



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	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
02/02/2016	2025 On 04-February-16			Bond Future	121.28	121.0913	121.2765	121.0913	2,062.00
02/02/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2025 On 04-February-16	125.99	Put	Bond Future	4713	5	4713	5	0.00
02/02/2016	2025 On 04-February-16	126.00	Put	Bond Future	4723	5	4723	5	0.00
02/02/2016	2025 On 04-February-16	126.01	Put	Bond Future	4733	5	4733	5	0.00
02/02/2016	2025 On 05-May-16			Bond Future	123.46	123.2694	123.4579	123.2694	4,419.00
02/02/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2025 On 05-May-16	126.00	Put	Bond Future	2542	3	2542	3	0.00
02/02/2016	2025 On 05-May-16	126.01	Put	Bond Future	2552	3	2552	3	0.00
02/02/2016	2025 On 05-May-16	125.99	Put	Bond Future	2532	3	2532	3	0.00
02/02/2016	2025 On 04-August-16			Bond Future	124.57	124.3846	124.5744	124.3846	0.00
02/02/2016	2025 On 04-August-16	123.86	Call	Bond Future	714	1	714	1	0.00
02/02/2016	2025 On 04-August-16	123.87	Call	Bond Future	704	1	704	1	0.00
02/02/2016	2025 On 04-August-16	123.85	Call	Bond Future	724	1	724	1	0.00
02/02/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
02/02/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
02/02/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
02/02/2016	2030 On 04-February-16			Bond Future	9.76	87.2684	9.7585	87.2684	6,733.00
02/02/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2030 On 04-February-16	8.75	Put	Bond Future	7280	7	7280	7	0.00
02/02/2016	2030 On 04-February-16	8.74	Put	Bond Future	7357	7	7357	7	0.00
02/02/2016	2030 On 04-February-16	8.76	Put	Bond Future	7204	7	7204	7	0.00
02/02/2016	2030 On 05-May-16			Bond Future	9.84	88.8495	9.8357	88.8495	17,216.00
02/02/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2030 On 05-May-16	9.00	Put	Bond Future	5877	6	5877	6	0.00
02/02/2016	2030 On 05-May-16	8.99	Put	Bond Future	5951	6	5951	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
02/02/2016	2030 On 05-May-16	9.01	Put	Bond Future	5803	5	5803	5	0.00
02/02/2016	2030 On 04-August-16			Bond Future	9.91	86.5504	9.9064	86.5504	0.00
02/02/2016	2030 On 04-August-16	10.17	Call	Bond Future	1717	2	1717	2	0.00
02/02/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
02/02/2016	2032 On 04-February-16			Bond Future	9.87	90.3760	9.8685	90.3760	8,166.00
02/02/2016	2032 On 04-February-16	9.20	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2032 On 04-February-16	9.30	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2032 On 04-February-16	9.30	Put	Bond Future	4250	4	4250	4	22.00
02/02/2016	2032 On 04-February-16	9.20	Put	Bond Future	5029	5	5029	5	22.00
02/02/2016	2032 On 04-February-16	8.70	Put	Bond Future	9074	9	9074	9	0.00
02/02/2016	2032 On 04-February-16	8.71	Put	Bond Future	8991	9	8991	9	0.00
02/02/2016	2032 On 04-February-16	8.69	Put	Bond Future	9158	9	9158	9	0.00
02/02/2016	2032 On 05-May-16			Bond Future	9.94	87.8557	9.9441	87.8557	9,165.00
02/02/2016	2032 On 05-May-16	9.01	Call	Bond Future	614	1	614	1	0.00
02/02/2016	2032 On 05-May-16	8.99	Call	Bond Future	589	1	589	1	0.00
02/02/2016	2032 On 05-May-16	9.00	Call	Bond Future	601	1	601	1	0.00
02/02/2016	2032 On 05-May-16	8.99	Put	Bond Future	7786	7	7786	7	0.00
02/02/2016	2032 On 05-May-16	9.01	Put	Bond Future	7651	7	7651	7	0.00
02/02/2016	2032 On 05-May-16	9.00	Put	Bond Future	7718	7	7718	7	0.00
02/02/2016	2032 On 04-August-16			Bond Future	10.01	89.5463	10.0121	89.5463	0.00
02/02/2016	2032 On 04-August-16	8.99	Call	Bond Future	1208	1	1208	1	0.00
02/02/2016	2032 On 04-August-16	9.01	Call	Bond Future	1241	1	1241	1	0.00
02/02/2016	2032 On 04-August-16	9.00	Call	Bond Future	1224	1	1224	1	0.00
02/02/2016	2032 On 04-August-16	9.00	Put	Bond Future	8776	9	8776	9	0.00
02/02/2016	2032 On 04-August-16	9.01	Put	Bond Future	8714	8	8714	8	0.00
02/02/2016	2032 On 04-August-16	8.99	Put	Bond Future	8839	9	8839	9	0.00
02/02/2016	2032 On 03-November-16			Bond Future	10.06	87.2241	10.0601	87.2241	0.00
02/02/2016	2032 On 03-November-16	10.28	Call	Bond Future	4433	5	4433	5	0.00
02/02/2016	2032 On 03-November-16	10.30	Call	Bond Future	4510	5	4510	5	0.00
02/02/2016	2032 On 03-November-16	10.29	Call	Bond Future	4471	5	4471	5	0.00
02/02/2016	2032 On 03-November-16	10.28	Put	Bond Future	2927	3	2927	3	0.00

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02/02/2016	2032 On 03-November-16	10.29	Put	Bond Future	2898	3	2898	3	0.00
02/02/2016	2032 On 03-November-16	10.30	Put	Bond Future	2869	3	2869	3	0.00
02/02/2016	2033 On 04-February-16			Bond Future	102.03	102.0440	102.0328	102.0440	185.00
02/02/2016	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2033 On 04-February-16	102.40	Put	Bond Future	367	0	367	0	0.00
02/02/2016	2033 On 04-February-16	102.39	Put	Bond Future	357	0	357	0	0.00
02/02/2016	2033 On 04-February-16	102.41	Put	Bond Future	377	0	377	0	0.00
02/02/2016	2033 On 05-May-16			Bond Future	102.89	102.9040	102.8925	102.9040	2,032.00
02/02/2016	2033 On 05-May-16	102.40	Call	Bond Future	493	1	493	1	0.00
02/02/2016	2033 On 05-May-16	102.39	Call	Bond Future	503	1	503	1	0.00
02/02/2016	2033 On 05-May-16	102.41	Call	Bond Future	483	0	483	0	0.00
02/02/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
02/02/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
02/02/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
02/02/2016	2037 On 04-February-16			Bond Future	10.02	87.3446	10.0234	87.3446	20,743.00
02/02/2016	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2037 On 04-February-16	9.43	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2037 On 04-February-16	9.30	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2037 On 04-February-16	8.75	Put	Bond Future	10862	10	10862	10	0.00
02/02/2016	2037 On 04-February-16	8.74	Put	Bond Future	10955	11	10955	11	0.00
02/02/2016	2037 On 04-February-16	9.43	Put	Bond Future	4810	4	4810	4	16.00
02/02/2016	2037 On 04-February-16	8.76	Put	Bond Future	10768	10	10768	10	0.00
02/02/2016	2037 On 04-February-16	9.30	Put	Bond Future	5921	6	5921	6	16.00
02/02/2016	2037 On 05-May-16			Bond Future	10.10	88.9271	10.0983	88.9271	39,770.00
02/02/2016	2037 On 05-May-16	8.99	Call	Bond Future	475	1	475	1	0.00
02/02/2016	2037 On 05-May-16	9.00	Call	Bond Future	486	1	486	1	0.00
02/02/2016	2037 On 05-May-16	9.01	Call	Bond Future	497	1	497	1	0.00
02/02/2016	2037 On 05-May-16	9.00	Put	Bond Future	9602	9	9602	9	0.00
02/02/2016	2037 On 05-May-16	9.01	Put	Bond Future	9523	9	9523	9	0.00
02/02/2016	2037 On 05-May-16	8.99	Put	Bond Future	9682	9	9682	9	0.00

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02/02/2016	2037 On 04-August-16			Bond Future	10.17	86.3789	10.1674	86.3789	0.00
02/02/2016	2037 On 04-August-16	9.25	Call	Bond Future	1559	2	1559	2	0.00
02/02/2016	2037 On 04-August-16	9.26	Call	Bond Future	1579	2	1579	2	0.00
02/02/2016	2037 On 04-August-16	9.24	Call	Bond Future	1539	2	1539	2	0.00
