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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
05/02/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	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
05/02/2016	2025 On 04-February-16			Bond Future	121.22	121.2218	121.2218	121.2218	0.00
05/02/2016	2025 On 05-May-16			Bond Future	123.44	123.4019	123.4431	123.4019	4,419.00
05/02/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
05/02/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
05/02/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
05/02/2016	2025 On 05-May-16	126.00	Put	Bond Future	2557	3	2557	3	0.00
05/02/2016	2025 On 05-May-16	125.99	Put	Bond Future	2547	3	2547	3	0.00
05/02/2016	2025 On 05-May-16	126.01	Put	Bond Future	2567	3	2567	3	0.00
05/02/2016	2025 On 04-August-16			Bond Future	124.59	124.5126	124.5918	124.5126	0.00
05/02/2016	2025 On 04-August-16	123.85	Call	Bond Future	742	1	742	1	0.00
05/02/2016	2025 On 04-August-16	123.86	Call	Bond Future	732	1	732	1	0.00
05/02/2016	2025 On 04-August-16	123.87	Call	Bond Future	722	1	722	1	0.00
05/02/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
05/02/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
05/02/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
05/02/2016	2030 On 04-February-16			Bond Future	9.49	88.7899	9.4900	88.7899	0.00
05/02/2016	2030 On 05-May-16			Bond Future	9.62	90.2185	9.6216	90.2185	17,216.00
05/02/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/02/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/02/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
05/02/2016	2030 On 05-May-16	9.00	Put	Bond Future	4423	4	4423	4	0.00
05/02/2016	2030 On 05-May-16	8.99	Put	Bond Future	4496	4	4496	4	0.00
05/02/2016	2030 On 05-May-16	9.01	Put	Bond Future	4349	4	4349	4	0.00
05/02/2016	2030 On 04-August-16			Bond Future	9.68	87.9406	9.6828	87.9406	0.00
05/02/2016	2030 On 04-August-16	10.17	Call	Bond Future	3213	3	3213	3	0.00
05/02/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
05/02/2016	2032 On 04-February-16			Bond Future	9.61	91.9523	9.6050	91.9523	0.00
05/02/2016	2032 On 05-May-16			Bond Future	9.74	89.2694	9.7355	89.2694	9,165.00
05/02/2016	2032 On 05-May-16	8.99	Call	Bond Future	880	1	880	1	0.00
05/02/2016	2032 On 05-May-16	9.01	Call	Bond Future	913	1	913	1	0.00
05/02/2016	2032 On 05-May-16	9.00	Call	Bond Future	896	1	896	1	0.00
05/02/2016	2032 On 05-May-16	8.99	Put	Bond Future	6574	6	6574	6	0.00
05/02/2016	2032 On 05-May-16	9.01	Put	Bond Future	6448	6	6448	6	0.00
05/02/2016	2032 On 05-May-16	9.00	Put	Bond Future	6511	6	6511	6	0.00

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05/02/2016	2032 On 04-August-16			Bond Future	9.79	90.9823	9.7947	90.9823	0.00
05/02/2016	2032 On 04-August-16	8.99	Call	Bond Future	1653	2	1653	2	0.00
05/02/2016	2032 On 04-August-16	9.01	Call	Bond Future	1694	2	1694	2	0.00
05/02/2016	2032 On 04-August-16	9.00	Call	Bond Future	1673	2	1673	2	0.00
05/02/2016	2032 On 04-August-16	9.00	Put	Bond Future	7680	8	7680	8	0.00
05/02/2016	2032 On 04-August-16	9.01	Put	Bond Future	7622	7	7622	7	0.00
05/02/2016	2032 On 04-August-16	8.99	Put	Bond Future	7740	8	7740	8	0.00
05/02/2016	2032 On 03-November-16			Bond Future	9.85	88.6923	9.8466	88.6923	0.00
05/02/2016	2032 On 03-November-16	10.28	Call	Bond Future	5332	6	5332	6	0.00
05/02/2016	2032 On 03-November-16	10.30	Call	Bond Future	5418	6	5418	6	0.00
05/02/2016	2032 On 03-November-16	10.29	Call	Bond Future	5375	6	5375	6	0.00
05/02/2016	2032 On 03-November-16	10.28	Put	Bond Future	2327	2	2327	2	0.00
05/02/2016	2032 On 03-November-16	10.29	Put	Bond Future	2302	2	2302	2	0.00
05/02/2016	2032 On 03-November-16	10.30	Put	Bond Future	2277	2	2277	2	0.00
05/02/2016	2033 On 04-February-16			Bond Future	101.99	101.9876	101.9876	101.9876	0.00
05/02/2016	2033 On 05-May-16			Bond Future	102.88	102.8464	102.8808	102.8464	2,032.00
05/02/2016	2033 On 05-May-16	102.40	Call	Bond Future	481	0	481	0	0.00
05/02/2016	2033 On 05-May-16	102.41	Call	Bond Future	471	0	471	0	0.00
05/02/2016	2033 On 05-May-16	102.39	Call	Bond Future	491	0	491	0	0.00
05/02/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
05/02/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
05/02/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
05/02/2016	2037 On 04-February-16			Bond Future	9.76	89.0449	9.7600	89.0449	0.00
05/02/2016	2037 On 05-May-16			Bond Future	9.90	90.4517	9.8955	90.4517	40,950.00
05/02/2016	2037 On 05-May-16	8.99	Call	Bond Future	720	1	720	1	0.00
05/02/2016	2037 On 05-May-16	9.01	Call	Bond Future	749	1	749	1	0.00
05/02/2016	2037 On 05-May-16	9.00	Call	Bond Future	734	1	734	1	0.00
05/02/2016	2037 On 05-May-16	9.00	Put	Bond Future	8274	8	8274	8	0.00
05/02/2016	2037 On 05-May-16	8.99	Put	Bond Future	8349	8	8349	8	0.00
05/02/2016	2037 On 05-May-16	9.01	Put	Bond Future	8199	8	8199	8	0.00
05/02/2016	2037 On 04-August-16			Bond Future	9.96	87.9279	9.9564	87.9279	0.00
05/02/2016	2037 On 04-August-16	9.26	Call	Bond Future	2115	2	2115	2	0.00
05/02/2016	2037 On 04-August-16	9.25	Call	Bond Future	2090	2	2090	2	0.00
05/02/2016	2037 On 04-August-16	9.24	Call	Bond Future	2065	2	2065	2	0.00

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05/02/2016	2037 On 04-August-16	9.25	Put	Bond Future	7882	8	7882	8	0.00
05/02/2016	2037 On 04-August-16	9.24	Put	Bond Future	7943	8	7943	8	0.00
05/02/2016	2037 On 04-August-16	9.26	Put	Bond Future	7821	8	7821	8	0.00
