Rate Swap	100.23	100.2424	100.2250	100.2424	0.00
04/03/2016	IS01 On 16-March-17			Interest Rate Swap	100.30	100.3245	100.3006	100.3245	0.00
04/03/2016	IS02 On 18-December-17			Interest Rate Swap	100.81	100.8648	100.8077	100.8648	0.00
04/03/2016	IS02 On 16-March-18			Interest Rate Swap	100.32	100.3878	100.3215	100.3878	0.00
04/03/2016	IS05 On 17-December-20			Interest Rate Swap	101.39	101.5130	101.3867	101.5130	0.00
04/03/2016	IS05 On 16-March-21			Interest Rate Swap	100.93	101.0591	100.9316	101.0591	0.00
04/03/2016	IS10 On 17-December-25			Interest Rate Swap	103.58	103.7712	103.5816	103.7712	0.00
04/03/2016	IS10 On 16-March-26			Interest Rate Swap	100.83	101.0362	100.8300	101.0362	0.00
04/03/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/03/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	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
04/03/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/03/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/03/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
04/03/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
04/03/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
04/03/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
04/03/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.63	92.3700	7.6300	92.3700	0.00
04/03/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.69	92.3100	7.6900	92.3100	0.00
04/03/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.80	92.2000	7.8000	92.2000	0.00
04/03/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.04	91.9600	8.0400	91.9600	0.00
04/03/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.18	91.8200	8.1800	91.8200	0.00
04/03/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.33	91.6700	8.3300	91.6700	0.00
04/03/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.44	91.5600	8.4400	91.5600	0.00
04/03/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.53	91.4700	8.5300	91.4700	0.00
04/03/2016	R023 On 05-May-16			Bond Future	9.23	93.8163	9.2283	93.8163	9,781.00
04/03/2016	R023 On 05-May-16	8.25	Call	Bond Future	149	0	149	0	0.00
04/03/2016	R023 On 05-May-16	8.26	Call	Bond Future	154	0	154	0	0.00
04/03/2016	R023 On 05-May-16	8.24	Call	Bond Future	145	0	145	0	0.00
04/03/2016	R023 On 05-May-16	8.25	Put	Bond Future	4936	5	4936	5	0.00
04/03/2016	R023 On 05-May-16	8.26	Put	Bond Future	4890	5	4890	5	0.00
04/03/2016	R023 On 05-May-16	8.24	Put	Bond Future	4982	5	4982	5	0.00
04/03/2016	R023 On 04-August-16			Bond Future	9.30	95.5931	9.3049	95.5931	0.00
04/03/2016	R023 On 04-August-16	8.24	Call	Bond Future	490	0	490	0	0.00
04/03/2016	R023 On 04-August-16	8.25	Call	Bond Future	499	0	499	0	0.00
04/03/2016	R023 On 04-August-16	8.26	Call	Bond Future	508	0	508	0	0.00
04/03/2016	R023 On 04-August-16	8.25	Put	Bond Future	5512	6	5512	6	0.00
04/03/2016	R023 On 04-August-16	8.26	Put	Bond Future	5472	6	5472	6	0.00
04/03/2016	R023 On 04-August-16	8.24	Put	Bond Future	5553	6	5553	6	0.00
04/03/2016	R023 On 03-November-16			Bond Future	9.38	93.4942	9.3791	93.4942	0.00
04/03/2016	R023 On 03-November-16	9.73	Call	Bond Future	3525	3	3525	3	0.00
