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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	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
02/03/2016	2025 On 05-May-16			Bond Future	123.40	123.4230	123.3983	123.4230	4,606.00
02/03/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
02/03/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
02/03/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
02/03/2016	2025 On 05-May-16	126.00	Put	Bond Future	2602	3	2602	3	0.00
02/03/2016	2025 On 05-May-16	125.99	Put	Bond Future	2592	3	2592	3	0.00
02/03/2016	2025 On 05-May-16	126.01	Put	Bond Future	2612	3	2612	3	0.00
02/03/2016	2025 On 04-August-16			Bond Future	124.49	124.5197	124.4947	124.5197	0.00
02/03/2016	2025 On 04-August-16	123.85	Call	Bond Future	645	1	645	1	0.00
02/03/2016	2025 On 04-August-16	123.86	Call	Bond Future	635	1	635	1	0.00
02/03/2016	2025 On 04-August-16	123.87	Call	Bond Future	625	1	625	1	0.00
02/03/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
02/03/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
02/03/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
02/03/2016	2030 On 05-May-16			Bond Future	9.77	88.8864	9.7718	88.8864	17,366.00
02/03/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
02/03/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
02/03/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
02/03/2016	2030 On 05-May-16	9.00	Put	Bond Future	5446	5	5446	5	0.00
02/03/2016	2030 On 05-May-16	8.99	Put	Bond Future	5520	6	5520	6	0.00
02/03/2016	2030 On 05-May-16	9.01	Put	Bond Future	5373	5	5373	5	0.00
02/03/2016	2030 On 04-August-16			Bond Future	9.84	86.5628	9.8437	86.5628	0.00
02/03/2016	2030 On 04-August-16	10.17	Call	Bond Future	2133	2	2133	2	0.00
02/03/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
02/03/2016	2032 On 05-May-16			Bond Future	9.91	87.6747	9.9110	87.6747	9,231.00
02/03/2016	2032 On 05-May-16	8.99	Call	Bond Future	370	0	370	0	0.00
02/03/2016	2032 On 05-May-16	9.01	Call	Bond Future	390	0	390	0	0.00
02/03/2016	2032 On 05-May-16	9.00	Call	Bond Future	380	0	380	0	0.00
02/03/2016	2032 On 05-May-16	8.99	Put	Bond Future	7331	7	7331	7	0.00
02/03/2016	2032 On 05-May-16	9.01	Put	Bond Future	7191	7	7191	7	0.00
02/03/2016	2032 On 05-May-16	9.00	Put	Bond Future	7261	7	7261	7	0.00
02/03/2016	2032 On 04-August-16			Bond Future	9.98	89.3363	9.9812	89.3363	0.00
02/03/2016	2032 On 04-August-16	8.99	Call	Bond Future	1078	1	1078	1	0.00
02/03/2016	2032 On 04-August-16	9.01	Call	Bond Future	1111	1	1111	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
02/03/2016	2032 On 04-August-16	9.00	Call	Bond Future	1094	1	1094	1	0.00
02/03/2016	2032 On 04-August-16	9.00	Put	Bond Future	8430	8	8430	8	0.00
02/03/2016	2032 On 04-August-16	9.01	Put	Bond Future	8367	8	8367	8	0.00
02/03/2016	2032 On 04-August-16	8.99	Put	Bond Future	8493	9	8493	9	0.00
02/03/2016	2032 On 03-November-16			Bond Future	10.05	86.8929	10.0455	86.8929	0.00
02/03/2016	2032 On 03-November-16	10.28	Call	Bond Future	5341	5	5341	5	0.00
02/03/2016	2032 On 03-November-16	10.30	Call	Bond Future	5417	5	5417	5	0.00
02/03/2016	2032 On 03-November-16	10.29	Call	Bond Future	5379	5	5379	5	0.00
02/03/2016	2032 On 03-November-16	10.28	Put	Bond Future	3734	4	3734	4	0.00
02/03/2016	2032 On 03-November-16	10.29	Put	Bond Future	3704	4	3704	4	0.00
02/03/2016	2032 On 03-November-16	10.30	Put	Bond Future	3675	4	3675	4	0.00
02/03/2016	2033 On 05-May-16			Bond Future	102.97	102.9130	102.9672	102.9130	1,032.00
02/03/2016	2033 On 05-May-16	102.40	Call	Bond Future	567	1	567	1	0.00
02/03/2016	2033 On 05-May-16	102.41	Call	Bond Future	557	1	557	1	0.00
02/03/2016	2033 On 05-May-16	102.39	Call	Bond Future	577	1	577	1	0.00
02/03/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
02/03/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
02/03/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
02/03/2016	2037 On 05-May-16			Bond Future	10.05	88.9625	10.0456	88.9625	40,778.00
02/03/2016	2037 On 05-May-16	8.99	Call	Bond Future	292	0	292	0	0.00
02/03/2016	2037 On 05-May-16	9.01	Call	Bond Future	309	0	309	0	0.00
02/03/2016	2037 On 05-May-16	9.00	Call	Bond Future	301	0	301	0	0.00
02/03/2016	2037 On 05-May-16	9.00	Put	Bond Future	9012	9	9012	9	0.00
02/03/2016	2037 On 05-May-16	8.99	Put	Bond Future	9093	9	9093	9	0.00
02/03/2016	2037 On 05-May-16	9.01	Put	Bond Future	8930	9	8930	9	0.00
02/03/2016	2037 On 04-August-16			Bond Future	10.12	86.3897	10.1161	86.3897	0.00
02/03/2016	2037 On 04-August-16	9.26	Call	Bond Future	1476	1	1476	1	0.00
02/03/2016	2037 On 04-August-16	9.25	Call	Bond Future	1456	1	1456	1	0.00
02/03/2016	2037 On 04-August-16	9.24	Call	Bond Future	1436	1	1436	1	0.00
02/03/2016	2037 On 04-August-16	9.25	Put	Bond Future	8479	8	8479	8	0.00
02/03/2016	2037 On 04-August-16	9.24	Put	Bond Future	8545	9	8545	9	0.00
02/03/2016	2037 On 04-August-16	9.26	Put	Bond Future	8413	8	8413	8	0.00
02/03/2016	2037 On 03-November-16			Bond Future	10.18	88.0495	10.1760	88.0495	0.00
02/03/2016	2037 On 03-November-16	10.35	Call	Bond Future	5584	6	5584	6	0.00

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02/03/2016	2037 On 03-November-16	10.37	Call	Bond Future	5665	6	5665	6	0.00