05/02/2016	2037 On 03-November-16			Bond Future	10.01	89.7381	10.0057	89.7381	0.00
05/02/2016	2037 On 03-November-16	10.35	Call	Bond Future	5404	6	5404	6	0.00
05/02/2016	2037 On 03-November-16	10.37	Call	Bond Future	5492	6	5492	6	0.00
05/02/2016	2037 On 03-November-16	10.36	Call	Bond Future	5448	6	5448	6	0.00
05/02/2016	2037 On 03-November-16	10.36	Put	Bond Future	2780	3	2780	3	0.00
05/02/2016	2037 On 03-November-16	10.35	Put	Bond Future	2810	3	2810	3	0.00
05/02/2016	2037 On 03-November-16	10.37	Put	Bond Future	2751	3	2751	3	0.00
05/02/2016	2038 On 04-February-16			Bond Future	126.65	126.6539	126.6539	126.6539	0.00
05/02/2016	2038 On 05-May-16			Bond Future	128.97	128.9317	128.9748	128.9317	19,557.00
05/02/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
05/02/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
05/02/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
05/02/2016	2038 On 05-May-16	130.99	Put	Bond Future	2015	2	2015	2	0.00
05/02/2016	2038 On 05-May-16	131.00	Put	Bond Future	2025	2	2025	2	0.00
05/02/2016	2038 On 05-May-16	131.01	Put	Bond Future	2035	2	2035	2	0.00
05/02/2016	2038 On 04-August-16			Bond Future	130.07	129.9917	130.0747	129.9917	0.00
05/02/2016	2038 On 04-August-16	129.31	Call	Bond Future	765	1	765	1	0.00
05/02/2016	2038 On 04-August-16	129.30	Call	Bond Future	775	1	775	1	0.00
05/02/2016	2038 On 04-August-16	129.32	Call	Bond Future	755	1	755	1	0.00
05/02/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
05/02/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
05/02/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
05/02/2016	2040 On 04-February-16			Bond Future	9.84	92.5342	9.8400	92.5342	0.00
05/02/2016	2040 On 05-May-16			Bond Future	9.98	93.9916	9.9762	93.9916	1,820.00
05/02/2016	2040 On 05-May-16	9.51	Call	Bond Future	1732	2	1732	2	0.00
05/02/2016	2040 On 05-May-16	9.50	Call	Bond Future	1705	2	1705	2	0.00
05/02/2016	2040 On 05-May-16	9.49	Call	Bond Future	1677	2	1677	2	0.00
05/02/2016	2040 On 05-May-16	9.50	Put	Bond Future	5839	6	5839	6	0.00
05/02/2016	2040 On 05-May-16	9.49	Put	Bond Future	5901	6	5901	6	0.00
05/02/2016	2040 On 05-May-16	9.51	Put	Bond Future	5776	6	5776	6	0.00
05/02/2016	2040 On 04-August-16			Bond Future	10.04	91.2852	10.0381	91.2852	0.00

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05/02/2016	2040 On 04-August-16	9.50	Call	Bond Future	2703	3	2703	3	0.00
05/02/2016	2040 On 04-August-16	9.51	Call	Bond Future	2734	3	2734	3	0.00
05/02/2016	2040 On 04-August-16	9.49	Call	Bond Future	2673	3	2673	3	0.00
05/02/2016	2040 On 04-August-16	9.51	Put	Bond Future	7281	7	7281	7	0.00
05/02/2016	2040 On 04-August-16	9.50	Put	Bond Future	7340	7	7340	7	0.00
05/02/2016	2040 On 04-August-16	9.49	Put	Bond Future	7400	7	7400	7	0.00
05/02/2016	2044 On 04-February-16			Bond Future	9.87	89.6731	9.8650	89.6731	0.00
05/02/2016	2044 On 05-May-16			Bond Future	10.00	90.9912	10.0048	90.9912	20,898.00
05/02/2016	2044 On 05-May-16	9.00	Call	Bond Future	633	1	633	1	0.00
05/02/2016	2044 On 05-May-16	9.01	Call	Bond Future	647	1	647	1	0.00
05/02/2016	2044 On 05-May-16	8.99	Call	Bond Future	620	1	620	1	0.00
05/02/2016	2044 On 05-May-16	9.01	Put	Bond Future	9719	9	9719	9	0.00
05/02/2016	2044 On 05-May-16	8.99	Put	Bond Future	9891	10	9891	10	0.00
05/02/2016	2044 On 05-May-16	9.00	Put	Bond Future	9805	10	9805	10	0.00
05/02/2016	2044 On 04-August-16			Bond Future	10.07	88.3524	10.0653	88.3524	0.00
05/02/2016	2044 On 04-August-16	9.51	Call	Bond Future	2665	3	2665	3	0.00
05/02/2016	2044 On 04-August-16	9.50	Call	Bond Future	2635	3	2635	3	0.00
05/02/2016	2044 On 04-August-16	9.49	Call	Bond Future	2605	3	2605	3	0.00
05/02/2016	2044 On 04-August-16	9.50	Put	Bond Future	7545	7	7545	7	0.00
05/02/2016	2044 On 04-August-16	9.51	Put	Bond Future	7484	7	7484	7	0.00
05/02/2016	2044 On 04-August-16	9.49	Put	Bond Future	7606	7	7606	7	0.00
05/02/2016	2044 On 03-November-16			Bond Future	10.11	90.1715	10.1146	90.1715	0.00
05/02/2016	2044 On 03-November-16	10.42	Call	Bond Future	5611	6	5611	6	0.00
05/02/2016	2044 On 03-November-16	10.43	Call	Bond Future	5657	6	5657	6	0.00
05/02/2016	2044 On 03-November-16	10.41	Call	Bond Future	5565	6	5565	6	0.00
05/02/2016	2044 On 03-November-16	10.43	Put	Bond Future	3132	3	3132	3	0.00
05/02/2016	2044 On 03-November-16	10.42	Put	Bond Future	3164	3	3164	3	0.00
05/02/2016	2044 On 03-November-16	10.41	Put	Bond Future	3196	3	3196	3	0.00
05/02/2016	2046 On 04-February-16			Bond Future	127.16	127.1636	127.1636	127.1636	0.00
05/02/2016	2046 On 05-May-16			Bond Future	127.23	128.0179	127.2300	128.0179	12,807.00
05/02/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
05/02/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
05/02/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
05/02/2016	2046 On 05-May-16	129.99	Put	Bond Future	2760	2	2760	2	0.00

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05/02/2016	2046 On 05-May-16	130.00	Put	Bond Future	2770	2	2770	2	0.00
05/02/2016	2046 On 05-May-16	130.01	Put	Bond Future	2780	2	2780	2	0.00
05/02/2016	2046 On 04-August-16			Bond Future	129.70	130.4684	129.7039	130.4684	0.00
05/02/2016	2046 On 04-August-16	129.00	Call	Bond Future	704	1	704	1	0.00
05/02/2016	2046 On 04-August-16	129.01	Call	Bond Future	694	1	694	1	0.00
05/02/2016	2046 On 04-August-16	129.02	Call	Bond Future	684	1	684	1	0.00
05/02/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
05/02/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
05/02/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