04/03/2016	R023 On 03-November-16	9.74	Call	Bond Future	3551	3	3551	3	0.00
04/03/2016	R023 On 03-November-16	9.75	Call	Bond Future	3578	3	3578	3	0.00
04/03/2016	R023 On 03-November-16	9.74	Put	Bond Future	1960	2	1960	2	0.00
04/03/2016	R023 On 03-November-16	9.75	Put	Bond Future	1943	2	1943	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
04/03/2016	R023 On 03-November-16	9.73	Put	Bond Future	1977	2	1977	2	0.00
04/03/2016	R035 On 05-May-16			Bond Future	9.95	91.9913	9.9505	91.9913	4,019.00
04/03/2016	R035 On 05-May-16	10.35	Call	Bond Future	3048	2	3048	2	0.00
04/03/2016	R035 On 05-May-16	10.37	Call	Bond Future	3196	3	3196	3	0.00
04/03/2016	R035 On 05-May-16	10.36	Call	Bond Future	3122	2	3122	2	0.00
04/03/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
04/03/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
04/03/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
04/03/2016	R035 On 04-August-16			Bond Future	10.02	93.7335	10.0161	93.7335	0.00
04/03/2016	R035 On 04-August-16	10.37	Call	Bond Future	2673	2	2673	2	0.00
04/03/2016	R035 On 04-August-16	10.36	Call	Bond Future	2599	2	2599	2	0.00
04/03/2016	R035 On 04-August-16	10.35	Call	Bond Future	2526	2	2526	2	0.00
04/03/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
04/03/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
04/03/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
04/03/2016	R186 On 05-May-16			Bond Future	9.35	111.1633	9.3487	111.1633	55,847.00
04/03/2016	R186 On 05-May-16	8.34	Call	Bond Future	215	0	215	0	0.00
04/03/2016	R186 On 05-May-16	9.25	Call	Bond Future	1822	2	1822	2	180.00
04/03/2016	R186 On 05-May-16	9.89	Call	Bond Future	4504	4	4504	4	0.00
04/03/2016	R186 On 05-May-16	8.35	Call	Bond Future	222	0	222	0	0.00
04/03/2016	R186 On 05-May-16	9.96	Call	Bond Future	4861	4	4861	4	0.00
04/03/2016	R186 On 05-May-16	9.86	Call	Bond Future	4354	4	4354	4	0.00
04/03/2016	R186 On 05-May-16	8.33	Call	Bond Future	209	0	209	0	0.00
04/03/2016	R186 On 05-May-16	8.75	Call	Bond Future	655	1	655	1	180.00
04/03/2016	R186 On 05-May-16	7.56	Call	Bond Future	13	0	13	0	0.00
04/03/2016	R186 On 05-May-16	8.85	Call	Bond Future	825	1	825	1	0.00
04/03/2016	R186 On 05-May-16	8.33	Put	Bond Future	7661	8	7661	8	0.00
04/03/2016	R186 On 05-May-16	9.89	Put	Bond Future	811	1	811	1	180.00
04/03/2016	R186 On 05-May-16	9.96	Put	Bond Future	703	1	703	1	5,000.00
04/03/2016	R186 On 05-May-16	9.86	Put	Bond Future	861	1	861	1	5,000.00
04/03/2016	R186 On 05-May-16	7.56	Put	Bond Future	13570	14	13570	14	0.00
04/03/2016	R186 On 05-May-16	8.35	Put	Bond Future	7521	8	7521	8	0.00
04/03/2016	R186 On 05-May-16	8.34	Put	Bond Future	7591	8	7591	8	0.00
04/03/2016	R186 On 05-May-16	8.85	Put	Bond Future	4389	5	4389	5	5,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2016	R186 On 05-May-16	8.75	Put	Bond Future	4952	5	4952	5	1,900.00
04/03/2016	R186 On 05-May-16	9.25	Put	Bond Future	2515	3	2515	3	0.00
04/03/2016	R186 On 04-August-16			Bond Future	9.42	107.9648	9.4169	107.9648	0.00
04/03/2016	R186 On 04-August-16	8.51	Call	Bond Future	1016	1	1016	1	0.00
04/03/2016	R186 On 04-August-16	8.49	Call	Bond Future	985	1	985	1	0.00
