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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/02/2016 TO: 03/02/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	0857 On 31-March-21			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
03/02/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	2025 On 04-February-16			Bond Future	121.24	121.2765	121.2363	121.2765	2,062.00
03/02/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2025 On 04-February-16	125.99	Put	Bond Future	4754	5	5	5	0.00
03/02/2016	2025 On 04-February-16	126.00	Put	Bond Future	4764	5	5	5	0.00
03/02/2016	2025 On 04-February-16	126.01	Put	Bond Future	4774	5	5	5	0.00
03/02/2016	2025 On 05-May-16			Bond Future	123.42	123.4579	123.4161	123.4579	4,419.00
03/02/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2025 On 05-May-16	126.00	Put	Bond Future	2584	3	3	3	0.00
03/02/2016	2025 On 05-May-16	126.01	Put	Bond Future	2594	3	3	3	0.00
03/02/2016	2025 On 05-May-16	125.99	Put	Bond Future	2574	3	3	3	0.00
03/02/2016	2025 On 04-August-16			Bond Future	124.53	124.5744	124.5291	124.5744	0.00
03/02/2016	2025 On 04-August-16	123.86	Call	Bond Future	669	1	1	1	0.00
03/02/2016	2025 On 04-August-16	123.87	Call	Bond Future	659	1	1	1	0.00
03/02/2016	2025 On 04-August-16	123.85	Call	Bond Future	679	1	1	1	0.00
03/02/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
03/02/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
03/02/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
03/02/2016	2030 On 04-February-16			Bond Future	9.66	86.9319	87.6357	86.9319	6,733.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2030 On 04-February-16	8.75	Put	Bond Future	6577	7	7	7	0.00
03/02/2016	2030 On 04-February-16	8.74	Put	Bond Future	6653	7	7	7	0.00
03/02/2016	2030 On 04-February-16	8.76	Put	Bond Future	6500	7	7	7	0.00
03/02/2016	2030 On 05-May-16			Bond Future	9.73	88.5068	89.2224	88.5068	17,216.00
03/02/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2030 On 05-May-16	9.00	Put	Bond Future	5161	6	5	6	0.00
03/02/2016	2030 On 05-May-16	8.99	Put	Bond Future	5235	6	5	6	0.00
03/02/2016	2030 On 05-May-16	9.01	Put	Bond Future	5088	6	5	6	0.00
03/02/2016	2030 On 04-August-16			Bond Future	9.80	86.1992	86.9269	86.1992	0.00
03/02/2016	2030 On 04-August-16	10.17	Call	Bond Future	2445	2	2	2	0.00
03/02/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
03/02/2016	2032 On 04-February-16			Bond Future	9.77	90.0197	90.7651	90.0197	8,166.00
03/02/2016	2032 On 04-February-16	9.20	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2032 On 04-February-16	9.30	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2032 On 04-February-16	9.30	Put	Bond Future	3504	4	4	4	22.00
03/02/2016	2032 On 04-February-16	9.20	Put	Bond Future	4284	5	4	5	22.00
03/02/2016	2032 On 04-February-16	8.70	Put	Bond Future	8329	9	8	9	0.00
03/02/2016	2032 On 04-February-16	8.71	Put	Bond Future	8245	9	8	9	0.00
03/02/2016	2032 On 04-February-16	8.69	Put	Bond Future	8412	9	8	9	0.00
03/02/2016	2032 On 05-May-16			Bond Future	9.84	87.4928	88.2507	87.4928	9,165.00
03/02/2016	2032 On 05-May-16	9.01	Call	Bond Future	773	1	1	1	0.00
03/02/2016	2032 On 05-May-16	8.99	Call	Bond Future	744	1	1	1	0.00
03/02/2016	2032 On 05-May-16	9.00	Call	Bond Future	759	1	1	1	0.00
03/02/2016	2032 On 05-May-16	8.99	Put	Bond Future	7184	8	7	8	0.00
03/02/2016	2032 On 05-May-16	9.01	Put	Bond Future	7053	8	7	8	0.00

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03/02/2016	2032 On 05-May-16	9.00	Put	Bond Future	7118	8	7	8	0.00
03/02/2016	2032 On 04-August-16			Bond Future	9.90	89.1746	89.9455	89.1746	0.00
03/02/2016	2032 On 04-August-16	8.99	Call	Bond Future	1457	1	1	1	0.00
03/02/2016	2032 On 04-August-16	9.01	Call	Bond Future	1494	1	1	1	0.00
03/02/2016	2032 On 04-August-16	9.00	Call	Bond Future	1475	1	1	1	0.00
03/02/2016	2032 On 04-August-16	9.00	Put	Bond Future	8257	9	8	9	0.00
03/02/2016	2032 On 04-August-16	9.01	Put	Bond Future	8197	9	8	9	0.00
03/02/2016	2032 On 04-August-16	8.99	Put	Bond Future	8318	9	8	9	0.00
03/02/2016	2032 On 03-November-16			Bond Future	9.95	86.8458	87.6322	86.8458	0.00
03/02/2016	2032 On 03-November-16	10.28	Call	Bond Future	4893	4	5	4	0.00
03/02/2016	2032 On 03-November-16	10.30	Call	Bond Future	4974	5	5	5	0.00
03/02/2016	2032 On 03-November-16	10.29	Call	Bond Future	4933	4	5	4	0.00
03/02/2016	2032 On 03-November-16	10.28	Put	Bond Future	2600	3	3	3	0.00
03/02/2016	2032 On 03-November-16	10.29	Put	Bond Future	2574	3	3	3	0.00
03/02/2016	2032 On 03-November-16	10.30	Put	Bond Future	2547	3	3	3	0.00
03/02/2016	2033 On 04-February-16			Bond Future	102.00	102.0328	101.9997	102.0328	185.00
03/02/2016	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2033 On 04-February-16	102.40	Put	Bond Future	400	0	0	0	0.00
03/02/2016	2033 On 04-February-16	102.39	Put	Bond Future	390	0	0	0	0.00
03/02/2016	2033 On 04-February-16	102.41	Put	Bond Future	410	0	0	0	0.00
03/02/2016	2033 On 05-May-16			Bond Future	102.86	102.8925	102.8580	102.8925	2,032.00
03/02/2016	2033 On 05-May-16	102.40	Call	Bond Future	458	0	0	0	0.00
03/02/2016	2033 On 05-May-16	102.39	Call	Bond Future	468	1	0	1	0.00
03/02/2016	2033 On 05-May-16	102.41	Call	Bond Future	448	0	0	0	0.00
03/02/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
03/02/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
03/02/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
03/02/2016	2037 On 04-February-16			Bond Future	9.92	86.9609	87.7630	86.9609	19,526.00
03/02/2016	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2037 On 04-February-16	9.43	Call	Bond Future	0	0	0	0	0.00

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03/02/2016	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2037 On 04-February-16	9.30	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2037 On 04-February-16	8.75	Put	Bond Future	10060	11	10	11	0.00
03/02/2016	2037 On 04-February-16	8.74	Put	Bond Future	10153	11	10	11	0.00
03/02/2016	2037 On 04-February-16	9.43	Put	Bond Future	4008	5	4	5	16.00
03/02/2016	2037 On 04-February-16	8.76	Put	Bond Future	9966	11	10	11	0.00
03/02/2016	2037 On 04-February-16	9.30	Put	Bond Future	5119	6	5	6	16.00
03/02/2016	2037 On 05-May-16			Bond Future	9.99	88.5363	89.3520	88.5363	40,950.00
03/02/2016	2037 On 05-May-16	8.99	Call	Bond Future	612	0	1	0	0.00
03/02/2016	2037 On 05-May-16	9.00	Call	Bond Future	625	0	1	0	0.00
03/02/2016	2037 On 05-May-16	9.01	Call	Bond Future	638	0	1	0	0.00
03/02/2016	2037 On 05-May-16	9.00	Put	Bond Future	8925	10	9	10	0.00
03/02/2016	2037 On 05-May-16	9.01	Put	Bond Future	8849	10	9	10	0.00
03/02/2016	2037 On 05-May-16	8.99	Put	Bond Future	9003	10	9	10	0.00
03/02/2016	2037 On 04-August-16			Bond Future	10.06	85.9789	86.8085	85.9789	0.00
03/02/2016	2037 On 04-August-16	9.25	Call	Bond Future	1866	2	2	2	0.00
03/02/2016	2037 On 04-August-16	9.26	Call	Bond Future	1889	2	2	2	0.00