05/02/2016	2050 On 04-February-16			Bond Future	137.16	137.1632	137.1632	137.1632	0.00
05/02/2016	2050 On 05-May-16			Bond Future	139.84	139.6301	139.8445	139.6301	16,456.00
05/02/2016	2050 On 05-May-16	138.00	Call	Bond Future	1844	2	1844	2	0.00
05/02/2016	2050 On 05-May-16	137.99	Call	Bond Future	1854	2	1854	2	0.00
05/02/2016	2050 On 05-May-16	138.01	Call	Bond Future	1834	2	1834	2	0.00
05/02/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
05/02/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
05/02/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
05/02/2016	2050 On 04-August-16			Bond Future	141.00	140.7349	140.9954	140.7349	0.00
05/02/2016	2050 On 04-August-16	139.12	Call	Bond Future	1875	2	1875	2	0.00
05/02/2016	2050 On 04-August-16	139.14	Call	Bond Future	1855	2	1855	2	0.00
05/02/2016	2050 On 04-August-16	139.13	Call	Bond Future	1865	2	1865	2	0.00
05/02/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
05/02/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
05/02/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
05/02/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	AL37 On 05-May-16			Index Future	471.77	472.3540	471.7660	472.3540	2.00
05/02/2016	AL37 On 04-August-16			Index Future	480.81	481.3180	480.8050	481.3180	0.00
05/02/2016	AL7T On 05-May-16			Index Future	543.46	544.6540	543.4590	544.6540	0.00
05/02/2016	AL7T On 04-August-16			Index Future	553.87	554.9910	553.8710	554.9910	0.00
05/02/2016	ALBI On 05-May-16			Index Future	492.88	494.0980	492.8800	494.0980	515.00
05/02/2016	ALBI On 04-August-16			Index Future	502.32	503.4760	502.3240	503.4760	133.00

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05/02/2016	ALBI On 03-November-16			Index Future	512.31	513.9170	512.3110	513.9170	0.00
05/02/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/02/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2016	EL28 On 04-February-16			Bond Future	125.53	125.5298	125.5298	125.5298	0.00
05/02/2016	EL28 On 05-May-16			Bond Future	126.25	126.2089	126.2529	126.2089	0.00
05/02/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
05/02/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
05/02/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
05/02/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2757	3	2757	3	0.00
05/02/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2747	3	2747	3	0.00
05/02/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2737	3	2737	3	0.00
05/02/2016	EL28 On 04-August-16			Bond Future	128.71	128.6249	128.7080	128.6249	0.00
05/02/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1848	2	1848	2	0.00
05/02/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1838	2	1838	2	0.00
05/02/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1828	2	1828	2	0.00
05/02/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
05/02/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
05/02/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
05/02/2016	ES33 On 04-February-16			Bond Future	10.56	78.7752	10.5600	78.7752	0.00
05/02/2016	ES33 On 05-May-16			Bond Future	10.71	76.2787	10.7115	76.2787	8,776.00
05/02/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
05/02/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
05/02/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
05/02/2016	ES33 On 05-May-16	9.99	Put	Bond Future	4746	5	4746	5	0.00
05/02/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4678	4	4678	4	0.00
05/02/2016	ES33 On 05-May-16	10.01	Put	Bond Future	4609	4	4609	4	0.00
05/02/2016	ES33 On 04-August-16			Bond Future	10.80	77.7421	10.7978	77.7421	0.00
05/02/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
05/02/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
05/02/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
05/02/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3578	3	3578	3	0.00
05/02/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3445	3	3445	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3512	3	3512	3	0.00
05/02/2016	ES33 On 03-November-16			Bond Future	10.88	75.5459	10.8790	75.5459	0.00
05/02/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2563	3	2563	3	0.00
05/02/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2447	3	2447	3	0.00
05/02/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2505	3	2505	3	0.00
05/02/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
05/02/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
05/02/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
05/02/2016	ES42 On 04-February-16			Bond Future	10.70	83.2723	10.6950	83.2723	0.00
05/02/2016	ES42 On 05-May-16			Bond Future	10.85	80.3318	10.8514	80.3318	7,250.00
05/02/2016	GOVI On 05-May-16			GOVI	491.92	493.0690	491.9160	493.0690	483.00
05/02/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
05/02/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
05/02/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
05/02/2016	GOVI On 05-May-16	517.99	Put	GOVI	260740	25	260740	25	0.00
05/02/2016	GOVI On 05-May-16	518.00	Put	GOVI	260840	25	260840	25	0.00
05/02/2016	GOVI On 05-May-16	518.01	Put	GOVI	260940	25	260940	25	0.00
05/02/2016	GOVI On 04-August-16			GOVI	501.34	502.4270	501.3410	502.4270	26.00
05/02/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
05/02/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
05/02/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