04/03/2016	R186 On 04-August-16	8.50	Call	Bond Future	1000	1	1000	1	0.00
04/03/2016	R186 On 04-August-16	8.49	Put	Bond Future	7591	8	7591	8	0.00
04/03/2016	R186 On 04-August-16	8.50	Put	Bond Future	7532	8	7532	8	0.00
04/03/2016	R186 On 04-August-16	8.51	Put	Bond Future	7474	8	7474	8	0.00
04/03/2016	R197 On 05-May-16			Bond Future	294.73	294.1814	294.7313	294.1814	2,226.00
04/03/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
04/03/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
04/03/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
04/03/2016	R197 On 05-May-16	300.00	Put	Bond Future	5269	6	5269	6	0.00
04/03/2016	R197 On 05-May-16	300.01	Put	Bond Future	5279	6	5279	6	0.00
04/03/2016	R197 On 05-May-16	299.99	Put	Bond Future	5259	6	5259	6	0.00
04/03/2016	R197 On 04-August-16			Bond Future	293.84	293.2812	293.8394	293.2812	0.00
04/03/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
04/03/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
04/03/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
04/03/2016	R197 On 04-August-16	293.96	Put	Bond Future	121	1	121	1	0.00
04/03/2016	R197 On 04-August-16	293.97	Put	Bond Future	131	1	131	1	0.00
04/03/2016	R197 On 04-August-16	293.98	Put	Bond Future	141	1	141	1	0.00
04/03/2016	R202 On 05-May-16			Bond Future	240.82	240.8366	240.8204	240.8366	43,261.00
04/03/2016	R202 On 05-May-16	246.99	Call	Bond Future	1503	2	1503	2	0.00
04/03/2016	R202 On 05-May-16	247.01	Call	Bond Future	1498	2	1498	2	0.00
04/03/2016	R202 On 05-May-16	247.00	Call	Bond Future	1500	2	1500	2	0.00
04/03/2016	R202 On 05-May-16	247.00	Put	Bond Future	7680	8	7680	8	0.00
04/03/2016	R202 On 05-May-16	247.01	Put	Bond Future	7688	8	7688	8	0.00
04/03/2016	R202 On 05-May-16	246.99	Put	Bond Future	7673	8	7673	8	0.00
04/03/2016	R202 On 04-August-16			Bond Future	241.95	241.9674	241.9493	241.9674	0.00
04/03/2016	R202 On 04-August-16	243.26	Call	Bond Future	4952	5	4952	5	0.00
04/03/2016	R202 On 04-August-16	243.25	Call	Bond Future	4956	5	4956	5	0.00
04/03/2016	R202 On 04-August-16	243.24	Call	Bond Future	4961	5	4961	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
04/03/2016	R202 On 04-August-16	243.25	Put	Bond Future	6257	6	6257	6	0.00
04/03/2016	R202 On 04-August-16	243.24	Put	Bond Future	6251	6	6251	6	0.00
04/03/2016	R202 On 04-August-16	243.26	Put	Bond Future	6262	6	6262	6	0.00
04/03/2016	R203 On 05-May-16			Bond Future	8.31	101.0488	8.3143	101.0488	54,114.00
04/03/2016	R203 On 05-May-16	7.26	Call	Bond Future	17	0	17	0	0.00
04/03/2016	R203 On 05-May-16	7.24	Call	Bond Future	16	0	16	0	0.00
04/03/2016	R203 On 05-May-16	7.25	Call	Bond Future	16	0	16	0	0.00
04/03/2016	R203 On 05-May-16	7.24	Put	Bond Future	1373	1	1373	1	0.00
04/03/2016	R203 On 05-May-16	7.26	Put	Bond Future	1349	1	1349	1	0.00
04/03/2016	R203 On 05-May-16	7.25	Put	Bond Future	1361	1	1361	1	0.00
04/03/2016	R203 On 04-August-16			Bond Future	8.48	102.9626	8.4755	102.9626	0.00
04/03/2016	R203 On 04-August-16	7.24	Call	Bond Future	52	0	52	0	0.00
04/03/2016	R203 On 04-August-16	7.26	Call	Bond Future	55	0	55	0	0.00