02/03/2016	2037 On 03-November-16	10.36	Call	Bond Future	5624	6	5624	6	0.00
02/03/2016	2037 On 03-November-16	10.36	Put	Bond Future	4256	4	4256	4	0.00
02/03/2016	2037 On 03-November-16	10.35	Put	Bond Future	4289	4	4289	4	0.00
02/03/2016	2037 On 03-November-16	10.37	Put	Bond Future	4222	4	4222	4	0.00
02/03/2016	2038 On 05-May-16			Bond Future	128.73	128.8673	128.7305	128.8673	17,007.00
02/03/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
02/03/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
02/03/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
02/03/2016	2038 On 05-May-16	130.99	Put	Bond Future	2260	2	2260	2	0.00
02/03/2016	2038 On 05-May-16	131.00	Put	Bond Future	2270	2	2270	2	0.00
02/03/2016	2038 On 05-May-16	131.01	Put	Bond Future	2280	2	2280	2	0.00
02/03/2016	2038 On 04-August-16			Bond Future	129.77	129.9111	129.7718	129.9111	0.00
02/03/2016	2038 On 04-August-16	129.31	Call	Bond Future	462	1	462	1	0.00
02/03/2016	2038 On 04-August-16	129.30	Call	Bond Future	472	1	472	1	0.00
02/03/2016	2038 On 04-August-16	129.32	Call	Bond Future	452	1	452	1	0.00
02/03/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
02/03/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
02/03/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
02/03/2016	2040 On 05-May-16			Bond Future	10.11	92.4974	10.1108	92.4974	1,812.00
02/03/2016	2040 On 05-May-16	9.51	Call	Bond Future	957	1	957	1	0.00
02/03/2016	2040 On 05-May-16	9.50	Call	Bond Future	937	1	937	1	0.00
02/03/2016	2040 On 05-May-16	9.49	Call	Bond Future	917	1	917	1	0.00
02/03/2016	2040 On 05-May-16	9.50	Put	Bond Future	6185	6	6185	6	0.00
02/03/2016	2040 On 05-May-16	9.49	Put	Bond Future	6255	6	6255	6	0.00
02/03/2016	2040 On 05-May-16	9.51	Put	Bond Future	6115	6	6115	6	0.00
02/03/2016	2040 On 04-August-16			Bond Future	10.18	89.7411	10.1816	89.7411	0.00
02/03/2016	2040 On 04-August-16	9.50	Call	Bond Future	1991	2	1991	2	0.00
02/03/2016	2040 On 04-August-16	9.51	Call	Bond Future	2017	2	2017	2	0.00
02/03/2016	2040 On 04-August-16	9.49	Call	Bond Future	1966	2	1966	2	0.00
02/03/2016	2040 On 04-August-16	9.51	Put	Bond Future	7738	8	7738	8	0.00
02/03/2016	2040 On 04-August-16	9.50	Put	Bond Future	7802	8	7802	8	0.00
02/03/2016	2040 On 04-August-16	9.49	Put	Bond Future	7866	8	7866	8	0.00
02/03/2016	2044 On 05-May-16			Bond Future	10.09	89.9562	10.0937	89.9562	20,252.00

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02/03/2016	2044 On 05-May-16	9.00	Call	Bond Future	278	0	278	0	0.00
02/03/2016	2044 On 05-May-16	9.01	Call	Bond Future	286	0	286	0	0.00
02/03/2016	2044 On 05-May-16	8.99	Call	Bond Future	270	0	270	0	0.00
02/03/2016	2044 On 05-May-16	9.01	Put	Bond Future	10098	10	10098	10	0.00
02/03/2016	2044 On 05-May-16	8.99	Put	Bond Future	10281	10	10281	10	0.00
02/03/2016	2044 On 05-May-16	9.00	Put	Bond Future	10189	10	10189	10	0.00
02/03/2016	2044 On 04-August-16			Bond Future	10.16	87.2770	10.1616	87.2770	0.00
02/03/2016	2044 On 04-August-16	9.51	Call	Bond Future	2081	2	2081	2	0.00
02/03/2016	2044 On 04-August-16	9.50	Call	Bond Future	2055	2	2055	2	0.00
02/03/2016	2044 On 04-August-16	9.49	Call	Bond Future	2029	2	2029	2	0.00
02/03/2016	2044 On 04-August-16	9.50	Put	Bond Future	7756	8	7756	8	0.00
02/03/2016	2044 On 04-August-16	9.51	Put	Bond Future	7692	8	7692	8	0.00
02/03/2016	2044 On 04-August-16	9.49	Put	Bond Future	7821	8	7821	8	0.00
02/03/2016	2044 On 03-November-16			Bond Future	10.22	88.9538	10.2191	88.9538	0.00
02/03/2016	2044 On 03-November-16	10.42	Call	Bond Future	6147	6	6147	6	0.00
02/03/2016	2044 On 03-November-16	10.43	Call	Bond Future	6190	6	6190	6	0.00
02/03/2016	2044 On 03-November-16	10.41	Call	Bond Future	6104	6	6104	6	0.00
02/03/2016	2044 On 03-November-16	10.43	Put	Bond Future	4516	5	4516	5	0.00
02/03/2016	2044 On 03-November-16	10.42	Put	Bond Future	4552	5	4552	5	0.00
02/03/2016	2044 On 03-November-16	10.41	Put	Bond Future	4587	5	4587	5	0.00
02/03/2016	2046 On 05-May-16			Bond Future	127.71	127.7317	127.7070	127.7317	12,720.00
02/03/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
02/03/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
02/03/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
02/03/2016	2046 On 05-May-16	129.99	Put	Bond Future	2283	2	2283	2	0.00
02/03/2016	2046 On 05-May-16	130.00	Put	Bond Future	2293	2	2293	2	0.00
02/03/2016	2046 On 05-May-16	130.01	Put	Bond Future	2303	2	2303	2	0.00
02/03/2016	2046 On 04-August-16			Bond Future	130.14	130.1625	130.1375	130.1625	0.00
02/03/2016	2046 On 04-August-16	129.00	Call	Bond Future	1137	1	1137	1	0.00
02/03/2016	2046 On 04-August-16	129.01	Call	Bond Future	1127	1	1127	1	0.00
02/03/2016	2046 On 04-August-16	129.02	Call	Bond Future	1117	1	1117	1	0.00
02/03/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
02/03/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
02/03/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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02/03/2016	2050 On 05-May-16			Bond Future	136.01	136.3583	136.0091	136.3583	14,916.00
02/03/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
02/03/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
