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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For April 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2016	2025 On 05-May-16			Bond Future	124.37	124.3568	124.3694	124.3568	4,532.00
04/04/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
04/04/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
04/04/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
04/04/2016	2025 On 05-May-16	126.00	Put	Bond Future	1631	2	1631	2	0.00
04/04/2016	2025 On 05-May-16	125.99	Put	Bond Future	1621	2	1621	2	0.00
04/04/2016	2025 On 05-May-16	126.01	Put	Bond Future	1641	2	1641	2	0.00
04/04/2016	2025 On 04-August-16			Bond Future	125.49	125.4756	125.4870	125.4756	0.00
04/04/2016	2025 On 04-August-16	123.85	Call	Bond Future	1637	2	1637	2	0.00
04/04/2016	2025 On 04-August-16	123.86	Call	Bond Future	1627	2	1627	2	0.00
04/04/2016	2025 On 04-August-16	123.87	Call	Bond Future	1617	2	1617	2	0.00
04/04/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
04/04/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
04/04/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
04/04/2016	2030 On 05-May-16			Bond Future	9.57	90.2824	9.5692	90.2824	17,364.00
04/04/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/04/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/04/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/04/2016	2030 On 05-May-16	9.00	Put	Bond Future	4062	4	4062	4	0.00
04/04/2016	2030 On 05-May-16	8.99	Put	Bond Future	4135	4	4135	4	0.00
04/04/2016	2030 On 05-May-16	9.01	Put	Bond Future	3988	4	3988	4	0.00
04/04/2016	2030 On 04-August-16			Bond Future	9.63	87.9991	9.6322	87.9991	0.00
04/04/2016	2030 On 04-August-16	10.17	Call	Bond Future	3557	4	3557	4	0.00
04/04/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
04/04/2016	2032 On 05-May-16			Bond Future	9.71	89.1138	9.7135	89.1138	9,481.00
04/04/2016	2032 On 05-May-16	8.99	Call	Bond Future	171	0	171	0	0.00
04/04/2016	2032 On 05-May-16	9.01	Call	Bond Future	186	0	186	0	0.00
04/04/2016	2032 On 05-May-16	9.00	Call	Bond Future	178	0	178	0	0.00
04/04/2016	2032 On 05-May-16	8.99	Put	Bond Future	5705	6	5705	6	0.00
04/04/2016	2032 On 05-May-16	9.01	Put	Bond Future	5560	6	5560	6	0.00
04/04/2016	2032 On 05-May-16	9.00	Put	Bond Future	5633	6	5633	6	0.00
04/04/2016	2032 On 04-August-16			Bond Future	9.78	90.8164	9.7755	90.8164	76.00
04/04/2016	2032 On 04-August-16	8.99	Call	Bond Future	1096	1	1096	1	0.00
04/04/2016	2032 On 04-August-16	9.01	Call	Bond Future	1132	1	1132	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
04/04/2016	2032 On 04-August-16	9.00	Call	Bond Future	1114	1	1114	1	0.00
04/04/2016	2032 On 04-August-16	9.00	Put	Bond Future	6983	7	6983	7	0.00
04/04/2016	2032 On 04-August-16	9.01	Put	Bond Future	6922	7	6922	7	0.00
04/04/2016	2032 On 04-August-16	8.99	Put	Bond Future	7044	7	7044	7	0.00
04/04/2016	2032 On 03-November-16			Bond Future	9.83	88.3934	9.8341	88.3934	0.00
04/04/2016	2032 On 03-November-16	10.28	Call	Bond Future	5887	6	5887	6	0.00
04/04/2016	2032 On 03-November-16	10.30	Call	Bond Future	5971	6	5971	6	0.00
04/04/2016	2032 On 03-November-16	10.29	Call	Bond Future	5929	6	5929	6	0.00
04/04/2016	2032 On 03-November-16	10.28	Put	Bond Future	2792	3	2792	3	0.00
04/04/2016	2032 On 03-November-16	10.29	Put	Bond Future	2767	3	2767	3	0.00
04/04/2016	2032 On 03-November-16	10.30	Put	Bond Future	2741	3	2741	3	0.00
04/04/2016	2033 On 05-May-16			Bond Future	103.98	103.9729	103.9836	103.9729	1,032.00
04/04/2016	2033 On 05-May-16	102.40	Call	Bond Future	1584	2	1584	2	0.00
04/04/2016	2033 On 05-May-16	102.41	Call	Bond Future	1574	2	1574	2	0.00
04/04/2016	2033 On 05-May-16	102.39	Call	Bond Future	1594	2	1594	2	0.00
04/04/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
04/04/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
04/04/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
04/04/2016	2033 On 04-August-16			Bond Future	105.98	105.9681	105.9779	105.9681	1,564.00
04/04/2016	2033 On 04-August-16	104.99	Call	Bond Future	988	1	988	1	0.00
04/04/2016	2033 On 04-August-16	105.00	Call	Bond Future	978	1	978	1	0.00
04/04/2016	2033 On 04-August-16	105.01	Call	Bond Future	968	1	968	1	0.00
04/04/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
04/04/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
04/04/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
04/04/2016	2037 On 05-May-16			Bond Future	9.86	90.3559	9.8640	90.3559	39,888.00
04/04/2016	2037 On 05-May-16	8.99	Call	Bond Future	99	0	99	0	0.00
04/04/2016	2037 On 05-May-16	9.67	Call	Bond Future	1116	1	1116	1	500.00
04/04/2016	2037 On 05-May-16	9.00	Call	Bond Future	104	0	104	0	0.00
04/04/2016	2037 On 05-May-16	9.01	Call	Bond Future	109	0	109	0	0.00
04/04/2016	2037 On 05-May-16	9.67	Put	Bond Future	2674	3	2674	3	0.00
04/04/2016	2037 On 05-May-16	9.00	Put	Bond Future	7395	7	7395	7	0.00
04/04/2016	2037 On 05-May-16	9.01	Put	Bond Future	7310	7	7310	7	0.00
04/04/2016	2037 On 05-May-16	8.99	Put	Bond Future	7480	8	7480	8	0.00

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04/04/2016	2037 On 04-August-16			Bond Future	9.93	87.8234	9.9271	87.8234	221.00
04/04/2016	2037 On 04-August-16	9.25	Call	Bond Future	1468	2	1468	2	0.00
04/04/2016	2037 On 04-August-16	9.26	Call	Bond Future	1491	2	1491	2	0.00
04/04/2016	2037 On 04-August-16	9.24	Call	Bond Future	1446	1	1446	1	0.00
04/04/2016	2037 On 04-August-16	9.25	Put	Bond Future	7031	7	7031	7	0.00