02/02/2016	2037 On 04-August-16	9.25	Put	Bond Future	8971	9	8971	9	0.00
02/02/2016	2037 On 04-August-16	9.26	Put	Bond Future	8906	9	8906	9	0.00
02/02/2016	2037 On 04-August-16	9.24	Put	Bond Future	9037	9	9037	9	0.00
02/02/2016	2037 On 03-November-16			Bond Future	10.21	88.1545	10.2130	88.1545	0.00
02/02/2016	2037 On 03-November-16	10.35	Call	Bond Future	4488	5	4488	5	0.00
02/02/2016	2037 On 03-November-16	10.36	Call	Bond Future	4528	5	4528	5	0.00
02/02/2016	2037 On 03-November-16	10.37	Call	Bond Future	4568	5	4568	5	0.00
02/02/2016	2037 On 03-November-16	10.36	Put	Bond Future	3437	3	3437	3	0.00
02/02/2016	2037 On 03-November-16	10.37	Put	Bond Future	3404	3	3404	3	0.00
02/02/2016	2037 On 03-November-16	10.35	Put	Bond Future	3471	3	3471	3	0.00
02/02/2016	2038 On 04-February-16			Bond Future	126.71	126.7243	126.7104	126.7243	5,433.00
02/02/2016	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2038 On 04-February-16	131.01	Put	Bond Future	4300	4	4300	4	0.00
02/02/2016	2038 On 04-February-16	131.00	Put	Bond Future	4290	4	4290	4	0.00
02/02/2016	2038 On 04-February-16	130.99	Put	Bond Future	4280	4	4280	4	0.00
02/02/2016	2038 On 05-May-16			Bond Future	128.99	129.0036	128.9894	129.0036	18,557.00
02/02/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2038 On 05-May-16	130.99	Put	Bond Future	2001	2	2001	2	0.00
02/02/2016	2038 On 05-May-16	131.00	Put	Bond Future	2011	2	2011	2	0.00
02/02/2016	2038 On 05-May-16	131.01	Put	Bond Future	2021	2	2021	2	0.00
02/02/2016	2038 On 04-August-16			Bond Future	130.06	130.0725	130.0559	130.0725	0.00
02/02/2016	2038 On 04-August-16	129.31	Call	Bond Future	746	1	746	1	0.00
02/02/2016	2038 On 04-August-16	129.30	Call	Bond Future	756	1	756	1	0.00
02/02/2016	2038 On 04-August-16	129.32	Call	Bond Future	736	1	736	1	0.00
02/02/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
02/02/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00

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02/02/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
02/02/2016	2040 On 04-February-16			Bond Future	10.10	90.7307	10.1034	90.7307	0.00
02/02/2016	2040 On 04-February-16	9.50	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2040 On 04-February-16	9.51	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2040 On 04-February-16	9.49	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2040 On 04-February-16	9.50	Put	Bond Future	5199	5	5199	5	0.00
02/02/2016	2040 On 04-February-16	9.51	Put	Bond Future	5109	5	5109	5	0.00
02/02/2016	2040 On 04-February-16	9.49	Put	Bond Future	5289	5	5289	5	0.00
02/02/2016	2040 On 05-May-16			Bond Future	10.18	92.3745	10.1790	92.3745	1,820.00
02/02/2016	2040 On 05-May-16	9.51	Call	Bond Future	1235	1	1235	1	0.00
02/02/2016	2040 On 05-May-16	9.50	Call	Bond Future	1213	1	1213	1	0.00
02/02/2016	2040 On 05-May-16	9.49	Call	Bond Future	1192	1	1192	1	0.00
02/02/2016	2040 On 05-May-16	9.50	Put	Bond Future	7018	7	7018	7	0.00
02/02/2016	2040 On 05-May-16	9.51	Put	Bond Future	6950	7	6950	7	0.00
02/02/2016	2040 On 05-May-16	9.49	Put	Bond Future	7087	7	7087	7	0.00
02/02/2016	2040 On 04-August-16			Bond Future	10.25	89.6422	10.2491	89.6422	0.00
02/02/2016	2040 On 04-August-16	9.50	Call	Bond Future	2056	2	2056	2	0.00
02/02/2016	2040 On 04-August-16	9.51	Call	Bond Future	2082	2	2082	2	0.00
02/02/2016	2040 On 04-August-16	9.49	Call	Bond Future	2031	2	2031	2	0.00
02/02/2016	2040 On 04-August-16	9.50	Put	Bond Future	8410	8	8410	8	0.00
02/02/2016	2040 On 04-August-16	9.51	Put	Bond Future	8345	8	8345	8	0.00
02/02/2016	2040 On 04-August-16	9.49	Put	Bond Future	8475	8	8475	8	0.00
02/02/2016	2044 On 04-February-16			Bond Future	10.13	87.9919	10.1283	87.9919	12,802.00
02/02/2016	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2044 On 04-February-16	9.58	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2044 On 04-February-16	9.01	Put	Bond Future	10111	10	10111	10	0.00
02/02/2016	2044 On 04-February-16	9.58	Put	Bond Future	4719	4	4719	4	0.00
02/02/2016	2044 On 04-February-16	8.99	Put	Bond Future	10310	10	10310	10	0.00
02/02/2016	2044 On 04-February-16	9.00	Put	Bond Future	10210	10	10210	10	0.00
02/02/2016	2044 On 05-May-16			Bond Future	10.20	89.5862	10.2021	89.5862	20,898.00
02/02/2016	2044 On 05-May-16	8.99	Call	Bond Future	407	0	407	0	0.00
02/02/2016	2044 On 05-May-16	9.01	Call	Bond Future	427	1	427	1	0.00

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02/02/2016	2044 On 05-May-16	9.00	Call	Bond Future	417	0	417	0	0.00
02/02/2016	2044 On 05-May-16	9.01	Put	Bond Future	11126	11	11126	11	0.00
02/02/2016	2044 On 05-May-16	8.99	Put	Bond Future	11306	11	11306	11	0.00
02/02/2016	2044 On 05-May-16	9.00	Put	Bond Future	11216	11	11216	11	0.00
02/02/2016	2044 On 04-August-16			Bond Future	10.27	86.9255	10.2706	86.9255	0.00
02/02/2016	2044 On 04-August-16	9.51	Call	Bond Future	2035	2	2035	2	0.00
02/02/2016	2044 On 04-August-16	9.50	Call	Bond Future	2010	2	2010	2	0.00
02/02/2016	2044 On 04-August-16	9.49	Call	Bond Future	1985	2	1985	2	0.00
02/02/2016	2044 On 04-August-16	9.50	Put	Bond Future	8592	8	8592	8	0.00
02/02/2016	2044 On 04-August-16	9.49	Put	Bond Future	8659	8	8659	8	0.00
02/02/2016	2044 On 04-August-16	9.51	Put	Bond Future	8526	8	8526	8	0.00
02/02/2016	2044 On 03-November-16			Bond Future	10.32	88.7124	10.3163	88.7124	0.00
02/02/2016	2044 On 03-November-16	10.42	Call	Bond Future	4676	5	4676	5	0.00
02/02/2016	2044 On 03-November-16	10.43	Call	Bond Future	4718	5	4718	5	0.00
02/02/2016	2044 On 03-November-16	10.41	Call	Bond Future	4636	5	4636	5	0.00
02/02/2016	2044 On 03-November-16	10.42	Put	Bond Future	3859	4	3859	4	0.00
02/02/2016	2044 On 03-November-16	10.43	Put	Bond Future	3823	4	3823	4	0.00
02/02/2016	2044 On 03-November-16	10.41	Put	Bond Future	3897	4	3897	4	0.00
02/02/2016	2046 On 04-February-16			Bond Future	127.22	127.2339	127.2199	127.2339	227.00
02/02/2016	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2046 On 04-February-16	127.99	Put	Bond Future	770	1	770	1	0.00
02/02/2016	2046 On 04-February-16	128.00	Put	Bond Future	780	1	780	1	0.00
02/02/2016	2046 On 04-February-16	128.01	Put	Bond Future	790	1	790	1	0.00
02/02/2016	2046 On 05-May-16			Bond Future	128.08	128.0896	128.0756	128.0896	12,807.00
02/02/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2046 On 05-May-16	129.99	Put	Bond Future	1914	2	1914	2	0.00
02/02/2016	2046 On 05-May-16	130.01	Put	Bond Future	1934	2	1934	2	0.00
02/02/2016	2046 On 05-May-16	130.00	Put	Bond Future	1924	2	1924	2	0.00
02/02/2016	2046 On 04-August-16			Bond Future	130.53	130.5491	130.5322	130.5491	0.00
02/02/2016	2046 On 04-August-16	129.00	Call	Bond Future	1532	2	1532	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
02/02/2016	2046 On 04-August-16	129.01	Call	Bond Future	1522	2	1522	2	0.00
02/02/2016	2046 On 04-August-16	129.02	Call	Bond Future	1512	2	1512	2	0.00
02/02/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
02/02/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
