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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2016	2025 On 05-May-16			Bond Future	126.31	126.2038	126.3111	126.2038	2,141.00
04/05/2016	2025 On 05-May-16	126.00	Call	Bond Future	311	0	311	0	0.00
04/05/2016	2025 On 05-May-16	126.01	Call	Bond Future	301	0	301	0	0.00
04/05/2016	2025 On 05-May-16	125.99	Call	Bond Future	321	0	321	0	0.00
04/05/2016	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2025 On 04-August-16			Bond Future	127.45	127.3464	127.4542	127.3464	2,704.00
04/05/2016	2025 On 04-August-16	123.85	Call	Bond Future	3604	3	3604	3	0.00
04/05/2016	2025 On 04-August-16	123.86	Call	Bond Future	3594	3	3594	3	0.00
04/05/2016	2025 On 04-August-16	123.87	Call	Bond Future	3584	3	3584	3	0.00
04/05/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2025 On 03-November-16			Bond Future	129.88	129.7734	129.8822	129.7734	0.00
04/05/2016	2025 On 03-November-16	129.22	Call	Bond Future	662	1	662	1	0.00
04/05/2016	2025 On 03-November-16	129.23	Call	Bond Future	652	1	652	1	0.00
04/05/2016	2025 On 03-November-16	129.21	Call	Bond Future	672	1	672	1	0.00
04/05/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2030 On 05-May-16			Bond Future	9.55	90.9213	9.5508	90.9213	7,730.00
04/05/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/05/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/05/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/05/2016	2030 On 05-May-16	9.00	Put	Bond Future	3934	3	3934	3	0.00
04/05/2016	2030 On 05-May-16	8.99	Put	Bond Future	4008	4	4008	4	0.00
04/05/2016	2030 On 05-May-16	9.01	Put	Bond Future	3861	3	3861	3	0.00
04/05/2016	2030 On 04-August-16			Bond Future	9.62	88.6352	9.6153	88.6352	25,310.00
04/05/2016	2030 On 04-August-16	10.17	Call	Bond Future	3672	4	3672	4	0.00
04/05/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2030 On 03-November-16			Bond Future	9.67	90.3177	9.6710	90.3177	0.00
04/05/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
04/05/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
04/05/2016	2030 On 03-November-16	9.33	Put	Bond Future	2337	2	2337	2	0.00
04/05/2016	2030 On 03-November-16	9.34	Put	Bond Future	2267	2	2267	2	0.00
04/05/2016	2030 On 03-November-16	9.35	Put	Bond Future	2197	2	2197	2	0.00
04/05/2016	2032 On 05-May-16			Bond Future	9.68	89.8227	9.6807	89.8227	9,032.00
04/05/2016	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/05/2016	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/05/2016	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/05/2016	2032 On 05-May-16	8.99	Put	Bond Future	5294	5	5294	5	0.00
04/05/2016	2032 On 05-May-16	9.01	Put	Bond Future	5134	5	5134	5	0.00
04/05/2016	2032 On 05-May-16	9.00	Put	Bond Future	5214	5	5214	5	0.00
04/05/2016	2032 On 04-August-16			Bond Future	9.74	91.5240	9.7437	91.5240	7,553.00
04/05/2016	2032 On 04-August-16	8.99	Call	Bond Future	680	1	680	1	0.00
04/05/2016	2032 On 04-August-16	9.01	Call	Bond Future	710	1	710	1	0.00
04/05/2016	2032 On 04-August-16	9.00	Call	Bond Future	695	1	695	1	0.00
04/05/2016	2032 On 04-August-16	8.99	Put	Bond Future	6398	6	6398	6	0.00
04/05/2016	2032 On 04-August-16	9.00	Put	Bond Future	6333	6	6333	6	0.00
04/05/2016	2032 On 04-August-16	9.01	Put	Bond Future	6269	6	6269	6	0.00
04/05/2016	2032 On 03-November-16			Bond Future	9.80	89.1023	9.8029	89.1023	0.00
04/05/2016	2032 On 03-November-16	10.29	Call	Bond Future	5558	6	5558	6	0.00
04/05/2016	2032 On 03-November-16	10.28	Call	Bond Future	5514	6	5514	6	0.00
04/05/2016	2032 On 03-November-16	10.30	Call	Bond Future	5602	6	5602	6	0.00
04/05/2016	2032 On 03-November-16	10.28	Put	Bond Future	2197	2	2197	2	0.00
04/05/2016	2032 On 03-November-16	10.29	Put	Bond Future	2173	2	2173	2	0.00
04/05/2016	2032 On 03-November-16	10.30	Put	Bond Future	2150	2	2150	2	0.00
04/05/2016	2032 On 02-February-17			Bond Future	9.86	90.8881	9.8556	90.8881	0.00
04/05/2016	2032 On 02-February-17	9.51	Call	Bond Future	3278	4	3278	4	0.00
04/05/2016	2032 On 02-February-17	9.53	Call	Bond Future	3338	4	3338	4	0.00
04/05/2016	2032 On 02-February-17	9.52	Call	Bond Future	3308	4	3308	4	0.00