04/04/2016	2037 On 04-August-16	9.24	Put	Bond Future	7095	7	7095	7	0.00
04/04/2016	2037 On 04-August-16	9.26	Put	Bond Future	6968	7	6968	7	0.00
04/04/2016	2037 On 03-November-16			Bond Future	9.98	89.5025	9.9822	89.5025	0.00
04/04/2016	2037 On 03-November-16	10.35	Call	Bond Future	6127	6	6127	6	0.00
04/04/2016	2037 On 03-November-16	10.37	Call	Bond Future	6216	6	6216	6	0.00
04/04/2016	2037 On 03-November-16	10.36	Call	Bond Future	6171	6	6171	6	0.00
04/04/2016	2037 On 03-November-16	10.36	Put	Bond Future	3322	3	3322	3	0.00
04/04/2016	2037 On 03-November-16	10.37	Put	Bond Future	3293	3	3293	3	0.00
04/04/2016	2037 On 03-November-16	10.35	Put	Bond Future	3352	3	3352	3	0.00
04/04/2016	2038 On 05-May-16			Bond Future	129.05	129.2644	129.0549	129.2644	16,932.00
04/04/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
04/04/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
04/04/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
04/04/2016	2038 On 05-May-16	130.99	Put	Bond Future	1935	2	1935	2	0.00
04/04/2016	2038 On 05-May-16	131.00	Put	Bond Future	1945	2	1945	2	0.00
04/04/2016	2038 On 05-May-16	131.01	Put	Bond Future	1955	2	1955	2	0.00
04/04/2016	2038 On 04-August-16			Bond Future	130.10	130.3188	130.1040	130.3188	680.00
04/04/2016	2038 On 04-August-16	129.31	Call	Bond Future	794	1	794	1	0.00
04/04/2016	2038 On 04-August-16	129.30	Call	Bond Future	804	1	804	1	0.00
04/04/2016	2038 On 04-August-16	129.32	Call	Bond Future	784	1	784	1	0.00
04/04/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
04/04/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
04/04/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
04/04/2016	2040 On 05-May-16			Bond Future	9.94	93.9359	9.9392	93.9359	1,812.00
04/04/2016	2040 On 05-May-16	9.51	Call	Bond Future	609	1	609	1	0.00
04/04/2016	2040 On 05-May-16	9.50	Call	Bond Future	590	1	590	1	0.00
04/04/2016	2040 On 05-May-16	9.49	Call	Bond Future	571	1	571	1	0.00
04/04/2016	2040 On 05-May-16	9.50	Put	Bond Future	4413	4	4413	4	0.00
04/04/2016	2040 On 05-May-16	9.49	Put	Bond Future	4485	5	4485	5	0.00

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04/04/2016	2040 On 05-May-16	9.51	Put	Bond Future	4343	4	4343	4	0.00
04/04/2016	2040 On 04-August-16			Bond Future	10.00	91.2213	10.0030	91.2213	0.00
04/04/2016	2040 On 04-August-16	9.50	Call	Bond Future	2045	2	2045	2	0.00
04/04/2016	2040 On 04-August-16	9.51	Call	Bond Future	2074	2	2074	2	0.00
04/04/2016	2040 On 04-August-16	9.49	Call	Bond Future	2017	2	2017	2	0.00
04/04/2016	2040 On 04-August-16	9.51	Put	Bond Future	6329	6	6329	6	0.00
04/04/2016	2040 On 04-August-16	9.50	Put	Bond Future	6390	6	6390	6	0.00
04/04/2016	2040 On 04-August-16	9.49	Put	Bond Future	6452	6	6452	6	0.00
04/04/2016	2044 On 05-May-16			Bond Future	9.96	91.0556	9.9586	91.0556	20,223.00
04/04/2016	2044 On 05-May-16	9.00	Call	Bond Future	73	0	73	0	0.00
04/04/2016	2044 On 05-May-16	9.01	Call	Bond Future	76	0	76	0	0.00
04/04/2016	2044 On 05-May-16	8.99	Call	Bond Future	69	0	69	0	0.00
04/04/2016	2044 On 05-May-16	9.01	Put	Bond Future	8760	9	8760	9	0.00
04/04/2016	2044 On 05-May-16	8.99	Put	Bond Future	8951	9	8951	9	0.00
04/04/2016	2044 On 05-May-16	9.00	Put	Bond Future	8855	9	8855	9	0.00
04/04/2016	2044 On 04-August-16			Bond Future	10.02	88.4114	10.0206	88.4114	0.00
04/04/2016	2044 On 04-August-16	9.51	Call	Bond Future	2016	2	2016	2	0.00
04/04/2016	2044 On 04-August-16	9.50	Call	Bond Future	1988	2	1988	2	0.00
04/04/2016	2044 On 04-August-16	9.49	Call	Bond Future	1960	2	1960	2	0.00
04/04/2016	2044 On 04-August-16	9.50	Put	Bond Future	6526	7	6526	7	0.00
04/04/2016	2044 On 04-August-16	9.51	Put	Bond Future	6463	7	6463	7	0.00
04/04/2016	2044 On 04-August-16	9.49	Put	Bond Future	6589	7	6589	7	0.00
04/04/2016	2044 On 03-November-16			Bond Future	10.07	90.1017	10.0749	90.1017	0.00
04/04/2016	2044 On 03-November-16	10.42	Call	Bond Future	6428	6	6428	6	0.00
04/04/2016	2044 On 03-November-16	10.43	Call	Bond Future	6474	7	6474	7	0.00
04/04/2016	2044 On 03-November-16	10.41	Call	Bond Future	6382	6	6382	6	0.00
04/04/2016	2044 On 03-November-16	10.43	Put	Bond Future	3623	4	3623	4	0.00
04/04/2016	2044 On 03-November-16	10.42	Put	Bond Future	3655	4	3655	4	0.00
04/04/2016	2044 On 03-November-16	10.41	Put	Bond Future	3687	4	3687	4	0.00
04/04/2016	2046 On 05-May-16			Bond Future	129.81	129.2399	129.8146	129.2399	12,687.00
04/04/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
04/04/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
04/04/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
04/04/2016	2046 On 05-May-16	129.99	Put	Bond Future	175	1	175	1	0.00

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04/04/2016	2046 On 05-May-16	130.00	Put	Bond Future	185	1	185	1	0.00
04/04/2016	2046 On 05-May-16	130.01	Put	Bond Future	195	1	195	1	0.00
04/04/2016	2046 On 04-August-16			Bond Future	132.30	131.7201	132.3042	131.7201	590.00
04/04/2016	2046 On 04-August-16	129.00	Call	Bond Future	3304	3	3304	3	0.00
04/04/2016	2046 On 04-August-16	129.01	Call	Bond Future	3294	3	3294	3	0.00
04/04/2016	2046 On 04-August-16	129.02	Call	Bond Future	3284	3	3284	3	0.00
04/04/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
04/04/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
04/04/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
04/04/2016	2050 On 05-May-16			Bond Future	137.51	137.4996	137.5145	137.4996	14,861.00
04/04/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
04/04/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