05/02/2016	GOVI On 04-August-16	521.01	Put	GOVI	196690	19	196690	19	0.00
05/02/2016	GOVI On 04-August-16	520.99	Put	GOVI	196490	19	196490	19	0.00
05/02/2016	GOVI On 04-August-16	521.00	Put	GOVI	196590	19	196590	19	0.00
05/02/2016	GOVI On 03-November-16			GOVI	511.31	512.8470	511.3090	512.8470	0.00
05/02/2016	GOVI On 03-November-16	476.11	Call	GOVI	351990	37	351990	37	0.00
05/02/2016	GOVI On 03-November-16	476.12	Call	GOVI	351890	37	351890	37	0.00
05/02/2016	GOVI On 03-November-16	476.13	Call	GOVI	351790	37	351790	37	0.00
05/02/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
05/02/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
05/02/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
05/02/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/02/2016	IGOV On 05-May-16			Index Future	237.68	237.6810	237.6790	237.6810	975.00
05/02/2016	IGOV On 04-August-16			Index Future	242.25	242.1830	242.2520	242.1830	81.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2016	IGOV On 03-November-16			Index Future	247.09	247.1870	247.0880	247.1870	0.00
05/02/2016	ILBI On 05-May-16			Index Future	643.62	643.1860	643.6180	643.1860	0.00
05/02/2016	ILBI On 04-August-16			Index Future	655.60	654.8620	655.5970	654.8620	157.00
05/02/2016	IS01 On 19-December-16			Interest Rate Swap	100.17	100.1457	100.1683	100.1457	0.00
05/02/2016	IS01 On 16-March-17			Interest Rate Swap	100.21	100.1787	100.2118	100.1787	0.00
05/02/2016	IS02 On 18-December-17			Interest Rate Swap	100.59	100.5164	100.5886	100.5164	0.00
05/02/2016	IS02 On 16-March-18			Interest Rate Swap	100.06	99.9733	100.0577	99.9733	0.00
05/02/2016	IS05 On 17-December-20			Interest Rate Swap	100.88	100.5685	100.8830	100.5685	0.00
05/02/2016	IS05 On 16-March-21			Interest Rate Swap	100.41	100.0837	100.4121	100.0837	0.00
05/02/2016	IS10 On 17-December-25			Interest Rate Swap	103.11	102.5598	103.1058	102.5598	0.00
05/02/2016	IS10 On 16-March-26			Interest Rate Swap	100.37	99.7948	100.3683	99.7948	0.00
05/02/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/02/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/02/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/02/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/02/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	2,000.00
05/02/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.09	92.8800	7.0900	92.8800	0.00
05/02/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.23	92.7400	7.2300	92.7400	0.00
05/02/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.30	92.6700	7.3000	92.6700	0.00
05/02/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.37	92.5900	7.3700	92.5900	0.00
05/02/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.45	92.5100	7.4500	92.5100	0.00
05/02/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.60	92.3400	7.6000	92.3400	0.00
05/02/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.78	92.1400	7.7800	92.1400	0.00
05/02/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.92	92.0000	7.9200	92.0000	0.00
05/02/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.04	91.8800	8.0400	91.8800	0.00
05/02/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.14	91.7500	8.1400	91.7500	0.00
05/02/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.26	91.6400	8.2600	91.6400	0.00
05/02/2016	R023 On 04-February-16			Bond Future	8.94	97.3575	8.9350	97.3575	0.00
05/02/2016	R023 On 05-May-16			Bond Future	9.08	95.0130	9.0809	95.0130	9,781.00
05/02/2016	R023 On 05-May-16	8.25	Call	Bond Future	400	0	400	0	0.00
05/02/2016	R023 On 05-May-16	8.26	Call	Bond Future	409	0	409	0	0.00
05/02/2016	R023 On 05-May-16	8.24	Call	Bond Future	391	0	391	0	0.00
05/02/2016	R023 On 05-May-16	8.25	Put	Bond Future	4485	4	4485	4	0.00
05/02/2016	R023 On 05-May-16	8.26	Put	Bond Future	4443	4	4443	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
05/02/2016	R023 On 05-May-16	8.24	Put	Bond Future	4527	4	4527	4	0.00
05/02/2016	R023 On 04-August-16			Bond Future	9.14	96.8355	9.1413	96.8355	0.00
05/02/2016	R023 On 04-August-16	8.24	Call	Bond Future	786	1	786	1	0.00
05/02/2016	R023 On 04-August-16	8.25	Call	Bond Future	797	1	797	1	0.00
05/02/2016	R023 On 04-August-16	8.26	Call	Bond Future	809	1	809	1	0.00
05/02/2016	R023 On 04-August-16	8.25	Put	Bond Future	5054	5	5054	5	0.00
05/02/2016	R023 On 04-August-16	8.26	Put	Bond Future	5017	5	5017	5	0.00
05/02/2016	R023 On 04-August-16	8.24	Put	Bond Future	5092	5	5092	5	0.00
05/02/2016	R023 On 03-November-16			Bond Future	9.20	94.8920	9.1965	94.8920	0.00
05/02/2016	R023 On 03-November-16	9.73	Call	Bond Future	3559	4	3559	4	0.00
05/02/2016	R023 On 03-November-16	9.74	Call	Bond Future	3588	4	3588	4	0.00
05/02/2016	R023 On 03-November-16	9.75	Call	Bond Future	3618	4	3618	4	0.00
05/02/2016	R023 On 03-November-16	9.74	Put	Bond Future	1178	1	1178	1	0.00
05/02/2016	R023 On 03-November-16	9.75	Put	Bond Future	1164	1	1164	1	0.00
05/02/2016	R023 On 03-November-16	9.73	Put	Bond Future	1192	1	1192	1	0.00
05/02/2016	R035 On 04-February-16			Bond Future	9.69	96.9781	9.6850	96.9781	0.00
05/02/2016	R035 On 05-May-16			Bond Future	9.82	94.0666	9.8228	94.0666	4,019.00
05/02/2016	R035 On 05-May-16	10.35	Call	Bond Future	4057	4	4057	4	0.00
05/02/2016	R035 On 05-May-16	10.37	Call	Bond Future	4205	5	4205	5	0.00
05/02/2016	R035 On 05-May-16	10.36	Call	Bond Future	4131	5	4131	5	0.00
05/02/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
05/02/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
05/02/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
