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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
05/01/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	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
05/01/2016	2025 On 04-February-16			Bond Future	121.60	121.6016	121.5951	121.6016	2,111.00
05/01/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2025 On 04-February-16	125.99	Put	Bond Future	4395	4	4395	4	0.00
05/01/2016	2025 On 04-February-16	126.00	Put	Bond Future	4405	4	4405	4	0.00
05/01/2016	2025 On 04-February-16	126.01	Put	Bond Future	4415	4	4415	4	0.00
05/01/2016	2025 On 05-May-16			Bond Future	123.77	123.7755	123.7677	123.7755	0.00
05/01/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2025 On 05-May-16	126.00	Put	Bond Future	2232	2	2232	2	0.00
05/01/2016	2025 On 05-May-16	126.01	Put	Bond Future	2242	2	2242	2	0.00
05/01/2016	2025 On 05-May-16	125.99	Put	Bond Future	2222	2	2222	2	0.00
05/01/2016	2030 On 04-February-16			Bond Future	10.06	84.3587	10.0570	84.3587	18,752.00
05/01/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2030 On 04-February-16	8.75	Put	Bond Future	9282	10	9282	10	0.00
05/01/2016	2030 On 04-February-16	8.74	Put	Bond Future	9358	10	9358	10	0.00
05/01/2016	2030 On 04-February-16	8.76	Put	Bond Future	9206	10	9206	10	0.00
05/01/2016	2030 On 05-May-16			Bond Future	10.15	85.8812	10.1456	85.8812	0.00
05/01/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2030 On 05-May-16	9.00	Put	Bond Future	7922	9	7922	9	0.00
05/01/2016	2030 On 05-May-16	8.99	Put	Bond Future	7995	9	7995	9	0.00
05/01/2016	2030 On 05-May-16	9.01	Put	Bond Future	7848	8	7848	8	0.00
05/01/2016	2032 On 04-February-16			Bond Future	10.14	87.4777	10.1415	87.4777	8,437.00
05/01/2016	2032 On 04-February-16	9.20	Call	Bond Future	50	0	50	0	0.00
05/01/2016	2032 On 04-February-16	9.30	Call	Bond Future	82	0	82	0	0.00
05/01/2016	2032 On 04-February-16	8.71	Call	Bond Future	3	0	3	0	0.00
05/01/2016	2032 On 04-February-16	8.69	Call	Bond Future	2	0	2	0	0.00
05/01/2016	2032 On 04-February-16	8.70	Call	Bond Future	3	0	3	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
05/01/2016	2032 On 04-February-16	9.30	Put	Bond Future	6269	7	6269	7	22.00
05/01/2016	2032 On 04-February-16	9.20	Put	Bond Future	7017	8	7017	8	22.00
05/01/2016	2032 On 04-February-16	8.70	Put	Bond Future	11014	12	11014	12	0.00
05/01/2016	2032 On 04-February-16	8.71	Put	Bond Future	10931	12	10931	12	0.00
05/01/2016	2032 On 04-February-16	8.69	Put	Bond Future	11098	12	11098	12	0.00
05/01/2016	2032 On 05-May-16			Bond Future	10.23	84.8987	10.2273	84.8987	0.00
05/01/2016	2032 On 05-May-16	9.01	Call	Bond Future	472	0	472	0	0.00
05/01/2016	2032 On 05-May-16	8.99	Call	Bond Future	454	0	454	0	0.00
05/01/2016	2032 On 05-May-16	9.00	Call	Bond Future	463	0	463	0	0.00
05/01/2016	2032 On 05-May-16	8.99	Put	Bond Future	9630	10	9630	10	0.00
05/01/2016	2032 On 05-May-16	9.01	Put	Bond Future	9489	10	9489	10	0.00
05/01/2016	2032 On 05-May-16	9.00	Put	Bond Future	9559	10	9559	10	0.00
05/01/2016	2032 On 04-August-16			Bond Future	10.30	86.5551	10.3015	86.5551	0.00
05/01/2016	2032 On 04-August-16	8.99	Call	Bond Future	881	1	881	1	0.00
05/01/2016	2032 On 04-August-16	9.01	Call	Bond Future	906	1	906	1	0.00
05/01/2016	2032 On 04-August-16	9.00	Call	Bond Future	893	1	893	1	0.00
05/01/2016	2032 On 04-August-16	9.00	Put	Bond Future	10441	11	10441	11	0.00
05/01/2016	2032 On 04-August-16	9.01	Put	Bond Future	10374	11	10374	11	0.00
05/01/2016	2032 On 04-August-16	8.99	Put	Bond Future	10508	11	10508	11	0.00
05/01/2016	2033 On 04-February-16			Bond Future	101.03	101.0372	101.0324	101.0372	185.00
05/01/2016	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2033 On 04-February-16	102.40	Put	Bond Future	1368	1	1368	1	0.00
05/01/2016	2033 On 04-February-16	102.41	Put	Bond Future	1378	1	1378	1	0.00
05/01/2016	2033 On 04-February-16	102.39	Put	Bond Future	1358	1	1358	1	0.00
05/01/2016	2033 On 05-May-16			Bond Future	101.86	101.8679	101.8621	101.8679	0.00
05/01/2016	2033 On 05-May-16	102.40	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2033 On 05-May-16	102.41	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2033 On 05-May-16	102.39	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2033 On 05-May-16	102.41	Put	Bond Future	548	1	548	1	0.00
05/01/2016	2033 On 05-May-16	102.40	Put	Bond Future	538	1	538	1	0.00
05/01/2016	2033 On 05-May-16	102.39	Put	Bond Future	528	1	528	1	0.00
05/01/2016	2037 On 04-February-16			Bond Future	10.26	84.6541	10.2552	84.6541	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
05/01/2016	2037 On 04-February-16	8.74	Call	Bond Future	2	0	2	0	0.00
05/01/2016	2037 On 04-February-16	9.43	Call	Bond Future	98	0	98	0	0.00
05/01/2016	2037 On 04-February-16	8.76	Call	Bond Future	2	0	2	0	0.00
05/01/2016	2037 On 04-February-16	9.30	Call	Bond Future	53	0	53	0	0.00
05/01/2016	2037 On 04-February-16	8.75	Call	Bond Future	2	0	2	0	0.00
05/01/2016	2037 On 04-February-16	8.75	Put	Bond Future	12634	13	12634	13	0.00
05/01/2016	2037 On 04-February-16	8.76	Put	Bond Future	12541	13	12541	13	0.00
05/01/2016	2037 On 04-February-16	9.30	Put	Bond Future	7743	8	7743	8	16.00
05/01/2016	2037 On 04-February-16	8.74	Put	Bond Future	12727	13	12727	13	0.00