04/04/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
04/04/2016	2050 On 05-May-16	138.00	Put	Bond Future	485	1	485	1	0.00
04/04/2016	2050 On 05-May-16	138.01	Put	Bond Future	495	1	495	1	0.00
04/04/2016	2050 On 05-May-16	137.99	Put	Bond Future	475	0	475	0	0.00
04/04/2016	2050 On 04-August-16			Bond Future	138.57	138.5608	138.5745	138.5608	1,600.00
04/04/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
04/04/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
04/04/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
04/04/2016	2050 On 04-August-16	139.14	Put	Bond Future	566	1	566	1	0.00
04/04/2016	2050 On 04-August-16	139.13	Put	Bond Future	556	1	556	1	0.00
04/04/2016	2050 On 04-August-16	139.12	Put	Bond Future	546	1	546	1	0.00
04/04/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	AL37 On 05-May-16			Index Future	473.75	473.6010	473.7490	473.6010	7.00
04/04/2016	AL37 On 04-August-16			Index Future	482.70	482.5520	482.6960	482.5520	0.00
04/04/2016	AL7T On 05-May-16			Index Future	545.55	545.3010	545.5500	545.3010	0.00
04/04/2016	AL7T On 04-August-16			Index Future	555.85	555.6080	555.8530	555.6080	0.00
04/04/2016	ALBI On 05-May-16			Index Future	494.37	494.1700	494.3670	494.1700	499.00
04/04/2016	ALBI On 04-August-16			Index Future	503.70	503.5100	503.7030	503.5100	133.00
04/04/2016	ALBI On 03-November-16			Index Future	513.43	513.2380	513.4250	513.2380	0.00
04/04/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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04/04/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/04/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	CES1 On 20-April-18			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
04/04/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2016	EL28 On 05-May-16			Bond Future	127.31	127.2930	127.3078	127.2930	0.00
04/04/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
04/04/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
04/04/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
04/04/2016	EL28 On 05-May-16	129.01	Put	Bond Future	1702	2	1702	2	0.00
04/04/2016	EL28 On 05-May-16	129.00	Put	Bond Future	1692	2	1692	2	0.00
04/04/2016	EL28 On 05-May-16	128.99	Put	Bond Future	1682	2	1682	2	0.00
04/04/2016	EL28 On 04-August-16			Bond Future	129.75	129.7357	129.7495	129.7357	0.00
04/04/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2890	3	2890	3	0.00
04/04/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2880	3	2880	3	0.00
04/04/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2870	3	2870	3	0.00
04/04/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
04/04/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
04/04/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
04/04/2016	ES33 On 05-May-16			Bond Future	10.71	76.0289	10.7080	76.0289	8,776.00
04/04/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
04/04/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
04/04/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
04/04/2016	ES33 On 05-May-16	9.99	Put	Bond Future	4724	5	4724	5	0.00
04/04/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4655	5	4655	5	0.00
04/04/2016	ES33 On 05-May-16	10.01	Put	Bond Future	4587	5	4587	5	0.00
04/04/2016	ES33 On 04-August-16			Bond Future	10.80	77.4815	10.7975	77.4815	0.00
04/04/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
04/04/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
04/04/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
04/04/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3576	4	3576	4	0.00
04/04/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3443	3	3443	3	0.00
04/04/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3510	4	3510	4	0.00
04/04/2016	ES33 On 03-November-16			Bond Future	10.89	75.1698	10.8860	75.1698	0.00
04/04/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2520	2	2520	2	0.00
04/04/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2404	2	2404	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
04/04/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2462	2	2462	2	0.00
04/04/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
04/04/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
04/04/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
04/04/2016	ES42 On 05-May-16			Bond Future	10.89	79.7204	10.8941	79.7204	7,270.00
04/04/2016	GOVI On 05-May-16			GOVI	493.48	493.2940	493.4780	493.2940	476.00
04/04/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
04/04/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
04/04/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
04/04/2016	GOVI On 05-May-16	517.99	Put	GOVI	245120	25	245120	25	0.00
04/04/2016	GOVI On 05-May-16	518.00	Put	GOVI	245220	25	245220	25	0.00
04/04/2016	GOVI On 05-May-16	518.01	Put	GOVI	245320	25	245320	25	0.00
04/04/2016	GOVI On 04-August-16			GOVI	502.80	502.6170	502.7970	502.6170	26.00
04/04/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
04/04/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
04/04/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
04/04/2016	GOVI On 04-August-16	521.01	Put	GOVI	182130	18	182130	18	0.00
04/04/2016	GOVI On 04-August-16	520.99	Put	GOVI	181930	18	181930	18	0.00
04/04/2016	GOVI On 04-August-16	521.00	Put	GOVI	182030	18	182030	18	0.00
04/04/2016	GOVI On 03-November-16			GOVI	512.50	512.3280	512.5030	512.3280	0.00
04/04/2016	GOVI On 03-November-16	476.11	Call	GOVI	363930	36	363930	36	0.00