05/02/2016	R035 On 04-August-16			Bond Future	9.88	95.8711	9.8792	95.8711	0.00
05/02/2016	R035 On 04-August-16	10.37	Call	Bond Future	3742	4	3742	4	0.00
05/02/2016	R035 On 04-August-16	10.36	Call	Bond Future	3668	4	3668	4	0.00
05/02/2016	R035 On 04-August-16	10.35	Call	Bond Future	3594	4	3594	4	0.00
05/02/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
05/02/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
05/02/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
05/02/2016	R186 On 04-February-16			Bond Future	9.10	110.9448	9.1000	110.9448	0.00
05/02/2016	R186 On 05-May-16			Bond Future	9.22	112.8055	9.2243	112.8055	57,659.00
05/02/2016	R186 On 05-May-16	8.34	Call	Bond Future	568	1	568	1	0.00
05/02/2016	R186 On 05-May-16	8.35	Call	Bond Future	580	1	580	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
05/02/2016	R186 On 05-May-16	8.33	Call	Bond Future	556	1	556	1	0.00
05/02/2016	R186 On 05-May-16	9.86	Call	Bond Future	5370	6	5370	6	0.00
05/02/2016	R186 On 05-May-16	9.96	Call	Bond Future	5880	6	5880	6	0.00
05/02/2016	R186 On 05-May-16	8.75	Call	Bond Future	1257	1	1257	1	0.00
05/02/2016	R186 On 05-May-16	7.56	Call	Bond Future	81	0	81	0	0.00
05/02/2016	R186 On 05-May-16	8.85	Call	Bond Future	1491	2	1491	2	0.00
05/02/2016	R186 On 05-May-16	8.33	Put	Bond Future	7134	7	7134	7	0.00
05/02/2016	R186 On 05-May-16	9.86	Put	Bond Future	1003	1	1003	1	5,000.00
05/02/2016	R186 On 05-May-16	9.96	Put	Bond Future	848	1	848	1	5,000.00
05/02/2016	R186 On 05-May-16	8.35	Put	Bond Future	7005	7	7005	7	0.00
05/02/2016	R186 On 05-May-16	7.56	Put	Bond Future	12763	13	12763	13	0.00
05/02/2016	R186 On 05-May-16	8.34	Put	Bond Future	7070	7	7070	7	0.00
05/02/2016	R186 On 05-May-16	8.85	Put	Bond Future	4181	4	4181	4	5,350.00
05/02/2016	R186 On 05-May-16	8.75	Put	Bond Future	4680	5	4680	5	1,900.00
05/02/2016	R186 On 04-August-16			Bond Future	9.28	109.6651	9.2805	109.6651	0.00
05/02/2016	R186 On 04-August-16	8.51	Call	Bond Future	1502	2	1502	2	0.00
05/02/2016	R186 On 04-August-16	8.49	Call	Bond Future	1464	2	1464	2	0.00
05/02/2016	R186 On 04-August-16	8.50	Call	Bond Future	1483	2	1483	2	0.00
05/02/2016	R186 On 04-August-16	8.49	Put	Bond Future	7131	7	7131	7	0.00
05/02/2016	R186 On 04-August-16	8.50	Put	Bond Future	7076	7	7076	7	0.00
05/02/2016	R186 On 04-August-16	8.51	Put	Bond Future	7022	7	7022	7	0.00
05/02/2016	R197 On 04-February-16			Bond Future	288.61	288.6071	288.6071	288.6071	0.00
05/02/2016	R197 On 05-May-16			Bond Future	293.89	293.7975	293.8950	293.7975	1,383.00
05/02/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
05/02/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
05/02/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
05/02/2016	R197 On 05-May-16	300.00	Put	Bond Future	6105	6	6105	6	0.00
05/02/2016	R197 On 05-May-16	300.01	Put	Bond Future	6115	6	6115	6	0.00
05/02/2016	R197 On 05-May-16	299.99	Put	Bond Future	6095	6	6095	6	0.00
05/02/2016	R197 On 04-August-16			Bond Future	293.12	292.9294	293.1161	292.9294	0.00
05/02/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
05/02/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
05/02/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
05/02/2016	R197 On 04-August-16	293.96	Put	Bond Future	844	1	844	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
05/02/2016	R197 On 04-August-16	293.97	Put	Bond Future	854	1	854	1	0.00
05/02/2016	R197 On 04-August-16	293.98	Put	Bond Future	864	1	864	1	0.00
05/02/2016	R202 On 04-February-16			Bond Future	237.34	237.3434	237.3434	237.3434	0.00
05/02/2016	R202 On 05-May-16			Bond Future	241.69	241.6119	241.6923	241.6119	43,482.00
05/02/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
05/02/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
05/02/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
05/02/2016	R202 On 05-May-16	247.00	Put	Bond Future	5308	5	5308	5	0.00
05/02/2016	R202 On 05-May-16	247.01	Put	Bond Future	5318	5	5318	5	0.00
05/02/2016	R202 On 05-May-16	246.99	Put	Bond Future	5298	5	5298	5	0.00
05/02/2016	R202 On 04-August-16			Bond Future	242.94	242.7885	242.9430	242.7885	0.00
05/02/2016	R202 On 04-August-16	243.26	Call	Bond Future	0	0	0	0	0.00
05/02/2016	R202 On 04-August-16	243.25	Call	Bond Future	0	0	0	0	0.00
05/02/2016	R202 On 04-August-16	243.24	Call	Bond Future	0	0	0	0	0.00
05/02/2016	R202 On 04-August-16	243.25	Put	Bond Future	307	0	307	0	0.00
05/02/2016	R202 On 04-August-16	243.24	Put	Bond Future	297	0	297	0	0.00
05/02/2016	R202 On 04-August-16	243.26	Put	Bond Future	317	0	317	0	0.00
05/02/2016	R203 On 04-February-16			Bond Future	7.90	103.8420	7.8950	103.8420	0.00
05/02/2016	R203 On 05-May-16			Bond Future	8.06	101.5130	8.0573	101.5130	53,959.00
05/02/2016	R203 On 05-May-16	7.26	Call	Bond Future	74	0	74	0	0.00
05/02/2016	R203 On 05-May-16	7.24	Call	Bond Future	70	0	70	0	0.00
05/02/2016	R203 On 05-May-16	7.25	Call	Bond Future	72	0	72	0	0.00
05/02/2016	R203 On 05-May-16	7.24	Put	Bond Future	1106	1	1106	1	0.00
05/02/2016	R203 On 05-May-16	7.26	Put	Bond Future	1084	1	1084	1	0.00
05/02/2016	R203 On 05-May-16	7.25	Put	Bond Future	1095	1	1095	1	0.00
05/02/2016	R203 On 04-August-16			Bond Future	8.11	103.4605	8.1139	103.4605	0.00
05/02/2016	R203 On 04-August-16	7.24	Call	Bond Future	134	0	134	0	0.00
05/02/2016	R203 On 04-August-16	7.26	Call	Bond Future	138	0	138	0	0.00
05/02/2016	R203 On 04-August-16	7.25	Call	Bond Future	136	0	136	0	0.00