02/03/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
02/03/2016	2050 On 05-May-16	138.00	Put	Bond Future	1991	2	1991	2	0.00
02/03/2016	2050 On 05-May-16	138.01	Put	Bond Future	2001	2	2001	2	0.00
02/03/2016	2050 On 05-May-16	137.99	Put	Bond Future	1981	2	1981	2	0.00
02/03/2016	2050 On 04-August-16			Bond Future	137.03	137.3846	137.0288	137.3846	0.00
02/03/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
02/03/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
02/03/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
02/03/2016	2050 On 04-August-16	139.14	Put	Bond Future	2111	2	2111	2	0.00
02/03/2016	2050 On 04-August-16	139.13	Put	Bond Future	2101	2	2101	2	0.00
02/03/2016	2050 On 04-August-16	139.12	Put	Bond Future	2091	2	2091	2	0.00
02/03/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	AL37 On 05-May-16			Index Future	467.92	467.8980	467.9170	467.8980	2.00
02/03/2016	AL37 On 04-August-16			Index Future	476.69	476.6700	476.6900	476.6700	0.00
02/03/2016	AL7T On 05-May-16			Index Future	537.92	537.5450	537.9180	537.5450	0.00
02/03/2016	AL7T On 04-August-16			Index Future	548.00	547.6220	548.0040	547.6220	0.00
02/03/2016	ALBI On 05-May-16			Index Future	487.78	487.7320	487.7790	487.7320	510.00
02/03/2016	ALBI On 04-August-16			Index Future	496.92	496.8760	496.9240	496.8760	139.00
02/03/2016	ALBI On 03-November-16			Index Future	506.56	506.5150	506.5550	506.5150	0.00
02/03/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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02/03/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/03/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2016	EL28 On 05-May-16			Bond Future	126.00	126.0225	126.0020	126.0225	0.00
02/03/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
02/03/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
02/03/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
02/03/2016	EL28 On 05-May-16	129.01	Put	Bond Future	3008	3	3008	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
02/03/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2998	3	2998	3	0.00
02/03/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2988	3	2988	3	0.00
02/03/2016	EL28 On 04-August-16			Bond Future	128.40	128.4209	128.4002	128.4209	0.00
02/03/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1540	2	1540	2	0.00
02/03/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1530	2	1530	2	0.00
02/03/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1520	2	1520	2	0.00
02/03/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
02/03/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
02/03/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
02/03/2016	ES33 On 05-May-16			Bond Future	10.87	75.0807	10.8678	75.0807	8,776.00
02/03/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
02/03/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
02/03/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
02/03/2016	ES33 On 05-May-16	9.99	Put	Bond Future	5718	6	5718	6	0.00
02/03/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5649	6	5649	6	0.00
02/03/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5580	6	5580	6	0.00
02/03/2016	ES33 On 04-August-16			Bond Future	10.96	76.5036	10.9646	76.5036	0.00
02/03/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
02/03/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
02/03/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
02/03/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4600	5	4600	5	0.00
02/03/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4467	4	4467	4	0.00
02/03/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4533	5	4533	5	0.00
02/03/2016	ES33 On 03-November-16			Bond Future	11.06	74.1800	11.0577	74.1800	0.00
02/03/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1484	1	1484	1	0.00
02/03/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1368	1	1368	1	0.00
02/03/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1426	1	1426	1	0.00
02/03/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
02/03/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
02/03/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
02/03/2016	ES42 On 05-May-16			Bond Future	11.00	79.0046	11.0044	79.0046	7,250.00
02/03/2016	GOVI On 05-May-16			GOVI	486.95	486.8740	486.9480	486.8740	489.00
02/03/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
02/03/2016	GOVI On 05-May-16	518.01	Call	GOVI	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
02/03/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
02/03/2016	GOVI On 05-May-16	517.99	Put	GOVI	310420	31	310420	31	0.00
02/03/2016	GOVI On 05-May-16	518.00	Put	GOVI	310520	31	310520	31	0.00
02/03/2016	GOVI On 05-May-16	518.01	Put	GOVI	310620	31	310620	31	0.00
02/03/2016	GOVI On 04-August-16			GOVI	496.08	496.0010	496.0770	496.0010	26.00
02/03/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
02/03/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
02/03/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
02/03/2016	GOVI On 04-August-16	521.01	Put	GOVI	249330	25	249330	25	0.00
02/03/2016	GOVI On 04-August-16	520.99	Put	GOVI	249130	25	249130	25	0.00