04/05/2016	2032 On 02-February-17	9.51	Put	Bond Future	5770	6	5770	6	0.00
04/05/2016	2032 On 02-February-17	9.53	Put	Bond Future	5683	6	5683	6	0.00
04/05/2016	2032 On 02-February-17	9.52	Put	Bond Future	5726	6	5726	6	0.00
04/05/2016	2033 On 05-May-16			Bond Future	106.83	106.7417	106.8327	106.7417	181.00
04/05/2016	2033 On 05-May-16	102.40	Call	Bond Future	4433	4	4433	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
04/05/2016	2033 On 05-May-16	102.39	Call	Bond Future	4443	4	4443	4	0.00
04/05/2016	2033 On 05-May-16	102.41	Call	Bond Future	4423	4	4423	4	0.00
04/05/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2033 On 04-August-16			Bond Future	108.86	108.7723	108.8639	108.7723	3,915.00
04/05/2016	2033 On 04-August-16	104.99	Call	Bond Future	3874	4	3874	4	0.00
04/05/2016	2033 On 04-August-16	105.01	Call	Bond Future	3854	4	3854	4	0.00
04/05/2016	2033 On 04-August-16	105.00	Call	Bond Future	3864	4	3864	4	0.00
04/05/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2033 On 03-November-16			Bond Future	109.92	109.8227	109.9151	109.8227	0.00
04/05/2016	2033 On 03-November-16	109.17	Call	Bond Future	745	1	745	1	0.00
04/05/2016	2033 On 03-November-16	109.18	Call	Bond Future	735	1	735	1	0.00
04/05/2016	2033 On 03-November-16	109.16	Call	Bond Future	755	1	755	1	0.00
04/05/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2037 On 05-May-16			Bond Future	9.82	91.2087	9.8207	91.2087	19,037.00
04/05/2016	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/05/2016	2037 On 05-May-16	9.67	Call	Bond Future	15	0	15	0	500.00
04/05/2016	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/05/2016	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/05/2016	2037 On 05-May-16	9.67	Put	Bond Future	1230	1	1230	1	0.00
04/05/2016	2037 On 05-May-16	9.00	Put	Bond Future	6947	6	6947	6	0.00
04/05/2016	2037 On 05-May-16	9.01	Put	Bond Future	6857	6	6857	6	0.00
04/05/2016	2037 On 05-May-16	8.99	Put	Bond Future	7037	7	7037	7	0.00
04/05/2016	2037 On 04-August-16			Bond Future	9.88	88.6775	9.8843	88.6775	40,163.00
04/05/2016	2037 On 04-August-16	9.25	Call	Bond Future	1001	1	1001	1	0.00
04/05/2016	2037 On 04-August-16	9.26	Call	Bond Future	1021	1	1021	1	0.00
04/05/2016	2037 On 04-August-16	9.24	Call	Bond Future	982	1	982	1	0.00
04/05/2016	2037 On 04-August-16	9.25	Put	Bond Future	6229	6	6229	6	0.00
04/05/2016	2037 On 04-August-16	9.24	Put	Bond Future	6296	6	6296	6	0.00

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04/05/2016	2037 On 04-August-16	9.26	Put	Bond Future	6163	6	6163	6	0.00
04/05/2016	2037 On 03-November-16			Bond Future	9.94	90.3609	9.9396	90.3609	0.00
04/05/2016	2037 On 03-November-16	10.35	Call	Bond Future	5809	6	5809	6	0.00
04/05/2016	2037 On 03-November-16	10.37	Call	Bond Future	5901	6	5901	6	0.00
04/05/2016	2037 On 03-November-16	10.36	Call	Bond Future	5854	6	5854	6	0.00
04/05/2016	2037 On 03-November-16	10.36	Put	Bond Future	2675	3	2675	3	0.00
04/05/2016	2037 On 03-November-16	10.37	Put	Bond Future	2648	3	2648	3	0.00
04/05/2016	2037 On 03-November-16	10.35	Put	Bond Future	2702	3	2702	3	0.00
04/05/2016	2037 On 02-February-17			Bond Future	9.99	87.9149	9.9895	87.9149	0.00
04/05/2016	2037 On 02-February-17	9.68	Call	Bond Future	3843	4	3843	4	0.00
04/05/2016	2037 On 02-February-17	9.66	Call	Bond Future	3777	4	3777	4	0.00
04/05/2016	2037 On 02-February-17	9.67	Call	Bond Future	3810	4	3810	4	0.00
04/05/2016	2037 On 02-February-17	9.66	Put	Bond Future	6377	6	6377	6	0.00
04/05/2016	2037 On 02-February-17	9.67	Put	Bond Future	6329	6	6329	6	0.00
04/05/2016	2037 On 02-February-17	9.68	Put	Bond Future	6282	6	6282	6	0.00
04/05/2016	2038 On 05-May-16			Bond Future	134.47	134.3543	134.4693	134.3543	3,697.00
04/05/2016	2038 On 05-May-16	130.99	Call	Bond Future	3479	3	3479	3	0.00
04/05/2016	2038 On 05-May-16	131.01	Call	Bond Future	3459	3	3459	3	0.00
04/05/2016	2038 On 05-May-16	131.00	Call	Bond Future	3469	3	3469	3	0.00
04/05/2016	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2038 On 04-August-16			Bond Future	135.61	135.4946	135.6103	135.4946	22,243.00