05/02/2016	R203 On 04-August-16	7.25	Put	Bond Future	1034	1	1034	1	0.00
05/02/2016	R203 On 04-August-16	7.26	Put	Bond Future	1026	1	1026	1	0.00
05/02/2016	R203 On 04-August-16	7.24	Put	Bond Future	1043	1	1043	1	0.00
05/02/2016	R203 On 03-November-16			Bond Future	8.13	101.4131	8.1324	101.4131	0.00
05/02/2016	R203 On 03-November-16	8.84	Call	Bond Future	814	1	814	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
05/02/2016	R203 On 03-November-16	8.86	Call	Bond Future	825	1	825	1	0.00
05/02/2016	R203 On 03-November-16	8.85	Call	Bond Future	820	1	820	1	0.00
05/02/2016	R203 On 03-November-16	8.84	Put	Bond Future	244	0	244	0	0.00
05/02/2016	R203 On 03-November-16	8.86	Put	Bond Future	240	0	240	0	0.00
05/02/2016	R203 On 03-November-16	8.85	Put	Bond Future	242	0	242	0	0.00
05/02/2016	R204 On 04-February-16			Bond Future	8.31	100.3010	8.3100	100.3010	0.00
05/02/2016	R204 On 05-May-16			Bond Future	8.48	102.0404	8.4836	102.0404	33,081.00
05/02/2016	R204 On 05-May-16	7.76	Call	Bond Future	195	0	195	0	0.00
05/02/2016	R204 On 05-May-16	7.75	Call	Bond Future	190	0	190	0	0.00
05/02/2016	R204 On 05-May-16	7.74	Call	Bond Future	186	0	186	0	0.00
05/02/2016	R204 On 05-May-16	7.75	Put	Bond Future	1886	2	1886	2	0.00
05/02/2016	R204 On 05-May-16	7.76	Put	Bond Future	1868	2	1868	2	0.00
05/02/2016	R204 On 05-May-16	7.74	Put	Bond Future	1905	2	1905	2	0.00
05/02/2016	R204 On 04-August-16			Bond Future	8.57	99.9565	8.5667	99.9565	0.00
05/02/2016	R204 On 04-August-16	7.74	Call	Bond Future	323	0	323	0	0.00
05/02/2016	R204 On 04-August-16	7.75	Call	Bond Future	328	0	328	0	0.00
05/02/2016	R204 On 04-August-16	7.76	Call	Bond Future	333	0	333	0	0.00
05/02/2016	R204 On 04-August-16	7.75	Put	Bond Future	2050	2	2050	2	0.00
05/02/2016	R204 On 04-August-16	7.76	Put	Bond Future	2034	2	2034	2	0.00
05/02/2016	R204 On 04-August-16	7.74	Put	Bond Future	2066	2	2066	2	0.00
05/02/2016	R204 On 03-November-16			Bond Future	8.63	102.0125	8.6277	102.0125	0.00
05/02/2016	R204 On 03-November-16	9.21	Call	Bond Future	1528	2	1528	2	0.00
05/02/2016	R204 On 03-November-16	9.23	Call	Bond Future	1555	2	1555	2	0.00
05/02/2016	R204 On 03-November-16	9.22	Call	Bond Future	1541	2	1541	2	0.00
05/02/2016	R204 On 03-November-16	9.22	Put	Bond Future	433	0	433	0	0.00
05/02/2016	R204 On 03-November-16	9.21	Put	Bond Future	438	0	438	0	0.00
05/02/2016	R204 On 03-November-16	9.23	Put	Bond Future	427	0	427	0	0.00
05/02/2016	R207 On 04-February-16			Bond Future	8.56	96.1928	8.5600	96.1928	0.00
05/02/2016	R207 On 05-May-16			Bond Future	8.72	97.8526	8.7190	97.8526	41,997.00
05/02/2016	R207 On 05-May-16	7.56	Call	Bond Future	97	0	97	0	43.00
05/02/2016	R207 On 05-May-16	7.85	Call	Bond Future	200	0	200	0	0.00
05/02/2016	R207 On 05-May-16	7.86	Call	Bond Future	205	0	205	0	0.00
05/02/2016	R207 On 05-May-16	7.84	Call	Bond Future	195	0	195	0	0.00
05/02/2016	R207 On 05-May-16	7.85	Put	Bond Future	2858	3	2858	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2016	R207 On 05-May-16	7.86	Put	Bond Future	2832	3	2832	3	0.00
05/02/2016	R207 On 05-May-16	7.84	Put	Bond Future	2884	3	2884	3	0.00
05/02/2016	R207 On 05-May-16	7.56	Put	Bond Future	3662	4	3662	4	0.00
05/02/2016	R207 On 04-August-16			Bond Future	8.80	96.0851	8.8001	96.0851	0.00
05/02/2016	R207 On 04-August-16	8.00	Call	Bond Future	487	1	487	1	0.00
05/02/2016	R207 On 04-August-16	7.99	Call	Bond Future	480	1	480	1	0.00
05/02/2016	R207 On 04-August-16	8.01	Call	Bond Future	495	1	495	1	0.00
05/02/2016	R207 On 04-August-16	7.99	Put	Bond Future	2804	3	2804	3	0.00
05/02/2016	R207 On 04-August-16	8.01	Put	Bond Future	2760	3	2760	3	0.00
05/02/2016	R207 On 04-August-16	8.00	Put	Bond Future	2781	3	2781	3	0.00
05/02/2016	R208 On 04-February-16			Bond Future	8.73	94.3589	8.7300	94.3589	0.00
05/02/2016	R208 On 05-May-16			Bond Future	8.88	92.5666	8.8761	92.5666	52,479.00
05/02/2016	R208 On 05-May-16	7.99	Call	Bond Future	252	0	252	0	0.00
05/02/2016	R208 On 05-May-16	8.01	Call	Bond Future	264	0	264	0	0.00
05/02/2016	R208 On 05-May-16	8.00	Call	Bond Future	258	0	258	0	0.00
05/02/2016	R208 On 05-May-16	8.00	Put	Bond Future	3570	3	3570	3	0.00
05/02/2016	R208 On 05-May-16	8.01	Put	Bond Future	3538	3	3538	3	0.00
05/02/2016	R208 On 05-May-16	7.99	Put	Bond Future	3603	3	3603	3	0.00
05/02/2016	R208 On 04-August-16			Bond Future	8.95	94.3426	8.9465	94.3426	0.00
05/02/2016	R208 On 04-August-16	7.99	Call	Bond Future	516	1	516	1	0.00
05/02/2016	R208 On 04-August-16	8.00	Call	Bond Future	524	1	524	1	0.00
05/02/2016	R208 On 04-August-16	8.01	Call	Bond Future	532	1	532	1	0.00
05/02/2016	R208 On 04-August-16	7.99	Put	Bond Future	3982	4	3982	4	0.00
05/02/2016	R208 On 04-August-16	8.00	Put	Bond Future	3952	4	3952	4	0.00
05/02/2016	R208 On 04-August-16	8.01	Put	Bond Future	3923	4	3923	4	0.00
05/02/2016	R208 On 03-November-16			Bond Future	9.00	92.8777	9.0045	92.8777	0.00
05/02/2016	R208 On 03-November-16	9.57	Call	Bond Future	2735	3	2735	3	0.00
05/02/2016	R208 On 03-November-16	9.59	Call	Bond Future	2781	3	2781	3	0.00
05/02/2016	R208 On 03-November-16	9.58	Call	Bond Future	2758	3	2758	3	0.00
05/02/2016	R208 On 03-November-16	9.57	Put	Bond Future	844	1	844	1	0.00
05/02/2016	R208 On 03-November-16	9.58	Put	Bond Future	833	1	833	1	0.00
05/02/2016	R208 On 03-November-16	9.59	Put	Bond Future	824	1	824	1	0.00
05/02/2016	R209 On 04-February-16			Bond Future	9.65	72.3199	9.6450	72.3199	0.00
05/02/2016	R209 On 05-May-16			Bond Future	9.76	70.3423	9.7628	70.3423	27,908.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2016	R209 On 05-May-16	9.00	Call	Bond Future	770	1	770	1	6,700.00