04/03/2016	R203 On 04-August-16	7.25	Call	Bond Future	53	0	53	0	0.00
04/03/2016	R203 On 04-August-16	7.25	Put	Bond Future	1324	1	1324	1	0.00
04/03/2016	R203 On 04-August-16	7.26	Put	Bond Future	1315	1	1315	1	0.00
04/03/2016	R203 On 04-August-16	7.24	Put	Bond Future	1334	1	1334	1	0.00
04/03/2016	R203 On 03-November-16			Bond Future	8.67	100.7643	8.6675	100.7643	0.00
04/03/2016	R203 On 03-November-16	8.84	Call	Bond Future	525	0	525	0	0.00
04/03/2016	R203 On 03-November-16	8.86	Call	Bond Future	535	0	535	0	0.00
04/03/2016	R203 On 03-November-16	8.85	Call	Bond Future	530	0	530	0	0.00
04/03/2016	R203 On 03-November-16	8.84	Put	Bond Future	387	0	387	0	0.00
04/03/2016	R203 On 03-November-16	8.86	Put	Bond Future	380	0	380	0	0.00
04/03/2016	R203 On 03-November-16	8.85	Put	Bond Future	384	0	384	0	0.00
04/03/2016	R204 On 05-May-16			Bond Future	8.70	101.2956	8.6962	101.2956	33,079.00
04/03/2016	R204 On 05-May-16	7.76	Call	Bond Future	59	0	59	0	0.00
04/03/2016	R204 On 05-May-16	7.75	Call	Bond Future	57	0	57	0	0.00
04/03/2016	R204 On 05-May-16	7.74	Call	Bond Future	55	0	55	0	0.00
04/03/2016	R204 On 05-May-16	7.75	Put	Bond Future	2237	2	2237	2	0.00
04/03/2016	R204 On 05-May-16	7.76	Put	Bond Future	2216	2	2216	2	0.00
04/03/2016	R204 On 05-May-16	7.74	Put	Bond Future	2259	2	2259	2	0.00
04/03/2016	R204 On 04-August-16			Bond Future	8.83	99.1730	8.8251	99.1730	0.00
04/03/2016	R204 On 04-August-16	7.74	Call	Bond Future	167	0	167	0	0.00
04/03/2016	R204 On 04-August-16	7.75	Call	Bond Future	171	0	171	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
04/03/2016	R204 On 04-August-16	7.76	Call	Bond Future	174	0	174	0	0.00
04/03/2016	R204 On 04-August-16	7.75	Put	Bond Future	2430	3	2430	3	0.00
04/03/2016	R204 On 04-August-16	7.76	Put	Bond Future	2412	3	2412	3	0.00
04/03/2016	R204 On 04-August-16	7.74	Put	Bond Future	2447	3	2447	3	0.00
04/03/2016	R204 On 03-November-16			Bond Future	8.95	101.0745	8.9463	101.0745	0.00
04/03/2016	R204 On 03-November-16	9.21	Call	Bond Future	1338	1	1338	1	0.00
04/03/2016	R204 On 03-November-16	9.23	Call	Bond Future	1361	1	1361	1	0.00
04/03/2016	R204 On 03-November-16	9.22	Call	Bond Future	1350	1	1350	1	0.00
04/03/2016	R204 On 03-November-16	9.22	Put	Bond Future	839	1	839	1	0.00
04/03/2016	R204 On 03-November-16	9.21	Put	Bond Future	847	1	847	1	0.00
04/03/2016	R204 On 03-November-16	9.23	Put	Bond Future	832	1	832	1	0.00
04/03/2016	R207 On 05-May-16			Bond Future	8.92	96.9472	8.9176	96.9472	42,093.00
04/03/2016	R207 On 05-May-16	7.56	Call	Bond Future	19	0	19	0	43.00
04/03/2016	R207 On 05-May-16	7.85	Call	Bond Future	56	0	56	0	0.00
04/03/2016	R207 On 05-May-16	7.86	Call	Bond Future	58	0	58	0	0.00
04/03/2016	R207 On 05-May-16	7.84	Call	Bond Future	54	0	54	0	0.00
04/03/2016	R207 On 05-May-16	7.85	Put	Bond Future	3308	4	3308	4	0.00
04/03/2016	R207 On 05-May-16	7.86	Put	Bond Future	3279	3	3279	3	0.00
04/03/2016	R207 On 05-May-16	7.84	Put	Bond Future	3337	4	3337	4	0.00
04/03/2016	R207 On 05-May-16	7.56	Put	Bond Future	4179	4	4179	4	0.00
04/03/2016	R207 On 04-August-16			Bond Future	9.03	95.1389	9.0304	95.1389	0.00
04/03/2016	R207 On 04-August-16	8.00	Call	Bond Future	271	0	271	0	0.00