03/02/2016	2037 On 04-August-16	9.24	Call	Bond Future	1843	2	2	2	0.00
03/02/2016	2037 On 04-August-16	9.25	Put	Bond Future	8449	9	8	9	0.00
03/02/2016	2037 On 04-August-16	9.26	Put	Bond Future	8386	9	8	9	0.00
03/02/2016	2037 On 04-August-16	9.24	Put	Bond Future	8512	9	9	9	0.00
03/02/2016	2037 On 03-November-16			Bond Future	10.10	87.7473	88.5938	87.7473	0.00
03/02/2016	2037 On 03-November-16	10.35	Call	Bond Future	4972	4	5	4	0.00
03/02/2016	2037 On 03-November-16	10.36	Call	Bond Future	5014	5	5	5	0.00
03/02/2016	2037 On 03-November-16	10.37	Call	Bond Future	5056	5	5	5	0.00
03/02/2016	2037 On 03-November-16	10.36	Put	Bond Future	3077	3	3	3	0.00
03/02/2016	2037 On 03-November-16	10.37	Put	Bond Future	3046	3	3	3	0.00
03/02/2016	2037 On 03-November-16	10.35	Put	Bond Future	3108	3	3	3	0.00
03/02/2016	2038 On 04-February-16			Bond Future	126.67	126.7104	126.6689	126.7104	5,433.00
03/02/2016	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00

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03/02/2016	2038 On 04-February-16	131.01	Put	Bond Future	4341	4	4	4	0.00
03/02/2016	2038 On 04-February-16	131.00	Put	Bond Future	4331	4	4	4	0.00
03/02/2016	2038 On 04-February-16	130.99	Put	Bond Future	4321	4	4	4	0.00
03/02/2016	2038 On 05-May-16			Bond Future	128.95	128.9894	128.9463	128.9894	18,557.00
03/02/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2038 On 05-May-16	130.99	Put	Bond Future	2044	2	2	2	0.00
03/02/2016	2038 On 05-May-16	131.00	Put	Bond Future	2054	2	2	2	0.00
03/02/2016	2038 On 05-May-16	131.01	Put	Bond Future	2064	2	2	2	0.00
03/02/2016	2038 On 04-August-16			Bond Future	130.01	130.0559	130.0088	130.0559	0.00
03/02/2016	2038 On 04-August-16	129.31	Call	Bond Future	699	1	1	1	0.00
03/02/2016	2038 On 04-August-16	129.30	Call	Bond Future	709	1	1	1	0.00
03/02/2016	2038 On 04-August-16	129.32	Call	Bond Future	689	1	1	1	0.00
03/02/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
03/02/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
03/02/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
03/02/2016	2040 On 04-February-16			Bond Future	10.00	90.3243	91.1744	90.3243	0.00
03/02/2016	2040 On 04-February-16	9.50	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2040 On 04-February-16	9.51	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2040 On 04-February-16	9.49	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2040 On 04-February-16	9.50	Put	Bond Future	4349	5	4	5	0.00
03/02/2016	2040 On 04-February-16	9.51	Put	Bond Future	4259	5	4	5	0.00
03/02/2016	2040 On 04-February-16	9.49	Put	Bond Future	4439	5	4	5	0.00
03/02/2016	2040 On 05-May-16			Bond Future	10.07	91.9607	92.8252	91.9607	1,820.00
03/02/2016	2040 On 05-May-16	9.51	Call	Bond Future	1510	1	2	1	0.00
03/02/2016	2040 On 05-May-16	9.50	Call	Bond Future	1485	1	1	1	0.00
03/02/2016	2040 On 05-May-16	9.49	Call	Bond Future	1460	1	1	1	0.00
03/02/2016	2040 On 05-May-16	9.50	Put	Bond Future	6425	7	6	7	0.00
03/02/2016	2040 On 05-May-16	9.51	Put	Bond Future	6360	7	6	7	0.00
03/02/2016	2040 On 05-May-16	9.49	Put	Bond Future	6491	7	6	7	0.00
03/02/2016	2040 On 04-August-16			Bond Future	10.14	89.2185	90.0979	89.2185	0.00
03/02/2016	2040 On 04-August-16	9.50	Call	Bond Future	2429	2	2	2	0.00

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03/02/2016	2040 On 04-August-16	9.51	Call	Bond Future	2457	2	2	2	0.00
03/02/2016	2040 On 04-August-16	9.49	Call	Bond Future	2401	2	2	2	0.00
03/02/2016	2040 On 04-August-16	9.50	Put	Bond Future	7903	8	8	8	0.00
03/02/2016	2040 On 04-August-16	9.51	Put	Bond Future	7841	8	8	8	0.00
03/02/2016	2040 On 04-August-16	9.49	Put	Bond Future	7965	8	8	8	0.00
03/02/2016	2044 On 04-February-16			Bond Future	10.03	87.4607	88.3106	87.4607	12,802.00
03/02/2016	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2044 On 04-February-16	9.58	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2044 On 04-February-16	9.01	Put	Bond Future	9261	10	9	10	0.00
03/02/2016	2044 On 04-February-16	9.58	Put	Bond Future	3869	5	4	5	0.00
03/02/2016	2044 On 04-February-16	8.99	Put	Bond Future	9460	10	9	10	0.00
03/02/2016	2044 On 04-February-16	9.00	Put	Bond Future	9360	10	9	10	0.00
03/02/2016	2044 On 05-May-16			Bond Future	10.10	89.0452	89.9096	89.0452	20,898.00
03/02/2016	2044 On 05-May-16	8.99	Call	Bond Future	532	0	1	0	0.00
03/02/2016	2044 On 05-May-16	9.01	Call	Bond Future	555	0	1	0	0.00
03/02/2016	2044 On 05-May-16	9.00	Call	Bond Future	543	0	1	0	0.00
03/02/2016	2044 On 05-May-16	9.01	Put	Bond Future	10391	11	10	11	0.00
03/02/2016	2044 On 05-May-16	8.99	Put	Bond Future	10566	11	11	11	0.00
03/02/2016	2044 On 05-May-16	9.00	Put	Bond Future	10478	11	10	11	0.00
03/02/2016	2044 On 04-August-16			Bond Future	10.16	86.3722	87.2516	86.3722	0.00
03/02/2016	2044 On 04-August-16	9.51	Call	Bond Future	2409	2	2	2	0.00
03/02/2016	2044 On 04-August-16	9.50	Call	Bond Future	2381	2	2	2	0.00
03/02/2016	2044 On 04-August-16	9.49	Call	Bond Future	2353	2	2	2	0.00
03/02/2016	2044 On 04-August-16	9.50	Put	Bond Future	8084	9	8	9	0.00
03/02/2016	2044 On 04-August-16	9.49	Put	Bond Future	8147	9	8	9	0.00
03/02/2016	2044 On 04-August-16	9.51	Put	Bond Future	8020	9	8	9	0.00
03/02/2016	2044 On 03-November-16			Bond Future	10.20	88.1488	89.0460	88.1488	0.00
03/02/2016	2044 On 03-November-16	10.42	Call	Bond Future	5186	5	5	5	0.00
03/02/2016	2044 On 03-November-16	10.43	Call	Bond Future	5230	5	5	5	0.00
03/02/2016	2044 On 03-November-16	10.41	Call	Bond Future	5142	5	5	5	0.00
03/02/2016	2044 On 03-November-16	10.42	Put	Bond Future	3472	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2016	2044 On 03-November-16	10.43	Put	Bond Future	3438	4	3	4	0.00
03/02/2016	2044 On 03-November-16	10.41	Put	Bond Future	3506	4	4	4	0.00
03/02/2016	2046 On 04-February-16			Bond Future	127.18	127.2199	127.1786	127.2199	227.00
03/02/2016	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2046 On 04-February-16	127.99	Put	Bond Future	811	1	1	1	0.00
03/02/2016	2046 On 04-February-16	128.00	Put	Bond Future	821	1	1	1	0.00
03/02/2016	2046 On 04-February-16	128.01	Put	Bond Future	831	1	1	1	0.00
03/02/2016	2046 On 05-May-16			Bond Future	128.03	128.0756	128.0324	128.0756	12,807.00
03/02/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2046 On 05-May-16	129.99	Put	Bond Future	1958	2	2	2	0.00
03/02/2016	2046 On 05-May-16	130.01	Put	Bond Future	1978	2	2	2	0.00
03/02/2016	2046 On 05-May-16	130.00	Put	Bond Future	1968	2	2	2	0.00
03/02/2016	2046 On 04-August-16			Bond Future	130.49	130.5322	130.4855	130.5322	0.00
03/02/2016	2046 On 04-August-16	129.00	Call	Bond Future	1486	2	1	2	0.00
03/02/2016	2046 On 04-August-16	129.01	Call	Bond Future	1476	2	1	2	0.00
03/02/2016	2046 On 04-August-16	129.02	Call	Bond Future	1466	2	1	2	0.00
03/02/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