04/05/2016	2038 On 04-August-16	129.31	Call	Bond Future	6300	6	6300	6	0.00
04/05/2016	2038 On 04-August-16	129.30	Call	Bond Future	6310	6	6310	6	0.00
04/05/2016	2038 On 04-August-16	129.32	Call	Bond Future	6290	6	6290	6	0.00
04/05/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2038 On 03-November-16			Bond Future	138.19	138.0769	138.1936	138.0769	0.00
04/05/2016	2038 On 03-November-16	136.33	Call	Bond Future	1864	2	1864	2	0.00
04/05/2016	2038 On 03-November-16	136.32	Call	Bond Future	1874	2	1874	2	0.00
04/05/2016	2038 On 03-November-16	136.31	Call	Bond Future	1884	2	1884	2	0.00
04/05/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00

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04/05/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2040 On 05-May-16			Bond Future	9.89	94.8867	9.8908	94.8867	1,600.00
04/05/2016	2040 On 05-May-16	9.51	Call	Bond Future	0	0	0	0	0.00
04/05/2016	2040 On 05-May-16	9.50	Call	Bond Future	0	0	0	0	0.00
04/05/2016	2040 On 05-May-16	9.49	Call	Bond Future	0	0	0	0	0.00
04/05/2016	2040 On 05-May-16	9.50	Put	Bond Future	3414	3	3414	3	0.00
04/05/2016	2040 On 05-May-16	9.51	Put	Bond Future	3324	3	3324	3	0.00
04/05/2016	2040 On 05-May-16	9.49	Put	Bond Future	3504	3	3504	3	0.00
04/05/2016	2040 On 04-August-16			Bond Future	9.95	92.1747	9.9548	92.1747	812.00
04/05/2016	2040 On 04-August-16	9.50	Call	Bond Future	1547	2	1547	2	0.00
04/05/2016	2040 On 04-August-16	9.51	Call	Bond Future	1574	2	1574	2	0.00
04/05/2016	2040 On 04-August-16	9.49	Call	Bond Future	1520	2	1520	2	0.00
04/05/2016	2040 On 04-August-16	9.51	Put	Bond Future	5428	5	5428	5	0.00
04/05/2016	2040 On 04-August-16	9.50	Put	Bond Future	5490	5	5490	5	0.00
04/05/2016	2040 On 04-August-16	9.49	Put	Bond Future	5553	5	5553	5	0.00
04/05/2016	2040 On 03-November-16			Bond Future	10.01	93.9244	10.0107	93.9244	0.00
04/05/2016	2040 On 03-November-16	9.70	Call	Bond Future	3206	4	3206	4	0.00
04/05/2016	2040 On 03-November-16	9.71	Call	Bond Future	3241	4	3241	4	0.00
04/05/2016	2040 On 03-November-16	9.69	Call	Bond Future	3171	4	3171	4	0.00
04/05/2016	2040 On 03-November-16	9.69	Put	Bond Future	5894	6	5894	6	0.00
04/05/2016	2040 On 03-November-16	9.70	Put	Bond Future	5842	6	5842	6	0.00
04/05/2016	2040 On 03-November-16	9.71	Put	Bond Future	5789	6	5789	6	0.00
04/05/2016	2044 On 05-May-16			Bond Future	9.93	91.8336	9.9307	91.8336	3,791.00
04/05/2016	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/05/2016	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/05/2016	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/05/2016	2044 On 05-May-16	9.01	Put	Bond Future	8448	8	8448	8	0.00
04/05/2016	2044 On 05-May-16	8.99	Put	Bond Future	8646	8	8646	8	0.00
04/05/2016	2044 On 05-May-16	9.00	Put	Bond Future	8547	8	8547	8	0.00
04/05/2016	2044 On 04-August-16			Bond Future	9.99	89.1891	9.9937	89.1891	20,486.00
04/05/2016	2044 On 04-August-16	9.51	Call	Bond Future	1488	2	1488	2	0.00
04/05/2016	2044 On 04-August-16	9.50	Call	Bond Future	1462	2	1462	2	0.00
04/05/2016	2044 On 04-August-16	9.49	Call	Bond Future	1436	2	1436	2	0.00

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04/05/2016	2044 On 04-August-16	9.50	Put	Bond Future	5774	6	5774	6	0.00
04/05/2016	2044 On 04-August-16	9.49	Put	Bond Future	5840	6	5840	6	0.00
04/05/2016	2044 On 04-August-16	9.51	Put	Bond Future	5710	5	5710	5	0.00
04/05/2016	2044 On 03-November-16			Bond Future	10.05	90.8821	10.0486	90.8821	0.00
04/05/2016	2044 On 03-November-16	10.42	Call	Bond Future	6105	7	6105	7	0.00
04/05/2016	2044 On 03-November-16	10.43	Call	Bond Future	6153	7	6153	7	0.00
04/05/2016	2044 On 03-November-16	10.41	Call	Bond Future	6058	7	6058	7	0.00
04/05/2016	2044 On 03-November-16	10.42	Put	Bond Future	3114	3	3114	3	0.00
04/05/2016	2044 On 03-November-16	10.43	Put	Bond Future	3083	3	3083	3	0.00
04/05/2016	2044 On 03-November-16	10.41	Put	Bond Future	3145	3	3145	3	0.00
04/05/2016	2044 On 02-February-17			Bond Future	10.10	88.3214	10.0985	88.3214	0.00
04/05/2016	2044 On 02-February-17	9.77	Call	Bond Future	4130	5	4130	5	0.00
04/05/2016	2044 On 02-February-17	9.76	Call	Bond Future	4095	5	4095	5	0.00