04/03/2016	R207 On 04-August-16	7.99	Call	Bond Future	266	0	266	0	0.00
04/03/2016	R207 On 04-August-16	8.01	Call	Bond Future	276	0	276	0	0.00
04/03/2016	R207 On 04-August-16	7.99	Put	Bond Future	3237	3	3237	3	0.00
04/03/2016	R207 On 04-August-16	8.01	Put	Bond Future	3189	3	3189	3	0.00
04/03/2016	R207 On 04-August-16	8.00	Put	Bond Future	3213	3	3213	3	0.00
04/03/2016	R208 On 05-May-16			Bond Future	9.06	91.5265	9.0598	91.5265	45,179.00
04/03/2016	R208 On 05-May-16	7.99	Call	Bond Future	77	0	77	0	0.00
04/03/2016	R208 On 05-May-16	8.01	Call	Bond Future	82	0	82	0	0.00
04/03/2016	R208 On 05-May-16	8.00	Call	Bond Future	79	0	79	0	0.00
04/03/2016	R208 On 05-May-16	8.00	Put	Bond Future	4068	4	4068	4	0.00
04/03/2016	R208 On 05-May-16	8.01	Put	Bond Future	4032	4	4032	4	0.00
04/03/2016	R208 On 05-May-16	7.99	Put	Bond Future	4104	4	4104	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
04/03/2016	R208 On 04-August-16			Bond Future	9.15	93.2600	9.1534	93.2600	0.00
04/03/2016	R208 On 04-August-16	7.99	Call	Bond Future	280	0	280	0	0.00
04/03/2016	R208 On 04-August-16	8.00	Call	Bond Future	285	0	285	0	0.00
04/03/2016	R208 On 04-August-16	8.01	Call	Bond Future	291	0	291	0	0.00
04/03/2016	R208 On 04-August-16	7.99	Put	Bond Future	4475	5	4475	5	0.00
04/03/2016	R208 On 04-August-16	8.00	Put	Bond Future	4443	5	4443	5	0.00
04/03/2016	R208 On 04-August-16	8.01	Put	Bond Future	4412	5	4412	5	0.00
04/03/2016	R208 On 03-November-16			Bond Future	9.24	91.6450	9.2392	91.6450	0.00
04/03/2016	R208 On 03-November-16	9.57	Call	Bond Future	2568	2	2568	2	0.00
04/03/2016	R208 On 03-November-16	9.59	Call	Bond Future	2608	2	2608	2	0.00
04/03/2016	R208 On 03-November-16	9.58	Call	Bond Future	2588	2	2588	2	0.00
04/03/2016	R208 On 03-November-16	9.57	Put	Bond Future	1467	2	1467	2	0.00
04/03/2016	R208 On 03-November-16	9.58	Put	Bond Future	1454	2	1454	2	0.00
04/03/2016	R208 On 03-November-16	9.59	Put	Bond Future	1441	2	1441	2	0.00
04/03/2016	R209 On 05-May-16			Bond Future	9.88	68.7783	9.8826	68.7783	33,956.00
04/03/2016	R209 On 05-May-16	9.00	Call	Bond Future	349	0	349	0	6,700.00
04/03/2016	R209 On 05-May-16	8.25	Call	Bond Future	32	0	32	0	6,700.00
04/03/2016	R209 On 05-May-16	8.99	Call	Bond Future	340	0	340	0	0.00
04/03/2016	R209 On 05-May-16	9.01	Call	Bond Future	359	0	359	0	0.00
04/03/2016	R209 On 05-May-16	9.01	Put	Bond Future	6396	7	6396	7	0.00
04/03/2016	R209 On 05-May-16	9.00	Put	Bond Future	6460	7	6460	7	0.00
04/03/2016	R209 On 05-May-16	8.25	Put	Bond Future	12008	13	12008	13	0.00
04/03/2016	R209 On 05-May-16	8.99	Put	Bond Future	6525	7	6525	7	0.00
04/03/2016	R209 On 04-August-16			Bond Future	9.94	70.0810	9.9429	70.0810	0.00
04/03/2016	R209 On 04-August-16	10.60	Call	Bond Future	5670	5	5670	5	5,760.00
04/03/2016	R209 On 04-August-16	9.24	Call	Bond Future	1453	1	1453	1	0.00
04/03/2016	R209 On 04-August-16	9.26	Call	Bond Future	1492	1	1492	1	0.00
04/03/2016	R209 On 04-August-16	9.25	Call	Bond Future	1472	1	1472	1	0.00
04/03/2016	R209 On 04-August-16	9.60	Call	Bond Future	2269	2	2269	2	5,760.00
04/03/2016	R209 On 04-August-16	9.26	Put	Bond Future	6099	6	6099	6	0.00