02/03/2016	GOVI On 04-August-16	521.00	Put	GOVI	249230	25	249230	25	0.00
02/03/2016	GOVI On 03-November-16			GOVI	505.69	505.6240	505.6910	505.6240	0.00
02/03/2016	GOVI On 03-November-16	476.11	Call	GOVI	295810	30	295810	30	0.00
02/03/2016	GOVI On 03-November-16	476.12	Call	GOVI	295710	30	295710	30	0.00
02/03/2016	GOVI On 03-November-16	476.13	Call	GOVI	295610	29	295610	29	0.00
02/03/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
02/03/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
02/03/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
02/03/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/03/2016	IGOV On 05-May-16			Index Future	236.95	236.9480	236.9480	236.9480	975.00
02/03/2016	IGOV On 04-August-16			Index Future	241.41	241.4090	241.4090	241.4090	81.00
02/03/2016	IGOV On 03-November-16			Index Future	246.11	246.1120	246.1060	246.1120	0.00
02/03/2016	ILBI On 05-May-16			Index Future	642.52	642.5420	642.5230	642.5420	0.00
02/03/2016	ILBI On 04-August-16			Index Future	654.45	654.4730	654.4530	654.4730	157.00
02/03/2016	IS01 On 19-December-16			Interest Rate Swap	100.25	100.2681	100.2520	100.2681	0.00
02/03/2016	IS01 On 16-March-17			Interest Rate Swap	100.34	100.3568	100.3375	100.3568	0.00
02/03/2016	IS02 On 18-December-17			Interest Rate Swap	100.88	100.9182	100.8836	100.9182	0.00
02/03/2016	IS02 On 16-March-18			Interest Rate Swap	100.40	100.4674	100.4023	100.4674	0.00
02/03/2016	IS05 On 17-December-20			Interest Rate Swap	101.52	101.5989	101.5200	101.5989	0.00
02/03/2016	IS05 On 16-March-21			Interest Rate Swap	101.07	101.1534	101.0651	101.1534	0.00
02/03/2016	IS10 On 17-December-25			Interest Rate Swap	103.79	104.0008	103.7902	104.0008	0.00
02/03/2016	IS10 On 16-March-26			Interest Rate Swap	101.06	101.2809	101.0591	101.2809	0.00
02/03/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/03/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/03/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/03/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
02/03/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
02/03/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
02/03/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
02/03/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.65	92.3500	7.6500	92.3500	0.00
02/03/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.71	92.2900	7.7100	92.2900	0.00
02/03/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.82	92.1800	7.8200	92.1800	0.00
02/03/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.06	91.9400	8.0600	91.9400	0.00
02/03/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.20	91.8000	8.2000	91.8000	0.00
02/03/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.35	91.6500	8.3500	91.6500	0.00
02/03/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.46	91.5400	8.4600	91.5400	0.00
02/03/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.55	91.4500	8.5500	91.4500	0.00
02/03/2016	R023 On 05-May-16			Bond Future	9.27	93.9218	9.2713	93.9218	9,781.00
02/03/2016	R023 On 05-May-16	8.25	Call	Bond Future	140	0	140	0	0.00
02/03/2016	R023 On 05-May-16	8.26	Call	Bond Future	144	0	144	0	0.00
02/03/2016	R023 On 05-May-16	8.24	Call	Bond Future	136	0	136	0	0.00
02/03/2016	R023 On 05-May-16	8.25	Put	Bond Future	5130	5	5130	5	0.00
02/03/2016	R023 On 05-May-16	8.26	Put	Bond Future	5084	5	5084	5	0.00
02/03/2016	R023 On 05-May-16	8.24	Put	Bond Future	5177	5	5177	5	0.00
02/03/2016	R023 On 04-August-16			Bond Future	9.35	95.7018	9.3497	95.7018	0.00
02/03/2016	R023 On 04-August-16	8.24	Call	Bond Future	463	0	463	0	0.00
02/03/2016	R023 On 04-August-16	8.25	Call	Bond Future	471	0	471	0	0.00
02/03/2016	R023 On 04-August-16	8.26	Call	Bond Future	480	0	480	0	0.00
02/03/2016	R023 On 04-August-16	8.25	Put	Bond Future	5690	6	5690	6	0.00
02/03/2016	R023 On 04-August-16	8.26	Put	Bond Future	5650	6	5650	6	0.00
02/03/2016	R023 On 04-August-16	8.24	Put	Bond Future	5731	6	5731	6	0.00
02/03/2016	R023 On 03-November-16			Bond Future	9.43	93.6080	9.4262	93.6080	0.00
02/03/2016	R023 On 03-November-16	9.73	Call	Bond Future	3410	3	3410	3	0.00
02/03/2016	R023 On 03-November-16	9.74	Call	Bond Future	3436	3	3436	3	0.00
02/03/2016	R023 On 03-November-16	9.75	Call	Bond Future	3462	3	3462	3	0.00
02/03/2016	R023 On 03-November-16	9.74	Put	Bond Future	2054	2	2054	2	0.00
02/03/2016	R023 On 03-November-16	9.75	Put	Bond Future	2036	2	2036	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
02/03/2016	R023 On 03-November-16	9.73	Put	Bond Future	2072	2	2072	2	0.00
02/03/2016	R035 On 05-May-16			Bond Future	10.00	92.2855	9.9979	92.2855	4,019.00
02/03/2016	R035 On 05-May-16	10.35	Call	Bond Future	2678	3	2678	3	0.00
02/03/2016	R035 On 05-May-16	10.37	Call	Bond Future	2826	3	2826	3	0.00
02/03/2016	R035 On 05-May-16	10.36	Call	Bond Future	2752	3	2752	3	0.00
02/03/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
02/03/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
02/03/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
02/03/2016	R035 On 04-August-16			Bond Future	10.06	94.0345	10.0649	94.0345	0.00
02/03/2016	R035 On 04-August-16	10.37	Call	Bond Future	2298	2	2298	2	0.00
02/03/2016	R035 On 04-August-16	10.36	Call	Bond Future	2224	2	2224	2	0.00