05/01/2016	2037 On 04-February-16	9.43	Put	Bond Future	6678	7	6678	7	16.00
05/01/2016	2037 On 05-May-16			Bond Future	10.34	86.1819	10.3385	86.1819	0.00
05/01/2016	2037 On 05-May-16	8.99	Call	Bond Future	399	0	399	0	0.00
05/01/2016	2037 On 05-May-16	9.00	Call	Bond Future	407	0	407	0	0.00
05/01/2016	2037 On 05-May-16	9.01	Call	Bond Future	415	0	415	0	0.00
05/01/2016	2037 On 05-May-16	9.00	Put	Bond Future	11332	12	11332	12	0.00
05/01/2016	2037 On 05-May-16	8.99	Put	Bond Future	11414	12	11414	12	0.00
05/01/2016	2037 On 05-May-16	9.01	Put	Bond Future	11251	12	11251	12	0.00
05/01/2016	2037 On 04-August-16			Bond Future	10.41	83.6035	10.4125	83.6035	0.00
05/01/2016	2037 On 04-August-16	9.26	Call	Bond Future	1205	1	1205	1	0.00
05/01/2016	2037 On 04-August-16	9.25	Call	Bond Future	1189	1	1189	1	0.00
05/01/2016	2037 On 04-August-16	9.24	Call	Bond Future	1173	1	1173	1	0.00
05/01/2016	2037 On 04-August-16	9.25	Put	Bond Future	10423	11	10423	11	0.00
05/01/2016	2037 On 04-August-16	9.26	Put	Bond Future	10353	11	10353	11	0.00
05/01/2016	2037 On 04-August-16	9.24	Put	Bond Future	10494	11	10494	11	0.00
05/01/2016	2038 On 04-February-16			Bond Future	125.94	125.9454	125.9390	125.9454	17,818.00
05/01/2016	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2038 On 04-February-16	131.01	Put	Bond Future	5071	5	5071	5	0.00
05/01/2016	2038 On 04-February-16	131.00	Put	Bond Future	5061	5	5061	5	0.00
05/01/2016	2038 On 04-February-16	130.99	Put	Bond Future	5051	5	5051	5	0.00
05/01/2016	2038 On 05-May-16			Bond Future	128.19	128.1969	128.1892	128.1969	0.00
05/01/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00

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05/01/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2038 On 05-May-16	130.99	Put	Bond Future	2801	3	2801	3	0.00
05/01/2016	2038 On 05-May-16	131.00	Put	Bond Future	2811	3	2811	3	0.00
05/01/2016	2038 On 05-May-16	131.01	Put	Bond Future	2821	3	2821	3	0.00
05/01/2016	2040 On 04-February-16			Bond Future	10.34	87.8034	10.3405	87.8034	1,820.00
05/01/2016	2040 On 04-February-16	9.49	Call	Bond Future	95	0	95	0	0.00
05/01/2016	2040 On 04-February-16	9.51	Call	Bond Future	104	0	104	0	0.00
05/01/2016	2040 On 04-February-16	9.50	Call	Bond Future	100	0	100	0	0.00
05/01/2016	2040 On 04-February-16	9.50	Put	Bond Future	7213	8	7213	8	0.00
05/01/2016	2040 On 04-February-16	9.51	Put	Bond Future	7128	8	7128	8	0.00
05/01/2016	2040 On 04-February-16	9.49	Put	Bond Future	7299	8	7299	8	0.00
05/01/2016	2040 On 05-May-16			Bond Future	10.42	89.3880	10.4246	89.3880	0.00
05/01/2016	2040 On 05-May-16	9.51	Call	Bond Future	984	1	984	1	0.00
05/01/2016	2040 On 05-May-16	9.50	Call	Bond Future	967	1	967	1	0.00
05/01/2016	2040 On 05-May-16	9.49	Call	Bond Future	950	1	950	1	0.00
05/01/2016	2040 On 05-May-16	9.50	Put	Bond Future	8728	9	8728	9	0.00
05/01/2016	2040 On 05-May-16	9.51	Put	Bond Future	8656	9	8656	9	0.00
05/01/2016	2040 On 05-May-16	9.49	Put	Bond Future	8802	9	8802	9	0.00
05/01/2016	2040 On 04-August-16			Bond Future	10.50	86.6216	10.4998	86.6216	0.00
05/01/2016	2040 On 04-August-16	9.50	Call	Bond Future	1573	1	1573	1	0.00
05/01/2016	2040 On 04-August-16	9.51	Call	Bond Future	1594	1	1594	1	0.00
05/01/2016	2040 On 04-August-16	9.49	Call	Bond Future	1554	1	1554	1	0.00
05/01/2016	2040 On 04-August-16	9.51	Put	Bond Future	9829	10	9829	10	0.00
05/01/2016	2040 On 04-August-16	9.50	Put	Bond Future	9898	10	9898	10	0.00
05/01/2016	2040 On 04-August-16	9.49	Put	Bond Future	9969	10	9969	10	0.00
05/01/2016	2044 On 04-February-16			Bond Future	10.32	85.3861	10.3193	85.3861	19,969.00
05/01/2016	2044 On 04-February-16	9.00	Call	Bond Future	7	0	7	0	0.00
05/01/2016	2044 On 04-February-16	9.01	Call	Bond Future	7	0	7	0	0.00
05/01/2016	2044 On 04-February-16	8.99	Call	Bond Future	6	0	6	0	0.00
05/01/2016	2044 On 04-February-16	9.58	Call	Bond Future	156	0	156	0	0.00
05/01/2016	2044 On 04-February-16	9.01	Put	Bond Future	11664	12	11664	12	0.00
05/01/2016	2044 On 04-February-16	9.58	Put	Bond Future	6421	7	6421	7	0.00
05/01/2016	2044 On 04-February-16	8.99	Put	Bond Future	11862	12	11862	12	0.00
05/01/2016	2044 On 04-February-16	9.00	Put	Bond Future	11763	12	11763	12	0.00

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05/01/2016	2044 On 05-May-16			Bond Future	10.40	86.9271	10.4001	86.9271	0.00
05/01/2016	2044 On 05-May-16	8.99	Call	Bond Future	372	0	372	0	0.00
05/01/2016	2044 On 05-May-16	9.01	Call	Bond Future	388	0	388	0	0.00
05/01/2016	2044 On 05-May-16	9.00	Call	Bond Future	380	0	380	0	0.00
05/01/2016	2044 On 05-May-16	9.01	Put	Bond Future	12668	13	12668	13	0.00
05/01/2016	2044 On 05-May-16	8.99	Put	Bond Future	12851	13	12851	13	0.00
05/01/2016	2044 On 05-May-16	9.00	Put	Bond Future	12759	13	12759	13	0.00
05/01/2016	2044 On 04-August-16			Bond Future	10.47	84.2379	10.4721	84.2379	0.00
05/01/2016	2044 On 04-August-16	9.51	Call	Bond Future	1645	2	1645	2	0.00
05/01/2016	2044 On 04-August-16	9.50	Call	Bond Future	1624	1	1624	1	0.00
05/01/2016	2044 On 04-August-16	9.49	Call	Bond Future	1604	1	1604	1	0.00
05/01/2016	2044 On 04-August-16	9.50	Put	Bond Future	9795	10	9795	10	0.00
05/01/2016	2044 On 04-August-16	9.49	Put	Bond Future	9866	10	9866	10	0.00