04/05/2016	2044 On 02-February-17	9.78	Call	Bond Future	4165	5	4165	5	0.00
04/05/2016	2044 On 02-February-17	9.78	Put	Bond Future	6853	7	6853	7	0.00
04/05/2016	2044 On 02-February-17	9.77	Put	Bond Future	6904	7	6904	7	0.00
04/05/2016	2044 On 02-February-17	9.76	Put	Bond Future	6956	7	6956	7	0.00
04/05/2016	2046 On 05-May-16			Bond Future	134.46	134.4929	134.4625	134.4929	4,718.00
04/05/2016	2046 On 05-May-16	129.99	Call	Bond Future	4472	5	4472	5	0.00
04/05/2016	2046 On 05-May-16	130.01	Call	Bond Future	4452	4	4452	4	0.00
04/05/2016	2046 On 05-May-16	130.00	Call	Bond Future	4462	4	4462	4	0.00
04/05/2016	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2046 On 04-August-16			Bond Future	137.02	137.0515	137.0190	137.0515	16,234.00
04/05/2016	2046 On 04-August-16	129.00	Call	Bond Future	8019	8	8019	8	0.00
04/05/2016	2046 On 04-August-16	129.01	Call	Bond Future	8009	8	8009	8	0.00
04/05/2016	2046 On 04-August-16	129.02	Call	Bond Future	7999	8	7999	8	0.00
04/05/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2046 On 03-November-16			Bond Future	138.12	138.1528	138.1186	138.1528	0.00
04/05/2016	2046 On 03-November-16	137.07	Call	Bond Future	1049	1	1049	1	0.00
04/05/2016	2046 On 03-November-16	137.09	Call	Bond Future	1029	1	1029	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2016	2046 On 03-November-16	137.08	Call	Bond Future	1039	1	1039	1	0.00
04/05/2016	2046 On 03-November-16	137.09	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2046 On 03-November-16	137.07	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2046 On 03-November-16	137.08	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2050 On 05-May-16			Bond Future	145.47	145.3402	145.4655	145.3402	6,935.00
04/05/2016	2050 On 05-May-16	138.00	Call	Bond Future	7465	7	7465	7	0.00
04/05/2016	2050 On 05-May-16	137.99	Call	Bond Future	7475	7	7475	7	0.00
04/05/2016	2050 On 05-May-16	138.01	Call	Bond Future	7455	7	7455	7	0.00
04/05/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2050 On 04-August-16			Bond Future	146.67	146.5414	146.6676	146.5414	20,717.00
04/05/2016	2050 On 04-August-16	139.12	Call	Bond Future	7548	7	7548	7	0.00
04/05/2016	2050 On 04-August-16	139.14	Call	Bond Future	7528	7	7528	7	0.00
04/05/2016	2050 On 04-August-16	139.13	Call	Bond Future	7538	7	7538	7	0.00
04/05/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
04/05/2016	2050 On 03-November-16			Bond Future	149.46	149.3343	149.4616	149.3343	0.00
04/05/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
04/05/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
04/05/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
04/05/2016	2050 On 03-November-16	149.53	Put	Bond Future	68	0	68	0	0.00
04/05/2016	2050 On 03-November-16	149.54	Put	Bond Future	78	0	78	0	0.00
04/05/2016	2050 On 03-November-16	149.52	Put	Bond Future	58	0	58	0	0.00
04/05/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	AL37 On 05-May-16			Index Future	474.74	476.0670	474.7360	476.0670	1.00
04/05/2016	AL37 On 04-August-16			Index Future	483.63	484.9820	483.6250	484.9820	16.00
04/05/2016	AL37 On 03-November-16			Index Future	492.90	494.2860	492.8980	494.2860	0.00
04/05/2016	AL7T On 05-May-16			Index Future	545.44	547.8360	545.4430	547.8360	0.00
04/05/2016	AL7T On 04-August-16			Index Future	555.66	558.0960	555.6560	558.0960	9.00
04/05/2016	AL7T On 03-November-16			Index Future	566.31	568.8020	566.3100	568.8020	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2016	ALBI On 05-May-16			Index Future	495.31	497.5110	495.3100	497.5110	7.00
04/05/2016	ALBI On 04-August-16			Index Future	504.58	506.8280	504.5840	506.8280	621.00
04/05/2016	ALBI On 03-November-16			Index Future	514.26	516.5520	514.2590	516.5520	0.00
04/05/2016	ALBI On 02-February-17			Index Future	524.54	526.8960	524.5370	526.8960	0.00
04/05/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/05/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2016	EL28 On 05-May-16			Bond Future	128.70	128.7851	128.7008	128.7851	0.00
04/05/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