02/03/2016	R035 On 04-August-16	10.35	Call	Bond Future	2150	2	2150	2	0.00
02/03/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
02/03/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
02/03/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
02/03/2016	R186 On 05-May-16			Bond Future	9.39	111.2838	9.3913	111.2838	54,639.00
02/03/2016	R186 On 05-May-16	8.34	Call	Bond Future	203	0	203	0	0.00
02/03/2016	R186 On 05-May-16	9.25	Call	Bond Future	1723	2	1723	2	180.00
02/03/2016	R186 On 05-May-16	9.89	Call	Bond Future	4309	4	4309	4	0.00
02/03/2016	R186 On 05-May-16	8.35	Call	Bond Future	209	0	209	0	0.00
02/03/2016	R186 On 05-May-16	9.96	Call	Bond Future	4657	5	4657	5	0.00
02/03/2016	R186 On 05-May-16	9.86	Call	Bond Future	4164	4	4164	4	0.00
02/03/2016	R186 On 05-May-16	8.33	Call	Bond Future	197	0	197	0	0.00
02/03/2016	R186 On 05-May-16	8.75	Call	Bond Future	616	1	616	1	180.00
02/03/2016	R186 On 05-May-16	7.56	Call	Bond Future	13	0	13	0	0.00
02/03/2016	R186 On 05-May-16	8.85	Call	Bond Future	777	1	777	1	0.00
02/03/2016	R186 On 05-May-16	8.33	Put	Bond Future	7946	8	7946	8	0.00
02/03/2016	R186 On 05-May-16	9.89	Put	Bond Future	914	1	914	1	180.00
02/03/2016	R186 On 05-May-16	9.96	Put	Bond Future	797	1	797	1	5,000.00
02/03/2016	R186 On 05-May-16	9.86	Put	Bond Future	968	1	968	1	5,000.00
02/03/2016	R186 On 05-May-16	7.56	Put	Bond Future	13866	14	13866	14	0.00
02/03/2016	R186 On 05-May-16	8.35	Put	Bond Future	7806	8	7806	8	0.00
02/03/2016	R186 On 05-May-16	8.34	Put	Bond Future	7876	8	7876	8	0.00
02/03/2016	R186 On 05-May-16	8.85	Put	Bond Future	4638	5	4638	5	5,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2016	R186 On 05-May-16	8.75	Put	Bond Future	5211	5	5211	5	1,900.00
02/03/2016	R186 On 05-May-16	9.25	Put	Bond Future	2713	3	2713	3	0.00
02/03/2016	R186 On 04-August-16			Bond Future	9.46	108.0889	9.4610	108.0889	0.00
02/03/2016	R186 On 04-August-16	8.51	Call	Bond Future	964	1	964	1	0.00
02/03/2016	R186 On 04-August-16	8.49	Call	Bond Future	934	1	934	1	0.00
02/03/2016	R186 On 04-August-16	8.50	Call	Bond Future	949	1	949	1	0.00
02/03/2016	R186 On 04-August-16	8.49	Put	Bond Future	7842	8	7842	8	0.00
02/03/2016	R186 On 04-August-16	8.50	Put	Bond Future	7782	8	7782	8	0.00
02/03/2016	R186 On 04-August-16	8.51	Put	Bond Future	7723	8	7723	8	0.00
02/03/2016	R197 On 05-May-16			Bond Future	294.20	293.9775	294.2021	293.9775	2,286.00
02/03/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
02/03/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
02/03/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
02/03/2016	R197 On 05-May-16	300.00	Put	Bond Future	5798	6	5798	6	0.00
02/03/2016	R197 On 05-May-16	300.01	Put	Bond Future	5808	6	5808	6	0.00
02/03/2016	R197 On 05-May-16	299.99	Put	Bond Future	5788	6	5788	6	0.00
02/03/2016	R197 On 04-August-16			Bond Future	293.31	293.0761	293.3054	293.0761	0.00
02/03/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
02/03/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
02/03/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
02/03/2016	R197 On 04-August-16	293.96	Put	Bond Future	655	1	655	1	0.00
02/03/2016	R197 On 04-August-16	293.97	Put	Bond Future	665	1	665	1	0.00
02/03/2016	R197 On 04-August-16	293.98	Put	Bond Future	675	1	675	1	0.00
02/03/2016	R202 On 05-May-16			Bond Future	241.02	241.3956	241.0178	241.3956	43,243.00
02/03/2016	R202 On 05-May-16	246.99	Call	Bond Future	1607	2	1607	2	0.00
02/03/2016	R202 On 05-May-16	247.01	Call	Bond Future	1601	2	1601	2	0.00
02/03/2016	R202 On 05-May-16	247.00	Call	Bond Future	1604	2	1604	2	0.00
02/03/2016	R202 On 05-May-16	247.00	Put	Bond Future	7586	7	7586	7	0.00
02/03/2016	R202 On 05-May-16	247.01	Put	Bond Future	7594	7	7594	7	0.00
02/03/2016	R202 On 05-May-16	246.99	Put	Bond Future	7579	7	7579	7	0.00
02/03/2016	R202 On 04-August-16			Bond Future	242.15	242.5394	242.1544	242.5394	0.00
02/03/2016	R202 On 04-August-16	243.26	Call	Bond Future	5086	5	5086	5	0.00
02/03/2016	R202 On 04-August-16	243.25	Call	Bond Future	5090	5	5090	5	0.00
02/03/2016	R202 On 04-August-16	243.24	Call	Bond Future	5095	5	5095	5	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
02/03/2016	R202 On 04-August-16	243.25	Put	Bond Future	6186	6	6186	6	0.00
02/03/2016	R202 On 04-August-16	243.24	Put	Bond Future	6180	6	6180	6	0.00
02/03/2016	R202 On 04-August-16	243.26	Put	Bond Future	6191	6	6191	6	0.00
02/03/2016	R203 On 05-May-16			Bond Future	8.38	101.0667	8.3800	101.0667	54,114.00
02/03/2016	R203 On 05-May-16	7.26	Call	Bond Future	14	0	14	0	0.00
02/03/2016	R203 On 05-May-16	7.24	Call	Bond Future	13	0	13	0	0.00
02/03/2016	R203 On 05-May-16	7.25	Call	Bond Future	14	0	14	0	0.00
02/03/2016	R203 On 05-May-16	7.24	Put	Bond Future	1453	1	1453	1	0.00
02/03/2016	R203 On 05-May-16	7.26	Put	Bond Future	1429	1	1429	1	0.00
02/03/2016	R203 On 05-May-16	7.25	Put	Bond Future	1441	1	1441	1	0.00
02/03/2016	R203 On 04-August-16			Bond Future	8.56	102.9821	8.5555	102.9821	0.00
02/03/2016	R203 On 04-August-16	7.24	Call	Bond Future	45	0	45	0	0.00
02/03/2016	R203 On 04-August-16	7.26	Call	Bond Future	47	0	47	0	0.00
02/03/2016	R203 On 04-August-16	7.25	Call	Bond Future	46	0	46	0	0.00