04/04/2016	GOVI On 03-November-16	476.12	Call	GOVI	363830	36	363830	36	0.00
04/04/2016	GOVI On 03-November-16	476.13	Call	GOVI	363730	36	363730	36	0.00
04/04/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
04/04/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
04/04/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
04/04/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/04/2016	IGOV On 05-May-16			Index Future	238.54	238.3670	238.5390	238.3670	977.00
04/04/2016	IGOV On 04-August-16			Index Future	243.06	242.8920	243.0640	242.8920	81.00
04/04/2016	IGOV On 03-November-16			Index Future	247.77	247.6040	247.7740	247.6040	0.00
04/04/2016	ILBI On 05-May-16			Index Future	646.81	646.5330	646.8140	646.5330	0.00
04/04/2016	ILBI On 04-August-16			Index Future	658.74	658.4580	658.7380	658.4580	157.00
04/04/2016	IS01 On 19-December-16			Interest Rate Swap	100.15	100.1515	100.1458	100.1515	0.00
04/04/2016	IS01 On 16-March-17			Interest Rate Swap	100.18	100.1908	100.1828	100.1908	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
04/04/2016	IS01 On 15-June-17			Interest Rate Swap	99.93	99.9387	99.9282	99.9387	0.00
04/04/2016	IS02 On 18-December-17			Interest Rate Swap	100.56	100.5777	100.5613	100.5777	0.00
04/04/2016	IS02 On 16-March-18			Interest Rate Swap	100.03	100.0524	100.0307	100.0524	0.00
04/04/2016	IS02 On 15-June-18			Interest Rate Swap	99.90	99.9200	99.8952	99.9200	0.00
04/04/2016	IS05 On 17-December-20			Interest Rate Swap	100.73	100.7515	100.7289	100.7515	0.00
04/04/2016	IS05 On 16-March-21			Interest Rate Swap	100.23	100.2644	100.2306	100.2644	0.00
04/04/2016	IS05 On 15-June-21			Interest Rate Swap	99.70	99.7400	99.6987	99.7400	0.00
04/04/2016	IS10 On 17-December-25			Interest Rate Swap	102.40	102.4146	102.4027	102.4146	0.00
04/04/2016	IS10 On 16-March-26			Interest Rate Swap	99.62	99.5991	99.6153	99.5991	0.00
04/04/2016	IS10 On 15-June-26			Interest Rate Swap	98.47	98.4387	98.4694	98.4387	0.00
04/04/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/04/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/04/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/04/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/04/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
04/04/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
04/04/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
04/04/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
04/04/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.54	92.4600	7.5400	92.4600	0.00
04/04/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.63	92.3700	7.6300	92.3700	0.00
04/04/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.80	92.2000	7.8000	92.2000	0.00
04/04/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.94	92.0600	7.9400	92.0600	0.00
04/04/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.06	91.9400	8.0600	91.9400	0.00
04/04/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.18	91.8200	8.1800	91.8200	0.00
04/04/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.26	91.7400	8.2600	91.7400	0.00
04/04/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.34	91.6600	8.3400	91.6600	0.00
04/04/2016	R023 On 05-May-16			Bond Future	9.01	95.1547	9.0095	95.1547	8,731.00
04/04/2016	R023 On 05-May-16	8.25	Call	Bond Future	67	0	67	0	0.00
04/04/2016	R023 On 05-May-16	8.26	Call	Bond Future	70	0	70	0	0.00
04/04/2016	R023 On 05-May-16	8.24	Call	Bond Future	64	0	64	0	0.00
04/04/2016	R023 On 05-May-16	8.25	Put	Bond Future	3809	4	3809	4	0.00
04/04/2016	R023 On 05-May-16	8.26	Put	Bond Future	3762	4	3762	4	0.00
04/04/2016	R023 On 05-May-16	8.24	Put	Bond Future	3857	4	3857	4	0.00
04/04/2016	R023 On 04-August-16			Bond Future	9.07	96.9727	9.0718	96.9727	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
04/04/2016	R023 On 04-August-16	8.24	Call	Bond Future	530	1	530	1	0.00
04/04/2016	R023 On 04-August-16	8.25	Call	Bond Future	539	1	539	1	0.00
04/04/2016	R023 On 04-August-16	8.26	Call	Bond Future	550	1	550	1	0.00
04/04/2016	R023 On 04-August-16	8.25	Put	Bond Future	4473	5	4473	5	0.00
04/04/2016	R023 On 04-August-16	8.26	Put	Bond Future	4434	4	4434	4	0.00
04/04/2016	R023 On 04-August-16	8.24	Put	Bond Future	4513	5	4513	5	0.00
04/04/2016	R023 On 03-November-16			Bond Future	9.14	94.8949	9.1358	94.8949	0.00
04/04/2016	R023 On 03-November-16	9.73	Call	Bond Future	4041	4	4041	4	0.00
04/04/2016	R023 On 03-November-16	9.74	Call	Bond Future	4070	4	4070	4	0.00
04/04/2016	R023 On 03-November-16	9.75	Call	Bond Future	4100	4	4100	4	0.00
04/04/2016	R023 On 03-November-16	9.74	Put	Bond Future	1386	1	1386	1	0.00
04/04/2016	R023 On 03-November-16	9.75	Put	Bond Future	1372	1	1372	1	0.00
04/04/2016	R023 On 03-November-16	9.73	Put	Bond Future	1400	1	1400	1	0.00
04/04/2016	R035 On 05-May-16			Bond Future	9.82	93.6785	9.8176	93.6785	5,096.00
04/04/2016	R035 On 05-May-16	10.35	Call	Bond Future	4098	4	4098	4	0.00
04/04/2016	R035 On 05-May-16	10.37	Call	Bond Future	4246	4	4246	4	0.00
04/04/2016	R035 On 05-May-16	10.36	Call	Bond Future	4172	4	4172	4	0.00
04/04/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
04/04/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
04/04/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
04/04/2016	R035 On 04-August-16			Bond Future	9.88	95.4683	9.8771	95.4683	155.00
04/04/2016	R035 On 04-August-16	10.37	Call	Bond Future	3758	4	3758	4	0.00
04/04/2016	R035 On 04-August-16	10.36	Call	Bond Future	3685	4	3685	4	0.00