04/05/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
04/05/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
04/05/2016	EL28 On 05-May-16	129.01	Put	Bond Future	309	0	309	0	0.00
04/05/2016	EL28 On 05-May-16	129.00	Put	Bond Future	299	0	299	0	0.00
04/05/2016	EL28 On 05-May-16	128.99	Put	Bond Future	289	0	289	0	0.00
04/05/2016	EL28 On 04-August-16			Bond Future	131.15	131.2352	131.1477	131.2352	0.00
04/05/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4288	4	4288	4	0.00
04/05/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4278	4	4278	4	0.00
04/05/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4268	4	4268	4	0.00
04/05/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
04/05/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
04/05/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
04/05/2016	EL28 On 03-November-16			Bond Future	131.98	132.0663	131.9760	132.0663	0.00
04/05/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
04/05/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
04/05/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
04/05/2016	EL28 On 03-November-16	132.15	Put	Bond Future	174	0	174	0	0.00
04/05/2016	EL28 On 03-November-16	132.16	Put	Bond Future	184	0	184	0	0.00
04/05/2016	EL28 On 03-November-16	132.17	Put	Bond Future	194	0	194	0	0.00
04/05/2016	ES33 On 05-May-16			Bond Future	10.67	76.7243	10.6660	76.7243	1,934.00
04/05/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
04/05/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
04/05/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
04/05/2016	ES33 On 05-May-16	10.01	Put	Bond Future	4322	4	4322	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
04/05/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4391	4	4391	4	0.00
04/05/2016	ES33 On 05-May-16	9.99	Put	Bond Future	4460	4	4460	4	0.00
04/05/2016	ES33 On 04-August-16			Bond Future	10.76	78.1775	10.7562	78.1775	8,842.00
04/05/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
04/05/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
04/05/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
04/05/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3320	3	3320	3	0.00
04/05/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3187	3	3187	3	0.00
04/05/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3253	3	3253	3	0.00
04/05/2016	ES33 On 03-November-16			Bond Future	10.84	75.8687	10.8448	75.8687	0.00
04/05/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2714	3	2714	3	0.00
04/05/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2772	3	2772	3	0.00
04/05/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2656	3	2656	3	0.00
04/05/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
04/05/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
04/05/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
04/05/2016	ES33 On 02-February-17			Bond Future	10.93	77.3892	10.9305	77.3892	0.00
04/05/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
04/05/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
04/05/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
04/05/2016	ES33 On 02-February-17	10.60	Put	Bond Future	2041	2	2041	2	0.00
04/05/2016	ES33 On 02-February-17	10.61	Put	Bond Future	1978	2	1978	2	0.00
04/05/2016	ES33 On 02-February-17	10.59	Put	Bond Future	2105	2	2105	2	0.00
04/05/2016	ES42 On 05-May-16			Bond Future	10.84	80.5826	10.8410	80.5826	7,250.00
04/05/2016	ES42 On 04-August-16			Bond Future	10.93	82.1089	10.9315	82.1089	7,270.00
04/05/2016	ES42 On 03-November-16			Bond Future	11.02	79.4048	11.0197	79.4048	0.00
04/05/2016	GOVI On 05-May-16			GOVI	494.28	496.3740	494.2760	496.3740	60.00
04/05/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
04/05/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
04/05/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
04/05/2016	GOVI On 05-May-16	517.99	Put	GOVI	237140	22	237140	22	0.00
04/05/2016	GOVI On 05-May-16	518.00	Put	GOVI	237240	22	237240	22	0.00
04/05/2016	GOVI On 05-May-16	518.01	Put	GOVI	237340	22	237340	22	0.00