03/02/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
03/02/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
03/02/2016	2050 On 04-February-16			Bond Future	137.18	137.2246	137.1795	137.2246	1,424.00
03/02/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	2050 On 04-February-16	138.00	Put	Bond Future	820	1	1	1	0.00
03/02/2016	2050 On 04-February-16	138.01	Put	Bond Future	830	1	1	1	0.00
03/02/2016	2050 On 04-February-16	137.99	Put	Bond Future	810	1	1	1	0.00
03/02/2016	2050 On 05-May-16			Bond Future	139.65	139.6928	139.6457	139.6928	16,456.00
03/02/2016	2050 On 05-May-16	137.99	Call	Bond Future	1656	2	2	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
03/02/2016	2050 On 05-May-16	138.01	Call	Bond Future	1636	2	2	2	0.00
03/02/2016	2050 On 05-May-16	138.00	Call	Bond Future	1646	2	2	2	0.00
03/02/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
03/02/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
03/02/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
03/02/2016	2050 On 04-August-16			Bond Future	140.75	140.8042	140.7535	140.8042	0.00
03/02/2016	2050 On 04-August-16	139.12	Call	Bond Future	1634	2	2	2	0.00
03/02/2016	2050 On 04-August-16	139.14	Call	Bond Future	1614	2	2	2	0.00
03/02/2016	2050 On 04-August-16	139.13	Call	Bond Future	1624	2	2	2	0.00
03/02/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
03/02/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
03/02/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
03/02/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	AL37 On 04-February-16			Index Future	461.41	459.3000	461.4130	459.3000	2.00
03/02/2016	AL37 On 05-May-16			Index Future	469.77	467.6190	469.7680	467.6190	2.00
03/02/2016	AL37 On 04-August-16			Index Future	478.69	476.5070	478.6910	476.5070	0.00
03/02/2016	AL7T On 04-February-16			Index Future	529.82	526.4300	529.8210	526.4300	0.00
03/02/2016	AL7T On 05-May-16			Index Future	539.41	535.9650	539.4130	535.9650	0.00
03/02/2016	AL7T On 04-August-16			Index Future	549.66	546.1520	549.6590	546.1520	0.00
03/02/2016	ALBI On 04-February-16			Index Future	480.80	477.4450	480.7970	477.4450	177.00
03/02/2016	ALBI On 05-May-16			Index Future	489.50	486.0930	489.5020	486.0930	523.00
03/02/2016	ALBI On 04-August-16			Index Future	498.80	495.3320	498.8000	495.3320	133.00
03/02/2016	ALBI On 03-November-16			Index Future	509.13	505.5890	509.1340	505.5890	0.00
03/02/2016	C002 On 31-March-32			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
03/02/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C208 On 31-March-21			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
03/02/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/02/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2016	EL28 On 04-February-16			Bond Future	125.54	125.5802	125.5431	125.5802	0.00
03/02/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
03/02/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	EL28 On 04-February-16	129.00	Put	Bond Future	3457	3	3	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
03/02/2016	EL28 On 04-February-16	129.01	Put	Bond Future	3467	3	3	3	0.00
03/02/2016	EL28 On 04-February-16	128.99	Put	Bond Future	3447	3	3	3	0.00
03/02/2016	EL28 On 05-May-16			Bond Future	126.22	126.2604	126.2218	126.2604	0.00
03/02/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
03/02/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2778	3	3	3	0.00
03/02/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2788	3	3	3	0.00
03/02/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2768	3	3	3	0.00
03/02/2016	EL28 On 04-August-16			Bond Future	128.64	128.6826	128.6404	128.6826	0.00
03/02/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1780	2	2	2	0.00
03/02/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1770	2	2	2	0.00
03/02/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1760	2	2	2	0.00
03/02/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
03/02/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
03/02/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
03/02/2016	ES33 On 04-February-16			Bond Future	10.72	77.0733	77.7515	77.0733	141.00
03/02/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
03/02/2016	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	ES33 On 04-February-16	9.99	Put	Bond Future	4822	6	5	6	0.00
03/02/2016	ES33 On 04-February-16	10.00	Put	Bond Future	4753	5	5	5	0.00
03/02/2016	ES33 On 04-February-16	10.01	Put	Bond Future	4684	5	5	5	0.00
03/02/2016	ES33 On 05-May-16			Bond Future	10.82	74.6779	75.3674	74.6779	8,776.00
03/02/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
03/02/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5286	6	5	6	0.00
03/02/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5355	6	5	6	0.00
03/02/2016	ES33 On 05-May-16	9.99	Put	Bond Future	5424	6	5	6	0.00
03/02/2016	ES33 On 04-August-16			Bond Future	10.91	76.1132	76.8146	76.1132	0.00
03/02/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
03/02/2016	ES33 On 04-August-16	10.26	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
03/02/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
03/02/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4281	5	4	5	0.00
03/02/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4148	5	4	5	0.00
03/02/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4214	5	4	5	0.00
03/02/2016	ES33 On 03-November-16			Bond Future	10.99	73.8820	74.5976	73.8820	0.00
03/02/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1853	1	2	1	0.00
03/02/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1911	1	2	1	0.00
03/02/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1795	1	2	1	0.00
03/02/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
03/02/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
03/02/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
03/02/2016	ES42 On 04-February-16			Bond Future	10.85	81.3850	82.1493	81.3850	0.00
03/02/2016	ES42 On 05-May-16			Bond Future	10.95	78.5968	79.3740	78.5968	7,250.00
03/02/2016	GOVI On 04-February-16			GOVI	480.12	477.0390	480.1210	477.0390	70.00
03/02/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
03/02/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
03/02/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
03/02/2016	GOVI On 04-February-16	511.99	Put	GOVI	318690	35	32	35	0.00
03/02/2016	GOVI On 04-February-16	512.00	Put	GOVI	318790	35	32	35	0.00
03/02/2016	GOVI On 04-February-16	512.01	Put	GOVI	318890	35	32	35	0.00
03/02/2016	GOVI On 05-May-16			GOVI	488.81	485.6790	488.8140	485.6790	479.00
03/02/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
03/02/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
03/02/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
03/02/2016	GOVI On 05-May-16	517.99	Put	GOVI	291760	32	29	32	0.00