02/02/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
02/02/2016	2050 On 04-February-16			Bond Future	137.22	137.2395	137.2246	137.2395	1,424.00
02/02/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
02/02/2016	2050 On 04-February-16	138.00	Put	Bond Future	775	1	775	1	0.00
02/02/2016	2050 On 04-February-16	138.01	Put	Bond Future	785	1	785	1	0.00
02/02/2016	2050 On 04-February-16	137.99	Put	Bond Future	765	1	765	1	0.00
02/02/2016	2050 On 05-May-16			Bond Future	139.69	139.7081	139.6928	139.7081	16,456.00
02/02/2016	2050 On 05-May-16	137.99	Call	Bond Future	1703	2	1703	2	0.00
02/02/2016	2050 On 05-May-16	138.01	Call	Bond Future	1683	2	1683	2	0.00
02/02/2016	2050 On 05-May-16	138.00	Call	Bond Future	1693	2	1693	2	0.00
02/02/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
02/02/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
02/02/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
02/02/2016	2050 On 04-August-16			Bond Future	140.80	140.8225	140.8042	140.8225	0.00
02/02/2016	2050 On 04-August-16	139.12	Call	Bond Future	1684	2	1684	2	0.00
02/02/2016	2050 On 04-August-16	139.14	Call	Bond Future	1664	2	1664	2	0.00
02/02/2016	2050 On 04-August-16	139.13	Call	Bond Future	1674	2	1674	2	0.00
02/02/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
02/02/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
02/02/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
02/02/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	AL37 On 04-February-16			Index Future	459.30	459.8510	459.3000	459.8510	2.00
02/02/2016	AL37 On 05-May-16			Index Future	467.62	468.1810	467.6190	468.1810	2.00
02/02/2016	AL37 On 04-August-16			Index Future	476.51	477.0890	476.5070	477.0890	0.00
02/02/2016	AL7T On 04-February-16			Index Future	526.43	527.8120	526.4300	527.8120	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
02/02/2016	AL7T On 05-May-16			Index Future	535.97	537.3740	535.9650	537.3740	0.00
02/02/2016	AL7T On 04-August-16			Index Future	546.15	547.5990	546.1520	547.5990	0.00
02/02/2016	ALBI On 04-February-16			Index Future	477.45	479.0200	477.4450	479.0200	296.00
02/02/2016	ALBI On 05-May-16			Index Future	486.09	487.6970	486.0930	487.6970	402.00
02/02/2016	ALBI On 04-August-16			Index Future	495.33	496.9770	495.3320	496.9770	133.00
02/02/2016	ALBI On 03-November-16			Index Future	505.59	507.2630	505.5890	507.2630	0.00
02/02/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/02/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C223 On 25-January-23			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
02/02/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2016	EL28 On 04-February-16			Bond Future	125.58	125.4617	125.5802	125.4617	0.00
02/02/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
02/02/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
02/02/2016	EL28 On 04-February-16	129.00	Put	Bond Future	3420	4	3420	4	0.00
02/02/2016	EL28 On 04-February-16	129.01	Put	Bond Future	3430	4	3430	4	0.00
02/02/2016	EL28 On 04-February-16	128.99	Put	Bond Future	3410	4	3410	4	0.00
02/02/2016	EL28 On 05-May-16			Bond Future	126.26	126.1398	126.2604	126.1398	0.00
02/02/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
02/02/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
02/02/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2740	3	2740	3	0.00
02/02/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2750	3	2750	3	0.00
02/02/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2730	3	2730	3	0.00
02/02/2016	EL28 On 04-August-16			Bond Future	128.68	128.5621	128.6826	128.5621	0.00
02/02/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1823	2	1823	2	0.00
02/02/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1813	2	1813	2	0.00
02/02/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1803	2	1803	2	0.00
02/02/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
02/02/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
02/02/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
02/02/2016	ES33 On 04-February-16			Bond Future	10.83	77.4087	10.8298	77.4087	141.00
02/02/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
02/02/2016	ES33 On 04-February-16	10.01	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
02/02/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	ES33 On 04-February-16	9.99	Put	Bond Future	5500	5	5500	5	0.00
02/02/2016	ES33 On 04-February-16	10.00	Put	Bond Future	5431	5	5431	5	0.00
02/02/2016	ES33 On 04-February-16	10.01	Put	Bond Future	5362	5	5362	5	0.00
02/02/2016	ES33 On 05-May-16			Bond Future	10.93	75.0194	10.9324	75.0194	8,776.00
02/02/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
02/02/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
02/02/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5975	6	5975	6	0.00
02/02/2016	ES33 On 05-May-16	10.00	Put	Bond Future	6044	6	6044	6	0.00
02/02/2016	ES33 On 05-May-16	9.99	Put	Bond Future	6113	6	6113	6	0.00
02/02/2016	ES33 On 04-August-16			Bond Future	11.03	76.4629	11.0280	76.4629	0.00
02/02/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
02/02/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
02/02/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
02/02/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4982	5	4982	5	0.00
02/02/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4850	4	4850	4	0.00
02/02/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4916	5	4916	5	0.00
02/02/2016	ES33 On 03-November-16			Bond Future	11.11	74.2380	11.1061	74.2380	0.00
02/02/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1138	1	1138	1	0.00
02/02/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1195	2	1195	2	0.00
02/02/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1080	1	1080	1	0.00
02/02/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
02/02/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
02/02/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
02/02/2016	ES42 On 04-February-16			Bond Future	10.96	81.7990	10.9596	81.7990	0.00
02/02/2016	ES42 On 05-May-16			Bond Future	11.06	79.0184	11.0617	79.0184	7,250.00
02/02/2016	GOVI On 04-February-16			GOVI	477.04	478.4190	477.0390	478.4190	74.00
02/02/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
02/02/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
02/02/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
02/02/2016	GOVI On 04-February-16	511.99	Put	GOVI	349510	34	349510	34	0.00
02/02/2016	GOVI On 04-February-16	512.00	Put	GOVI	349610	34	349610	34	0.00
02/02/2016	GOVI On 04-February-16	512.01	Put	GOVI	349710	34	349710	34	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
02/02/2016	GOVI On 05-May-16			GOVI	485.68	487.0850	485.6790	487.0850	406.00
02/02/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
02/02/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
02/02/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