04/04/2016	R035 On 04-August-16	10.35	Call	Bond Future	3611	4	3611	4	0.00
04/04/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
04/04/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
04/04/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
04/04/2016	R186 On 05-May-16			Bond Future	9.17	112.9002	9.1682	112.9002	55,577.00
04/04/2016	R186 On 05-May-16	8.34	Call	Bond Future	81	0	81	0	0.00
04/04/2016	R186 On 05-May-16	9.25	Call	Bond Future	1797	2	1797	2	180.00
04/04/2016	R186 On 05-May-16	9.89	Call	Bond Future	5132	5	5132	5	0.00
04/04/2016	R186 On 05-May-16	8.35	Call	Bond Future	85	0	85	0	0.00
04/04/2016	R186 On 05-May-16	8.33	Call	Bond Future	77	0	77	0	0.00
04/04/2016	R186 On 05-May-16	9.96	Call	Bond Future	5558	6	5558	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2016	R186 On 05-May-16	9.86	Call	Bond Future	4952	5	4952	5	0.00
04/04/2016	R186 On 05-May-16	8.75	Call	Bond Future	443	0	443	0	180.00
04/04/2016	R186 On 05-May-16	7.56	Call	Bond Future	1	0	1	0	0.00
04/04/2016	R186 On 05-May-16	8.85	Call	Bond Future	618	1	618	1	0.00
04/04/2016	R186 On 05-May-16	8.33	Put	Bond Future	6259	6	6259	6	0.00
04/04/2016	R186 On 05-May-16	9.89	Put	Bond Future	168	0	168	0	180.00
04/04/2016	R186 On 05-May-16	9.96	Put	Bond Future	129	0	129	0	5,000.00
04/04/2016	R186 On 05-May-16	9.86	Put	Bond Future	188	0	188	0	5,000.00
04/04/2016	R186 On 05-May-16	7.56	Put	Bond Future	12286	12	12286	12	0.00
04/04/2016	R186 On 05-May-16	8.35	Put	Bond Future	6114	6	6114	6	0.00
04/04/2016	R186 On 05-May-16	8.34	Put	Bond Future	6186	6	6186	6	0.00
04/04/2016	R186 On 05-May-16	8.85	Put	Bond Future	2910	3	2910	3	5,350.00
04/04/2016	R186 On 05-May-16	8.75	Put	Bond Future	3469	4	3469	4	1,900.00
04/04/2016	R186 On 05-May-16	9.25	Put	Bond Future	1219	1	1219	1	0.00
04/04/2016	R186 On 04-August-16			Bond Future	9.23	109.7530	9.2266	109.7530	521.00
04/04/2016	R186 On 04-August-16	8.51	Call	Bond Future	1057	1	1057	1	0.00
04/04/2016	R186 On 04-August-16	8.49	Call	Bond Future	1022	1	1022	1	0.00
04/04/2016	R186 On 04-August-16	8.50	Call	Bond Future	1040	1	1040	1	0.00
04/04/2016	R186 On 04-August-16	10.00	Call	Bond Future	6273	6	6273	6	0.00
04/04/2016	R186 On 04-August-16	8.49	Put	Bond Future	6315	6	6315	6	0.00
04/04/2016	R186 On 04-August-16	8.50	Put	Bond Future	6258	6	6258	6	0.00
04/04/2016	R186 On 04-August-16	8.51	Put	Bond Future	6202	6	6202	6	0.00
04/04/2016	R186 On 04-August-16	10.00	Put	Bond Future	1070	1	1070	1	6,500.00
04/04/2016	R197 On 05-May-16			Bond Future	295.77	295.3641	295.7712	295.3641	2,130.00
04/04/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
04/04/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
04/04/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
04/04/2016	R197 On 05-May-16	300.00	Put	Bond Future	4229	5	4229	5	0.00
04/04/2016	R197 On 05-May-16	300.01	Put	Bond Future	4239	5	4239	5	0.00
04/04/2016	R197 On 05-May-16	299.99	Put	Bond Future	4219	5	4219	5	0.00
04/04/2016	R197 On 04-August-16			Bond Future	294.95	294.5353	294.9469	294.5353	0.00
04/04/2016	R197 On 04-August-16	293.96	Call	Bond Future	987	1	987	1	0.00
04/04/2016	R197 On 04-August-16	293.98	Call	Bond Future	967	1	967	1	0.00
04/04/2016	R197 On 04-August-16	293.97	Call	Bond Future	977	1	977	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
04/04/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
04/04/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
04/04/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
04/04/2016	R202 On 05-May-16			Bond Future	242.76	242.7339	242.7592	242.7339	42,524.00
04/04/2016	R202 On 05-May-16	246.99	Call	Bond Future	1106	1	1106	1	0.00
04/04/2016	R202 On 05-May-16	247.01	Call	Bond Future	1101	1	1101	1	0.00
04/04/2016	R202 On 05-May-16	247.00	Call	Bond Future	1104	1	1104	1	0.00
04/04/2016	R202 On 05-May-16	247.00	Put	Bond Future	5345	5	5345	5	0.00
04/04/2016	R202 On 05-May-16	247.01	Put	Bond Future	5352	5	5352	5	0.00
04/04/2016	R202 On 05-May-16	246.99	Put	Bond Future	5337	5	5337	5	0.00
04/04/2016	R202 On 04-August-16			Bond Future	243.96	243.9410	243.9639	243.9410	0.00
04/04/2016	R202 On 04-August-16	243.26	Call	Bond Future	5366	5	5366	5	0.00
04/04/2016	R202 On 04-August-16	243.25	Call	Bond Future	5371	5	5371	5	0.00
04/04/2016	R202 On 04-August-16	243.24	Call	Bond Future	5376	5	5376	5	0.00
04/04/2016	R202 On 04-August-16	243.25	Put	Bond Future	4657	5	4657	5	0.00
04/04/2016	R202 On 04-August-16	243.24	Put	Bond Future	4652	5	4652	5	0.00
04/04/2016	R202 On 04-August-16	243.26	Put	Bond Future	4662	5	4662	5	0.00
04/04/2016	R203 On 05-May-16			Bond Future	8.08	101.4461	8.0778	101.4461	53,812.00
04/04/2016	R203 On 05-May-16	7.26	Call	Bond Future	6	0	6	0	0.00
04/04/2016	R203 On 05-May-16	7.24	Call	Bond Future	6	0	6	0	0.00
04/04/2016	R203 On 05-May-16	7.25	Call	Bond Future	6	0	6	0	0.00
04/04/2016	R203 On 05-May-16	7.24	Put	Bond Future	1067	1	1067	1	0.00
04/04/2016	R203 On 05-May-16	7.26	Put	Bond Future	1042	1	1042	1	0.00
04/04/2016	R203 On 05-May-16	7.25	Put	Bond Future	1054	1	1054	1	0.00
04/04/2016	R203 On 04-August-16			Bond Future	8.17	103.3844	8.1661	103.3844	0.00
04/04/2016	R203 On 04-August-16	7.24	Call	Bond Future	68	0	68	0	0.00
04/04/2016	R203 On 04-August-16	7.26	Call	Bond Future	72	0	72	0	0.00
04/04/2016	R203 On 04-August-16	7.25	Call	Bond Future	70	0	70	0	0.00
04/04/2016	R203 On 04-August-16	7.25	Put	Bond Future	1022	1	1022	1	0.00
04/04/2016	R203 On 04-August-16	7.26	Put	Bond Future	1013	1	1013	1	0.00
04/04/2016	R203 On 04-August-16	7.24	Put	Bond Future	1031	1	1031	1	0.00