03/02/2016	GOVI On 05-May-16	518.00	Put	GOVI	291860	32	29	32	0.00
03/02/2016	GOVI On 05-May-16	518.01	Put	GOVI	291960	32	29	32	0.00
03/02/2016	GOVI On 04-August-16			GOVI	498.10	494.9110	498.0990	494.9110	26.00
03/02/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
03/02/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
03/02/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
03/02/2016	GOVI On 04-August-16	521.01	Put	GOVI	229110	26	23	26	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
03/02/2016	GOVI On 04-August-16	520.99	Put	GOVI	228910	26	23	26	0.00
03/02/2016	GOVI On 04-August-16	521.00	Put	GOVI	229010	26	23	26	0.00
03/02/2016	GOVI On 03-November-16			GOVI	508.42	505.1590	508.4180	505.1590	0.00
03/02/2016	GOVI On 03-November-16	476.11	Call	GOVI	323080	29	32	29	0.00
03/02/2016	GOVI On 03-November-16	476.12	Call	GOVI	322980	29	32	29	0.00
03/02/2016	GOVI On 03-November-16	476.13	Call	GOVI	322880	29	32	29	0.00
03/02/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
03/02/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
03/02/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
03/02/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/02/2016	IGOV On 04-February-16			Index Future	233.51	233.5360	233.5100	233.5360	194.00
03/02/2016	IGOV On 05-May-16			Index Future	237.71	237.7370	237.7090	237.7370	975.00
03/02/2016	IGOV On 04-August-16			Index Future	242.22	242.2470	242.2150	242.2470	81.00
03/02/2016	IGOV On 03-November-16			Index Future	247.21	247.2440	247.2140	247.2440	0.00
03/02/2016	ILBI On 04-February-16			Index Future	632.52	632.6950	632.5190	632.6950	25.00
03/02/2016	ILBI On 05-May-16			Index Future	643.25	643.4320	643.2520	643.4320	0.00
03/02/2016	ILBI On 04-August-16			Index Future	654.93	655.1190	654.9320	655.1190	157.00
03/02/2016	IS01 On 19-December-16			Interest Rate Swap	100.19	100.2168	100.1857	100.2168	0.00
03/02/2016	IS01 On 16-March-17			Interest Rate Swap	100.24	100.2831	100.2398	100.2831	0.00
03/02/2016	IS02 On 18-December-17			Interest Rate Swap	100.66	100.7460	100.6551	100.7460	0.00
03/02/2016	IS02 On 16-March-18			Interest Rate Swap	100.13	100.2469	100.1345	100.2469	0.00
03/02/2016	IS05 On 17-December-20			Interest Rate Swap	101.12	101.4125	101.1189	101.4125	0.00
03/02/2016	IS05 On 16-March-21			Interest Rate Swap	100.66	100.9700	100.6628	100.9700	0.00
03/02/2016	IS10 On 17-December-25			Interest Rate Swap	103.52	104.0277	103.5211	104.0277	0.00
03/02/2016	IS10 On 16-March-26			Interest Rate Swap	100.80	101.3226	100.7990	101.3226	0.00
03/02/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/02/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
03/02/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
03/02/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.02	92.9800	92.9800	92.9800	2,000.00
03/02/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.13	92.8700	92.8700	92.8700	0.00
03/02/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.27	92.7300	92.7300	92.7300	0.00
03/02/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.37	92.6300	92.6300	92.6300	0.00
03/02/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.45	92.5500	92.5500	92.5500	0.00
03/02/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.54	92.4600	92.4600	92.4600	0.00
03/02/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.73	92.2700	92.2700	92.2700	0.00
03/02/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.92	92.0800	92.0800	92.0800	0.00
03/02/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.07	91.9300	91.9300	91.9300	0.00
03/02/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.18	91.8200	91.8200	91.8200	0.00
03/02/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.31	91.6900	91.6900	91.6900	0.00
03/02/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
03/02/2016	R023 On 04-February-16			Bond Future	9.10	95.9626	96.5399	95.9626	2,158.00
03/02/2016	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R023 On 04-February-16	7.99	Put	Bond Future	5646	6	6	6	0.00
03/02/2016	R023 On 04-February-16	8.00	Put	Bond Future	5593	6	6	6	0.00
03/02/2016	R023 On 04-February-16	8.01	Put	Bond Future	5541	6	6	6	0.00
03/02/2016	R023 On 05-May-16			Bond Future	9.18	93.7706	94.3573	93.7706	9,781.00
03/02/2016	R023 On 05-May-16	8.26	Call	Bond Future	339	0	0	0	0.00
03/02/2016	R023 On 05-May-16	8.25	Call	Bond Future	332	0	0	0	0.00
03/02/2016	R023 On 05-May-16	8.24	Call	Bond Future	325	0	0	0	0.00
03/02/2016	R023 On 05-May-16	8.25	Put	Bond Future	4899	5	5	5	0.00
03/02/2016	R023 On 05-May-16	8.24	Put	Bond Future	4943	5	5	5	0.00
03/02/2016	R023 On 05-May-16	8.26	Put	Bond Future	4856	5	5	5	0.00
03/02/2016	R023 On 04-August-16			Bond Future	9.25	95.5727	96.1689	95.5727	0.00
03/02/2016	R023 On 04-August-16	8.24	Call	Bond Future	680	1	1	1	0.00
03/02/2016	R023 On 04-August-16	8.26	Call	Bond Future	701	1	1	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
03/02/2016	R023 On 04-August-16	8.25	Call	Bond Future	690	1	1	1	0.00
03/02/2016	R023 On 04-August-16	8.25	Put	Bond Future	5455	6	5	6	0.00
03/02/2016	R023 On 04-August-16	8.24	Put	Bond Future	5494	6	5	6	0.00
03/02/2016	R023 On 04-August-16	8.26	Put	Bond Future	5416	6	5	6	0.00
03/02/2016	R023 On 03-November-16			Bond Future	9.29	93.6014	94.2096	93.6014	0.00
03/02/2016	R023 On 03-November-16	9.73	Call	Bond Future	3276	3	3	3	0.00
03/02/2016	R023 On 03-November-16	9.74	Call	Bond Future	3304	3	3	3	0.00
03/02/2016	R023 On 03-November-16	9.75	Call	Bond Future	3333	3	3	3	0.00
03/02/2016	R023 On 03-November-16	9.74	Put	Bond Future	1331	2	1	2	0.00
03/02/2016	R023 On 03-November-16	9.75	Put	Bond Future	1316	2	1	2	0.00
03/02/2016	R023 On 03-November-16	9.73	Put	Bond Future	1347	2	1	2	0.00
03/02/2016	R035 On 04-February-16			Bond Future	9.85	94.8672	95.6809	94.8672	1,788.00
03/02/2016	R035 On 04-February-16	103.99	Call	Bond Future	83267	82	83	82	0.00
03/02/2016	R035 On 04-February-16	104.01	Call	Bond Future	83268	82	83	82	0.00
03/02/2016	R035 On 04-February-16	104.00	Call	Bond Future	83268	82	83	82	0.00
03/02/2016	R035 On 04-February-16	104.00	Put	Bond Future	0	0	0	0	0.00
03/02/2016	R035 On 04-February-16	104.01	Put	Bond Future	0	0	0	0	0.00
03/02/2016	R035 On 04-February-16	103.99	Put	Bond Future	0	0	0	0	0.00
03/02/2016	R035 On 05-May-16			Bond Future	9.92	92.0847	92.9122	92.0847	4,019.00
03/02/2016	R035 On 05-May-16	10.35	Call	Bond Future	3326	2	3	2	0.00
03/02/2016	R035 On 05-May-16	10.37	Call	Bond Future	3475	3	3	3	0.00
03/02/2016	R035 On 05-May-16	10.36	Call	Bond Future	3401	3	3	3	0.00
03/02/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
03/02/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
03/02/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
03/02/2016	R035 On 04-August-16			Bond Future	9.98	93.8545	94.6961	93.8545	0.00