05/01/2016	2044 On 04-August-16	9.51	Put	Bond Future	9725	10	9725	10	0.00
05/01/2016	2046 On 04-February-16			Bond Future	126.07	126.0787	126.0725	126.0787	12,126.00
05/01/2016	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2046 On 04-February-16	127.99	Put	Bond Future	1918	2	1918	2	0.00
05/01/2016	2046 On 04-February-16	128.01	Put	Bond Future	1938	2	1938	2	0.00
05/01/2016	2046 On 04-February-16	128.00	Put	Bond Future	1928	2	1928	2	0.00
05/01/2016	2046 On 05-May-16			Bond Future	126.90	126.9027	126.8954	126.9027	0.00
05/01/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2046 On 05-May-16	129.99	Put	Bond Future	3095	3	3095	3	0.00
05/01/2016	2046 On 05-May-16	130.00	Put	Bond Future	3105	3	3105	3	0.00
05/01/2016	2046 On 05-May-16	130.01	Put	Bond Future	3115	3	3115	3	0.00
05/01/2016	2050 On 04-February-16			Bond Future	134.20	134.2096	134.2032	134.2096	13,364.00
05/01/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2050 On 04-February-16	138.01	Put	Bond Future	3807	4	3807	4	0.00
05/01/2016	2050 On 04-February-16	138.00	Put	Bond Future	3797	4	3797	4	0.00

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05/01/2016	2050 On 04-February-16	137.99	Put	Bond Future	3787	4	3787	4	0.00
05/01/2016	2050 On 05-May-16			Bond Future	136.60	136.6090	136.6013	136.6090	0.00
05/01/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2050 On 05-May-16	138.00	Put	Bond Future	1399	1	1399	1	0.00
05/01/2016	2050 On 05-May-16	137.99	Put	Bond Future	1389	1	1389	1	0.00
05/01/2016	2050 On 05-May-16	138.01	Put	Bond Future	1409	1	1409	1	0.00
05/01/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	AL37 On 04-February-16			Index Future	453.99	452.3790	453.9940	452.3790	2.00
05/01/2016	AL37 On 05-May-16			Index Future	462.18	460.5400	462.1800	460.5400	0.00
05/01/2016	AL7T On 04-February-16			Index Future	517.00	514.3210	516.9970	514.3210	0.00
05/01/2016	AL7T On 05-May-16			Index Future	526.32	523.6000	526.3190	523.6000	0.00
05/01/2016	ALBI On 04-February-16			Index Future	469.38	466.9350	469.3750	466.9350	652.00
05/01/2016	ALBI On 05-May-16			Index Future	477.84	475.3590	477.8380	475.3590	0.00
05/01/2016	ALBI On 04-August-16			Index Future	487.04	484.5250	487.0390	484.5250	0.00
05/01/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	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
05/01/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/01/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	EL28 On 04-February-16			Bond Future	126.29	126.2935	126.2883	126.2935	0.00
05/01/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	EL28 On 04-February-16	129.00	Put	Bond Future	2712	3	2712	3	0.00
05/01/2016	EL28 On 04-February-16	129.01	Put	Bond Future	2722	3	2722	3	0.00
05/01/2016	EL28 On 04-February-16	128.99	Put	Bond Future	2702	3	2702	3	0.00
05/01/2016	EL28 On 05-May-16			Bond Future	126.97	126.9759	126.9695	126.9759	0.00
05/01/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	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
05/01/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2030	2	2030	2	0.00
05/01/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2040	2	2040	2	0.00
05/01/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2020	2	2020	2	0.00
05/01/2016	ES33 On 04-February-16			Bond Future	11.07	75.2255	11.0666	75.2255	8,710.00
05/01/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	ES33 On 04-February-16	9.99	Put	Bond Future	6946	7	6946	7	0.00
05/01/2016	ES33 On 04-February-16	10.01	Put	Bond Future	6808	7	6808	7	0.00
05/01/2016	ES33 On 04-February-16	10.00	Put	Bond Future	6877	7	6877	7	0.00
05/01/2016	ES33 On 05-May-16			Bond Future	11.18	72.7915	11.1783	72.7915	0.00
05/01/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	ES33 On 05-May-16	10.00	Put	Bond Future	7522	8	7522	8	0.00
05/01/2016	ES33 On 05-May-16	10.01	Put	Bond Future	7453	8	7453	8	0.00
05/01/2016	ES33 On 05-May-16	9.99	Put	Bond Future	7591	8	7591	8	0.00
05/01/2016	ES33 On 04-August-16			Bond Future	11.28	74.2115	11.2793	74.2115	0.00
05/01/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
05/01/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
05/01/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
05/01/2016	ES33 On 04-August-16	10.24	Put	Bond Future	6469	7	6469	7	0.00
05/01/2016	ES33 On 04-August-16	10.26	Put	Bond Future	6337	7	6337	7	0.00
05/01/2016	ES33 On 04-August-16	10.25	Put	Bond Future	6403	7	6403	7	0.00
05/01/2016	ES42 On 04-February-16			Bond Future	11.19	79.2872	11.1948	79.2872	2,750.00
05/01/2016	ES42 On 05-May-16			Bond Future	11.31	76.4554	11.3063	76.4554	4,500.00
05/01/2016	GOVI On 04-February-16			GOVI	469.37	467.0530	469.3700	467.0530	487.00
05/01/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
05/01/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
05/01/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
05/01/2016	GOVI On 04-February-16	512.00	Put	GOVI	426300	45	426300	45	0.00
05/01/2016	GOVI On 04-February-16	512.01	Put	GOVI	426400	45	426400	45	0.00
05/01/2016	GOVI On 04-February-16	511.99	Put	GOVI	426200	45	426200	45	0.00
05/01/2016	GOVI On 05-May-16			GOVI	477.83	475.4790	477.8330	475.4790	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