04/05/2016	GOVI On 04-August-16			GOVI	503.53	505.6690	503.5310	505.6690	468.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
04/05/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
04/05/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
04/05/2016	GOVI On 04-August-16	521.01	Put	GOVI	174790	15	174790	15	0.00
04/05/2016	GOVI On 04-August-16	520.99	Put	GOVI	174590	15	174590	15	0.00
04/05/2016	GOVI On 04-August-16	521.00	Put	GOVI	174690	15	174690	15	0.00
04/05/2016	GOVI On 03-November-16			GOVI	513.19	515.3710	513.1850	515.3710	146.00
04/05/2016	GOVI On 03-November-16	476.11	Call	GOVI	370750	39	370750	39	0.00
04/05/2016	GOVI On 03-November-16	476.12	Call	GOVI	370650	39	370650	39	0.00
04/05/2016	GOVI On 03-November-16	476.13	Call	GOVI	370550	39	370550	39	0.00
04/05/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
04/05/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
04/05/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
04/05/2016	GOVI On 02-February-17			GOVI	523.44	525.6910	523.4420	525.6910	0.00
04/05/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
04/05/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
04/05/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
04/05/2016	GOVI On 02-February-17	533.34	Put	GOVI	98980	8	98980	8	0.00
04/05/2016	GOVI On 02-February-17	533.33	Put	GOVI	98880	8	98880	8	0.00
04/05/2016	GOVI On 02-February-17	533.32	Put	GOVI	98780	8	98780	8	0.00
04/05/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/05/2016	IGOV On 05-May-16			Index Future	244.09	244.0180	244.0920	244.0180	453.00
04/05/2016	IGOV On 04-August-16			Index Future	248.68	248.6080	248.6830	248.6080	1,066.00
04/05/2016	IGOV On 03-November-16			Index Future	253.47	253.3970	253.4710	253.3970	23.00
04/05/2016	IGOV On 02-February-17			Index Future	258.56	258.4910	258.5560	258.4910	0.00
04/05/2016	ILBI On 05-May-16			Index Future	661.00	660.3950	660.9960	660.3950	0.00
04/05/2016	ILBI On 04-August-16			Index Future	673.12	672.5090	673.1180	672.5090	157.00
04/05/2016	ILBI On 03-November-16			Index Future	685.73	685.1090	685.7300	685.1090	0.00
04/05/2016	IS01 On 19-December-16			Interest Rate Swap	100.16	100.1453	100.1550	100.1453	0.00
04/05/2016	IS01 On 16-March-17			Interest Rate Swap	100.19	100.1724	100.1901	100.1724	0.00
04/05/2016	IS01 On 15-June-17			Interest Rate Swap	99.95	99.9279	99.9471	99.9279	0.00
04/05/2016	IS02 On 18-December-17			Interest Rate Swap	100.57	100.5238	100.5663	100.5238	0.00
04/05/2016	IS02 On 16-March-18			Interest Rate Swap	100.02	99.9736	100.0203	99.9736	0.00
04/05/2016	IS02 On 15-June-18			Interest Rate Swap	99.87	99.8272	99.8730	99.8272	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2016	IS05 On 17-December-20			Interest Rate Swap	100.48	100.3324	100.4843	100.3324	0.00
04/05/2016	IS05 On 16-March-21			Interest Rate Swap	99.97	99.8160	99.9718	99.8160	0.00
04/05/2016	IS05 On 15-June-21			Interest Rate Swap	99.43	99.2618	99.4276	99.2618	0.00
04/05/2016	IS10 On 17-December-25			Interest Rate Swap	102.41	102.0151	102.4132	102.0151	0.00
04/05/2016	IS10 On 16-March-26			Interest Rate Swap	99.66	99.2443	99.6565	99.2443	0.00
04/05/2016	IS10 On 15-June-26			Interest Rate Swap	98.54	98.1154	98.5397	98.1154	0.00
04/05/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/05/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/05/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/05/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/05/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.34	92.7300	7.3400	92.7300	0.00
04/05/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.42	92.6200	7.4200	92.6200	0.00
04/05/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.48	92.5700	7.4800	92.5700	0.00
04/05/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.55	92.4700	7.5500	92.4700	0.00
04/05/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.63	92.4300	7.6300	92.4300	0.00
04/05/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
04/05/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.82	92.1900	7.8200	92.1900	0.00