03/02/2016	R035 On 04-August-16	10.36	Call	Bond Future	2908	2	3	2	0.00
03/02/2016	R035 On 04-August-16	10.37	Call	Bond Future	2982	2	3	2	0.00
03/02/2016	R035 On 04-August-16	10.35	Call	Bond Future	2834	2	3	2	0.00
03/02/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
03/02/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
03/02/2016	R035 On 04-August-16	10.35	Put	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
03/02/2016	R186 On 04-February-16			Bond Future	9.28	108.9151	109.6442	108.9151	20,072.00
03/02/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
03/02/2016	R186 On 04-February-16	8.45	Call	Bond Future	0	0	0	0	350.00
03/02/2016	R186 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R186 On 04-February-16	9.20	Call	Bond Future	78	0	0	0	0.00
03/02/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R186 On 04-February-16	8.83	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
03/02/2016	R186 On 04-February-16	8.40	Call	Bond Future	0	0	0	0	680.00
03/02/2016	R186 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R186 On 04-February-16	8.80	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R186 On 04-February-16	8.65	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R186 On 04-February-16	8.85	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R186 On 04-February-16	7.90	Put	Bond Future	10497	11	10	11	0.00
03/02/2016	R186 On 04-February-16	8.45	Put	Bond Future	6157	7	6	7	0.00
03/02/2016	R186 On 04-February-16	9.20	Put	Bond Future	657	1	1	1	700.00
03/02/2016	R186 On 04-February-16	8.75	Put	Bond Future	3880	5	4	5	11,695.00
03/02/2016	R186 On 04-February-16	7.51	Put	Bond Future	13711	14	14	14	0.00
03/02/2016	R186 On 04-February-16	8.85	Put	Bond Future	3134	4	3	4	0.00
03/02/2016	R186 On 04-February-16	7.49	Put	Bond Future	13879	15	14	15	0.00
03/02/2016	R186 On 04-February-16	7.50	Put	Bond Future	13795	15	14	15	0.00
03/02/2016	R186 On 04-February-16	8.65	Put	Bond Future	4632	5	5	5	340.00
03/02/2016	R186 On 04-February-16	8.70	Put	Bond Future	4255	5	4	5	5,000.00
03/02/2016	R186 On 04-February-16	8.80	Put	Bond Future	3506	4	4	4	5,000.00
03/02/2016	R186 On 04-February-16	8.40	Put	Bond Future	6542	7	7	7	0.00
03/02/2016	R186 On 04-February-16	8.83	Put	Bond Future	3283	4	3	4	33.00
03/02/2016	R186 On 04-February-16	8.02	Put	Bond Future	9531	10	10	10	0.00
03/02/2016	R186 On 05-May-16			Bond Future	9.35	110.8883	111.6293	110.8883	51,646.00
03/02/2016	R186 On 05-May-16	8.34	Call	Bond Future	444	0	0	0	0.00
03/02/2016	R186 On 05-May-16	9.96	Call	Bond Future	5204	0	5	0	0.00
03/02/2016	R186 On 05-May-16	8.33	Call	Bond Future	434	0	0	0	0.00
03/02/2016	R186 On 05-May-16	9.86	Call	Bond Future	4725	0	5	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
03/02/2016	R186 On 05-May-16	8.35	Call	Bond Future	454	0	0	0	0.00
03/02/2016	R186 On 05-May-16	8.75	Call	Bond Future	1018	1	1	1	0.00
03/02/2016	R186 On 05-May-16	8.85	Call	Bond Future	1218	1	1	1	0.00
03/02/2016	R186 On 05-May-16	7.56	Call	Bond Future	59	0	0	0	0.00
03/02/2016	R186 On 05-May-16	9.96	Put	Bond Future	1086	0	1	0	5,000.00
03/02/2016	R186 On 05-May-16	8.33	Put	Bond Future	7927	9	8	9	0.00
03/02/2016	R186 On 05-May-16	9.86	Put	Bond Future	1272	0	1	0	5,000.00
03/02/2016	R186 On 05-May-16	7.56	Put	Bond Future	13656	14	14	14	0.00
03/02/2016	R186 On 05-May-16	8.35	Put	Bond Future	7794	8	8	8	0.00
03/02/2016	R186 On 05-May-16	8.34	Put	Bond Future	7860	9	8	9	0.00
03/02/2016	R186 On 05-May-16	8.75	Put	Bond Future	5355	6	5	6	1,900.00
03/02/2016	R186 On 05-May-16	8.85	Put	Bond Future	4822	5	5	5	5,350.00
03/02/2016	R186 On 04-August-16			Bond Future	9.42	107.7150	108.4683	107.7150	0.00
03/02/2016	R186 On 04-August-16	8.49	Call	Bond Future	1231	1	1	1	0.00
03/02/2016	R186 On 04-August-16	8.51	Call	Bond Future	1264	1	1	1	0.00
03/02/2016	R186 On 04-August-16	8.50	Call	Bond Future	1247	1	1	1	0.00
03/02/2016	R186 On 04-August-16	8.49	Put	Bond Future	7849	8	8	8	0.00
03/02/2016	R186 On 04-August-16	8.50	Put	Bond Future	7791	8	8	8	0.00
03/02/2016	R186 On 04-August-16	8.51	Put	Bond Future	7734	8	8	8	0.00
03/02/2016	R197 On 04-February-16			Bond Future	288.64	288.7388	288.6419	288.7388	46.00
03/02/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R197 On 04-February-16	297.00	Put	Bond Future	8358	8	8	8	0.00
03/02/2016	R197 On 04-February-16	297.01	Put	Bond Future	8368	8	8	8	0.00
03/02/2016	R197 On 04-February-16	296.99	Put	Bond Future	8348	8	8	8	0.00
03/02/2016	R197 On 05-May-16			Bond Future	293.83	293.9323	293.8317	293.9323	1,383.00
03/02/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R197 On 05-May-16	300.01	Put	Bond Future	6178	6	6	6	0.00
03/02/2016	R197 On 05-May-16	300.00	Put	Bond Future	6168	6	6	6	0.00
03/02/2016	R197 On 05-May-16	299.99	Put	Bond Future	6158	6	6	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
03/02/2016	R197 On 04-August-16			Bond Future	292.97	293.0784	292.9693	293.0784	0.00
03/02/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R197 On 04-August-16	293.96	Put	Bond Future	991	1	1	1	0.00
03/02/2016	R197 On 04-August-16	293.97	Put	Bond Future	1001	1	1	1	0.00
03/02/2016	R197 On 04-August-16	293.98	Put	Bond Future	1011	1	1	1	0.00
03/02/2016	R202 On 04-February-16			Bond Future	237.37	237.4506	237.3716	237.4506	724.00
03/02/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R202 On 04-February-16	239.99	Put	Bond Future	2618	3	3	3	0.00
03/02/2016	R202 On 04-February-16	240.01	Put	Bond Future	2638	3	3	3	0.00
03/02/2016	R202 On 04-February-16	240.00	Put	Bond Future	2628	3	3	3	0.00
03/02/2016	R202 On 05-May-16			Bond Future	241.64	241.7213	241.6397	241.7213	43,482.00
03/02/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R202 On 05-May-16	247.00	Put	Bond Future	5360	5	5	5	0.00
03/02/2016	R202 On 05-May-16	247.01	Put	Bond Future	5370	5	5	5	0.00
03/02/2016	R202 On 05-May-16	246.99	Put	Bond Future	5350	5	5	5	0.00
03/02/2016	R202 On 04-August-16			Bond Future	242.82	242.9097	242.8208	242.9097	0.00
03/02/2016	R202 On 04-August-16	243.26	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R202 On 04-August-16	243.25	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R202 On 04-August-16	243.24	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R202 On 04-August-16	243.25	Put	Bond Future	429	0	0	0	0.00
03/02/2016	R202 On 04-August-16	243.26	Put	Bond Future	439	0	0	0	0.00
03/02/2016	R202 On 04-August-16	243.24	Put	Bond Future	419	0	0	0	0.00
03/02/2016	R203 On 04-February-16			Bond Future	8.05	103.4254	103.6107	103.4254	6,503.00
03/02/2016	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R203 On 04-February-16	7.25	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
03/02/2016	R203 On 04-February-16	7.24	Put	Bond Future	1207	1	1	1	0.00
03/02/2016	R203 On 04-February-16	7.25	Put	Bond Future	1192	1	1	1	0.00
03/02/2016	R203 On 04-February-16	7.26	Put	Bond Future	1177	1	1	1	0.00