04/03/2016	R209 On 04-August-16	10.60	Put	Bond Future	1647	2	1647	2	0.00
04/03/2016	R209 On 04-August-16	9.24	Put	Bond Future	6202	7	6202	7	0.00
04/03/2016	R209 On 04-August-16	9.25	Put	Bond Future	6150	7	6150	7	0.00
04/03/2016	R209 On 04-August-16	9.60	Put	Bond Future	4525	5	4525	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
04/03/2016	R209 On 03-November-16			Bond Future	10.00	68.2737	9.9975	68.2737	0.00
04/03/2016	R209 On 03-November-16	10.24	Call	Bond Future	4881	5	4881	5	0.00
04/03/2016	R209 On 03-November-16	10.26	Call	Bond Future	4950	5	4950	5	0.00
04/03/2016	R209 On 03-November-16	10.25	Call	Bond Future	4916	5	4916	5	0.00
04/03/2016	R209 On 03-November-16	10.25	Put	Bond Future	3340	4	3340	4	0.00
04/03/2016	R209 On 03-November-16	10.26	Put	Bond Future	3313	4	3313	4	0.00
04/03/2016	R209 On 03-November-16	10.24	Put	Bond Future	3366	4	3366	4	0.00
04/03/2016	R210 On 05-May-16			Bond Future	181.26	180.9859	181.2564	180.9859	1,554.00
04/03/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
04/03/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
04/03/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
04/03/2016	R210 On 05-May-16	185.00	Put	Bond Future	3744	4	3744	4	0.00
04/03/2016	R210 On 05-May-16	185.01	Put	Bond Future	3754	4	3754	4	0.00
04/03/2016	R210 On 05-May-16	184.99	Put	Bond Future	3734	4	3734	4	0.00
04/03/2016	R210 On 04-August-16			Bond Future	184.70	184.4284	184.7031	184.4284	0.00
04/03/2016	R210 On 04-August-16	181.51	Call	Bond Future	3193	3	3193	3	0.00
04/03/2016	R210 On 04-August-16	181.50	Call	Bond Future	3203	3	3203	3	0.00
04/03/2016	R210 On 04-August-16	181.52	Call	Bond Future	3183	3	3183	3	0.00
04/03/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
04/03/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
04/03/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
04/03/2016	R211 On 05-May-16			Bond Future	137.55	137.6098	137.5484	137.6098	62.00
04/03/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
04/03/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
04/03/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
04/03/2016	R211 On 05-May-16	138.99	Put	Bond Future	1442	1	1442	1	0.00
04/03/2016	R211 On 05-May-16	139.00	Put	Bond Future	1452	1	1452	1	0.00
04/03/2016	R211 On 05-May-16	139.01	Put	Bond Future	1462	1	1462	1	0.00
04/03/2016	R211 On 04-August-16			Bond Future	138.43	138.4892	138.4257	138.4892	0.00
04/03/2016	R211 On 04-August-16	137.09	Call	Bond Future	1336	1	1336	1	0.00
04/03/2016	R211 On 04-August-16	137.07	Call	Bond Future	1356	1	1356	1	0.00
04/03/2016	R211 On 04-August-16	137.08	Call	Bond Future	1346	1	1346	1	0.00
04/03/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
04/03/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00

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04/03/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
04/03/2016	R212 On 05-May-16			Bond Future	143.24	143.1322	143.2387	143.1322	3,833.00
04/03/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
04/03/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
04/03/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