02/02/2016	GOVI On 05-May-16	517.99	Put	GOVI	323110	31	323110	31	0.00
02/02/2016	GOVI On 05-May-16	518.00	Put	GOVI	323210	31	323210	31	0.00
02/02/2016	GOVI On 05-May-16	518.01	Put	GOVI	323310	31	323310	31	0.00
02/02/2016	GOVI On 04-August-16			GOVI	494.91	496.3530	494.9110	496.3530	26.00
02/02/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
02/02/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
02/02/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
02/02/2016	GOVI On 04-August-16	521.01	Put	GOVI	260990	25	260990	25	0.00
02/02/2016	GOVI On 04-August-16	520.99	Put	GOVI	260790	25	260790	25	0.00
02/02/2016	GOVI On 04-August-16	521.00	Put	GOVI	260890	25	260890	25	0.00
02/02/2016	GOVI On 03-November-16			GOVI	505.16	506.6260	505.1590	506.6260	0.00
02/02/2016	GOVI On 03-November-16	476.11	Call	GOVI	290490	31	290490	31	0.00
02/02/2016	GOVI On 03-November-16	476.12	Call	GOVI	290390	31	290390	31	0.00
02/02/2016	GOVI On 03-November-16	476.13	Call	GOVI	290290	30	290290	30	0.00
02/02/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
02/02/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
02/02/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
02/02/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/02/2016	IGOV On 04-February-16			Index Future	233.54	233.5010	233.5360	233.5010	218.00
02/02/2016	IGOV On 05-May-16			Index Future	237.74	237.7010	237.7370	237.7010	952.00
02/02/2016	IGOV On 04-August-16			Index Future	242.25	242.2150	242.2470	242.2150	81.00
02/02/2016	IGOV On 03-November-16			Index Future	247.24	247.2090	247.2440	247.2090	0.00
02/02/2016	ILBI On 04-February-16			Index Future	632.70	632.6020	632.6950	632.6020	25.00
02/02/2016	ILBI On 05-May-16			Index Future	643.43	643.3390	643.4320	643.3390	0.00
02/02/2016	ILBI On 04-August-16			Index Future	655.12	655.0270	655.1190	655.0270	157.00
02/02/2016	IS01 On 19-December-16			Interest Rate Swap	100.22	100.2257	100.2168	100.2257	0.00
02/02/2016	IS01 On 16-March-17			Interest Rate Swap	100.28	100.2891	100.2831	100.2891	0.00
02/02/2016	IS02 On 18-December-17			Interest Rate Swap	100.75	100.7454	100.7460	100.7454	0.00
02/02/2016	IS02 On 16-March-18			Interest Rate Swap	100.25	100.2443	100.2469	100.2443	0.00
02/02/2016	IS05 On 17-December-20			Interest Rate Swap	101.41	101.4797	101.4125	101.4797	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
02/02/2016	IS05 On 16-March-21			Interest Rate Swap	100.97	101.0367	100.9700	101.0367	0.00
02/02/2016	IS10 On 17-December-25			Interest Rate Swap	104.03	103.9497	104.0277	103.9497	0.00
02/02/2016	IS10 On 16-March-26			Interest Rate Swap	101.32	101.2451	101.3226	101.2451	0.00
02/02/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/02/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/02/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/02/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/02/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	2,000.00
02/02/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.13	92.8500	7.1300	92.8500	0.00
02/02/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.27	92.7100	7.2700	92.7100	0.00
02/02/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.37	92.6200	7.3700	92.6200	0.00
02/02/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
02/02/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.54	92.4300	7.5400	92.4300	0.00
02/02/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.73	92.2500	7.7300	92.2500	0.00
02/02/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.92	92.0600	7.9200	92.0600	0.00
02/02/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.07	91.9200	8.0700	91.9200	0.00
02/02/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.18	91.8200	8.1800	91.8200	0.00
02/02/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.31	91.6900	8.3100	91.6900	0.00
02/02/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.40	91.6000	8.4000	91.6000	0.00
02/02/2016	R023 On 04-February-16			Bond Future	9.22	96.1280	9.2194	96.1280	2,158.00
02/02/2016	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R023 On 04-February-16	7.99	Put	Bond Future	6223	6	6223	6	0.00
02/02/2016	R023 On 04-February-16	8.00	Put	Bond Future	6171	6	6171	6	0.00
02/02/2016	R023 On 04-February-16	8.01	Put	Bond Future	6118	6	6118	6	0.00
02/02/2016	R023 On 05-May-16			Bond Future	9.31	93.9392	9.3059	93.9392	9,781.00
02/02/2016	R023 On 05-May-16	8.26	Call	Bond Future	269	0	269	0	0.00
02/02/2016	R023 On 05-May-16	8.25	Call	Bond Future	263	0	263	0	0.00
02/02/2016	R023 On 05-May-16	8.24	Call	Bond Future	257	0	257	0	0.00
02/02/2016	R023 On 05-May-16	8.25	Put	Bond Future	5417	5	5417	5	0.00
02/02/2016	R023 On 05-May-16	8.24	Put	Bond Future	5462	5	5462	5	0.00
02/02/2016	R023 On 05-May-16	8.26	Put	Bond Future	5373	5	5373	5	0.00
02/02/2016	R023 On 04-August-16			Bond Future	9.38	95.7465	9.3807	95.7465	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
02/02/2016	R023 On 04-August-16	8.24	Call	Bond Future	582	1	582	1	0.00
02/02/2016	R023 On 04-August-16	8.26	Call	Bond Future	599	1	599	1	0.00
02/02/2016	R023 On 04-August-16	8.25	Call	Bond Future	590	1	590	1	0.00
02/02/2016	R023 On 04-August-16	8.25	Put	Bond Future	5951	6	5951	6	0.00
02/02/2016	R023 On 04-August-16	8.24	Put	Bond Future	5992	6	5992	6	0.00
02/02/2016	R023 On 04-August-16	8.26	Put	Bond Future	5911	6	5911	6	0.00
02/02/2016	R023 On 03-November-16			Bond Future	9.43	93.7776	9.4301	93.7776	0.00
02/02/2016	R023 On 03-November-16	9.73	Call	Bond Future	2926	3	2926	3	0.00
02/02/2016	R023 On 03-November-16	9.74	Call	Bond Future	2952	3	2952	3	0.00
02/02/2016	R023 On 03-November-16	9.75	Call	Bond Future	2979	3	2979	3	0.00
02/02/2016	R023 On 03-November-16	9.74	Put	Bond Future	1587	2	1587	2	0.00
02/02/2016	R023 On 03-November-16	9.75	Put	Bond Future	1570	2	1570	2	0.00
02/02/2016	R023 On 03-November-16	9.73	Put	Bond Future	1605	2	1605	2	0.00
02/02/2016	R035 On 04-February-16			Bond Future	9.95	95.2951	9.9486	95.2951	1,788.00
02/02/2016	R035 On 04-February-16	103.99	Call	Bond Future	82453	83	82453	83	0.00
02/02/2016	R035 On 04-February-16	104.01	Call	Bond Future	82455	83	82455	83	0.00
02/02/2016	R035 On 04-February-16	104.00	Call	Bond Future	82454	83	82454	83	0.00
02/02/2016	R035 On 04-February-16	104.00	Put	Bond Future	0	0	0	0	0.00
02/02/2016	R035 On 04-February-16	104.01	Put	Bond Future	0	0	0	0	0.00
02/02/2016	R035 On 04-February-16	103.99	Put	Bond Future	0	0	0	0	0.00
02/02/2016	R035 On 05-May-16			Bond Future	10.02	92.5206	10.0209	92.5206	4,019.00
02/02/2016	R035 On 05-May-16	10.35	Call	Bond Future	2499	3	2499	3	0.00
02/02/2016	R035 On 05-May-16	10.37	Call	Bond Future	2647	3	2647	3	0.00
02/02/2016	R035 On 05-May-16	10.36	Call	Bond Future	2573	3	2573	3	0.00
02/02/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
02/02/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
02/02/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