03/02/2016	R203 On 05-May-16			Bond Future	8.19	101.1281	101.3157	101.1281	14,595.00
03/02/2016	R203 On 05-May-16	7.24	Call	Bond Future	52	0	0	0	0.00
03/02/2016	R203 On 05-May-16	7.26	Call	Bond Future	55	0	0	0	0.00
03/02/2016	R203 On 05-May-16	7.25	Call	Bond Future	53	0	0	0	0.00
03/02/2016	R203 On 05-May-16	7.26	Put	Bond Future	1229	1	1	1	0.00
03/02/2016	R203 On 05-May-16	7.24	Put	Bond Future	1251	1	1	1	0.00
03/02/2016	R203 On 05-May-16	7.25	Put	Bond Future	1240	1	1	1	0.00
03/02/2016	R203 On 04-August-16			Bond Future	8.29	103.0718	103.2611	103.0718	0.00
03/02/2016	R203 On 04-August-16	7.24	Call	Bond Future	101	0	0	0	0.00
03/02/2016	R203 On 04-August-16	7.26	Call	Bond Future	104	0	0	0	0.00
03/02/2016	R203 On 04-August-16	7.25	Call	Bond Future	102	0	0	0	0.00
03/02/2016	R203 On 04-August-16	7.25	Put	Bond Future	1185	1	1	1	0.00
03/02/2016	R203 On 04-August-16	7.26	Put	Bond Future	1176	1	1	1	0.00
03/02/2016	R203 On 04-August-16	7.24	Put	Bond Future	1194	1	1	1	0.00
03/02/2016	R203 On 03-November-16			Bond Future	8.26	101.0144	101.2073	101.0144	0.00
03/02/2016	R203 On 03-November-16	8.84	Call	Bond Future	748	1	1	1	0.00
03/02/2016	R203 On 03-November-16	8.86	Call	Bond Future	759	1	1	1	0.00
03/02/2016	R203 On 03-November-16	8.85	Call	Bond Future	753	1	1	1	0.00
03/02/2016	R203 On 03-November-16	8.84	Put	Bond Future	279	0	0	0	0.00
03/02/2016	R203 On 03-November-16	8.86	Put	Bond Future	274	0	0	0	0.00
03/02/2016	R203 On 03-November-16	8.85	Put	Bond Future	276	0	0	0	0.00
03/02/2016	R204 On 04-February-16			Bond Future	8.47	99.5670	99.8999	99.5670	14,827.00
03/02/2016	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R204 On 04-February-16	7.50	Put	Bond Future	2446	3	2	3	0.00
03/02/2016	R204 On 04-February-16	7.51	Put	Bond Future	2420	3	2	3	0.00
03/02/2016	R204 On 04-February-16	7.49	Put	Bond Future	2471	3	2	3	0.00
03/02/2016	R204 On 05-May-16			Bond Future	8.59	101.3708	101.7087	101.3708	33,081.00
03/02/2016	R204 On 05-May-16	7.76	Call	Bond Future	157	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
03/02/2016	R204 On 05-May-16	7.75	Call	Bond Future	154	0	0	0	0.00
03/02/2016	R204 On 05-May-16	7.74	Call	Bond Future	150	0	0	0	0.00
03/02/2016	R204 On 05-May-16	7.75	Put	Bond Future	2095	2	2	2	0.00
03/02/2016	R204 On 05-May-16	7.74	Put	Bond Future	2115	2	2	2	0.00
03/02/2016	R204 On 05-May-16	7.76	Put	Bond Future	2075	2	2	2	0.00
03/02/2016	R204 On 04-August-16			Bond Future	8.69	99.2775	99.6200	99.2775	0.00
03/02/2016	R204 On 04-August-16	7.74	Call	Bond Future	268	0	0	0	0.00
03/02/2016	R204 On 04-August-16	7.75	Call	Bond Future	272	0	0	0	0.00
03/02/2016	R204 On 04-August-16	7.76	Call	Bond Future	277	0	0	0	0.00
03/02/2016	R204 On 04-August-16	7.75	Put	Bond Future	2261	3	2	3	0.00
03/02/2016	R204 On 04-August-16	7.76	Put	Bond Future	2244	3	2	3	0.00
03/02/2016	R204 On 04-August-16	7.74	Put	Bond Future	2278	3	2	3	0.00
03/02/2016	R204 On 03-November-16			Bond Future	8.73	101.3176	101.6669	101.3176	0.00
03/02/2016	R204 On 03-November-16	9.21	Call	Bond Future	1405	1	1	1	0.00
03/02/2016	R204 On 03-November-16	9.23	Call	Bond Future	1430	1	1	1	0.00
03/02/2016	R204 On 03-November-16	9.22	Call	Bond Future	1417	1	1	1	0.00
03/02/2016	R204 On 03-November-16	9.22	Put	Bond Future	495	1	0	1	0.00
03/02/2016	R204 On 03-November-16	9.21	Put	Bond Future	501	1	1	1	0.00
03/02/2016	R204 On 03-November-16	9.23	Put	Bond Future	489	1	0	1	0.00
03/02/2016	R207 On 04-February-16			Bond Future	8.73	95.2551	95.6478	95.2551	16,664.00
03/02/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
03/02/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
03/02/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R207 On 04-February-16	7.50	Put	Bond Future	4005	4	4	4	0.00
03/02/2016	R207 On 04-February-16	7.51	Put	Bond Future	3971	4	4	4	0.00
03/02/2016	R207 On 04-February-16	7.27	Put	Bond Future	4775	5	5	5	0.00
03/02/2016	R207 On 04-February-16	7.49	Put	Bond Future	4038	4	4	4	0.00
03/02/2016	R207 On 05-May-16			Bond Future	8.84	96.9808	97.3796	96.9808	37,667.00
03/02/2016	R207 On 05-May-16	7.86	Call	Bond Future	159	0	0	0	0.00
03/02/2016	R207 On 05-May-16	7.84	Call	Bond Future	151	0	0	0	0.00
03/02/2016	R207 On 05-May-16	7.85	Call	Bond Future	155	0	0	0	0.00
03/02/2016	R207 On 05-May-16	7.56	Call	Bond Future	73	0	0	0	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2016	R207 On 05-May-16	7.85	Put	Bond Future	3183	4	3	4	0.00
03/02/2016	R207 On 05-May-16	7.86	Put	Bond Future	3156	4	3	4	0.00
03/02/2016	R207 On 05-May-16	7.56	Put	Bond Future	4008	4	4	4	0.00
03/02/2016	R207 On 05-May-16	7.84	Put	Bond Future	3210	4	3	4	0.00
03/02/2016	R207 On 04-August-16			Bond Future	8.94	95.2000	95.6046	95.2000	0.00
03/02/2016	R207 On 04-August-16	8.01	Call	Bond Future	407	0	0	0	0.00
03/02/2016	R207 On 04-August-16	7.99	Call	Bond Future	395	0	0	0	0.00
03/02/2016	R207 On 04-August-16	8.00	Call	Bond Future	401	0	0	0	0.00
03/02/2016	R207 On 04-August-16	7.99	Put	Bond Future	3112	3	3	3	0.00
03/02/2016	R207 On 04-August-16	8.00	Put	Bond Future	3089	3	3	3	0.00
03/02/2016	R207 On 04-August-16	8.01	Put	Bond Future	3066	3	3	3	0.00
03/02/2016	R208 On 04-February-16			Bond Future	8.90	93.2274	93.6998	93.2274	36,751.00
03/02/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R208 On 04-February-16	7.74	Put	Bond Future	4589	5	5	5	0.00
03/02/2016	R208 On 04-February-16	7.76	Put	Bond Future	4507	5	5	5	0.00
03/02/2016	R208 On 04-February-16	7.75	Put	Bond Future	4548	5	5	5	0.00
03/02/2016	R208 On 05-May-16			Bond Future	9.00	91.5144	91.9945	91.5144	45,059.00
03/02/2016	R208 On 05-May-16	7.99	Call	Bond Future	198	0	0	0	0.00
03/02/2016	R208 On 05-May-16	8.01	Call	Bond Future	208	0	0	0	0.00
03/02/2016	R208 On 05-May-16	8.00	Call	Bond Future	203	0	0	0	0.00
03/02/2016	R208 On 05-May-16	8.00	Put	Bond Future	3957	4	4	4	0.00
03/02/2016	R208 On 05-May-16	8.01	Put	Bond Future	3923	4	4	4	0.00
03/02/2016	R208 On 05-May-16	7.99	Put	Bond Future	3991	4	4	4	0.00
03/02/2016	R208 On 04-August-16			Bond Future	9.08	93.2735	93.7610	93.2735	0.00
03/02/2016	R208 On 04-August-16	7.99	Call	Bond Future	429	0	0	0	0.00
03/02/2016	R208 On 04-August-16	8.00	Call	Bond Future	435	0	0	0	0.00
03/02/2016	R208 On 04-August-16	8.01	Call	Bond Future	442	0	0	0	0.00
03/02/2016	R208 On 04-August-16	7.99	Put	Bond Future	4359	5	4	5	0.00
03/02/2016	R208 On 04-August-16	8.00	Put	Bond Future	4329	5	4	5	0.00
03/02/2016	R208 On 04-August-16	8.01	Put	Bond Future	4299	5	4	5	0.00
03/02/2016	R208 On 03-November-16			Bond Future	9.12	91.7848	92.2822	91.7848	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
03/02/2016	R208 On 03-November-16	9.57	Call	Bond Future	2476	2	2	2	0.00
03/02/2016	R208 On 03-November-16	9.59	Call	Bond Future	2519	2	3	2	0.00
03/02/2016	R208 On 03-November-16	9.58	Call	Bond Future	2497	2	2	2	0.00
03/02/2016	R208 On 03-November-16	9.57	Put	Bond Future	980	1	1	1	0.00