02/03/2016	R203 On 04-August-16	7.25	Put	Bond Future	1399	1	1399	1	0.00
02/03/2016	R203 On 04-August-16	7.26	Put	Bond Future	1390	1	1390	1	0.00
02/03/2016	R203 On 04-August-16	7.24	Put	Bond Future	1409	1	1409	1	0.00
02/03/2016	R203 On 03-November-16			Bond Future	8.77	100.7876	8.7711	100.7876	0.00
02/03/2016	R203 On 03-November-16	8.84	Call	Bond Future	483	0	483	0	0.00
02/03/2016	R203 On 03-November-16	8.86	Call	Bond Future	492	0	492	0	0.00
02/03/2016	R203 On 03-November-16	8.85	Call	Bond Future	487	0	487	0	0.00
02/03/2016	R203 On 03-November-16	8.84	Put	Bond Future	427	0	427	0	0.00
02/03/2016	R203 On 03-November-16	8.86	Put	Bond Future	420	0	420	0	0.00
02/03/2016	R203 On 03-November-16	8.85	Put	Bond Future	424	0	424	0	0.00
02/03/2016	R204 On 05-May-16			Bond Future	8.75	101.3313	8.7526	101.3313	33,079.00
02/03/2016	R204 On 05-May-16	7.76	Call	Bond Future	52	0	52	0	0.00
02/03/2016	R204 On 05-May-16	7.75	Call	Bond Future	50	0	50	0	0.00
02/03/2016	R204 On 05-May-16	7.74	Call	Bond Future	49	0	49	0	0.00
02/03/2016	R204 On 05-May-16	7.75	Put	Bond Future	2359	2	2359	2	0.00
02/03/2016	R204 On 05-May-16	7.76	Put	Bond Future	2338	2	2338	2	0.00
02/03/2016	R204 On 05-May-16	7.74	Put	Bond Future	2381	2	2381	2	0.00
02/03/2016	R204 On 04-August-16			Bond Future	8.89	99.2106	8.8874	99.2106	0.00
02/03/2016	R204 On 04-August-16	7.74	Call	Bond Future	152	0	152	0	0.00
02/03/2016	R204 On 04-August-16	7.75	Call	Bond Future	155	0	155	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
02/03/2016	R204 On 04-August-16	7.76	Call	Bond Future	158	0	158	0	0.00
02/03/2016	R204 On 04-August-16	7.75	Put	Bond Future	2543	3	2543	3	0.00
02/03/2016	R204 On 04-August-16	7.76	Put	Bond Future	2525	3	2525	3	0.00
02/03/2016	R204 On 04-August-16	7.74	Put	Bond Future	2561	3	2561	3	0.00
02/03/2016	R204 On 03-November-16			Bond Future	9.02	101.1162	9.0163	101.1162	0.00
02/03/2016	R204 On 03-November-16	9.21	Call	Bond Future	1268	1	1268	1	0.00
02/03/2016	R204 On 03-November-16	9.23	Call	Bond Future	1290	1	1290	1	0.00
02/03/2016	R204 On 03-November-16	9.22	Call	Bond Future	1279	1	1279	1	0.00
02/03/2016	R204 On 03-November-16	9.22	Put	Bond Future	900	1	900	1	0.00
02/03/2016	R204 On 03-November-16	9.21	Put	Bond Future	908	1	908	1	0.00
02/03/2016	R204 On 03-November-16	9.23	Put	Bond Future	892	1	892	1	0.00
02/03/2016	R207 On 05-May-16			Bond Future	8.96	97.0105	8.9622	97.0105	41,997.00
02/03/2016	R207 On 05-May-16	7.56	Call	Bond Future	18	0	18	0	43.00
02/03/2016	R207 On 05-May-16	7.85	Call	Bond Future	52	0	52	0	0.00
02/03/2016	R207 On 05-May-16	7.86	Call	Bond Future	53	0	53	0	0.00
02/03/2016	R207 On 05-May-16	7.84	Call	Bond Future	50	0	50	0	0.00
02/03/2016	R207 On 05-May-16	7.85	Put	Bond Future	3437	3	3437	3	0.00
02/03/2016	R207 On 05-May-16	7.86	Put	Bond Future	3408	3	3408	3	0.00
02/03/2016	R207 On 05-May-16	7.84	Put	Bond Future	3467	3	3467	3	0.00
02/03/2016	R207 On 05-May-16	7.56	Put	Bond Future	4310	4	4310	4	0.00
02/03/2016	R207 On 04-August-16			Bond Future	9.08	95.2046	9.0783	95.2046	0.00
02/03/2016	R207 On 04-August-16	8.00	Call	Bond Future	253	0	253	0	0.00
02/03/2016	R207 On 04-August-16	7.99	Call	Bond Future	249	0	249	0	0.00
02/03/2016	R207 On 04-August-16	8.01	Call	Bond Future	258	0	258	0	0.00
02/03/2016	R207 On 04-August-16	7.99	Put	Bond Future	3354	3	3354	3	0.00
02/03/2016	R207 On 04-August-16	8.01	Put	Bond Future	3305	3	3305	3	0.00
02/03/2016	R207 On 04-August-16	8.00	Put	Bond Future	3329	3	3329	3	0.00
02/03/2016	R208 On 05-May-16			Bond Future	9.10	91.6059	9.0984	91.6059	45,179.00
02/03/2016	R208 On 05-May-16	7.99	Call	Bond Future	73	0	73	0	0.00
02/03/2016	R208 On 05-May-16	8.01	Call	Bond Future	78	0	78	0	0.00
02/03/2016	R208 On 05-May-16	8.00	Call	Bond Future	75	0	75	0	0.00
02/03/2016	R208 On 05-May-16	8.00	Put	Bond Future	4205	4	4205	4	0.00
02/03/2016	R208 On 05-May-16	8.01	Put	Bond Future	4169	4	4169	4	0.00
02/03/2016	R208 On 05-May-16	7.99	Put	Bond Future	4241	4	4241	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
02/03/2016	R208 On 04-August-16			Bond Future	9.19	93.3421	9.1940	93.3421	0.00
02/03/2016	R208 On 04-August-16	7.99	Call	Bond Future	266	0	266	0	0.00
02/03/2016	R208 On 04-August-16	8.00	Call	Bond Future	271	0	271	0	0.00
02/03/2016	R208 On 04-August-16	8.01	Call	Bond Future	276	0	276	0	0.00
02/03/2016	R208 On 04-August-16	7.99	Put	Bond Future	4603	5	4603	5	0.00
02/03/2016	R208 On 04-August-16	8.00	Put	Bond Future	4571	5	4571	5	0.00
02/03/2016	R208 On 04-August-16	8.01	Put	Bond Future	4539	5	4539	5	0.00
02/03/2016	R208 On 03-November-16			Bond Future	9.28	91.7318	9.2824	91.7318	0.00
02/03/2016	R208 On 03-November-16	9.57	Call	Bond Future	2490	2	2490	2	0.00
02/03/2016	R208 On 03-November-16	9.59	Call	Bond Future	2529	3	2529	3	0.00
02/03/2016	R208 On 03-November-16	9.58	Call	Bond Future	2510	3	2510	3	0.00
02/03/2016	R208 On 03-November-16	9.57	Put	Bond Future	1534	2	1534	2	0.00
02/03/2016	R208 On 03-November-16	9.58	Put	Bond Future	1520	2	1520	2	0.00
02/03/2016	R208 On 03-November-16	9.59	Put	Bond Future	1507	2	1507	2	0.00
02/03/2016	R209 On 05-May-16			Bond Future	9.93	69.0221	9.9299	69.0221	33,956.00
02/03/2016	R209 On 05-May-16	9.00	Call	Bond Future	326	0	326	0	6,700.00