05/02/2016	R209 On 05-May-16	8.25	Call	Bond Future	142	0	142	0	6,700.00
05/02/2016	R209 On 05-May-16	8.99	Call	Bond Future	755	1	755	1	0.00
05/02/2016	R209 On 05-May-16	9.01	Call	Bond Future	785	1	785	1	0.00
05/02/2016	R209 On 05-May-16	9.01	Put	Bond Future	6039	6	6039	6	0.00
05/02/2016	R209 On 05-May-16	9.00	Put	Bond Future	6097	6	6097	6	0.00
05/02/2016	R209 On 05-May-16	8.25	Put	Bond Future	11335	11	11335	11	0.00
05/02/2016	R209 On 05-May-16	8.99	Put	Bond Future	6157	6	6157	6	0.00
05/02/2016	R209 On 04-August-16			Bond Future	9.81	71.6920	9.8150	71.6920	0.00
05/02/2016	R209 On 04-August-16	10.60	Call	Bond Future	6502	7	6502	7	6,000.00
05/02/2016	R209 On 04-August-16	9.24	Call	Bond Future	1984	2	1984	2	0.00
05/02/2016	R209 On 04-August-16	9.26	Call	Bond Future	2031	2	2031	2	0.00
05/02/2016	R209 On 04-August-16	9.25	Call	Bond Future	2007	2	2007	2	0.00
05/02/2016	R209 On 04-August-16	9.60	Call	Bond Future	2917	3	2917	3	6,000.00
05/02/2016	R209 On 04-August-16	9.26	Put	Bond Future	5809	6	5809	6	0.00
05/02/2016	R209 On 04-August-16	10.60	Put	Bond Future	1650	2	1650	2	0.00
05/02/2016	R209 On 04-August-16	9.24	Put	Bond Future	5905	6	5905	6	0.00
05/02/2016	R209 On 04-August-16	9.25	Put	Bond Future	5857	6	5857	6	0.00
05/02/2016	R209 On 04-August-16	9.60	Put	Bond Future	4344	4	4344	4	0.00
05/02/2016	R209 On 03-November-16			Bond Future	9.86	70.0140	9.8603	70.0140	0.00
05/02/2016	R209 On 03-November-16	10.24	Call	Bond Future	4639	5	4639	5	0.00
05/02/2016	R209 On 03-November-16	10.26	Call	Bond Future	4714	5	4714	5	0.00
05/02/2016	R209 On 03-November-16	10.25	Call	Bond Future	4676	5	4676	5	0.00
05/02/2016	R209 On 03-November-16	10.25	Put	Bond Future	2220	2	2220	2	0.00
05/02/2016	R209 On 03-November-16	10.26	Put	Bond Future	2196	2	2196	2	0.00
05/02/2016	R209 On 03-November-16	10.24	Put	Bond Future	2244	2	2244	2	0.00
05/02/2016	R210 On 04-February-16			Bond Future	179.46	179.4553	179.4553	179.4553	0.00
05/02/2016	R210 On 05-May-16			Bond Future	180.57	180.5109	180.5712	180.5109	1,178.00
05/02/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
05/02/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
05/02/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
05/02/2016	R210 On 05-May-16	185.00	Put	Bond Future	4429	4	4429	4	0.00
05/02/2016	R210 On 05-May-16	185.01	Put	Bond Future	4439	4	4439	4	0.00
05/02/2016	R210 On 05-May-16	184.99	Put	Bond Future	4419	4	4419	4	0.00

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05/02/2016	R210 On 04-August-16			Bond Future	184.08	183.9663	184.0824	183.9663	0.00
05/02/2016	R210 On 04-August-16	181.51	Call	Bond Future	2572	2	2572	2	0.00
05/02/2016	R210 On 04-August-16	181.50	Call	Bond Future	2582	2	2582	2	0.00
05/02/2016	R210 On 04-August-16	181.52	Call	Bond Future	2562	2	2562	2	0.00
05/02/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
05/02/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
05/02/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
05/02/2016	R211 On 04-February-16			Bond Future	134.54	134.5395	134.5395	134.5395	0.00
05/02/2016	R211 On 05-May-16			Bond Future	137.08	136.9579	137.0819	136.9579	2.00
05/02/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
05/02/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
05/02/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
05/02/2016	R211 On 05-May-16	138.99	Put	Bond Future	1908	2	1908	2	0.00
05/02/2016	R211 On 05-May-16	139.00	Put	Bond Future	1918	2	1918	2	0.00
05/02/2016	R211 On 05-May-16	139.01	Put	Bond Future	1928	2	1928	2	0.00
05/02/2016	R211 On 04-August-16			Bond Future	138.01	137.8423	138.0101	137.8423	0.00
05/02/2016	R211 On 04-August-16	137.09	Call	Bond Future	920	1	920	1	0.00
05/02/2016	R211 On 04-August-16	137.07	Call	Bond Future	940	1	940	1	0.00
05/02/2016	R211 On 04-August-16	137.08	Call	Bond Future	930	1	930	1	0.00
05/02/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
05/02/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
05/02/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
05/02/2016	R212 On 04-February-16			Bond Future	139.89	139.8943	139.8943	139.8943	0.00
05/02/2016	R212 On 05-May-16			Bond Future	142.38	142.4102	142.3792	142.4102	3,698.00
05/02/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
05/02/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
05/02/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
05/02/2016	R212 On 05-May-16	145.00	Put	Bond Future	2621	3	2621	3	0.00
05/02/2016	R212 On 05-May-16	145.01	Put	Bond Future	2631	3	2631	3	0.00
05/02/2016	R212 On 05-May-16	144.99	Put	Bond Future	2611	3	2611	3	0.00
05/02/2016	R212 On 04-August-16			Bond Future	143.24	143.2294	143.2408	143.2294	0.00
05/02/2016	R212 On 04-August-16	142.44	Call	Bond Future	801	1	801	1	0.00
05/02/2016	R212 On 04-August-16	142.43	Call	Bond Future	811	1	811	1	0.00
05/02/2016	R212 On 04-August-16	142.42	Call	Bond Future	821	1	821	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
05/02/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
05/02/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
05/02/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
05/02/2016	R213 On 04-February-16			Bond Future	9.52	83.1823	9.5200	83.1823	0.00
05/02/2016	R213 On 05-May-16			Bond Future	9.65	80.9660	9.6451	80.9660	47,721.00
05/02/2016	R213 On 05-May-16	8.74	Call	Bond Future	573	1	573	1	0.00
05/02/2016	R213 On 05-May-16	8.76	Call	Bond Future	597	1	597	1	0.00