04/03/2016	R212 On 05-May-16	145.00	Put	Bond Future	1761	2	1761	2	0.00
04/03/2016	R212 On 05-May-16	145.01	Put	Bond Future	1771	2	1771	2	0.00
04/03/2016	R212 On 05-May-16	144.99	Put	Bond Future	1751	2	1751	2	0.00
04/03/2016	R212 On 04-August-16			Bond Future	144.05	143.9469	144.0544	143.9469	0.00
04/03/2016	R212 On 04-August-16	142.44	Call	Bond Future	1614	2	1614	2	0.00
04/03/2016	R212 On 04-August-16	142.43	Call	Bond Future	1624	2	1624	2	0.00
04/03/2016	R212 On 04-August-16	142.42	Call	Bond Future	1634	2	1634	2	0.00
04/03/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
04/03/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
04/03/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
04/03/2016	R213 On 05-May-16			Bond Future	9.76	79.4697	9.7635	79.4697	48,117.00
04/03/2016	R213 On 05-May-16	8.74	Call	Bond Future	233	0	233	0	0.00
04/03/2016	R213 On 05-May-16	8.76	Call	Bond Future	247	0	247	0	0.00
04/03/2016	R213 On 05-May-16	8.75	Call	Bond Future	240	0	240	0	0.00
04/03/2016	R213 On 05-May-16	8.75	Put	Bond Future	7273	8	7273	8	0.00
04/03/2016	R213 On 05-May-16	8.74	Put	Bond Future	7340	8	7340	8	0.00
04/03/2016	R213 On 05-May-16	8.76	Put	Bond Future	7207	8	7207	8	0.00
04/03/2016	R213 On 04-August-16			Bond Future	9.83	80.9747	9.8259	80.9747	0.00
04/03/2016	R213 On 04-August-16	9.01	Call	Bond Future	1208	1	1208	1	0.00
04/03/2016	R213 On 04-August-16	8.99	Call	Bond Future	1173	1	1173	1	0.00
04/03/2016	R213 On 04-August-16	9.00	Call	Bond Future	1190	1	1190	1	0.00
04/03/2016	R213 On 04-August-16	8.99	Put	Bond Future	6834	7	6834	7	0.00
04/03/2016	R213 On 04-August-16	9.01	Put	Bond Future	6726	7	6726	7	0.00
04/03/2016	R213 On 04-August-16	9.00	Put	Bond Future	6780	7	6780	7	0.00
04/03/2016	R213 On 03-November-16			Bond Future	9.89	78.9760	9.8855	78.9760	0.00
04/03/2016	R213 On 03-November-16	10.20	Call	Bond Future	5081	5	5081	5	0.00
04/03/2016	R213 On 03-November-16	10.19	Call	Bond Future	5045	5	5045	5	0.00
04/03/2016	R213 On 03-November-16	10.18	Call	Bond Future	5010	5	5010	5	0.00
04/03/2016	R213 On 03-November-16	10.19	Put	Bond Future	3141	3	3141	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
04/03/2016	R213 On 03-November-16	10.20	Put	Bond Future	3115	3	3115	3	0.00
04/03/2016	R213 On 03-November-16	10.18	Put	Bond Future	3167	3	3167	3	0.00
04/03/2016	R214 On 05-May-16			Bond Future	9.97	69.0079	9.9704	69.0079	32,449.00
04/03/2016	R214 On 05-May-16	8.99	Call	Bond Future	285	0	285	0	0.00
04/03/2016	R214 On 05-May-16	9.01	Call	Bond Future	302	0	302	0	0.00
04/03/2016	R214 On 05-May-16	9.00	Call	Bond Future	293	0	293	0	0.00
04/03/2016	R214 On 05-May-16	9.30	Call	Bond Future	630	1	630	1	0.00
04/03/2016	R214 On 05-May-16	9.01	Put	Bond Future	7267	8	7267	8	0.00
04/03/2016	R214 On 05-May-16	9.00	Put	Bond Future	7338	8	7338	8	0.00
04/03/2016	R214 On 05-May-16	8.99	Put	Bond Future	7408	8	7408	8	0.00
04/03/2016	R214 On 05-May-16	9.30	Put	Bond Future	5374	6	5374	6	0.00
04/03/2016	R214 On 04-August-16			Bond Future	10.03	70.3149	10.0284	70.3149	0.00
04/03/2016	R214 On 04-August-16	9.30	Call	Bond Future	1482	1	1482	1	1,300.00