02/02/2016	R035 On 04-August-16			Bond Future	10.09	94.3006	10.0854	94.3006	0.00
02/02/2016	R035 On 04-August-16	10.36	Call	Bond Future	2066	3	2066	3	0.00
02/02/2016	R035 On 04-August-16	10.37	Call	Bond Future	2140	3	2140	3	0.00
02/02/2016	R035 On 04-August-16	10.35	Call	Bond Future	1992	2	1992	2	0.00
02/02/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
02/02/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
02/02/2016	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
02/02/2016	R186 On 04-February-16			Bond Future	9.38	109.2283	9.3835	109.2283	31,281.00
02/02/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
02/02/2016	R186 On 04-February-16	8.45	Call	Bond Future	0	0	0	0	350.00
02/02/2016	R186 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R186 On 04-February-16	9.20	Call	Bond Future	38	0	38	0	0.00
02/02/2016	R186 On 04-February-16	8.83	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
02/02/2016	R186 On 04-February-16	8.40	Call	Bond Future	0	0	0	0	680.00
02/02/2016	R186 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R186 On 04-February-16	8.80	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R186 On 04-February-16	8.65	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R186 On 04-February-16	8.85	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R186 On 04-February-16	7.90	Put	Bond Future	11226	11	11226	11	0.00
02/02/2016	R186 On 04-February-16	8.45	Put	Bond Future	6886	7	6886	7	0.00
02/02/2016	R186 On 04-February-16	9.20	Put	Bond Future	1346	1	1346	1	700.00
02/02/2016	R186 On 04-February-16	8.75	Put	Bond Future	4609	4	4609	4	11,695.00
02/02/2016	R186 On 04-February-16	7.51	Put	Bond Future	14440	14	14440	14	0.00
02/02/2016	R186 On 04-February-16	7.49	Put	Bond Future	14608	14	14608	14	0.00
02/02/2016	R186 On 04-February-16	8.85	Put	Bond Future	3863	4	3863	4	0.00
02/02/2016	R186 On 04-February-16	7.50	Put	Bond Future	14524	14	14524	14	0.00
02/02/2016	R186 On 04-February-16	8.65	Put	Bond Future	5361	5	5361	5	340.00
02/02/2016	R186 On 04-February-16	8.70	Put	Bond Future	4984	5	4984	5	5,000.00
02/02/2016	R186 On 04-February-16	8.80	Put	Bond Future	4235	4	4235	4	5,000.00
02/02/2016	R186 On 04-February-16	8.40	Put	Bond Future	7271	7	7271	7	0.00
02/02/2016	R186 On 04-February-16	8.83	Put	Bond Future	4012	4	4012	4	33.00
02/02/2016	R186 On 04-February-16	8.02	Put	Bond Future	10261	10	10261	10	0.00
02/02/2016	R186 On 05-May-16			Bond Future	9.46	111.2073	9.4611	111.2073	40,607.00
02/02/2016	R186 On 05-May-16	8.34	Call	Bond Future	345	0	345	0	0.00
02/02/2016	R186 On 05-May-16	8.33	Call	Bond Future	337	0	337	0	0.00
02/02/2016	R186 On 05-May-16	8.35	Call	Bond Future	353	0	353	0	0.00
02/02/2016	R186 On 05-May-16	8.75	Call	Bond Future	827	1	827	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
02/02/2016	R186 On 05-May-16	8.85	Call	Bond Future	999	1	999	1	0.00
02/02/2016	R186 On 05-May-16	7.56	Call	Bond Future	42	0	42	0	0.00
02/02/2016	R186 On 05-May-16	8.33	Put	Bond Future	8571	8	8571	8	0.00
02/02/2016	R186 On 05-May-16	8.35	Put	Bond Future	8434	8	8434	8	0.00
02/02/2016	R186 On 05-May-16	7.56	Put	Bond Future	14380	14	14380	14	0.00
02/02/2016	R186 On 05-May-16	8.34	Put	Bond Future	8502	8	8502	8	0.00
02/02/2016	R186 On 05-May-16	8.75	Put	Bond Future	5905	6	5905	6	1,900.00
02/02/2016	R186 On 05-May-16	8.85	Put	Bond Future	5344	5	5344	5	5,350.00
02/02/2016	R186 On 04-August-16			Bond Future	9.53	108.0424	9.5293	108.0424	0.00
02/02/2016	R186 On 04-August-16	8.49	Call	Bond Future	1020	1	1020	1	0.00
02/02/2016	R186 On 04-August-16	8.51	Call	Bond Future	1050	1	1050	1	0.00
02/02/2016	R186 On 04-August-16	8.50	Call	Bond Future	1034	1	1034	1	0.00
02/02/2016	R186 On 04-August-16	8.49	Put	Bond Future	8391	8	8391	8	0.00
02/02/2016	R186 On 04-August-16	8.50	Put	Bond Future	8332	8	8332	8	0.00
02/02/2016	R186 On 04-August-16	8.51	Put	Bond Future	8273	8	8273	8	0.00
02/02/2016	R197 On 04-February-16			Bond Future	288.74	288.7713	288.7388	288.7713	46.00
02/02/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R197 On 04-February-16	297.00	Put	Bond Future	8261	8	8261	8	0.00
02/02/2016	R197 On 04-February-16	297.01	Put	Bond Future	8271	8	8271	8	0.00
02/02/2016	R197 On 04-February-16	296.99	Put	Bond Future	8251	8	8251	8	0.00
02/02/2016	R197 On 05-May-16			Bond Future	293.93	293.9653	293.9323	293.9653	1,254.00
02/02/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R197 On 05-May-16	300.01	Put	Bond Future	6078	6	6078	6	0.00
02/02/2016	R197 On 05-May-16	300.00	Put	Bond Future	6068	6	6068	6	0.00
02/02/2016	R197 On 05-May-16	299.99	Put	Bond Future	6058	6	6058	6	0.00
02/02/2016	R197 On 04-August-16			Bond Future	293.08	293.1174	293.0784	293.1174	0.00
02/02/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R197 On 04-August-16	293.96	Put	Bond Future	882	1	882	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
02/02/2016	R197 On 04-August-16	293.97	Put	Bond Future	892	1	892	1	0.00
02/02/2016	R197 On 04-August-16	293.98	Put	Bond Future	902	1	902	1	0.00
02/02/2016	R202 On 04-February-16			Bond Future	237.45	237.4768	237.4506	237.4768	724.00
02/02/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R202 On 04-February-16	239.99	Put	Bond Future	2539	3	2539	3	0.00
02/02/2016	R202 On 04-February-16	240.01	Put	Bond Future	2559	3	2559	3	0.00
02/02/2016	R202 On 04-February-16	240.00	Put	Bond Future	2549	3	2549	3	0.00
02/02/2016	R202 On 05-May-16			Bond Future	241.72	241.7484	241.7213	241.7484	43,482.00
02/02/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R202 On 05-May-16	247.00	Put	Bond Future	5279	5	5279	5	0.00
02/02/2016	R202 On 05-May-16	247.01	Put	Bond Future	5289	5	5289	5	0.00
02/02/2016	R202 On 05-May-16	246.99	Put	Bond Future	5269	5	5269	5	0.00
02/02/2016	R202 On 04-August-16			Bond Future	242.91	242.9414	242.9097	242.9414	0.00
02/02/2016	R202 On 04-August-16	243.26	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R202 On 04-August-16	243.25	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R202 On 04-August-16	243.24	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R202 On 04-August-16	243.25	Put	Bond Future	340	0	340	0	0.00
02/02/2016	R202 On 04-August-16	243.26	Put	Bond Future	350	0	350	0	0.00
02/02/2016	R202 On 04-August-16	243.24	Put	Bond Future	330	0	330	0	0.00
02/02/2016	R203 On 04-February-16			Bond Future	8.18	103.4672	8.1774	103.4672	6,503.00
02/02/2016	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R203 On 04-February-16	7.24	Put	Bond Future	1392	1	1392	1	0.00
02/02/2016	R203 On 04-February-16	7.25	Put	Bond Future	1377	1	1377	1	0.00
02/02/2016	R203 On 04-February-16	7.26	Put	Bond Future	1362	1	1362	1	0.00
02/02/2016	R203 On 05-May-16			Bond Future	8.34	101.1709	8.3376	101.1709	14,595.00
02/02/2016	R203 On 05-May-16	7.24	Call	Bond Future	36	0	36	0	0.00
02/02/2016	R203 On 05-May-16	7.26	Call	Bond Future	38	0	38	0	0.00
02/02/2016	R203 On 05-May-16	7.25	Call	Bond Future	37	0	37	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