04/04/2016	R203 On 03-November-16			Bond Future	8.27	101.1885	8.2741	101.1885	0.00
04/04/2016	R203 On 03-November-16	8.84	Call	Bond Future	679	1	679	1	0.00
04/04/2016	R203 On 03-November-16	8.86	Call	Bond Future	690	1	690	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
04/04/2016	R203 On 03-November-16	8.85	Call	Bond Future	684	1	684	1	0.00
04/04/2016	R203 On 03-November-16	8.84	Put	Bond Future	223	0	223	0	0.00
04/04/2016	R203 On 03-November-16	8.86	Put	Bond Future	218	0	218	0	0.00
04/04/2016	R203 On 03-November-16	8.85	Put	Bond Future	221	0	221	0	0.00
04/04/2016	R204 On 05-May-16			Bond Future	8.46	101.9883	8.4572	101.9883	33,783.00
04/04/2016	R204 On 05-May-16	7.76	Call	Bond Future	31	0	31	0	0.00
04/04/2016	R204 On 05-May-16	7.75	Call	Bond Future	29	0	29	0	0.00
04/04/2016	R204 On 05-May-16	7.74	Call	Bond Future	28	0	28	0	0.00
04/04/2016	R204 On 05-May-16	7.75	Put	Bond Future	1665	2	1665	2	0.00
04/04/2016	R204 On 05-May-16	7.76	Put	Bond Future	1643	2	1643	2	0.00
04/04/2016	R204 On 05-May-16	7.74	Put	Bond Future	1687	2	1687	2	0.00
04/04/2016	R204 On 04-August-16			Bond Future	8.55	99.8955	8.5502	99.8955	0.00
04/04/2016	R204 On 04-August-16	7.74	Call	Bond Future	196	0	196	0	0.00
04/04/2016	R204 On 04-August-16	7.75	Call	Bond Future	199	0	199	0	0.00
04/04/2016	R204 On 04-August-16	7.76	Call	Bond Future	204	0	204	0	0.00
04/04/2016	R204 On 04-August-16	7.75	Put	Bond Future	1887	2	1887	2	0.00
04/04/2016	R204 On 04-August-16	7.76	Put	Bond Future	1870	2	1870	2	0.00
04/04/2016	R204 On 04-August-16	7.74	Put	Bond Future	1904	2	1904	2	0.00
04/04/2016	R204 On 03-November-16			Bond Future	8.64	101.8053	8.6403	101.8053	0.00
04/04/2016	R204 On 03-November-16	9.21	Call	Bond Future	1615	2	1615	2	0.00
04/04/2016	R204 On 03-November-16	9.23	Call	Bond Future	1641	2	1641	2	0.00
04/04/2016	R204 On 03-November-16	9.22	Call	Bond Future	1628	2	1628	2	0.00
04/04/2016	R204 On 03-November-16	9.22	Put	Bond Future	543	1	543	1	0.00
04/04/2016	R204 On 03-November-16	9.21	Put	Bond Future	549	1	549	1	0.00
04/04/2016	R204 On 03-November-16	9.23	Put	Bond Future	537	1	537	1	0.00
04/04/2016	R207 On 05-May-16			Bond Future	8.65	97.9426	8.6490	97.9426	67,366.00
04/04/2016	R207 On 05-May-16	7.56	Call	Bond Future	5	0	5	0	43.00
04/04/2016	R207 On 05-May-16	7.85	Call	Bond Future	27	0	27	0	0.00
04/04/2016	R207 On 05-May-16	7.86	Call	Bond Future	28	0	28	0	0.00
04/04/2016	R207 On 05-May-16	7.84	Call	Bond Future	25	0	25	0	0.00
04/04/2016	R207 On 05-May-16	7.85	Put	Bond Future	2474	2	2474	2	0.00
04/04/2016	R207 On 05-May-16	7.86	Put	Bond Future	2444	2	2444	2	0.00
04/04/2016	R207 On 05-May-16	7.84	Put	Bond Future	2503	3	2503	3	0.00
04/04/2016	R207 On 05-May-16	7.56	Put	Bond Future	3359	3	3359	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
04/04/2016	R207 On 04-August-16			Bond Future	8.73	96.1694	8.7334	96.1694	0.00
04/04/2016	R207 On 04-August-16	8.00	Call	Bond Future	337	0	337	0	0.00
04/04/2016	R207 On 04-August-16	7.99	Call	Bond Future	331	0	331	0	0.00
04/04/2016	R207 On 04-August-16	8.01	Call	Bond Future	344	0	344	0	0.00
04/04/2016	R207 On 04-August-16	7.99	Put	Bond Future	2465	2	2465	2	0.00
04/04/2016	R207 On 04-August-16	8.01	Put	Bond Future	2420	2	2420	2	0.00
04/04/2016	R207 On 04-August-16	8.00	Put	Bond Future	2443	2	2443	2	0.00
04/04/2016	R207 On 02-February-17			Bond Future	8.85	96.3835	8.8480	96.3835	0.00
04/04/2016	R207 On 02-February-17	8.91	Call	Bond Future	1623	2	1623	2	62.00
04/04/2016	R207 On 02-February-17	9.22	Call	Bond Future	2059	2	2059	2	0.00
04/04/2016	R207 On 02-February-17	9.24	Call	Bond Future	2089	2	2089	2	0.00
04/04/2016	R207 On 02-February-17	9.23	Call	Bond Future	2074	2	2074	2	0.00
04/04/2016	R207 On 02-February-17	8.91	Put	Bond Future	1470	1	1470	1	0.00
04/04/2016	R207 On 02-February-17	9.22	Put	Bond Future	1144	1	1144	1	0.00
04/04/2016	R207 On 02-February-17	9.23	Put	Bond Future	1135	1	1135	1	0.00
04/04/2016	R207 On 02-February-17	9.24	Put	Bond Future	1125	1	1125	1	0.00
04/04/2016	R208 On 05-May-16			Bond Future	8.74	92.9111	8.7422	92.9111	46,641.00
04/04/2016	R208 On 05-May-16	7.99	Call	Bond Future	45	0	45	0	0.00
04/04/2016	R208 On 05-May-16	8.01	Call	Bond Future	50	0	50	0	0.00
04/04/2016	R208 On 05-May-16	8.00	Call	Bond Future	48	0	48	0	0.00
04/04/2016	R208 On 05-May-16	8.00	Put	Bond Future	2863	3	2863	3	0.00
04/04/2016	R208 On 05-May-16	7.99	Put	Bond Future	2899	3	2899	3	0.00
04/04/2016	R208 On 05-May-16	8.01	Put	Bond Future	2826	3	2826	3	0.00
04/04/2016	R208 On 04-August-16			Bond Future	8.81	94.6862	8.8111	94.6862	0.00
04/04/2016	R208 On 04-August-16	7.99	Call	Bond Future	370	0	370	0	0.00
04/04/2016	R208 On 04-August-16	8.00	Call	Bond Future	377	0	377	0	0.00
04/04/2016	R208 On 04-August-16	8.01	Call	Bond Future	385	0	385	0	0.00
04/04/2016	R208 On 04-August-16	7.99	Put	Bond Future	3354	3	3354	3	0.00
04/04/2016	R208 On 04-August-16	8.00	Put	Bond Future	3324	3	3324	3	0.00
04/04/2016	R208 On 04-August-16	8.01	Put	Bond Future	3295	3	3295	3	0.00
04/04/2016	R208 On 03-November-16			Bond Future	8.88	93.0933	8.8762	93.0933	0.00
04/04/2016	R208 On 03-November-16	9.57	Call	Bond Future	3219	3	3219	3	0.00
04/04/2016	R208 On 03-November-16	9.59	Call	Bond Future	3266	3	3266	3	0.00
04/04/2016	R208 On 03-November-16	9.58	Call	Bond Future	3242	3	3242	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
04/04/2016	R208 On 03-November-16	9.57	Put	Bond Future	892	1	892	1	0.00
04/04/2016	R208 On 03-November-16	9.58	Put	Bond Future	882	1	882	1	0.00