05/01/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
05/01/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
05/01/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
05/01/2016	GOVI On 05-May-16	517.99	Put	GOVI	401570	43	401570	43	0.00
05/01/2016	GOVI On 05-May-16	518.00	Put	GOVI	401670	43	401670	43	0.00
05/01/2016	GOVI On 05-May-16	518.01	Put	GOVI	401770	43	401770	43	0.00
05/01/2016	GOVI On 04-August-16			GOVI	487.03	484.6470	487.0330	484.6470	0.00
05/01/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
05/01/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
05/01/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
05/01/2016	GOVI On 04-August-16	521.01	Put	GOVI	339770	36	339770	36	0.00
05/01/2016	GOVI On 04-August-16	520.99	Put	GOVI	339570	36	339570	36	0.00
05/01/2016	GOVI On 04-August-16	521.00	Put	GOVI	339670	36	339670	36	0.00
05/01/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/01/2016	IGOV On 04-February-16			Index Future	232.76	232.7680	232.7560	232.7680	1,038.00
05/01/2016	IGOV On 05-May-16			Index Future	236.92	236.9290	236.9150	236.9290	21.00
05/01/2016	IGOV On 04-August-16			Index Future	241.47	241.4920	241.4700	241.4920	0.00
05/01/2016	ILBI On 04-February-16			Index Future	630.99	631.0130	630.9850	631.0130	157.00
05/01/2016	ILBI On 05-May-16			Index Future	641.74	641.7650	641.7360	641.7650	0.00
05/01/2016	IS01 On 19-December-16			Interest Rate Swap	100.32	100.3770	100.3237	100.3770	0.00
05/01/2016	IS01 On 16-March-17			Interest Rate Swap	100.49	100.5603	100.4876	100.5603	0.00
05/01/2016	IS02 On 18-December-17			Interest Rate Swap	101.34	101.4856	101.3355	101.4856	0.00
05/01/2016	IS02 On 16-March-18			Interest Rate Swap	100.96	101.1371	100.9581	101.1371	0.00
05/01/2016	IS05 On 17-December-20			Interest Rate Swap	103.19	103.6292	103.1926	103.6292	0.00
05/01/2016	IS05 On 16-March-21			Interest Rate Swap	102.83	103.2826	102.8343	103.2826	0.00
05/01/2016	IS10 On 17-December-25			Interest Rate Swap	106.79	107.4035	106.7879	107.4035	0.00
05/01/2016	IS10 On 16-March-26			Interest Rate Swap	104.19	104.8336	104.1923	104.8336	0.00
05/01/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/01/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/01/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/01/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/01/2016	JBAF On 20-January-16			Jibar Tradeable Future	6.85	93.1500	6.8500	93.1500	0.00
05/01/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.10	92.9000	7.1000	92.9000	2,000.00
05/01/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	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
05/01/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
05/01/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.61	92.3900	7.6100	92.3900	0.00
05/01/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.73	92.2700	7.7300	92.2700	0.00
05/01/2016	JBAF On 21-September-16			Jibar Tradeable Future	8.16	91.8400	8.1600	91.8400	0.00
05/01/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.49	91.5100	8.4900	91.5100	0.00
05/01/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.74	91.2600	8.7400	91.2600	0.00
05/01/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.97	91.0300	8.9700	91.0300	0.00
05/01/2016	JBAF On 20-September-17			Jibar Tradeable Future	9.19	90.8100	9.1900	90.8100	0.00
05/01/2016	JBAF On 20-December-17			Jibar Tradeable Future	9.39	90.6100	9.3900	90.6100	0.00
05/01/2016	R023 On 04-February-16			Bond Future	9.57	93.8060	9.5717	93.8060	16,357.00
05/01/2016	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R023 On 04-February-16	7.99	Put	Bond Future	7916	8	7916	8	0.00
05/01/2016	R023 On 04-February-16	8.00	Put	Bond Future	7863	8	7863	8	0.00
05/01/2016	R023 On 04-February-16	8.01	Put	Bond Future	7811	8	7811	8	0.00
05/01/2016	R023 On 05-May-16			Bond Future	9.68	91.5686	9.6771	91.5686	0.00
05/01/2016	R023 On 05-May-16	8.26	Call	Bond Future	170	0	170	0	0.00
05/01/2016	R023 On 05-May-16	8.25	Call	Bond Future	167	0	167	0	0.00
05/01/2016	R023 On 05-May-16	8.24	Call	Bond Future	163	0	163	0	0.00
05/01/2016	R023 On 05-May-16	8.25	Put	Bond Future	7051	7	7051	7	0.00
05/01/2016	R023 On 05-May-16	8.26	Put	Bond Future	7005	7	7005	7	0.00
05/01/2016	R023 On 05-May-16	8.24	Put	Bond Future	7098	8	7098	8	0.00
05/01/2016	R023 On 04-August-16			Bond Future	9.77	93.3544	9.7654	93.3544	0.00
05/01/2016	R023 On 04-August-16	8.24	Call	Bond Future	362	0	362	0	0.00
05/01/2016	R023 On 04-August-16	8.25	Call	Bond Future	368	0	368	0	0.00
05/01/2016	R023 On 04-August-16	8.26	Call	Bond Future	373	0	373	0	0.00
05/01/2016	R023 On 04-August-16	8.25	Put	Bond Future	7469	8	7469	8	0.00
05/01/2016	R023 On 04-August-16	8.24	Put	Bond Future	7512	8	7512	8	0.00
05/01/2016	R023 On 04-August-16	8.26	Put	Bond Future	7425	8	7425	8	0.00
05/01/2016	R186 On 04-February-16			Bond Future	9.66	106.4032	9.6625	106.4032	69,534.00
05/01/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
05/01/2016	R186 On 04-February-16	8.45	Call	Bond Future	8	0	8	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
05/01/2016	R186 On 04-February-16	8.75	Call	Bond Future	44	0	44	0	0.00
05/01/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R186 On 04-February-16	9.20	Call	Bond Future	341	0	341	0	0.00