05/02/2016	R213 On 05-May-16	8.75	Call	Bond Future	584	1	584	1	0.00
05/02/2016	R213 On 05-May-16	8.75	Put	Bond Future	6840	7	6840	7	0.00
05/02/2016	R213 On 05-May-16	8.74	Put	Bond Future	6902	7	6902	7	0.00
05/02/2016	R213 On 05-May-16	8.76	Put	Bond Future	6778	7	6778	7	0.00
05/02/2016	R213 On 04-August-16			Bond Future	9.70	82.5192	9.6984	82.5192	0.00
05/02/2016	R213 On 04-August-16	9.01	Call	Bond Future	1716	2	1716	2	0.00
05/02/2016	R213 On 04-August-16	8.99	Call	Bond Future	1675	2	1675	2	0.00
05/02/2016	R213 On 04-August-16	9.00	Call	Bond Future	1695	2	1695	2	0.00
05/02/2016	R213 On 04-August-16	8.99	Put	Bond Future	6507	6	6507	6	0.00
05/02/2016	R213 On 04-August-16	9.01	Put	Bond Future	6407	6	6407	6	0.00
05/02/2016	R213 On 04-August-16	9.00	Put	Bond Future	6457	6	6457	6	0.00
05/02/2016	R213 On 03-November-16			Bond Future	9.75	80.6622	9.7476	80.6622	0.00
05/02/2016	R213 On 03-November-16	10.20	Call	Bond Future	4880	5	4880	5	0.00
05/02/2016	R213 On 03-November-16	10.19	Call	Bond Future	4841	5	4841	5	0.00
05/02/2016	R213 On 03-November-16	10.18	Call	Bond Future	4802	5	4802	5	0.00
05/02/2016	R213 On 03-November-16	10.19	Put	Bond Future	2052	2	2052	2	0.00
05/02/2016	R213 On 03-November-16	10.20	Put	Bond Future	2030	2	2030	2	0.00
05/02/2016	R213 On 03-November-16	10.18	Put	Bond Future	2075	2	2075	2	0.00
05/02/2016	R214 On 04-February-16			Bond Future	9.76	72.6033	9.7550	72.6033	0.00
05/02/2016	R214 On 05-May-16			Bond Future	9.88	70.4447	9.8766	70.4447	31,269.00
05/02/2016	R214 On 05-May-16	8.99	Call	Bond Future	634	1	634	1	0.00
05/02/2016	R214 On 05-May-16	9.01	Call	Bond Future	660	1	660	1	0.00
05/02/2016	R214 On 05-May-16	9.00	Call	Bond Future	647	1	647	1	0.00
05/02/2016	R214 On 05-May-16	9.30	Call	Bond Future	1143	1	1143	1	0.00
05/02/2016	R214 On 05-May-16	9.01	Put	Bond Future	6994	7	6994	7	0.00
05/02/2016	R214 On 05-May-16	9.00	Put	Bond Future	7059	7	7059	7	0.00
05/02/2016	R214 On 05-May-16	8.99	Put	Bond Future	7125	7	7125	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
05/02/2016	R214 On 05-May-16	9.30	Put	Bond Future	5254	5	5254	5	0.00
05/02/2016	R214 On 04-August-16			Bond Future	9.93	71.7960	9.9274	71.7960	0.00
05/02/2016	R214 On 04-August-16	9.30	Call	Bond Future	1957	2	1957	2	1,300.00
05/02/2016	R214 On 04-August-16	11.30	Call	Bond Future	9218	9	9218	9	6,300.00
05/02/2016	R214 On 04-August-16	9.24	Call	Bond Future	1821	2	1821	2	0.00
05/02/2016	R214 On 04-August-16	9.26	Call	Bond Future	1866	2	1866	2	0.00
05/02/2016	R214 On 04-August-16	9.25	Call	Bond Future	1843	2	1843	2	0.00
05/02/2016	R214 On 04-August-16	8.55	Call	Bond Future	710	1	710	1	1,300.00
05/02/2016	R214 On 04-August-16	10.30	Call	Bond Future	5059	5	5059	5	6,300.00
05/02/2016	R214 On 04-August-16	9.26	Put	Bond Future	6616	6	6616	6	0.00
05/02/2016	R214 On 04-August-16	9.24	Put	Bond Future	6722	7	6722	7	0.00
05/02/2016	R214 On 04-August-16	9.30	Put	Bond Future	6407	6	6407	6	0.00
05/02/2016	R214 On 04-August-16	11.30	Put	Bond Future	923	1	923	1	0.00
05/02/2016	R214 On 04-August-16	10.30	Put	Bond Future	2625	3	2625	3	0.00
05/02/2016	R214 On 04-August-16	9.25	Put	Bond Future	6668	7	6668	7	0.00
05/02/2016	R214 On 04-August-16	8.55	Put	Bond Future	11130	11	11130	11	0.00
05/02/2016	R214 On 03-November-16			Bond Future	9.97	69.9725	9.9744	69.9725	0.00
05/02/2016	R214 On 03-November-16	10.33	Call	Bond Future	4690	5	4690	5	0.00
05/02/2016	R214 On 03-November-16	10.35	Call	Bond Future	4766	5	4766	5	0.00
05/02/2016	R214 On 03-November-16	10.34	Call	Bond Future	4728	5	4728	5	0.00
05/02/2016	R214 On 03-November-16	10.33	Put	Bond Future	2382	2	2382	2	0.00
05/02/2016	R214 On 03-November-16	10.34	Put	Bond Future	2357	2	2357	2	0.00
05/02/2016	R214 On 03-November-16	10.35	Put	Bond Future	2332	2	2332	2	0.00
05/02/2016	R248 On 04-February-16			Bond Future	9.85	93.2506	9.8500	93.2506	0.00
05/02/2016	R248 On 05-May-16			Bond Future	9.99	90.1895	9.9852	90.1895	61,942.00
05/02/2016	R248 On 05-May-16	9.01	Call	Bond Future	678	1	678	1	0.00
05/02/2016	R248 On 05-May-16	9.00	Call	Bond Future	663	1	663	1	0.00
05/02/2016	R248 On 05-May-16	8.99	Call	Bond Future	649	1	649	1	0.00
05/02/2016	R248 On 05-May-16	9.00	Put	Bond Future	9869	10	9869	10	0.00
05/02/2016	R248 On 05-May-16	8.99	Put	Bond Future	9958	10	9958	10	0.00
05/02/2016	R248 On 05-May-16	9.01	Put	Bond Future	9782	10	9782	10	0.00
05/02/2016	R248 On 04-August-16			Bond Future	10.04	91.9196	10.0397	91.9196	0.00
05/02/2016	R248 On 04-August-16	9.25	Call	Bond Future	2032	2	2032	2	0.00
05/02/2016	R248 On 04-August-16	9.26	Call	Bond Future	2058	2	2058	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
05/02/2016	R248 On 04-August-16	9.24	Call	Bond Future	2007	2	2007	2	0.00
05/02/2016	R248 On 04-August-16	9.26	Put	Bond Future	9130	9	9130	9	0.00
05/02/2016	R248 On 04-August-16	9.25	Put	Bond Future	9201	9	9201	9	0.00
05/02/2016	R248 On 04-August-16	9.24	Put	Bond Future	9274	9	9274	9	0.00
05/02/2016	R248 On 03-November-16			Bond Future	10.09	89.3677	10.0903	89.3677	0.00
05/02/2016	R248 On 03-November-16	10.39	Call	Bond Future	5678	6	5678	6	0.00
05/02/2016	R248 On 03-November-16	10.38	Call	Bond Future	5632	6	5632	6	0.00
05/02/2016	R248 On 03-November-16	10.37	Call	Bond Future	5586	6	5586	6	0.00
05/02/2016	R248 On 03-November-16	10.38	Put	Bond Future	3263	3	3263	3	0.00
05/02/2016	R248 On 03-November-16	10.39	Put	Bond Future	3230	3	3230	3	0.00
05/02/2016	R248 On 03-November-16	10.37	Put	Bond Future	3296	3	3296	3	0.00