02/02/2016	R203 On 05-May-16	7.26	Put	Bond Future	1399	1	1399	1	0.00
02/02/2016	R203 On 05-May-16	7.24	Put	Bond Future	1423	1	1423	1	0.00
02/02/2016	R203 On 05-May-16	7.25	Put	Bond Future	1411	1	1411	1	0.00
02/02/2016	R203 On 04-August-16			Bond Future	8.48	103.1175	8.4763	103.1175	0.00
02/02/2016	R203 On 04-August-16	7.24	Call	Bond Future	76	0	76	0	0.00
02/02/2016	R203 On 04-August-16	7.26	Call	Bond Future	79	0	79	0	0.00
02/02/2016	R203 On 04-August-16	7.25	Call	Bond Future	78	0	78	0	0.00
02/02/2016	R203 On 04-August-16	7.25	Put	Bond Future	1350	1	1350	1	0.00
02/02/2016	R203 On 04-August-16	7.26	Put	Bond Future	1340	1	1340	1	0.00
02/02/2016	R203 On 04-August-16	7.24	Put	Bond Future	1359	1	1359	1	0.00
02/02/2016	R203 On 03-November-16			Bond Future	8.50	101.0598	8.4965	101.0598	0.00
02/02/2016	R203 On 03-November-16	8.84	Call	Bond Future	628	1	628	1	0.00
02/02/2016	R203 On 03-November-16	8.86	Call	Bond Future	638	1	638	1	0.00
02/02/2016	R203 On 03-November-16	8.85	Call	Bond Future	633	1	633	1	0.00
02/02/2016	R203 On 03-November-16	8.84	Put	Bond Future	352	0	352	0	0.00
02/02/2016	R203 On 03-November-16	8.86	Put	Bond Future	346	0	346	0	0.00
02/02/2016	R203 On 03-November-16	8.85	Put	Bond Future	349	0	349	0	0.00
02/02/2016	R204 On 04-February-16			Bond Future	8.61	99.6254	8.6059	99.6254	14,827.00
02/02/2016	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R204 On 04-February-16	7.50	Put	Bond Future	2779	3	2779	3	0.00
02/02/2016	R204 On 04-February-16	7.51	Put	Bond Future	2753	3	2753	3	0.00
02/02/2016	R204 On 04-February-16	7.49	Put	Bond Future	2804	3	2804	3	0.00
02/02/2016	R204 On 05-May-16			Bond Future	8.74	101.4305	8.7396	101.4305	33,081.00
02/02/2016	R204 On 05-May-16	7.76	Call	Bond Future	113	0	113	0	0.00
02/02/2016	R204 On 05-May-16	7.75	Call	Bond Future	111	0	111	0	0.00
02/02/2016	R204 On 05-May-16	7.74	Call	Bond Future	108	0	108	0	0.00
02/02/2016	R204 On 05-May-16	7.75	Put	Bond Future	2390	2	2390	2	0.00
02/02/2016	R204 On 05-May-16	7.74	Put	Bond Future	2411	2	2411	2	0.00
02/02/2016	R204 On 05-May-16	7.76	Put	Bond Future	2369	2	2369	2	0.00
02/02/2016	R204 On 04-August-16			Bond Future	8.86	99.3404	8.8600	99.3404	0.00
02/02/2016	R204 On 04-August-16	7.74	Call	Bond Future	216	0	216	0	0.00
02/02/2016	R204 On 04-August-16	7.75	Call	Bond Future	219	0	219	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
02/02/2016	R204 On 04-August-16	7.76	Call	Bond Future	223	0	223	0	0.00
02/02/2016	R204 On 04-August-16	7.75	Put	Bond Future	2550	2	2550	2	0.00
02/02/2016	R204 On 04-August-16	7.76	Put	Bond Future	2532	2	2532	2	0.00
02/02/2016	R204 On 04-August-16	7.74	Put	Bond Future	2568	3	2568	3	0.00
02/02/2016	R204 On 03-November-16			Bond Future	8.91	101.3805	8.9128	101.3805	0.00
02/02/2016	R204 On 03-November-16	9.21	Call	Bond Future	1185	1	1185	1	0.00
02/02/2016	R204 On 03-November-16	9.23	Call	Bond Future	1208	1	1208	1	0.00
02/02/2016	R204 On 03-November-16	9.22	Call	Bond Future	1196	1	1196	1	0.00
02/02/2016	R204 On 03-November-16	9.22	Put	Bond Future	623	1	623	1	0.00
02/02/2016	R204 On 03-November-16	9.21	Put	Bond Future	630	1	630	1	0.00
02/02/2016	R204 On 03-November-16	9.23	Put	Bond Future	617	1	617	1	0.00
02/02/2016	R207 On 04-February-16			Bond Future	8.86	95.3460	8.8554	95.3460	16,664.00
02/02/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
02/02/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
02/02/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R207 On 04-February-16	7.50	Put	Bond Future	4397	4	4397	4	0.00
02/02/2016	R207 On 04-February-16	7.51	Put	Bond Future	4364	4	4364	4	0.00
02/02/2016	R207 On 04-February-16	7.27	Put	Bond Future	5168	5	5168	5	0.00
02/02/2016	R207 On 04-February-16	7.49	Put	Bond Future	4431	4	4431	4	0.00
02/02/2016	R207 On 05-May-16			Bond Future	8.98	97.0735	8.9761	97.0735	37,667.00
02/02/2016	R207 On 05-May-16	7.86	Call	Bond Future	121	0	121	0	0.00
02/02/2016	R207 On 05-May-16	7.84	Call	Bond Future	115	0	115	0	0.00
02/02/2016	R207 On 05-May-16	7.85	Call	Bond Future	118	0	118	0	0.00
02/02/2016	R207 On 05-May-16	7.56	Call	Bond Future	55	0	55	0	43.00
02/02/2016	R207 On 05-May-16	7.85	Put	Bond Future	3545	3	3545	3	0.00
02/02/2016	R207 On 05-May-16	7.86	Put	Bond Future	3517	3	3517	3	0.00
02/02/2016	R207 On 05-May-16	7.56	Put	Bond Future	4389	4	4389	4	0.00
02/02/2016	R207 On 05-May-16	7.84	Put	Bond Future	3573	3	3573	3	0.00
02/02/2016	R207 On 04-August-16			Bond Future	9.08	95.2964	9.0841	95.2964	0.00
02/02/2016	R207 On 04-August-16	8.01	Call	Bond Future	342	0	342	0	0.00
02/02/2016	R207 On 04-August-16	7.99	Call	Bond Future	332	0	332	0	0.00
02/02/2016	R207 On 04-August-16	8.00	Call	Bond Future	337	0	337	0	0.00
02/02/2016	R207 On 04-August-16	7.99	Put	Bond Future	3454	3	3454	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
02/02/2016	R207 On 04-August-16	8.00	Put	Bond Future	3430	3	3430	3	0.00
02/02/2016	R207 On 04-August-16	8.01	Put	Bond Future	3406	3	3406	3	0.00
02/02/2016	R208 On 04-February-16			Bond Future	9.02	93.3569	9.0247	93.3569	36,751.00
02/02/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R208 On 04-February-16	7.74	Put	Bond Future	5061	5	5061	5	0.00
02/02/2016	R208 On 04-February-16	7.76	Put	Bond Future	4980	5	4980	5	0.00
02/02/2016	R208 On 04-February-16	7.75	Put	Bond Future	5020	5	5020	5	0.00
02/02/2016	R208 On 05-May-16			Bond Future	9.13	91.6465	9.1267	91.6465	44,458.00
02/02/2016	R208 On 05-May-16	7.99	Call	Bond Future	155	0	155	0	0.00
02/02/2016	R208 On 05-May-16	8.01	Call	Bond Future	163	0	163	0	0.00
02/02/2016	R208 On 05-May-16	8.00	Call	Bond Future	159	0	159	0	0.00
02/02/2016	R208 On 05-May-16	8.00	Put	Bond Future	4392	4	4392	4	0.00
02/02/2016	R208 On 05-May-16	8.01	Put	Bond Future	4358	4	4358	4	0.00
02/02/2016	R208 On 05-May-16	7.99	Put	Bond Future	4427	4	4427	4	0.00
02/02/2016	R208 On 04-August-16			Bond Future	9.22	93.4100	9.2172	93.4100	0.00
02/02/2016	R208 On 04-August-16	7.99	Call	Bond Future	362	0	362	0	0.00
02/02/2016	R208 On 04-August-16	8.00	Call	Bond Future	367	0	367	0	0.00
02/02/2016	R208 On 04-August-16	8.01	Call	Bond Future	373	0	373	0	0.00
02/02/2016	R208 On 04-August-16	7.99	Put	Bond Future	4780	5	4780	5	0.00
02/02/2016	R208 On 04-August-16	8.00	Put	Bond Future	4749	5	4749	5	0.00
02/02/2016	R208 On 04-August-16	8.01	Put	Bond Future	4717	5	4717	5	0.00
02/02/2016	R208 On 03-November-16			Bond Future	9.27	91.9230	9.2696	91.9230	0.00
02/02/2016	R208 On 03-November-16	9.57	Call	Bond Future	2172	2	2172	2	0.00
02/02/2016	R208 On 03-November-16	9.59	Call	Bond Future	2212	2	2212	2	0.00
02/02/2016	R208 On 03-November-16	9.58	Call	Bond Future	2192	2	2192	2	0.00
02/02/2016	R208 On 03-November-16	9.57	Put	Bond Future	1173	1	1173	1	0.00
02/02/2016	R208 On 03-November-16	9.58	Put	Bond Future	1160	1	1160	1	0.00
02/02/2016	R208 On 03-November-16	9.59	Put	Bond Future	1148	1	1148	1	0.00
02/02/2016	R209 On 04-February-16			Bond Future	9.91	70.9045	9.9131	70.9045	30,302.00