05/01/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R186 On 04-February-16	8.83	Call	Bond Future	67	0	67	0	0.00
05/01/2016	R186 On 04-February-16	8.70	Call	Bond Future	34	0	34	0	0.00
05/01/2016	R186 On 04-February-16	8.80	Call	Bond Future	58	0	58	0	0.00
05/01/2016	R186 On 04-February-16	8.65	Call	Bond Future	26	0	26	0	0.00
05/01/2016	R186 On 04-February-16	8.85	Call	Bond Future	74	0	74	0	0.00
05/01/2016	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
05/01/2016	R186 On 04-February-16	8.40	Call	Bond Future	6	0	6	0	680.00
05/01/2016	R186 On 04-February-16	7.90	Put	Bond Future	13174	14	13174	14	0.00
05/01/2016	R186 On 04-February-16	8.45	Put	Bond Future	8841	9	8841	9	0.00
05/01/2016	R186 On 04-February-16	9.20	Put	Bond Future	3596	4	3596	4	700.00
05/01/2016	R186 On 04-February-16	8.75	Put	Bond Future	6600	7	6600	7	11,695.00
05/01/2016	R186 On 04-February-16	7.51	Put	Bond Future	16388	17	16388	17	0.00
05/01/2016	R186 On 04-February-16	7.49	Put	Bond Future	16556	17	16556	17	0.00
05/01/2016	R186 On 04-February-16	8.85	Put	Bond Future	5885	6	5885	6	0.00
05/01/2016	R186 On 04-February-16	7.50	Put	Bond Future	16472	17	16472	17	0.00
05/01/2016	R186 On 04-February-16	8.65	Put	Bond Future	7334	8	7334	8	340.00
05/01/2016	R186 On 04-February-16	8.70	Put	Bond Future	6965	8	6965	8	5,000.00
05/01/2016	R186 On 04-February-16	8.80	Put	Bond Future	6240	7	6240	7	5,000.00
05/01/2016	R186 On 04-February-16	8.40	Put	Bond Future	9224	10	9224	10	0.00
05/01/2016	R186 On 04-February-16	8.83	Put	Bond Future	6026	7	6026	7	33.00
05/01/2016	R186 On 04-February-16	8.02	Put	Bond Future	12208	13	12208	13	0.00
05/01/2016	R186 On 05-May-16			Bond Future	9.75	108.3233	9.7527	108.3233	0.00
05/01/2016	R186 On 05-May-16	8.34	Call	Bond Future	258	0	258	0	0.00
05/01/2016	R186 On 05-May-16	8.33	Call	Bond Future	253	0	253	0	0.00
05/01/2016	R186 On 05-May-16	8.35	Call	Bond Future	264	0	264	0	0.00
05/01/2016	R186 On 05-May-16	8.75	Call	Bond Future	597	1	597	1	0.00
05/01/2016	R186 On 05-May-16	8.85	Call	Bond Future	724	1	724	1	0.00
05/01/2016	R186 On 05-May-16	7.56	Call	Bond Future	35	0	35	0	0.00
05/01/2016	R186 On 05-May-16	8.33	Put	Bond Future	10478	11	10478	11	0.00
05/01/2016	R186 On 05-May-16	8.35	Put	Bond Future	10336	11	10336	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
05/01/2016	R186 On 05-May-16	7.56	Put	Bond Future	16364	17	16364	17	0.00
05/01/2016	R186 On 05-May-16	8.34	Put	Bond Future	10407	11	10407	11	0.00
05/01/2016	R186 On 05-May-16	8.75	Put	Bond Future	7667	8	7667	8	1,900.00
05/01/2016	R186 On 05-May-16	8.85	Put	Bond Future	7060	8	7060	8	5,350.00
05/01/2016	R186 On 04-August-16			Bond Future	9.83	105.1307	9.8287	105.1307	0.00
05/01/2016	R186 On 04-August-16	8.49	Call	Bond Future	723	1	723	1	0.00
05/01/2016	R186 On 04-August-16	8.51	Call	Bond Future	744	1	744	1	0.00
05/01/2016	R186 On 04-August-16	8.50	Call	Bond Future	733	1	733	1	0.00
05/01/2016	R186 On 04-August-16	8.49	Put	Bond Future	10096	11	10096	11	0.00
05/01/2016	R186 On 04-August-16	8.50	Put	Bond Future	10033	11	10033	11	0.00
05/01/2016	R186 On 04-August-16	8.51	Put	Bond Future	9970	10	9970	10	0.00
05/01/2016	R197 On 04-February-16			Bond Future	289.64	289.6603	289.6446	289.6603	714.00
05/01/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R197 On 04-February-16	297.00	Put	Bond Future	7355	7	7355	7	0.00
05/01/2016	R197 On 04-February-16	297.01	Put	Bond Future	7365	7	7365	7	0.00
05/01/2016	R197 On 04-February-16	296.99	Put	Bond Future	7345	7	7345	7	0.00
05/01/2016	R197 On 05-May-16			Bond Future	294.82	294.8385	294.8199	294.8385	0.00
05/01/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R197 On 05-May-16	300.01	Put	Bond Future	5190	5	5190	5	0.00
05/01/2016	R197 On 05-May-16	300.00	Put	Bond Future	5180	5	5180	5	0.00
05/01/2016	R197 On 05-May-16	299.99	Put	Bond Future	5170	5	5170	5	0.00
05/01/2016	R202 On 04-February-16			Bond Future	235.58	235.5910	235.5790	235.5910	42,944.00
05/01/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R202 On 04-February-16	239.99	Put	Bond Future	4411	4	4411	4	0.00
05/01/2016	R202 On 04-February-16	240.00	Put	Bond Future	4421	4	4421	4	0.00
05/01/2016	R202 On 04-February-16	240.01	Put	Bond Future	4431	4	4431	4	0.00
05/01/2016	R202 On 05-May-16			Bond Future	239.79	239.8027	239.7884	239.8027	0.00
05/01/2016	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
05/01/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R202 On 05-May-16	247.00	Put	Bond Future	7212	7	7212	7	0.00
05/01/2016	R202 On 05-May-16	247.01	Put	Bond Future	7222	7	7222	7	0.00
05/01/2016	R202 On 05-May-16	246.99	Put	Bond Future	7202	7	7202	7	0.00
05/01/2016	R203 On 04-February-16			Bond Future	8.46	102.8334	8.4620	102.8334	16,689.00
05/01/2016	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R203 On 04-February-16	7.24	Put	Bond Future	1810	2	1810	2	0.00
05/01/2016	R203 On 04-February-16	7.25	Put	Bond Future	1795	2	1795	2	0.00
05/01/2016	R203 On 04-February-16	7.26	Put	Bond Future	1780	2	1780	2	0.00
05/01/2016	R203 On 05-May-16			Bond Future	8.68	100.5184	8.6847	100.5184	0.00
05/01/2016	R203 On 05-May-16	7.24	Call	Bond Future	22	0	22	0	0.00
05/01/2016	R203 On 05-May-16	7.26	Call	Bond Future	24	0	24	0	0.00