03/02/2016	R208 On 03-November-16	9.58	Put	Bond Future	968	1	1	1	0.00
03/02/2016	R208 On 03-November-16	9.59	Put	Bond Future	957	1	1	1	0.00
03/02/2016	R209 On 04-February-16			Bond Future	9.81	70.5518	71.2515	70.5518	30,302.00
03/02/2016	R209 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R209 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R209 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R209 On 04-February-16	9.52	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R209 On 04-February-16	8.76	Put	Bond Future	7433	8	7	8	0.00
03/02/2016	R209 On 04-February-16	8.74	Put	Bond Future	7587	8	8	8	0.00
03/02/2016	R209 On 04-February-16	9.52	Put	Bond Future	1918	3	2	3	0.00
03/02/2016	R209 On 04-February-16	8.75	Put	Bond Future	7510	8	8	8	0.00
03/02/2016	R209 On 05-May-16			Bond Future	9.87	68.6801	69.3917	68.6801	24,051.00
03/02/2016	R209 On 05-May-16	9.00	Call	Bond Future	645	1	1	1	6,700.00
03/02/2016	R209 On 05-May-16	9.01	Call	Bond Future	658	1	1	1	0.00
03/02/2016	R209 On 05-May-16	8.25	Call	Bond Future	114	0	0	0	6,700.00
03/02/2016	R209 On 05-May-16	8.99	Call	Bond Future	632	0	1	0	0.00
03/02/2016	R209 On 05-May-16	9.01	Put	Bond Future	6612	7	7	7	0.00
03/02/2016	R209 On 05-May-16	9.00	Put	Bond Future	6673	7	7	7	0.00
03/02/2016	R209 On 05-May-16	8.99	Put	Bond Future	6734	7	7	7	0.00
03/02/2016	R209 On 05-May-16	8.25	Put	Bond Future	12008	13	12	13	0.00
03/02/2016	R209 On 04-August-16			Bond Future	9.93	70.0004	70.7242	70.0004	0.00
03/02/2016	R209 On 04-August-16	10.60	Call	Bond Future	6001	5	6	5	6,000.00
03/02/2016	R209 On 04-August-16	9.24	Call	Bond Future	1755	1	2	1	0.00
03/02/2016	R209 On 04-August-16	9.26	Call	Bond Future	1797	2	2	2	0.00
03/02/2016	R209 On 04-August-16	9.25	Call	Bond Future	1776	1	2	1	0.00
03/02/2016	R209 On 04-August-16	9.60	Call	Bond Future	2613	2	3	2	6,000.00
03/02/2016	R209 On 04-August-16	9.26	Put	Bond Future	6301	7	6	7	0.00
03/02/2016	R209 On 04-August-16	10.60	Put	Bond Future	1874	2	2	2	0.00
03/02/2016	R209 On 04-August-16	9.24	Put	Bond Future	6401	7	6	7	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
03/02/2016	R209 On 04-August-16	9.25	Put	Bond Future	6351	7	6	7	0.00
03/02/2016	R209 On 04-August-16	9.60	Put	Bond Future	4766	5	5	5	0.00
03/02/2016	R209 On 03-November-16			Bond Future	9.97	68.2863	69.0248	68.2863	0.00
03/02/2016	R209 On 03-November-16	10.24	Call	Bond Future	4228	4	4	4	0.00
03/02/2016	R209 On 03-November-16	10.26	Call	Bond Future	4300	4	4	4	0.00
03/02/2016	R209 On 03-November-16	10.25	Call	Bond Future	4264	4	4	4	0.00
03/02/2016	R209 On 03-November-16	10.26	Put	Bond Future	2462	3	2	3	0.00
03/02/2016	R209 On 03-November-16	10.25	Put	Bond Future	2487	3	2	3	0.00
03/02/2016	R209 On 03-November-16	10.24	Put	Bond Future	2513	3	3	3	0.00
03/02/2016	R210 On 04-February-16			Bond Future	179.48	179.5369	179.4769	179.5369	48.00
03/02/2016	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R210 On 04-February-16	185.00	Put	Bond Future	5523	5	6	5	0.00
03/02/2016	R210 On 04-February-16	185.01	Put	Bond Future	5533	5	6	5	0.00
03/02/2016	R210 On 04-February-16	184.99	Put	Bond Future	5513	5	6	5	0.00
03/02/2016	R210 On 05-May-16			Bond Future	180.53	180.5944	180.5320	180.5944	1,178.00
03/02/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R210 On 05-May-16	184.99	Put	Bond Future	4458	4	4	4	0.00
03/02/2016	R210 On 05-May-16	185.00	Put	Bond Future	4468	4	4	4	0.00
03/02/2016	R210 On 05-May-16	185.01	Put	Bond Future	4478	4	4	4	0.00
03/02/2016	R210 On 04-August-16			Bond Future	183.99	184.0585	183.9909	184.0585	0.00
03/02/2016	R210 On 04-August-16	181.51	Call	Bond Future	2481	3	2	3	0.00
03/02/2016	R210 On 04-August-16	181.50	Call	Bond Future	2491	3	2	3	0.00
03/02/2016	R210 On 04-August-16	181.52	Call	Bond Future	2471	3	2	3	0.00
03/02/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
03/02/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
03/02/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
03/02/2016	R211 On 04-February-16			Bond Future	134.55	134.5613	134.5547	134.5613	0.00
03/02/2016	R211 On 04-February-16	138.99	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
03/02/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R211 On 04-February-16	138.99	Put	Bond Future	4435	4	4	4	0.00
03/02/2016	R211 On 04-February-16	139.00	Put	Bond Future	4445	4	4	4	0.00
03/02/2016	R211 On 04-February-16	139.01	Put	Bond Future	4455	4	4	4	0.00
03/02/2016	R211 On 05-May-16			Bond Future	136.97	136.9816	136.9740	136.9816	2.00
03/02/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R211 On 05-May-16	138.99	Put	Bond Future	2016	2	2	2	0.00
03/02/2016	R211 On 05-May-16	139.00	Put	Bond Future	2026	2	2	2	0.00
03/02/2016	R211 On 05-May-16	139.01	Put	Bond Future	2036	2	2	2	0.00
03/02/2016	R211 On 04-August-16			Bond Future	137.86	137.8718	137.8610	137.8718	0.00
03/02/2016	R211 On 04-August-16	137.09	Call	Bond Future	771	1	1	1	0.00
03/02/2016	R211 On 04-August-16	137.07	Call	Bond Future	791	1	1	1	0.00
03/02/2016	R211 On 04-August-16	137.08	Call	Bond Future	781	1	1	1	0.00
03/02/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
03/02/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
03/02/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
03/02/2016	R212 On 04-February-16			Bond Future	139.91	139.9579	139.9111	139.9579	5.00
03/02/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R212 On 04-February-16	146.00	Put	Bond Future	6089	6	6	6	0.00
03/02/2016	R212 On 04-February-16	146.01	Put	Bond Future	6099	6	6	6	0.00
03/02/2016	R212 On 04-February-16	145.99	Put	Bond Future	6079	6	6	6	0.00
03/02/2016	R212 On 05-May-16			Bond Future	142.43	142.4752	142.4267	142.4752	1,914.00
03/02/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R212 On 05-May-16	145.00	Put	Bond Future	2573	3	3	3	0.00
03/02/2016	R212 On 05-May-16	144.99	Put	Bond Future	2563	3	3	3	0.00
03/02/2016	R212 On 05-May-16	145.01	Put	Bond Future	2583	3	3	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
03/02/2016	R212 On 04-August-16			Bond Future	143.25	143.3012	143.2486	143.3012	0.00
03/02/2016	R212 On 04-August-16	142.44	Call	Bond Future	809	1	1	1	0.00
03/02/2016	R212 On 04-August-16	142.43	Call	Bond Future	819	1	1	1	0.00
03/02/2016	R212 On 04-August-16	142.42	Call	Bond Future	829	1	1	1	0.00
03/02/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
03/02/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
03/02/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
03/02/2016	R213 On 04-February-16			Bond Future	9.68	81.4296	82.1058	81.4296	22,763.00
03/02/2016	R213 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R213 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R213 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R213 On 04-February-16	8.75	Put	Bond Future	6530	7	7	7	0.00