04/04/2016	R208 On 03-November-16	9.59	Put	Bond Future	872	1	872	1	0.00
04/04/2016	R209 On 05-May-16			Bond Future	9.75	70.1672	9.7458	70.1672	29,682.00
04/04/2016	R209 On 05-May-16	9.00	Call	Bond Future	138	0	138	0	6,700.00
04/04/2016	R209 On 05-May-16	8.25	Call	Bond Future	2	0	2	0	6,700.00
04/04/2016	R209 On 05-May-16	8.99	Call	Bond Future	132	0	132	0	0.00
04/04/2016	R209 On 05-May-16	9.01	Call	Bond Future	144	0	144	0	0.00
04/04/2016	R209 On 05-May-16	9.01	Put	Bond Future	5286	5	5286	5	0.00
04/04/2016	R209 On 05-May-16	9.00	Put	Bond Future	5353	5	5353	5	0.00
04/04/2016	R209 On 05-May-16	8.25	Put	Bond Future	11083	11	11083	11	0.00
04/04/2016	R209 On 05-May-16	8.99	Put	Bond Future	5422	5	5422	5	0.00
04/04/2016	R209 On 04-August-16			Bond Future	9.80	71.5078	9.8004	71.5078	190.00
04/04/2016	R209 On 04-August-16	10.60	Call	Bond Future	6027	6	6027	6	5,760.00
04/04/2016	R209 On 04-August-16	9.24	Call	Bond Future	1422	1	1422	1	0.00
04/04/2016	R209 On 04-August-16	9.26	Call	Bond Future	1465	1	1465	1	0.00
04/04/2016	R209 On 04-August-16	9.25	Call	Bond Future	1443	1	1443	1	0.00
04/04/2016	R209 On 04-August-16	9.70	Call	Bond Future	2601	3	2601	3	0.00
04/04/2016	R209 On 04-August-16	10.29	Call	Bond Future	4713	5	4713	5	0.00
04/04/2016	R209 On 04-August-16	9.60	Call	Bond Future	2308	2	2308	2	5,760.00
04/04/2016	R209 On 04-August-16	9.40	Call	Bond Future	1783	2	1783	2	250.00
04/04/2016	R209 On 04-August-16	10.60	Put	Bond Future	1080	1	1080	1	0.00
04/04/2016	R209 On 04-August-16	9.24	Put	Bond Future	5248	5	5248	5	0.00
04/04/2016	R209 On 04-August-16	9.26	Put	Bond Future	5148	5	5148	5	0.00
04/04/2016	R209 On 04-August-16	9.25	Put	Bond Future	5198	5	5198	5	0.00
04/04/2016	R209 On 04-August-16	10.29	Put	Bond Future	1617	2	1617	2	250.00
04/04/2016	R209 On 04-August-16	9.70	Put	Bond Future	3264	3	3264	3	250.00
04/04/2016	R209 On 04-August-16	9.40	Put	Bond Future	4484	5	4484	5	0.00
04/04/2016	R209 On 04-August-16	9.60	Put	Bond Future	3640	4	3640	4	0.00
04/04/2016	R209 On 03-November-16			Bond Future	9.85	69.7239	9.8517	69.7239	0.00
04/04/2016	R209 On 03-November-16	10.24	Call	Bond Future	5143	5	5143	5	0.00
04/04/2016	R209 On 03-November-16	10.26	Call	Bond Future	5217	5	5217	5	0.00
04/04/2016	R209 On 03-November-16	10.25	Call	Bond Future	5180	5	5180	5	0.00
04/04/2016	R209 On 03-November-16	10.25	Put	Bond Future	2668	3	2668	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
04/04/2016	R209 On 03-November-16	10.26	Put	Bond Future	2644	3	2644	3	0.00
04/04/2016	R209 On 03-November-16	10.24	Put	Bond Future	2692	3	2692	3	0.00
04/04/2016	R210 On 05-May-16			Bond Future	181.93	181.9154	181.9338	181.9154	1,441.00
04/04/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
04/04/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
04/04/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
04/04/2016	R210 On 05-May-16	185.00	Put	Bond Future	3066	3	3066	3	0.00
04/04/2016	R210 On 05-May-16	185.01	Put	Bond Future	3076	3	3076	3	0.00
04/04/2016	R210 On 05-May-16	184.99	Put	Bond Future	3056	3	3056	3	0.00
04/04/2016	R210 On 04-August-16			Bond Future	185.42	185.4062	185.4230	185.4062	0.00
04/04/2016	R210 On 04-August-16	181.51	Call	Bond Future	3913	4	3913	4	0.00
04/04/2016	R210 On 04-August-16	181.50	Call	Bond Future	3923	4	3923	4	0.00
04/04/2016	R210 On 04-August-16	181.52	Call	Bond Future	3903	4	3903	4	0.00
04/04/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
04/04/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
04/04/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
04/04/2016	R211 On 05-May-16			Bond Future	137.80	137.7933	137.8029	137.7933	62.00
04/04/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
04/04/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
04/04/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
04/04/2016	R211 On 05-May-16	138.99	Put	Bond Future	1187	1	1187	1	0.00
04/04/2016	R211 On 05-May-16	139.00	Put	Bond Future	1197	1	1197	1	0.00
04/04/2016	R211 On 05-May-16	139.01	Put	Bond Future	1207	1	1207	1	0.00
04/04/2016	R211 On 04-August-16			Bond Future	138.69	138.6778	138.6861	138.6778	0.00
04/04/2016	R211 On 04-August-16	137.09	Call	Bond Future	1596	2	1596	2	0.00
04/04/2016	R211 On 04-August-16	137.07	Call	Bond Future	1616	2	1616	2	0.00
04/04/2016	R211 On 04-August-16	137.08	Call	Bond Future	1606	2	1606	2	0.00
04/04/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
04/04/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
04/04/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
04/04/2016	R212 On 05-May-16			Bond Future	143.60	143.5832	143.5974	143.5832	3,488.00
04/04/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
04/04/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
04/04/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2016	R212 On 05-May-16	145.00	Put	Bond Future	1403	1	1403	1	0.00
04/04/2016	R212 On 05-May-16	145.01	Put	Bond Future	1413	1	1413	1	0.00
04/04/2016	R212 On 05-May-16	144.99	Put	Bond Future	1393	1	1393	1	0.00
04/04/2016	R212 On 04-August-16			Bond Future	144.42	144.4071	144.4199	144.4071	0.00
04/04/2016	R212 On 04-August-16	142.44	Call	Bond Future	1980	2	1980	2	0.00
04/04/2016	R212 On 04-August-16	142.43	Call	Bond Future	1990	2	1990	2	0.00
04/04/2016	R212 On 04-August-16	142.42	Call	Bond Future	2000	2	2000	2	0.00
04/04/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
04/04/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
04/04/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