05/01/2016	R203 On 05-May-16	7.25	Call	Bond Future	23	0	23	0	0.00
05/01/2016	R203 On 05-May-16	7.26	Put	Bond Future	1818	2	1818	2	0.00
05/01/2016	R203 On 05-May-16	7.24	Put	Bond Future	1842	2	1842	2	0.00
05/01/2016	R203 On 05-May-16	7.25	Put	Bond Future	1830	2	1830	2	0.00
05/01/2016	R203 On 04-August-16			Bond Future	8.88	102.4790	8.8821	102.4790	0.00
05/01/2016	R203 On 04-August-16	7.24	Call	Bond Future	44	0	44	0	0.00
05/01/2016	R203 On 04-August-16	7.26	Call	Bond Future	45	0	45	0	0.00
05/01/2016	R203 On 04-August-16	7.25	Call	Bond Future	44	0	44	0	0.00
05/01/2016	R203 On 04-August-16	7.25	Put	Bond Future	1732	2	1732	2	0.00
05/01/2016	R203 On 04-August-16	7.26	Put	Bond Future	1722	2	1722	2	0.00
05/01/2016	R203 On 04-August-16	7.24	Put	Bond Future	1742	2	1742	2	0.00
05/01/2016	R204 On 04-February-16			Bond Future	8.89	98.6039	8.8877	98.6039	38,369.00
05/01/2016	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R204 On 04-February-16	7.50	Put	Bond Future	3472	4	3472	4	0.00
05/01/2016	R204 On 04-February-16	7.51	Put	Bond Future	3446	4	3446	4	0.00
05/01/2016	R204 On 04-February-16	7.49	Put	Bond Future	3497	4	3497	4	0.00
05/01/2016	R204 On 05-May-16			Bond Future	9.06	100.3832	9.0552	100.3832	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
05/01/2016	R204 On 05-May-16	7.76	Call	Bond Future	76	0	76	0	0.00
05/01/2016	R204 On 05-May-16	7.75	Call	Bond Future	75	0	75	0	0.00
05/01/2016	R204 On 05-May-16	7.74	Call	Bond Future	73	0	73	0	0.00
05/01/2016	R204 On 05-May-16	7.75	Put	Bond Future	3067	3	3067	3	0.00
05/01/2016	R204 On 05-May-16	7.74	Put	Bond Future	3089	3	3089	3	0.00
05/01/2016	R204 On 05-May-16	7.76	Put	Bond Future	3046	3	3046	3	0.00
05/01/2016	R204 On 04-August-16			Bond Future	9.20	98.2987	9.2009	98.2987	0.00
05/01/2016	R204 On 04-August-16	7.74	Call	Bond Future	137	0	137	0	0.00
05/01/2016	R204 On 04-August-16	7.75	Call	Bond Future	140	0	140	0	0.00
05/01/2016	R204 On 04-August-16	7.76	Call	Bond Future	142	0	142	0	0.00
05/01/2016	R204 On 04-August-16	7.75	Put	Bond Future	3173	3	3173	3	0.00
05/01/2016	R204 On 04-August-16	7.76	Put	Bond Future	3154	3	3154	3	0.00
05/01/2016	R204 On 04-August-16	7.74	Put	Bond Future	3192	3	3192	3	0.00
05/01/2016	R207 On 04-February-16			Bond Future	9.17	93.9563	9.1713	93.9563	46,608.00
05/01/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
05/01/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
05/01/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R207 On 04-February-16	7.50	Put	Bond Future	5388	6	5388	6	0.00
05/01/2016	R207 On 04-February-16	7.51	Put	Bond Future	5354	6	5354	6	0.00
05/01/2016	R207 On 04-February-16	7.27	Put	Bond Future	6158	6	6158	6	0.00
05/01/2016	R207 On 04-February-16	7.49	Put	Bond Future	5421	6	5421	6	0.00
05/01/2016	R207 On 05-May-16			Bond Future	9.32	95.6518	9.3196	95.6518	0.00
05/01/2016	R207 On 05-May-16	7.86	Call	Bond Future	78	0	78	0	0.00
05/01/2016	R207 On 05-May-16	7.84	Call	Bond Future	74	0	74	0	0.00
05/01/2016	R207 On 05-May-16	7.85	Call	Bond Future	76	0	76	0	0.00
05/01/2016	R207 On 05-May-16	7.56	Call	Bond Future	36	0	36	0	43.00
05/01/2016	R207 On 05-May-16	7.85	Put	Bond Future	4519	5	4519	5	0.00
05/01/2016	R207 On 05-May-16	7.86	Put	Bond Future	4490	5	4490	5	0.00
05/01/2016	R207 On 05-May-16	7.56	Put	Bond Future	5386	6	5386	6	0.00
05/01/2016	R207 On 05-May-16	7.84	Put	Bond Future	4548	5	4548	5	0.00
05/01/2016	R207 On 04-August-16			Bond Future	9.45	93.8718	9.4483	93.8718	0.00
05/01/2016	R207 On 04-August-16	8.01	Call	Bond Future	212	0	212	0	0.00
05/01/2016	R207 On 04-August-16	7.99	Call	Bond Future	205	0	205	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
05/01/2016	R207 On 04-August-16	8.00	Call	Bond Future	209	0	209	0	0.00
05/01/2016	R207 On 04-August-16	7.99	Put	Bond Future	4339	5	4339	5	0.00
05/01/2016	R207 On 04-August-16	8.00	Put	Bond Future	4313	5	4313	5	0.00
05/01/2016	R207 On 04-August-16	8.01	Put	Bond Future	4287	5	4287	5	0.00
05/01/2016	R208 On 04-February-16			Bond Future	9.33	91.7061	9.3293	91.7061	41,032.00
05/01/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R208 On 04-February-16	7.74	Put	Bond Future	6214	7	6214	7	0.00
05/01/2016	R208 On 04-February-16	7.76	Put	Bond Future	6132	7	6132	7	0.00
05/01/2016	R208 On 04-February-16	7.75	Put	Bond Future	6173	7	6173	7	0.00
05/01/2016	R208 On 05-May-16			Bond Future	9.45	89.9593	9.4523	89.9593	0.00
05/01/2016	R208 On 05-May-16	7.99	Call	Bond Future	105	0	105	0	0.00
05/01/2016	R208 On 05-May-16	8.01	Call	Bond Future	110	0	110	0	0.00
05/01/2016	R208 On 05-May-16	8.00	Call	Bond Future	108	0	108	0	0.00
05/01/2016	R208 On 05-May-16	8.00	Put	Bond Future	5522	6	5522	6	0.00
05/01/2016	R208 On 05-May-16	8.01	Put	Bond Future	5486	6	5486	6	0.00
05/01/2016	R208 On 05-May-16	7.99	Put	Bond Future	5558	6	5558	6	0.00
05/01/2016	R208 On 04-August-16			Bond Future	9.56	91.7140	9.5573	91.7140	0.00
05/01/2016	R208 On 04-August-16	7.99	Call	Bond Future	232	0	232	0	0.00
05/01/2016	R208 On 04-August-16	8.00	Call	Bond Future	236	0	236	0	0.00
05/01/2016	R208 On 04-August-16	8.01	Call	Bond Future	240	0	240	0	0.00
05/01/2016	R208 On 04-August-16	7.99	Put	Bond Future	5831	6	5831	6	0.00
05/01/2016	R208 On 04-August-16	8.00	Put	Bond Future	5798	6	5798	6	0.00