03/02/2016	R213 On 04-February-16	8.74	Put	Bond Future	6604	7	7	7	0.00
03/02/2016	R213 On 04-February-16	8.76	Put	Bond Future	6456	7	6	7	0.00
03/02/2016	R213 On 05-May-16			Bond Future	9.75	79.3547	80.0423	79.3547	33,568.00
03/02/2016	R213 On 05-May-16	8.74	Call	Bond Future	479	0	0	0	0.00
03/02/2016	R213 On 05-May-16	8.75	Call	Bond Future	489	0	0	0	0.00
03/02/2016	R213 On 05-May-16	8.76	Call	Bond Future	500	0	0	0	0.00
03/02/2016	R213 On 05-May-16	8.75	Put	Bond Future	7420	8	7	8	0.00
03/02/2016	R213 On 05-May-16	8.74	Put	Bond Future	7483	8	7	8	0.00
03/02/2016	R213 On 05-May-16	8.76	Put	Bond Future	7357	8	7	8	0.00
03/02/2016	R213 On 04-August-16			Bond Future	9.81	80.8798	81.5791	80.8798	0.00
03/02/2016	R213 On 04-August-16	8.99	Call	Bond Future	1480	1	1	1	0.00
03/02/2016	R213 On 04-August-16	9.01	Call	Bond Future	1518	1	2	1	0.00
03/02/2016	R213 On 04-August-16	9.00	Call	Bond Future	1499	1	1	1	0.00
03/02/2016	R213 On 04-August-16	8.99	Put	Bond Future	7015	7	7	7	0.00
03/02/2016	R213 On 04-August-16	9.01	Put	Bond Future	6910	7	7	7	0.00
03/02/2016	R213 On 04-August-16	9.00	Put	Bond Future	6962	7	7	7	0.00
03/02/2016	R213 On 03-November-16			Bond Future	9.85	78.9876	79.7010	78.9876	0.00
03/02/2016	R213 On 03-November-16	10.20	Call	Bond Future	4477	4	4	4	0.00
03/02/2016	R213 On 03-November-16	10.19	Call	Bond Future	4440	4	4	4	0.00
03/02/2016	R213 On 03-November-16	10.18	Call	Bond Future	4403	4	4	4	0.00
03/02/2016	R213 On 03-November-16	10.19	Put	Bond Future	2298	3	2	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
03/02/2016	R213 On 03-November-16	10.20	Put	Bond Future	2274	3	2	3	0.00
03/02/2016	R213 On 03-November-16	10.18	Put	Bond Future	2322	3	2	3	0.00
03/02/2016	R214 On 04-February-16			Bond Future	9.91	70.8164	71.5366	70.8164	13,000.00
03/02/2016	R214 On 04-February-16	9.45	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R214 On 04-February-16	9.35	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R214 On 04-February-16	9.45	Put	Bond Future	3237	4	3	4	25.00
03/02/2016	R214 On 04-February-16	8.01	Put	Bond Future	15150	16	15	16	0.00
03/02/2016	R214 On 04-February-16	9.35	Put	Bond Future	3973	5	4	5	25.00
03/02/2016	R214 On 04-February-16	8.00	Put	Bond Future	15244	16	15	16	0.00
03/02/2016	R214 On 04-February-16	7.99	Put	Bond Future	15338	16	15	16	0.00
03/02/2016	R214 On 05-May-16			Bond Future	9.97	68.8028	69.5353	68.8028	21,269.00
03/02/2016	R214 On 05-May-16	8.99	Call	Bond Future	540	0	1	0	0.00
03/02/2016	R214 On 05-May-16	9.01	Call	Bond Future	563	0	1	0	0.00
03/02/2016	R214 On 05-May-16	9.00	Call	Bond Future	551	0	1	0	0.00
03/02/2016	R214 On 05-May-16	9.30	Call	Bond Future	989	1	1	1	0.00
03/02/2016	R214 On 05-May-16	9.01	Put	Bond Future	7547	8	8	8	0.00
03/02/2016	R214 On 05-May-16	9.00	Put	Bond Future	7614	8	8	8	0.00
03/02/2016	R214 On 05-May-16	8.99	Put	Bond Future	7682	8	8	8	0.00
03/02/2016	R214 On 05-May-16	9.30	Put	Bond Future	5751	6	6	6	0.00
03/02/2016	R214 On 04-August-16			Bond Future	10.03	70.1252	70.8703	70.1252	0.00
03/02/2016	R214 On 04-August-16	9.30	Call	Bond Future	1752	1	2	1	1,300.00
03/02/2016	R214 On 04-August-16	11.30	Call	Bond Future	8675	8	9	8	6,300.00
03/02/2016	R214 On 04-August-16	9.24	Call	Bond Future	1628	1	2	1	0.00
03/02/2016	R214 On 04-August-16	9.26	Call	Bond Future	1669	1	2	1	0.00
03/02/2016	R214 On 04-August-16	9.25	Call	Bond Future	1648	1	2	1	0.00
03/02/2016	R214 On 04-August-16	8.55	Call	Bond Future	621	0	1	0	1,300.00
03/02/2016	R214 On 04-August-16	10.30	Call	Bond Future	4664	4	5	4	6,300.00
03/02/2016	R214 On 04-August-16	9.26	Put	Bond Future	7094	8	7	8	0.00
03/02/2016	R214 On 04-August-16	9.24	Put	Bond Future	7204	8	7	8	0.00
03/02/2016	R214 On 04-August-16	9.30	Put	Bond Future	6878	7	7	7	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
03/02/2016	R214 On 04-August-16	11.30	Put	Bond Future	1056	1	1	1	0.00
03/02/2016	R214 On 04-August-16	10.30	Put	Bond Future	2905	3	3	3	0.00
03/02/2016	R214 On 04-August-16	9.25	Put	Bond Future	7149	8	7	8	0.00
03/02/2016	R214 On 04-August-16	8.55	Put	Bond Future	11717	12	12	12	0.00
03/02/2016	R214 On 03-November-16			Bond Future	10.07	68.2659	69.0262	68.2659	0.00
03/02/2016	R214 On 03-November-16	10.33	Call	Bond Future	4314	4	4	4	0.00
03/02/2016	R214 On 03-November-16	10.35	Call	Bond Future	4387	4	4	4	0.00
03/02/2016	R214 On 03-November-16	10.34	Call	Bond Future	4350	4	4	4	0.00
03/02/2016	R214 On 03-November-16	10.33	Put	Bond Future	2635	3	3	3	0.00
03/02/2016	R214 On 03-November-16	10.34	Put	Bond Future	2609	3	3	3	0.00
03/02/2016	R214 On 03-November-16	10.35	Put	Bond Future	2582	3	3	3	0.00
03/02/2016	R248 On 04-February-16			Bond Future	10.01	90.9948	91.8611	90.9948	22,687.00
03/02/2016	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R248 On 04-February-16	9.45	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R248 On 04-February-16	9.55	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/02/2016	R248 On 04-February-16	9.45	Put	Bond Future	5022	6	5	6	75.00
03/02/2016	R248 On 04-February-16	9.00	Put	Bond Future	9433	10	9	10	0.00
03/02/2016	R248 On 04-February-16	9.01	Put	Bond Future	9331	10	9	10	0.00
03/02/2016	R248 On 04-February-16	8.99	Put	Bond Future	9535	10	10	10	0.00
03/02/2016	R248 On 04-February-16	9.55	Put	Bond Future	4089	5	4	5	75.00
03/02/2016	R248 On 05-May-16			Bond Future	10.08	88.2057	89.0867	88.2057	61,942.00
03/02/2016	R248 On 05-May-16	8.99	Call	Bond Future	557	0	1	0	0.00
03/02/2016	R248 On 05-May-16	9.00	Call	Bond Future	569	0	1	0	0.00
03/02/2016	R248 On 05-May-16	9.01	Call	Bond Future	582	0	1	0	0.00
03/02/2016	R248 On 05-May-16	9.00	Put	Bond Future	10553	11	11	11	0.00
03/02/2016	R248 On 05-May-16	8.99	Put	Bond Future	10643	11	11	11	0.00
03/02/2016	R248 On 05-May-16	9.01	Put	Bond Future	10464	11	10	11	0.00
03/02/2016	R248 On 04-August-16			Bond Future	10.14	89.9008	90.7971	89.9008	0.00
03/02/2016	R248 On 04-August-16	9.25	Call	Bond Future	1823	2	2	2	0.00
03/02/2016	R248 On 04-August-16	9.24	Call	Bond Future	1800	1	2	1	0.00
03/02/2016	R248 On 04-August-16	9.26	Call	Bond Future	1847	2	2	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
03/02/2016	R248 On 04-August-16	9.26	Put	Bond Future	9727	10	10	10	0.00
03/02/2016	R248 On 04-August-16	9.25	Put	Bond Future	9800	10	10	10	0.00
03/02/2016	R248 On 04-August-16	9.24	Put	Bond Future	9875	10	10	10	0.00
03/02/2016	R248 On 03-November-16			Bond Future	10.18	87.3057	88.2202	87.3057	0.00
03/02/2016	R248 On 03-November-16	10.39	Call	Bond Future	5245	5	5	5	0.00
03/02/2016	R248 On 03-November-16	10.38	Call	Bond Future	5201	5	5	5	0.00
03/02/2016	R248 On 03-November-16	10.37	Call	Bond Future	5157	5	5	5	0.00
03/02/2016	R248 On 03-November-16	10.38	Put	Bond Future	3580	4	4	4	0.00
03/02/2016	R248 On 03-November-16	10.39	Put	Bond Future	3545	4	4	4	0.00
03/02/2016	R248 On 03-November-16	10.37	Put	Bond Future	3616	4	4	4	0.00