02/02/2016	R209 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R209 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R209 On 04-February-16	8.76	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
02/02/2016	R209 On 04-February-16	9.52	Call	Bond Future	1	0	1	0	0.00
02/02/2016	R209 On 04-February-16	8.76	Put	Bond Future	8132	8	8132	8	0.00
02/02/2016	R209 On 04-February-16	8.74	Put	Bond Future	8286	8	8286	8	0.00
02/02/2016	R209 On 04-February-16	9.52	Put	Bond Future	2617	2	2617	2	2,200.00
02/02/2016	R209 On 04-February-16	8.75	Put	Bond Future	8209	8	8209	8	0.00
02/02/2016	R209 On 05-May-16			Bond Future	9.98	69.0393	9.9802	69.0393	24,170.00
02/02/2016	R209 On 05-May-16	9.00	Call	Bond Future	504	1	504	1	6,700.00
02/02/2016	R209 On 05-May-16	9.01	Call	Bond Future	514	1	514	1	0.00
02/02/2016	R209 On 05-May-16	8.25	Call	Bond Future	81	0	81	0	6,700.00
02/02/2016	R209 On 05-May-16	8.99	Call	Bond Future	493	1	493	1	0.00
02/02/2016	R209 On 05-May-16	9.01	Put	Bond Future	7180	7	7180	7	0.00
02/02/2016	R209 On 05-May-16	9.00	Put	Bond Future	7243	7	7243	7	0.00
02/02/2016	R209 On 05-May-16	8.99	Put	Bond Future	7307	7	7307	7	0.00
02/02/2016	R209 On 05-May-16	8.25	Put	Bond Future	12686	12	12686	12	0.00
02/02/2016	R209 On 04-August-16			Bond Future	10.04	70.3678	10.0403	70.3678	0.00
02/02/2016	R209 On 04-August-16	10.60	Call	Bond Future	5419	6	5419	6	6,000.00
02/02/2016	R209 On 04-August-16	9.24	Call	Bond Future	1471	2	1471	2	0.00
02/02/2016	R209 On 04-August-16	9.26	Call	Bond Future	1509	2	1509	2	0.00
02/02/2016	R209 On 04-August-16	9.25	Call	Bond Future	1490	2	1490	2	0.00
02/02/2016	R209 On 04-August-16	9.60	Call	Bond Future	2248	2	2248	2	6,000.00
02/02/2016	R209 On 04-August-16	9.26	Put	Bond Future	6737	6	6737	6	0.00
02/02/2016	R209 On 04-August-16	10.60	Put	Bond Future	2017	2	2017	2	0.00
02/02/2016	R209 On 04-August-16	9.24	Put	Bond Future	6841	7	6841	7	0.00
02/02/2016	R209 On 04-August-16	9.25	Put	Bond Future	6789	7	6789	7	0.00
02/02/2016	R209 On 04-August-16	9.60	Put	Bond Future	5124	5	5124	5	0.00
02/02/2016	R209 On 03-November-16			Bond Future	10.08	68.6604	10.0827	68.6604	0.00
02/02/2016	R209 On 03-November-16	10.24	Call	Bond Future	3799	4	3799	4	0.00
02/02/2016	R209 On 03-November-16	10.26	Call	Bond Future	3867	4	3867	4	0.00
02/02/2016	R209 On 03-November-16	10.25	Call	Bond Future	3833	4	3833	4	0.00
02/02/2016	R209 On 03-November-16	10.26	Put	Bond Future	2768	3	2768	3	0.00
02/02/2016	R209 On 03-November-16	10.25	Put	Bond Future	2795	3	2795	3	0.00
02/02/2016	R209 On 03-November-16	10.24	Put	Bond Future	2823	3	2823	3	0.00
02/02/2016	R210 On 04-February-16			Bond Future	179.54	179.3705	179.5369	179.3705	48.00
02/02/2016	R210 On 04-February-16	184.99	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
02/02/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R210 On 04-February-16	185.00	Put	Bond Future	5463	6	5463	6	0.00
02/02/2016	R210 On 04-February-16	185.01	Put	Bond Future	5473	6	5473	6	0.00
02/02/2016	R210 On 04-February-16	184.99	Put	Bond Future	5453	6	5453	6	0.00
02/02/2016	R210 On 05-May-16			Bond Future	180.59	180.4251	180.5944	180.4251	1,178.00
02/02/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R210 On 05-May-16	184.99	Put	Bond Future	4396	5	4396	5	0.00
02/02/2016	R210 On 05-May-16	185.00	Put	Bond Future	4406	5	4406	5	0.00
02/02/2016	R210 On 05-May-16	185.01	Put	Bond Future	4416	5	4416	5	0.00
02/02/2016	R210 On 04-August-16			Bond Future	184.06	183.8893	184.0585	183.8893	0.00
02/02/2016	R210 On 04-August-16	181.51	Call	Bond Future	2548	2	2548	2	0.00
02/02/2016	R210 On 04-August-16	181.50	Call	Bond Future	2558	2	2558	2	0.00
02/02/2016	R210 On 04-August-16	181.52	Call	Bond Future	2538	2	2538	2	0.00
02/02/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
02/02/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
02/02/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
02/02/2016	R211 On 04-February-16			Bond Future	134.56	134.5764	134.5613	134.5764	0.00
02/02/2016	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R211 On 04-February-16	138.99	Put	Bond Future	4429	4	4429	4	0.00
02/02/2016	R211 On 04-February-16	139.00	Put	Bond Future	4439	4	4439	4	0.00
02/02/2016	R211 On 04-February-16	139.01	Put	Bond Future	4449	4	4449	4	0.00
02/02/2016	R211 On 05-May-16			Bond Future	136.98	136.9970	136.9816	136.9970	2.00
02/02/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R211 On 05-May-16	138.99	Put	Bond Future	2008	2	2008	2	0.00
02/02/2016	R211 On 05-May-16	139.00	Put	Bond Future	2018	2	2018	2	0.00
02/02/2016	R211 On 05-May-16	139.01	Put	Bond Future	2028	2	2028	2	0.00
02/02/2016	R211 On 04-August-16			Bond Future	137.87	137.8901	137.8718	137.8901	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
02/02/2016	R211 On 04-August-16	137.09	Call	Bond Future	782	1	782	1	0.00
02/02/2016	R211 On 04-August-16	137.07	Call	Bond Future	802	1	802	1	0.00
02/02/2016	R211 On 04-August-16	137.08	Call	Bond Future	792	1	792	1	0.00
02/02/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
02/02/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
02/02/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
02/02/2016	R212 On 04-February-16			Bond Future	139.96	139.9735	139.9579	139.9735	5.00
02/02/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R212 On 04-February-16	146.00	Put	Bond Future	6042	6	6042	6	0.00
02/02/2016	R212 On 04-February-16	146.01	Put	Bond Future	6052	6	6052	6	0.00
02/02/2016	R212 On 04-February-16	145.99	Put	Bond Future	6032	6	6032	6	0.00
02/02/2016	R212 On 05-May-16			Bond Future	142.48	142.4912	142.4752	142.4912	1,914.00
02/02/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R212 On 05-May-16	145.00	Put	Bond Future	2525	3	2525	3	0.00
02/02/2016	R212 On 05-May-16	144.99	Put	Bond Future	2515	2	2515	2	0.00
02/02/2016	R212 On 05-May-16	145.01	Put	Bond Future	2535	3	2535	3	0.00
02/02/2016	R212 On 04-August-16			Bond Future	143.30	143.3201	143.3012	143.3201	0.00
02/02/2016	R212 On 04-August-16	142.44	Call	Bond Future	861	1	861	1	0.00
02/02/2016	R212 On 04-August-16	142.43	Call	Bond Future	871	1	871	1	0.00
02/02/2016	R212 On 04-August-16	142.42	Call	Bond Future	881	1	881	1	0.00
02/02/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
02/02/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
02/02/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
02/02/2016	R213 On 04-February-16			Bond Future	9.78	81.7528	9.7835	81.7528	22,763.00
02/02/2016	R213 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R213 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R213 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R213 On 04-February-16	8.75	Put	Bond Future	7206	7	7206	7	0.00
02/02/2016	R213 On 04-February-16	8.74	Put	Bond Future	7281	7	7281	7	0.00
02/02/2016	R213 On 04-February-16	8.76	Put	Bond Future	7132	7	7132	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
02/02/2016	R213 On 05-May-16			Bond Future	9.85	79.6839	9.8535	79.6839	33,568.00