05/01/2016	R208 On 04-August-16	8.01	Put	Bond Future	5765	6	5765	6	0.00
05/01/2016	R209 On 04-February-16			Bond Future	10.14	68.7094	10.1376	68.7094	41,344.00
05/01/2016	R209 On 04-February-16	8.74	Call	Bond Future	3	0	3	0	0.00
05/01/2016	R209 On 04-February-16	8.75	Call	Bond Future	3	0	3	0	0.00
05/01/2016	R209 On 04-February-16	8.76	Call	Bond Future	3	0	3	0	0.00
05/01/2016	R209 On 04-February-16	9.52	Call	Bond Future	195	0	195	0	0.00
05/01/2016	R209 On 04-February-16	8.76	Put	Bond Future	9564	10	9564	10	0.00
05/01/2016	R209 On 04-February-16	8.74	Put	Bond Future	9717	10	9717	10	0.00
05/01/2016	R209 On 04-February-16	9.52	Put	Bond Future	4239	5	4239	5	2,200.00
05/01/2016	R209 On 04-February-16	8.75	Put	Bond Future	9640	10	9640	10	0.00

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05/01/2016	R209 On 05-May-16			Bond Future	10.21	66.7996	10.2124	66.7996	0.00
05/01/2016	R209 On 05-May-16	9.00	Call	Bond Future	423	0	423	0	6,700.00
05/01/2016	R209 On 05-May-16	9.01	Call	Bond Future	431	0	431	0	0.00
05/01/2016	R209 On 05-May-16	8.25	Call	Bond Future	76	0	76	0	6,700.00
05/01/2016	R209 On 05-May-16	8.99	Call	Bond Future	415	0	415	0	0.00
05/01/2016	R209 On 05-May-16	9.00	Put	Bond Future	8622	9	8622	9	0.00
05/01/2016	R209 On 05-May-16	9.01	Put	Bond Future	8556	9	8556	9	0.00
05/01/2016	R209 On 05-May-16	8.99	Put	Bond Future	8687	9	8687	9	0.00
05/01/2016	R209 On 05-May-16	8.25	Put	Bond Future	14140	15	14140	15	0.00
05/01/2016	R209 On 04-August-16			Bond Future	10.28	68.1027	10.2766	68.1027	0.00
05/01/2016	R209 On 04-August-16	10.60	Call	Bond Future	4537	4	4537	4	6,000.00
05/01/2016	R209 On 04-August-16	9.24	Call	Bond Future	1138	1	1138	1	0.00
05/01/2016	R209 On 04-August-16	9.26	Call	Bond Future	1168	1	1168	1	0.00
05/01/2016	R209 On 04-August-16	9.25	Call	Bond Future	1153	1	1153	1	0.00
05/01/2016	R209 On 04-August-16	9.60	Call	Bond Future	1780	2	1780	2	6,000.00
05/01/2016	R209 On 04-August-16	9.26	Put	Bond Future	7866	8	7866	8	0.00
05/01/2016	R209 On 04-August-16	10.60	Put	Bond Future	2605	3	2605	3	0.00
05/01/2016	R209 On 04-August-16	9.24	Put	Bond Future	7978	8	7978	8	0.00
05/01/2016	R209 On 04-August-16	9.25	Put	Bond Future	7921	8	7921	8	0.00
05/01/2016	R209 On 04-August-16	9.60	Put	Bond Future	6127	6	6127	6	0.00
05/01/2016	R210 On 04-February-16			Bond Future	180.61	180.6233	180.6135	180.6233	3,861.00
05/01/2016	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R210 On 04-February-16	185.00	Put	Bond Future	4387	4	4387	4	0.00
05/01/2016	R210 On 04-February-16	185.01	Put	Bond Future	4397	4	4397	4	0.00
05/01/2016	R210 On 04-February-16	184.99	Put	Bond Future	4377	4	4377	4	0.00
05/01/2016	R210 On 05-May-16			Bond Future	181.67	181.6848	181.6733	181.6848	0.00
05/01/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R210 On 05-May-16	184.99	Put	Bond Future	3317	3	3317	3	0.00
05/01/2016	R210 On 05-May-16	185.00	Put	Bond Future	3327	3	3327	3	0.00
05/01/2016	R210 On 05-May-16	185.01	Put	Bond Future	3337	3	3337	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
05/01/2016	R211 On 04-February-16			Bond Future	134.59	134.5920	134.5852	134.5920	720.00
05/01/2016	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R211 On 04-February-16	139.00	Put	Bond Future	4415	4	4415	4	0.00
05/01/2016	R211 On 04-February-16	139.01	Put	Bond Future	4425	4	4425	4	0.00
05/01/2016	R211 On 04-February-16	138.99	Put	Bond Future	4405	4	4405	4	0.00
05/01/2016	R211 On 05-May-16			Bond Future	136.99	136.9981	136.9899	136.9981	0.00
05/01/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R211 On 05-May-16	138.99	Put	Bond Future	2000	2	2000	2	0.00
05/01/2016	R211 On 05-May-16	139.00	Put	Bond Future	2010	2	2010	2	0.00
05/01/2016	R211 On 05-May-16	139.01	Put	Bond Future	2020	2	2020	2	0.00
05/01/2016	R212 On 04-February-16			Bond Future	140.06	140.0641	140.0565	140.0641	1,569.00
05/01/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R212 On 04-February-16	146.00	Put	Bond Future	5944	6	5944	6	0.00
05/01/2016	R212 On 04-February-16	145.99	Put	Bond Future	5934	6	5934	6	0.00
05/01/2016	R212 On 04-February-16	146.01	Put	Bond Future	5954	6	5954	6	0.00
05/01/2016	R212 On 05-May-16			Bond Future	142.56	142.5679	142.5590	142.5679	0.00
05/01/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R212 On 05-May-16	145.00	Put	Bond Future	2441	2	2441	2	0.00
05/01/2016	R212 On 05-May-16	144.99	Put	Bond Future	2431	2	2431	2	0.00
05/01/2016	R212 On 05-May-16	145.01	Put	Bond Future	2451	2	2451	2	0.00
05/01/2016	R213 On 04-February-16			Bond Future	10.08	79.0261	10.0769	79.0261	47,964.00
05/01/2016	R213 On 04-February-16	8.75	Call	Bond Future	5	0	5	0	0.00
05/01/2016	R213 On 04-February-16	8.76	Call	Bond Future	5	0	5	0	0.00
05/01/2016	R213 On 04-February-16	8.74	Call	Bond Future	5	0	5	0	0.00
05/01/2016	R213 On 04-February-16	8.75	Put	Bond Future	9099	10	9099	10	0.00
05/01/2016	R213 On 04-February-16	8.76	Put	Bond Future	9025	10	9025	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
05/01/2016	R213 On 04-February-16	8.74	Put	Bond Future	9173	10	9173	10	0.00
05/01/2016	R213 On 05-May-16			Bond Future	10.16	76.9023	10.1573	76.9023	0.00
05/01/2016	R213 On 05-May-16	8.74	Call	Bond Future	279	0	279	0	0.00
05/01/2016	R213 On 05-May-16	8.75	Call	Bond Future	285	0	285	0	0.00