02/03/2016	R209 On 05-May-16	8.25	Call	Bond Future	30	0	30	0	6,700.00
02/03/2016	R209 On 05-May-16	8.99	Call	Bond Future	318	0	318	0	0.00
02/03/2016	R209 On 05-May-16	9.01	Call	Bond Future	335	0	335	0	0.00
02/03/2016	R209 On 05-May-16	9.01	Put	Bond Future	6678	7	6678	7	0.00
02/03/2016	R209 On 05-May-16	9.00	Put	Bond Future	6743	7	6743	7	0.00
02/03/2016	R209 On 05-May-16	8.25	Put	Bond Future	12312	12	12312	12	0.00
02/03/2016	R209 On 05-May-16	8.99	Put	Bond Future	6808	7	6808	7	0.00
02/03/2016	R209 On 04-August-16			Bond Future	9.99	70.3302	9.9914	70.3302	0.00
02/03/2016	R209 On 04-August-16	10.60	Call	Bond Future	5471	5	5471	5	5,760.00
02/03/2016	R209 On 04-August-16	9.24	Call	Bond Future	1379	1	1379	1	0.00
02/03/2016	R209 On 04-August-16	9.26	Call	Bond Future	1417	1	1417	1	0.00
02/03/2016	R209 On 04-August-16	9.25	Call	Bond Future	1398	1	1398	1	0.00
02/03/2016	R209 On 04-August-16	9.60	Call	Bond Future	2163	2	2163	2	5,760.00
02/03/2016	R209 On 04-August-16	9.26	Put	Bond Future	6334	6	6334	6	0.00
02/03/2016	R209 On 04-August-16	10.60	Put	Bond Future	1758	2	1758	2	0.00
02/03/2016	R209 On 04-August-16	9.24	Put	Bond Future	6438	6	6438	6	0.00
02/03/2016	R209 On 04-August-16	9.25	Put	Bond Future	6386	6	6386	6	0.00
02/03/2016	R209 On 04-August-16	9.60	Put	Bond Future	4729	5	4729	5	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
02/03/2016	R209 On 03-November-16			Bond Future	10.05	68.5301	10.0474	68.5301	0.00
02/03/2016	R209 On 03-November-16	10.24	Call	Bond Future	4714	5	4714	5	0.00
02/03/2016	R209 On 03-November-16	10.26	Call	Bond Future	4781	5	4781	5	0.00
02/03/2016	R209 On 03-November-16	10.25	Call	Bond Future	4748	5	4748	5	0.00
02/03/2016	R209 On 03-November-16	10.25	Put	Bond Future	3487	3	3487	3	0.00
02/03/2016	R209 On 03-November-16	10.26	Put	Bond Future	3460	3	3460	3	0.00
02/03/2016	R209 On 03-November-16	10.24	Put	Bond Future	3515	4	3515	4	0.00
02/03/2016	R210 On 05-May-16			Bond Future	180.15	180.1877	180.1512	180.1877	1,554.00
02/03/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
02/03/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
02/03/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
02/03/2016	R210 On 05-May-16	185.00	Put	Bond Future	4849	5	4849	5	0.00
02/03/2016	R210 On 05-May-16	185.01	Put	Bond Future	4859	5	4859	5	0.00
02/03/2016	R210 On 05-May-16	184.99	Put	Bond Future	4839	5	4839	5	0.00
02/03/2016	R210 On 04-August-16			Bond Future	183.58	183.6169	183.5799	183.6169	0.00
02/03/2016	R210 On 04-August-16	181.51	Call	Bond Future	2070	2	2070	2	0.00
02/03/2016	R210 On 04-August-16	181.50	Call	Bond Future	2080	2	2080	2	0.00
02/03/2016	R210 On 04-August-16	181.52	Call	Bond Future	2060	2	2060	2	0.00
02/03/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
02/03/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
02/03/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
02/03/2016	R211 On 05-May-16			Bond Future	137.60	137.5860	137.5981	137.5860	62.00
02/03/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
02/03/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
02/03/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
02/03/2016	R211 On 05-May-16	138.99	Put	Bond Future	1392	1	1392	1	0.00
02/03/2016	R211 On 05-May-16	139.00	Put	Bond Future	1402	1	1402	1	0.00
02/03/2016	R211 On 05-May-16	139.01	Put	Bond Future	1412	1	1412	1	0.00
02/03/2016	R211 On 04-August-16			Bond Future	138.48	138.4663	138.4787	138.4663	0.00
02/03/2016	R211 On 04-August-16	137.09	Call	Bond Future	1389	1	1389	1	0.00
02/03/2016	R211 On 04-August-16	137.07	Call	Bond Future	1409	1	1409	1	0.00
02/03/2016	R211 On 04-August-16	137.08	Call	Bond Future	1399	1	1399	1	0.00
02/03/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
02/03/2016	R211 On 04-August-16	137.07	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
02/03/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
02/03/2016	R212 On 05-May-16			Bond Future	143.14	142.5501	143.1424	142.5501	3,830.00
02/03/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
02/03/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
02/03/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
02/03/2016	R212 On 05-May-16	145.00	Put	Bond Future	1858	2	1858	2	0.00
02/03/2016	R212 On 05-May-16	145.01	Put	Bond Future	1868	2	1868	2	0.00
02/03/2016	R212 On 05-May-16	144.99	Put	Bond Future	1848	2	1848	2	0.00
02/03/2016	R212 On 04-August-16			Bond Future	143.96	143.3552	143.9589	143.3552	0.00
02/03/2016	R212 On 04-August-16	142.44	Call	Bond Future	1519	1	1519	1	0.00
02/03/2016	R212 On 04-August-16	142.43	Call	Bond Future	1529	1	1529	1	0.00
02/03/2016	R212 On 04-August-16	142.42	Call	Bond Future	1539	1	1539	1	0.00
02/03/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
02/03/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
02/03/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
02/03/2016	R213 On 05-May-16			Bond Future	9.81	79.6167	9.8057	79.6167	48,117.00
02/03/2016	R213 On 05-May-16	8.74	Call	Bond Future	221	0	221	0	0.00
02/03/2016	R213 On 05-May-16	8.76	Call	Bond Future	234	0	234	0	0.00
02/03/2016	R213 On 05-May-16	8.75	Call	Bond Future	227	0	227	0	0.00
02/03/2016	R213 On 05-May-16	8.75	Put	Bond Future	7536	8	7536	8	0.00