02/02/2016	R213 On 05-May-16	8.74	Call	Bond Future	373	0	373	0	0.00
02/02/2016	R213 On 05-May-16	8.75	Call	Bond Future	381	0	381	0	0.00
02/02/2016	R213 On 05-May-16	8.76	Call	Bond Future	390	0	390	0	0.00
02/02/2016	R213 On 05-May-16	8.75	Put	Bond Future	7999	8	7999	8	0.00
02/02/2016	R213 On 05-May-16	8.74	Put	Bond Future	8065	8	8065	8	0.00
02/02/2016	R213 On 05-May-16	8.76	Put	Bond Future	7934	8	7934	8	0.00
02/02/2016	R213 On 04-August-16			Bond Future	9.92	81.2169	9.9153	81.2169	0.00
02/02/2016	R213 On 04-August-16	8.99	Call	Bond Future	1223	1	1223	1	0.00
02/02/2016	R213 On 04-August-16	9.01	Call	Bond Future	1256	1	1256	1	0.00
02/02/2016	R213 On 04-August-16	9.00	Call	Bond Future	1239	1	1239	1	0.00
02/02/2016	R213 On 04-August-16	8.99	Put	Bond Future	7457	7	7457	7	0.00
02/02/2016	R213 On 04-August-16	9.01	Put	Bond Future	7347	7	7347	7	0.00
02/02/2016	R213 On 04-August-16	9.00	Put	Bond Future	7401	7	7401	7	0.00
02/02/2016	R213 On 03-November-16			Bond Future	9.96	79.3306	9.9606	79.3306	0.00
02/02/2016	R213 On 03-November-16	10.20	Call	Bond Future	4056	4	4056	4	0.00
02/02/2016	R213 On 03-November-16	10.19	Call	Bond Future	4021	4	4021	4	0.00
02/02/2016	R213 On 03-November-16	10.18	Call	Bond Future	3986	4	3986	4	0.00
02/02/2016	R213 On 03-November-16	10.19	Put	Bond Future	2592	2	2592	2	0.00
02/02/2016	R213 On 03-November-16	10.20	Put	Bond Future	2566	2	2566	2	0.00
02/02/2016	R213 On 03-November-16	10.18	Put	Bond Future	2619	2	2619	2	0.00
02/02/2016	R214 On 04-February-16			Bond Future	10.02	71.2121	10.0183	71.2121	13,000.00
02/02/2016	R214 On 04-February-16	9.45	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R214 On 04-February-16	9.35	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R214 On 04-February-16	9.45	Put	Bond Future	3957	4	3957	4	25.00
02/02/2016	R214 On 04-February-16	8.01	Put	Bond Future	15870	15	15870	15	0.00
02/02/2016	R214 On 04-February-16	9.35	Put	Bond Future	4693	4	4693	4	25.00
02/02/2016	R214 On 04-February-16	8.00	Put	Bond Future	15964	16	15964	16	0.00
02/02/2016	R214 On 04-February-16	7.99	Put	Bond Future	16058	16	16058	16	0.00
02/02/2016	R214 On 05-May-16			Bond Future	10.08	69.2057	10.0838	69.2057	21,269.00
02/02/2016	R214 On 05-May-16	8.99	Call	Bond Future	416	0	416	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
02/02/2016	R214 On 05-May-16	9.01	Call	Bond Future	435	1	435	1	0.00
02/02/2016	R214 On 05-May-16	9.00	Call	Bond Future	425	0	425	0	0.00
02/02/2016	R214 On 05-May-16	9.30	Call	Bond Future	790	1	790	1	0.00
02/02/2016	R214 On 05-May-16	9.01	Put	Bond Future	8152	8	8152	8	0.00
02/02/2016	R214 On 05-May-16	9.00	Put	Bond Future	8221	8	8221	8	0.00
02/02/2016	R214 On 05-May-16	8.99	Put	Bond Future	8290	8	8290	8	0.00
02/02/2016	R214 On 05-May-16	9.30	Put	Bond Future	6285	6	6285	6	0.00
02/02/2016	R214 On 04-August-16			Bond Future	10.14	70.5372	10.1421	70.5372	0.00
02/02/2016	R214 On 04-August-16	9.30	Call	Bond Future	1466	2	1466	2	1,300.00
02/02/2016	R214 On 04-August-16	11.30	Call	Bond Future	7992	8	7992	8	6,300.00
02/02/2016	R214 On 04-August-16	9.24	Call	Bond Future	1355	1	1355	1	0.00
02/02/2016	R214 On 04-August-16	9.26	Call	Bond Future	1391	2	1391	2	0.00
02/02/2016	R214 On 04-August-16	9.25	Call	Bond Future	1373	1	1373	1	0.00
02/02/2016	R214 On 04-August-16	8.55	Call	Bond Future	486	1	486	1	1,300.00
02/02/2016	R214 On 04-August-16	10.30	Call	Bond Future	4142	4	4142	4	6,300.00
02/02/2016	R214 On 04-August-16	9.26	Put	Bond Future	7562	7	7562	7	0.00
02/02/2016	R214 On 04-August-16	9.24	Put	Bond Future	7676	7	7676	7	0.00
02/02/2016	R214 On 04-August-16	9.30	Put	Bond Future	7337	7	7337	7	0.00
02/02/2016	R214 On 04-August-16	11.30	Put	Bond Future	1118	1	1118	1	0.00
02/02/2016	R214 On 04-August-16	10.30	Put	Bond Future	3129	3	3129	3	0.00
02/02/2016	R214 On 04-August-16	9.25	Put	Bond Future	7619	7	7619	7	0.00
02/02/2016	R214 On 04-August-16	8.55	Put	Bond Future	12327	12	12327	12	0.00
02/02/2016	R214 On 03-November-16			Bond Future	10.19	68.6856	10.1861	68.6856	0.00
02/02/2016	R214 On 03-November-16	10.33	Call	Bond Future	3874	4	3874	4	0.00
02/02/2016	R214 On 03-November-16	10.35	Call	Bond Future	3942	4	3942	4	0.00
02/02/2016	R214 On 03-November-16	10.34	Call	Bond Future	3908	4	3908	4	0.00
02/02/2016	R214 On 03-November-16	10.33	Put	Bond Future	2955	3	2955	3	0.00
02/02/2016	R214 On 03-November-16	10.34	Put	Bond Future	2927	3	2927	3	0.00
02/02/2016	R214 On 03-November-16	10.35	Put	Bond Future	2898	3	2898	3	0.00
02/02/2016	R248 On 04-February-16			Bond Future	10.11	91.5355	10.1134	91.5355	22,917.00
02/02/2016	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R248 On 04-February-16	9.45	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R248 On 04-February-16	9.55	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R248 On 04-February-16	9.01	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
02/02/2016	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
02/02/2016	R248 On 04-February-16	9.45	Put	Bond Future	5888	5	5888	5	75.00
02/02/2016	R248 On 04-February-16	9.00	Put	Bond Future	10299	10	10299	10	0.00
02/02/2016	R248 On 04-February-16	9.01	Put	Bond Future	10197	10	10197	10	0.00
02/02/2016	R248 On 04-February-16	8.99	Put	Bond Future	10402	10	10402	10	0.00
02/02/2016	R248 On 04-February-16	9.55	Put	Bond Future	4956	4	4956	4	75.00
02/02/2016	R248 On 05-May-16			Bond Future	10.18	88.7563	10.1826	88.7563	61,712.00
02/02/2016	R248 On 05-May-16	8.99	Call	Bond Future	428	1	428	1	0.00
02/02/2016	R248 On 05-May-16	9.00	Call	Bond Future	437	1	437	1	0.00
02/02/2016	R248 On 05-May-16	9.01	Call	Bond Future	448	1	448	1	0.00
02/02/2016	R248 On 05-May-16	9.00	Put	Bond Future	11303	11	11303	11	0.00
02/02/2016	R248 On 05-May-16	8.99	Put	Bond Future	11395	11	11395	11	0.00
02/02/2016	R248 On 05-May-16	9.01	Put	Bond Future	11211	11	11211	11	0.00
02/02/2016	R248 On 04-August-16			Bond Future	10.24	90.4639	10.2447	90.4639	0.00
02/02/2016	R248 On 04-August-16	9.25	Call	Bond Future	1512	2	1512	2	0.00
02/02/2016	R248 On 04-August-16	9.24	Call	Bond Future	1492	2	1492	2	0.00
02/02/2016	R248 On 04-August-16	9.26	Call	Bond Future	1533	2	1533	2	0.00
02/02/2016	R248 On 04-August-16	9.26	Put	Bond Future	10310	10	10310	10	0.00
02/02/2016	R248 On 04-August-16	9.25	Put	Bond Future	10386	10	10386	10	0.00
02/02/2016	R248 On 04-August-16	9.24	Put	Bond Future	10463	10	10463	10	0.00
02/02/2016	R248 On 03-November-16			Bond Future	10.29	87.8793	10.2921	87.8793	0.00
02/02/2016	R248 On 03-November-16	10.39	Call	Bond Future	4729	5	4729	5	0.00
02/02/2016	R248 On 03-November-16	10.38	Call	Bond Future	4687	5	4687	5	0.00
02/02/2016	R248 On 03-November-16	10.37	Call	Bond Future	4646	5	4646	5	0.00
02/02/2016	R248 On 03-November-16	10.38	Put	Bond Future	3981	4	3981	4	0.00
02/02/2016	R248 On 03-November-16	10.39	Put	Bond Future	3943	4	3943	4	0.00
02/02/2016	R248 On 03-November-16	10.37	Put	Bond Future	4019	4	4019	4	0.00