05/01/2016	R213 On 05-May-16	8.76	Call	Bond Future	291	0	291	0	0.00
05/01/2016	R213 On 05-May-16	8.75	Put	Bond Future	9831	10	9831	10	0.00
05/01/2016	R213 On 05-May-16	8.74	Put	Bond Future	9899	10	9899	10	0.00
05/01/2016	R213 On 05-May-16	8.76	Put	Bond Future	9763	10	9763	10	0.00
05/01/2016	R213 On 04-August-16			Bond Future	10.23	78.4021	10.2259	78.4021	0.00
05/01/2016	R213 On 04-August-16	8.99	Call	Bond Future	876	1	876	1	0.00
05/01/2016	R213 On 04-August-16	9.01	Call	Bond Future	900	1	900	1	0.00
05/01/2016	R213 On 04-August-16	9.00	Call	Bond Future	888	1	888	1	0.00
05/01/2016	R213 On 04-August-16	8.99	Put	Bond Future	9054	9	9054	9	0.00
05/01/2016	R213 On 04-August-16	9.01	Put	Bond Future	8936	9	8936	9	0.00
05/01/2016	R213 On 04-August-16	9.00	Put	Bond Future	8995	9	8995	9	0.00
05/01/2016	R214 On 04-February-16			Bond Future	10.24	68.8879	10.2440	68.8879	29,967.00
05/01/2016	R214 On 04-February-16	9.45	Call	Bond Future	94	0	94	0	0.00
05/01/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R214 On 04-February-16	9.35	Call	Bond Future	59	0	59	0	0.00
05/01/2016	R214 On 04-February-16	9.45	Put	Bond Future	5523	6	5523	6	25.00
05/01/2016	R214 On 04-February-16	8.00	Put	Bond Future	17436	18	17436	18	0.00
05/01/2016	R214 On 04-February-16	8.01	Put	Bond Future	17342	18	17342	18	0.00
05/01/2016	R214 On 04-February-16	9.35	Put	Bond Future	6224	7	6224	7	25.00
05/01/2016	R214 On 04-February-16	7.99	Put	Bond Future	17530	18	17530	18	0.00
05/01/2016	R214 On 05-May-16			Bond Future	10.32	66.8348	10.3171	66.8348	4,680.00
05/01/2016	R214 On 05-May-16	8.99	Call	Bond Future	349	0	349	0	0.00
05/01/2016	R214 On 05-May-16	9.01	Call	Bond Future	364	0	364	0	0.00
05/01/2016	R214 On 05-May-16	9.00	Call	Bond Future	357	0	357	0	0.00
05/01/2016	R214 On 05-May-16	9.30	Call	Bond Future	640	1	640	1	0.00
05/01/2016	R214 On 05-May-16	9.01	Put	Bond Future	9585	10	9585	10	0.00
05/01/2016	R214 On 05-May-16	9.00	Put	Bond Future	9656	10	9656	10	0.00
05/01/2016	R214 On 05-May-16	8.99	Put	Bond Future	9728	10	9728	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
05/01/2016	R214 On 05-May-16	9.30	Put	Bond Future	7638	8	7638	8	0.00
05/01/2016	R214 On 04-August-16			Bond Future	10.38	68.1383	10.3797	68.1383	0.00
05/01/2016	R214 On 04-August-16	9.30	Call	Bond Future	1125	1	1125	1	1,300.00
05/01/2016	R214 On 04-August-16	11.30	Call	Bond Future	6894	7	6894	7	6,300.00
05/01/2016	R214 On 04-August-16	9.24	Call	Bond Future	1036	1	1036	1	0.00
05/01/2016	R214 On 04-August-16	9.26	Call	Bond Future	1064	1	1064	1	0.00
05/01/2016	R214 On 04-August-16	9.25	Call	Bond Future	1050	1	1050	1	0.00
05/01/2016	R214 On 04-August-16	8.55	Call	Bond Future	364	0	364	0	1,300.00
05/01/2016	R214 On 04-August-16	10.30	Call	Bond Future	3387	3	3387	3	6,300.00
05/01/2016	R214 On 04-August-16	9.26	Put	Bond Future	8751	9	8751	9	0.00
05/01/2016	R214 On 04-August-16	9.24	Put	Bond Future	8873	9	8873	9	0.00
05/01/2016	R214 On 04-August-16	9.30	Put	Bond Future	8511	9	8511	9	0.00
05/01/2016	R214 On 04-August-16	11.30	Put	Bond Future	1535	2	1535	2	0.00
05/01/2016	R214 On 04-August-16	10.30	Put	Bond Future	3889	4	3889	4	0.00
05/01/2016	R214 On 04-August-16	9.25	Put	Bond Future	8811	9	8811	9	0.00
05/01/2016	R214 On 04-August-16	8.55	Put	Bond Future	13721	14	13721	14	0.00
05/01/2016	R248 On 04-February-16			Bond Future	10.30	88.8796	10.3001	88.8796	60,433.00
05/01/2016	R248 On 04-February-16	8.99	Call	Bond Future	7	0	7	0	0.00
05/01/2016	R248 On 04-February-16	9.01	Call	Bond Future	8	0	8	0	0.00
05/01/2016	R248 On 04-February-16	9.00	Call	Bond Future	7	0	7	0	0.00
05/01/2016	R248 On 04-February-16	9.45	Call	Bond Future	93	0	93	0	0.00
05/01/2016	R248 On 04-February-16	9.55	Call	Bond Future	148	0	148	0	0.00
05/01/2016	R248 On 04-February-16	9.45	Put	Bond Future	7517	8	7517	8	75.00
05/01/2016	R248 On 04-February-16	9.00	Put	Bond Future	11843	12	11843	12	0.00
05/01/2016	R248 On 04-February-16	9.01	Put	Bond Future	11742	12	11742	12	0.00
05/01/2016	R248 On 04-February-16	8.99	Put	Bond Future	11945	13	11945	13	0.00
05/01/2016	R248 On 04-February-16	9.55	Put	Bond Future	6640	7	6640	7	75.00
05/01/2016	R248 On 05-May-16			Bond Future	10.38	86.0462	10.3759	86.0462	0.00
05/01/2016	R248 On 05-May-16	8.99	Call	Bond Future	391	0	391	0	0.00
05/01/2016	R248 On 05-May-16	9.00	Call	Bond Future	400	0	400	0	0.00
05/01/2016	R248 On 05-May-16	9.01	Call	Bond Future	408	0	408	0	0.00
05/01/2016	R248 On 05-May-16	9.00	Put	Bond Future	12837	13	12837	13	0.00
05/01/2016	R248 On 05-May-16	8.99	Put	Bond Future	12930	13	12930	13	0.00
05/01/2016	R248 On 05-May-16	9.01	Put	Bond Future	12743	13	12743	13	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
05/01/2016	R248 On 04-August-16			Bond Future	10.44	87.7245	10.4413	87.7245	0.00
05/01/2016	R248 On 04-August-16	9.25	Call	Bond Future	1226	1	1226	1	0.00
05/01/2016	R248 On 04-August-16	9.24	Call	Bond Future	1209	1	1209	1	0.00
05/01/2016	R248 On 04-August-16	9.26	Call	Bond Future	1243	1	1243	1	0.00
05/01/2016	R248 On 04-August-16	9.26	Put	Bond Future	11599	12	11599	12	0.00
05/01/2016	R248 On 04-August-16	9.25	Put	Bond Future	11679	12	11679	12	0.00
05/01/2016	R248 On 04-August-16	9.24	Put	Bond Future	11760	12	11760	12	0.00