04/03/2016	R214 On 04-August-16	11.30	Call	Bond Future	8451	8	8451	8	5,800.00
04/03/2016	R214 On 04-August-16	9.24	Call	Bond Future	1365	1	1365	1	0.00
04/03/2016	R214 On 04-August-16	9.26	Call	Bond Future	1404	1	1404	1	0.00
04/03/2016	R214 On 04-August-16	9.25	Call	Bond Future	1384	1	1384	1	0.00
04/03/2016	R214 On 04-August-16	8.55	Call	Bond Future	448	0	448	0	1,300.00
04/03/2016	R214 On 04-August-16	10.30	Call	Bond Future	4376	4	4376	4	5,800.00
04/03/2016	R214 On 04-August-16	9.26	Put	Bond Future	6828	7	6828	7	0.00
04/03/2016	R214 On 04-August-16	9.24	Put	Bond Future	6940	7	6940	7	0.00
04/03/2016	R214 On 04-August-16	9.30	Put	Bond Future	6607	7	6607	7	0.00
04/03/2016	R214 On 04-August-16	11.30	Put	Bond Future	830	1	830	1	0.00
04/03/2016	R214 On 04-August-16	10.30	Put	Bond Future	2616	3	2616	3	0.00
04/03/2016	R214 On 04-August-16	9.25	Put	Bond Future	6884	7	6884	7	0.00
04/03/2016	R214 On 04-August-16	8.55	Put	Bond Future	11543	12	11543	12	0.00
04/03/2016	R214 On 03-November-16			Bond Future	10.08	68.3654	10.0836	68.3654	0.00
04/03/2016	R214 On 03-November-16	10.33	Call	Bond Future	5059	5	5059	5	0.00
04/03/2016	R214 On 03-November-16	10.35	Call	Bond Future	5129	5	5129	5	0.00
04/03/2016	R214 On 03-November-16	10.34	Call	Bond Future	5094	5	5094	5	0.00
04/03/2016	R214 On 03-November-16	10.33	Put	Bond Future	3473	4	3473	4	0.00
04/03/2016	R214 On 03-November-16	10.34	Put	Bond Future	3446	4	3446	4	0.00
04/03/2016	R214 On 03-November-16	10.35	Put	Bond Future	3418	4	3418	4	0.00
04/03/2016	R248 On 05-May-16			Bond Future	10.05	88.6454	10.0524	88.6454	63,582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2016	R248 On 05-May-16	9.01	Call	Bond Future	303	0	303	0	0.00
04/03/2016	R248 On 05-May-16	9.00	Call	Bond Future	294	0	294	0	0.00
04/03/2016	R248 On 05-May-16	8.99	Call	Bond Future	286	0	286	0	0.00
04/03/2016	R248 On 05-May-16	9.00	Put	Bond Future	10072	11	10072	11	0.00
04/03/2016	R248 On 05-May-16	8.99	Put	Bond Future	10165	11	10165	11	0.00
04/03/2016	R248 On 05-May-16	9.01	Put	Bond Future	9979	11	9979	11	0.00
04/03/2016	R248 On 04-August-16			Bond Future	10.11	90.3243	10.1135	90.3243	0.00
04/03/2016	R248 On 04-August-16	9.25	Call	Bond Future	1558	1	1558	1	0.00
04/03/2016	R248 On 04-August-16	9.26	Call	Bond Future	1581	1	1581	1	0.00
04/03/2016	R248 On 04-August-16	9.24	Call	Bond Future	1536	1	1536	1	0.00
04/03/2016	R248 On 04-August-16	9.26	Put	Bond Future	9274	10	9274	10	0.00
04/03/2016	R248 On 04-August-16	9.25	Put	Bond Future	9348	10	9348	10	0.00
04/03/2016	R248 On 04-August-16	9.24	Put	Bond Future	9423	10	9423	10	0.00
04/03/2016	R248 On 03-November-16			Bond Future	10.17	87.6170	10.1718	87.6170	0.00
04/03/2016	R248 On 03-November-16	10.39	Call	Bond Future	6318	6	6318	6	0.00
04/03/2016	R248 On 03-November-16	10.38	Call	Bond Future	6274	6	6274	6	0.00
04/03/2016	R248 On 03-November-16	10.37	Call	Bond Future	6231	6	6231	6	0.00
04/03/2016	R248 On 03-November-16	10.38	Put	Bond Future	4583	5	4583	5	0.00
04/03/2016	R248 On 03-November-16	10.39	Put	Bond Future	4547	5	4547	5	0.00
04/03/2016	R248 On 03-November-16	10.37	Put	Bond Future	4619	5	4619	5	0.00