04/05/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.94	92.0700	7.9400	92.0700	0.00
04/05/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.07	91.9400	8.0700	91.9400	0.00
04/05/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.17	91.8400	8.1700	91.8400	0.00
04/05/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.23	91.7500	8.2300	91.7500	0.00
04/05/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.29	91.6600	8.2900	91.6600	0.00
04/05/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
04/05/2016	R023 On 05-May-16			Bond Future	8.97	95.7209	8.9658	95.7209	2,802.00
04/05/2016	R023 On 05-May-16	8.24	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R023 On 05-May-16	8.26	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R023 On 05-May-16	8.25	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R023 On 05-May-16	8.25	Put	Bond Future	3532	3	3532	3	0.00
04/05/2016	R023 On 05-May-16	8.26	Put	Bond Future	3481	3	3481	3	0.00
04/05/2016	R023 On 05-May-16	8.24	Put	Bond Future	3582	3	3582	3	0.00
04/05/2016	R023 On 04-August-16			Bond Future	9.03	97.5339	9.0292	97.5339	6,100.00
04/05/2016	R023 On 04-August-16	8.24	Call	Bond Future	321	0	321	0	0.00
04/05/2016	R023 On 04-August-16	8.25	Call	Bond Future	329	0	329	0	0.00
04/05/2016	R023 On 04-August-16	8.26	Call	Bond Future	338	0	338	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2016	R023 On 04-August-16	8.25	Put	Bond Future	4064	4	4064	4	0.00
04/05/2016	R023 On 04-August-16	8.24	Put	Bond Future	4105	4	4105	4	0.00
04/05/2016	R023 On 04-August-16	8.26	Put	Bond Future	4023	4	4023	4	0.00
04/05/2016	R023 On 03-November-16			Bond Future	9.09	95.4539	9.0938	95.4539	0.00
04/05/2016	R023 On 03-November-16	9.73	Call	Bond Future	3850	4	3850	4	0.00
04/05/2016	R023 On 03-November-16	9.74	Call	Bond Future	3881	4	3881	4	0.00
04/05/2016	R023 On 03-November-16	9.75	Call	Bond Future	3913	4	3913	4	0.00
04/05/2016	R023 On 03-November-16	9.74	Put	Bond Future	1007	1	1007	1	0.00
04/05/2016	R023 On 03-November-16	9.75	Put	Bond Future	994	1	994	1	0.00
04/05/2016	R023 On 03-November-16	9.73	Put	Bond Future	1019	1	1019	1	0.00
04/05/2016	R023 On 02-February-17			Bond Future	9.15	97.3666	9.1503	97.3666	0.00
04/05/2016	R023 On 02-February-17	8.86	Call	Bond Future	1939	2	1939	2	0.00
04/05/2016	R023 On 02-February-17	8.85	Call	Bond Future	1920	2	1920	2	0.00
04/05/2016	R023 On 02-February-17	8.84	Call	Bond Future	1902	2	1902	2	0.00
04/05/2016	R023 On 02-February-17	8.85	Put	Bond Future	3250	3	3250	3	0.00
04/05/2016	R023 On 02-February-17	8.86	Put	Bond Future	3224	3	3224	3	0.00
04/05/2016	R023 On 02-February-17	8.84	Put	Bond Future	3276	3	3276	3	0.00
04/05/2016	R035 On 05-May-16			Bond Future	9.76	94.6481	9.7607	94.6481	3,926.00
04/05/2016	R035 On 05-May-16	10.35	Call	Bond Future	4554	5	4554	5	0.00
04/05/2016	R035 On 05-May-16	10.37	Call	Bond Future	4702	5	4702	5	0.00
04/05/2016	R035 On 05-May-16	10.36	Call	Bond Future	4628	5	4628	5	0.00
04/05/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R035 On 04-August-16			Bond Future	9.82	96.4407	9.8203	96.4407	5,341.00
04/05/2016	R035 On 04-August-16	10.37	Call	Bond Future	4207	5	4207	5	0.00
04/05/2016	R035 On 04-August-16	10.36	Call	Bond Future	4133	5	4133	5	0.00
04/05/2016	R035 On 04-August-16	10.35	Call	Bond Future	4060	5	4060	5	0.00
04/05/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R035 On 03-November-16			Bond Future	9.88	93.7693	9.8794	93.7693	0.00
04/05/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R035 On 03-November-16	9.57	Put	Bond Future	2477	2	2477	2	0.00
04/05/2016	R035 On 03-November-16	9.59	Put	Bond Future	2314	2	2314	2	0.00
04/05/2016	R035 On 03-November-16	9.58	Put	Bond Future	2396	2	2396	2	0.00
04/05/2016	R186 On 05-May-16			Bond Future	9.17	113.4065	9.1707	113.4065	32,369.00
04/05/2016	R186 On 05-May-16	8.34	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R186 On 05-May-16	9.25	Call	Bond Future	619	1	619	1	180.00
04/05/2016	R186 On 05-May-16	8.33	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R186 On 05-May-16	9.96	Call	Bond Future	5411	6	5411	6	0.00
04/05/2016	R186 On 05-May-16	9.86	Call	Bond Future	4746	5	4746	5	0.00