02/03/2016	R213 On 05-May-16	8.74	Put	Bond Future	7603	8	7603	8	0.00
02/03/2016	R213 On 05-May-16	8.76	Put	Bond Future	7469	8	7469	8	0.00
02/03/2016	R213 On 04-August-16			Bond Future	9.87	81.1256	9.8693	81.1256	0.00
02/03/2016	R213 On 04-August-16	9.01	Call	Bond Future	1152	1	1152	1	0.00
02/03/2016	R213 On 04-August-16	8.99	Call	Bond Future	1119	1	1119	1	0.00
02/03/2016	R213 On 04-August-16	9.00	Call	Bond Future	1135	1	1135	1	0.00
02/03/2016	R213 On 04-August-16	8.99	Put	Bond Future	7058	7	7058	7	0.00
02/03/2016	R213 On 04-August-16	9.01	Put	Bond Future	6949	7	6949	7	0.00
02/03/2016	R213 On 04-August-16	9.00	Put	Bond Future	7004	7	7004	7	0.00
02/03/2016	R213 On 03-November-16			Bond Future	9.93	79.1324	9.9302	79.1324	0.00
02/03/2016	R213 On 03-November-16	10.20	Call	Bond Future	4928	5	4928	5	0.00
02/03/2016	R213 On 03-November-16	10.19	Call	Bond Future	4892	5	4892	5	0.00
02/03/2016	R213 On 03-November-16	10.18	Call	Bond Future	4858	5	4858	5	0.00
02/03/2016	R213 On 03-November-16	10.19	Put	Bond Future	3272	3	3272	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
02/03/2016	R213 On 03-November-16	10.20	Put	Bond Future	3246	3	3246	3	0.00
02/03/2016	R213 On 03-November-16	10.18	Put	Bond Future	3299	3	3299	3	0.00
02/03/2016	R214 On 05-May-16			Bond Future	10.02	69.2605	10.0175	69.2605	32,449.00
02/03/2016	R214 On 05-May-16	8.99	Call	Bond Future	267	0	267	0	0.00
02/03/2016	R214 On 05-May-16	9.01	Call	Bond Future	282	0	282	0	0.00
02/03/2016	R214 On 05-May-16	9.00	Call	Bond Future	275	0	275	0	0.00
02/03/2016	R214 On 05-May-16	9.30	Call	Bond Future	590	1	590	1	0.00
02/03/2016	R214 On 05-May-16	9.01	Put	Bond Future	7562	8	7562	8	0.00
02/03/2016	R214 On 05-May-16	9.00	Put	Bond Future	7633	8	7633	8	0.00
02/03/2016	R214 On 05-May-16	8.99	Put	Bond Future	7704	8	7704	8	0.00
02/03/2016	R214 On 05-May-16	9.30	Put	Bond Future	5648	6	5648	6	0.00
02/03/2016	R214 On 04-August-16			Bond Future	10.08	70.5731	10.0768	70.5731	0.00
02/03/2016	R214 On 04-August-16	9.30	Call	Bond Future	1408	1	1408	1	1,300.00
02/03/2016	R214 On 04-August-16	11.30	Call	Bond Future	8201	8	8201	8	5,800.00
02/03/2016	R214 On 04-August-16	9.24	Call	Bond Future	1296	1	1296	1	0.00
02/03/2016	R214 On 04-August-16	9.26	Call	Bond Future	1332	1	1332	1	0.00
02/03/2016	R214 On 04-August-16	9.25	Call	Bond Future	1314	1	1314	1	0.00
02/03/2016	R214 On 04-August-16	8.55	Call	Bond Future	422	0	422	0	1,300.00
02/03/2016	R214 On 04-August-16	10.30	Call	Bond Future	4207	4	4207	4	5,800.00
02/03/2016	R214 On 04-August-16	9.26	Put	Bond Future	7076	7	7076	7	0.00
02/03/2016	R214 On 04-August-16	9.24	Put	Bond Future	7190	7	7190	7	0.00
02/03/2016	R214 On 04-August-16	9.30	Put	Bond Future	6852	7	6852	7	0.00
02/03/2016	R214 On 04-August-16	11.30	Put	Bond Future	900	1	900	1	0.00
02/03/2016	R214 On 04-August-16	10.30	Put	Bond Future	2767	3	2767	3	0.00
02/03/2016	R214 On 04-August-16	9.25	Put	Bond Future	7133	7	7133	7	0.00
02/03/2016	R214 On 04-August-16	8.55	Put	Bond Future	11836	12	11836	12	0.00
02/03/2016	R214 On 03-November-16			Bond Future	10.13	68.6310	10.1333	68.6310	0.00
02/03/2016	R214 On 03-November-16	10.33	Call	Bond Future	4886	5	4886	5	0.00
02/03/2016	R214 On 03-November-16	10.35	Call	Bond Future	4955	5	4955	5	0.00
02/03/2016	R214 On 03-November-16	10.34	Call	Bond Future	4920	5	4920	5	0.00
02/03/2016	R214 On 03-November-16	10.33	Put	Bond Future	3625	4	3625	4	0.00
02/03/2016	R214 On 03-November-16	10.34	Put	Bond Future	3597	4	3597	4	0.00
02/03/2016	R214 On 03-November-16	10.35	Put	Bond Future	3569	4	3569	4	0.00
02/03/2016	R248 On 05-May-16			Bond Future	10.10	88.9210	10.0997	88.9210	63,659.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2016	R248 On 05-May-16	9.01	Call	Bond Future	284	0	284	0	0.00
02/03/2016	R248 On 05-May-16	9.00	Call	Bond Future	276	0	276	0	0.00
02/03/2016	R248 On 05-May-16	8.99	Call	Bond Future	268	0	268	0	0.00
02/03/2016	R248 On 05-May-16	9.00	Put	Bond Future	10451	10	10451	10	0.00
02/03/2016	R248 On 05-May-16	8.99	Put	Bond Future	10545	11	10545	11	0.00
02/03/2016	R248 On 05-May-16	9.01	Put	Bond Future	10357	10	10357	10	0.00
02/03/2016	R248 On 04-August-16			Bond Future	10.16	90.6061	10.1621	90.6061	0.00
02/03/2016	R248 On 04-August-16	9.25	Call	Bond Future	1478	1	1478	1	0.00
02/03/2016	R248 On 04-August-16	9.26	Call	Bond Future	1500	2	1500	2	0.00
02/03/2016	R248 On 04-August-16	9.24	Call	Bond Future	1456	1	1456	1	0.00
02/03/2016	R248 On 04-August-16	9.26	Put	Bond Future	9596	10	9596	10	0.00
02/03/2016	R248 On 04-August-16	9.25	Put	Bond Future	9672	10	9672	10	0.00
02/03/2016	R248 On 04-August-16	9.24	Put	Bond Future	9748	10	9748	10	0.00
02/03/2016	R248 On 03-November-16			Bond Future	10.22	87.9073	10.2217	87.9073	0.00
02/03/2016	R248 On 03-November-16	10.39	Call	Bond Future	6103	6	6103	6	0.00
02/03/2016	R248 On 03-November-16	10.38	Call	Bond Future	6060	6	6060	6	0.00
02/03/2016	R248 On 03-November-16	10.37	Call	Bond Future	6017	6	6017	6	0.00
02/03/2016	R248 On 03-November-16	10.38	Put	Bond Future	4780	5	4780	5	0.00
02/03/2016	R248 On 03-November-16	10.39	Put	Bond Future	4743	5	4743	5	0.00
02/03/2016	R248 On 03-November-16	10.37	Put	Bond Future	4817	5	4817	5	0.00