04/04/2016	R213 On 05-May-16			Bond Future	9.61	80.9373	9.6063	80.9373	47,741.00
04/04/2016	R213 On 05-May-16	8.74	Call	Bond Future	78	0	78	0	0.00
04/04/2016	R213 On 05-May-16	8.76	Call	Bond Future	86	0	86	0	0.00
04/04/2016	R213 On 05-May-16	8.75	Call	Bond Future	82	0	82	0	0.00
04/04/2016	R213 On 05-May-16	8.75	Put	Bond Future	6080	6	6080	6	0.00
04/04/2016	R213 On 05-May-16	8.74	Put	Bond Future	6150	6	6150	6	0.00
04/04/2016	R213 On 05-May-16	8.76	Put	Bond Future	6010	6	6010	6	0.00
04/04/2016	R213 On 04-August-16			Bond Future	9.66	82.4838	9.6617	82.4838	462.00
04/04/2016	R213 On 04-August-16	9.01	Call	Bond Future	1215	1	1215	1	0.00
04/04/2016	R213 On 04-August-16	8.99	Call	Bond Future	1178	1	1178	1	0.00
04/04/2016	R213 On 04-August-16	9.00	Call	Bond Future	1196	1	1196	1	0.00
04/04/2016	R213 On 04-August-16	8.99	Put	Bond Future	5769	6	5769	6	0.00
04/04/2016	R213 On 04-August-16	9.01	Put	Bond Future	5665	6	5665	6	0.00
04/04/2016	R213 On 04-August-16	9.00	Put	Bond Future	5717	6	5717	6	0.00
04/04/2016	R213 On 03-November-16			Bond Future	9.72	80.5094	9.7170	80.5094	0.00
04/04/2016	R213 On 03-November-16	10.20	Call	Bond Future	5493	5	5493	5	0.00
04/04/2016	R213 On 03-November-16	10.19	Call	Bond Future	5454	5	5454	5	0.00
04/04/2016	R213 On 03-November-16	10.18	Call	Bond Future	5415	5	5415	5	0.00
04/04/2016	R213 On 03-November-16	10.19	Put	Bond Future	2466	3	2466	3	0.00
04/04/2016	R213 On 03-November-16	10.20	Put	Bond Future	2444	2	2444	2	0.00
04/04/2016	R213 On 03-November-16	10.18	Put	Bond Future	2489	3	2489	3	0.00
04/04/2016	R214 On 05-May-16			Bond Future	9.87	70.1907	9.8704	70.1907	32,450.00
04/04/2016	R214 On 05-May-16	8.99	Call	Bond Future	82	0	82	0	0.00
04/04/2016	R214 On 05-May-16	9.01	Call	Bond Future	90	0	90	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
04/04/2016	R214 On 05-May-16	9.00	Call	Bond Future	86	0	86	0	0.00
04/04/2016	R214 On 05-May-16	9.30	Call	Bond Future	296	0	296	0	0.00
04/04/2016	R214 On 05-May-16	9.01	Put	Bond Future	6380	6	6380	6	0.00
04/04/2016	R214 On 05-May-16	9.00	Put	Bond Future	6455	7	6455	7	0.00
04/04/2016	R214 On 05-May-16	8.99	Put	Bond Future	6530	7	6530	7	0.00
04/04/2016	R214 On 05-May-16	9.30	Put	Bond Future	4365	4	4365	4	0.00
04/04/2016	R214 On 04-August-16			Bond Future	9.92	71.5318	9.9238	71.5318	0.00
04/04/2016	R214 On 04-August-16	9.30	Call	Bond Future	1364	1	1364	1	1,300.00
04/04/2016	R214 On 04-August-16	11.30	Call	Bond Future	8831	9	8831	9	5,800.00
04/04/2016	R214 On 04-August-16	9.24	Call	Bond Future	1244	1	1244	1	0.00
04/04/2016	R214 On 04-August-16	9.26	Call	Bond Future	1284	1	1284	1	0.00
04/04/2016	R214 On 04-August-16	9.25	Call	Bond Future	1264	1	1264	1	0.00
04/04/2016	R214 On 04-August-16	8.55	Call	Bond Future	360	0	360	0	1,300.00
04/04/2016	R214 On 04-August-16	10.30	Call	Bond Future	4425	4	4425	4	5,800.00
04/04/2016	R214 On 04-August-16	9.26	Put	Bond Future	6009	6	6009	6	0.00
04/04/2016	R214 On 04-August-16	9.24	Put	Bond Future	6121	6	6121	6	0.00
04/04/2016	R214 On 04-August-16	9.30	Put	Bond Future	5790	6	5790	6	0.00
04/04/2016	R214 On 04-August-16	11.30	Put	Bond Future	512	1	512	1	0.00
04/04/2016	R214 On 04-August-16	10.30	Put	Bond Future	1967	2	1967	2	0.00
04/04/2016	R214 On 04-August-16	9.25	Put	Bond Future	6065	6	6065	6	0.00
04/04/2016	R214 On 04-August-16	8.55	Put	Bond Future	10756	11	10756	11	0.00
04/04/2016	R214 On 03-November-16			Bond Future	9.98	69.6017	9.9768	69.6017	0.00
04/04/2016	R214 On 03-November-16	10.33	Call	Bond Future	5215	5	5215	5	0.00
04/04/2016	R214 On 03-November-16	10.35	Call	Bond Future	5290	5	5290	5	0.00
04/04/2016	R214 On 03-November-16	10.34	Call	Bond Future	5253	5	5253	5	0.00
04/04/2016	R214 On 03-November-16	10.33	Put	Bond Future	2923	3	2923	3	0.00
04/04/2016	R214 On 03-November-16	10.34	Put	Bond Future	2898	3	2898	3	0.00
04/04/2016	R214 On 03-November-16	10.35	Put	Bond Future	2872	3	2872	3	0.00
04/04/2016	R248 On 05-May-16			Bond Future	9.95	90.1930	9.9463	90.1930	62,672.00
04/04/2016	R248 On 05-May-16	9.01	Call	Bond Future	81	0	81	0	0.00
04/04/2016	R248 On 05-May-16	9.00	Call	Bond Future	77	0	77	0	0.00
04/04/2016	R248 On 05-May-16	8.99	Call	Bond Future	73	0	73	0	0.00
04/04/2016	R248 On 05-May-16	9.00	Put	Bond Future	8950	9	8950	9	0.00
04/04/2016	R248 On 05-May-16	8.99	Put	Bond Future	9048	9	9048	9	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
04/04/2016	R248 On 05-May-16	9.01	Put	Bond Future	8852	9	8852	9	0.00
04/04/2016	R248 On 04-August-16			Bond Future	10.00	91.9162	10.0025	91.9162	0.00
04/04/2016	R248 On 04-August-16	9.25	Call	Bond Future	1434	1	1434	1	0.00
04/04/2016	R248 On 04-August-16	9.26	Call	Bond Future	1457	1	1457	1	0.00
04/04/2016	R248 On 04-August-16	9.24	Call	Bond Future	1411	1	1411	1	0.00
04/04/2016	R248 On 04-August-16	9.26	Put	Bond Future	8213	8	8213	8	0.00
04/04/2016	R248 On 04-August-16	9.25	Put	Bond Future	8288	8	8288	8	0.00
04/04/2016	R248 On 04-August-16	9.24	Put	Bond Future	8362	8	8362	8	0.00
04/04/2016	R248 On 03-November-16			Bond Future	10.06	89.2344	10.0583	89.2344	0.00
04/04/2016	R248 On 03-November-16	10.39	Call	Bond Future	6478	7	6478	7	0.00
04/04/2016	R248 On 03-November-16	10.38	Call	Bond Future	6431	6	6431	6	0.00
04/04/2016	R248 On 03-November-16	10.37	Call	Bond Future	6385	6	6385	6	0.00
04/04/2016	R248 On 03-November-16	10.38	Put	Bond Future	3793	4	3793	4	0.00
04/04/2016	R248 On 03-November-16	10.39	Put	Bond Future	3760	4	3760	4	0.00
04/04/2016	R248 On 03-November-16	10.37	Put	Bond Future	3826	4	3826	4	0.00