04/05/2016	R186 On 05-May-16	9.89	Call	Bond Future	4946	5	4946	5	0.00
04/05/2016	R186 On 05-May-16	8.35	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R186 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R186 On 05-May-16	8.85	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R186 On 05-May-16	8.75	Call	Bond Future	0	0	0	0	180.00
04/05/2016	R186 On 05-May-16	7.56	Put	Bond Future	12303	12	12303	12	0.00
04/05/2016	R186 On 05-May-16	8.35	Put	Bond Future	6046	6	6046	6	0.00
04/05/2016	R186 On 05-May-16	8.34	Put	Bond Future	6122	6	6122	6	0.00
04/05/2016	R186 On 05-May-16	8.33	Put	Bond Future	6199	6	6199	6	0.00
04/05/2016	R186 On 05-May-16	9.89	Put	Bond Future	0	0	0	0	180.00
04/05/2016	R186 On 05-May-16	9.96	Put	Bond Future	0	0	0	0	5,000.00
04/05/2016	R186 On 05-May-16	9.86	Put	Bond Future	0	0	0	0	5,000.00
04/05/2016	R186 On 05-May-16	8.75	Put	Bond Future	3044	3	3044	3	1,900.00
04/05/2016	R186 On 05-May-16	9.25	Put	Bond Future	58	0	58	0	0.00
04/05/2016	R186 On 05-May-16	8.85	Put	Bond Future	2310	2	2310	2	5,350.00
04/05/2016	R186 On 04-August-16			Bond Future	9.23	110.2505	9.2318	110.2505	84,217.00
04/05/2016	R186 On 04-August-16	9.60	Call	Bond Future	3826	4	3826	4	0.00
04/05/2016	R186 On 04-August-16	8.49	Call	Bond Future	567	1	567	1	0.00
04/05/2016	R186 On 04-August-16	8.51	Call	Bond Future	594	1	594	1	0.00
04/05/2016	R186 On 04-August-16	10.00	Call	Bond Future	5802	6	5802	6	0.00
04/05/2016	R186 On 04-August-16	9.40	Call	Bond Future	2970	3	2970	3	0.00
04/05/2016	R186 On 04-August-16	9.25	Call	Bond Future	2399	3	2399	3	0.00
04/05/2016	R186 On 04-August-16	8.50	Call	Bond Future	580	1	580	1	0.00
04/05/2016	R186 On 04-August-16	9.60	Put	Bond Future	1307	1	1307	1	5,635.00

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04/05/2016	R186 On 04-August-16	8.49	Put	Bond Future	5896	6	5896	6	0.00
04/05/2016	R186 On 04-August-16	8.51	Put	Bond Future	5775	5	5775	5	0.00
04/05/2016	R186 On 04-August-16	10.00	Put	Bond Future	636	1	636	1	6,500.00
04/05/2016	R186 On 04-August-16	9.40	Put	Bond Future	1809	2	1809	2	5,000.00
04/05/2016	R186 On 04-August-16	9.25	Put	Bond Future	2273	2	2273	2	1,000.00
04/05/2016	R186 On 04-August-16	8.50	Put	Bond Future	5836	6	5836	6	0.00
04/05/2016	R186 On 03-November-16			Bond Future	9.29	112.3432	9.2876	112.3432	0.00
04/05/2016	R186 On 03-November-16	8.96	Call	Bond Future	2234	3	2234	3	0.00
04/05/2016	R186 On 03-November-16	8.95	Call	Bond Future	2206	3	2206	3	0.00
04/05/2016	R186 On 03-November-16	8.97	Call	Bond Future	2261	3	2261	3	0.00
04/05/2016	R186 On 03-November-16	8.95	Put	Bond Future	4540	4	4540	4	0.00
04/05/2016	R186 On 03-November-16	8.97	Put	Bond Future	4455	4	4455	4	0.00
04/05/2016	R186 On 03-November-16	8.96	Put	Bond Future	4497	4	4497	4	0.00
04/05/2016	R197 On 05-May-16			Bond Future	299.42	299.1665	299.4194	299.1665	804.00
04/05/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R197 On 05-May-16	300.01	Put	Bond Future	591	1	591	1	0.00
04/05/2016	R197 On 05-May-16	300.00	Put	Bond Future	581	1	581	1	0.00
04/05/2016	R197 On 05-May-16	299.99	Put	Bond Future	571	1	571	1	0.00
04/05/2016	R197 On 04-August-16			Bond Future	298.63	298.3737	298.6279	298.3737	1,899.00
04/05/2016	R197 On 04-August-16	293.96	Call	Bond Future	4668	4	4668	4	0.00
04/05/2016	R197 On 04-August-16	293.98	Call	Bond Future	4648	4	4648	4	0.00
04/05/2016	R197 On 04-August-16	293.97	Call	Bond Future	4658	4	4658	4	0.00
04/05/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R197 On 03-November-16			Bond Future	304.32	304.0603	304.3166	304.0603	0.00
04/05/2016	R197 On 03-November-16	303.56	Call	Bond Future	757	1	757	1	0.00
04/05/2016	R197 On 03-November-16	303.57	Call	Bond Future	747	0	747	0	0.00
04/05/2016	R197 On 03-November-16	303.58	Call	Bond Future	737	0	737	0	0.00
04/05/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00

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04/05/2016	R202 On 05-May-16			Bond Future	249.63	249.0747	249.6267	249.0747	8,713.00
04/05/2016	R202 On 05-May-16	246.99	Call	Bond Future	2644	2	2644	2	0.00
04/05/2016	R202 On 05-May-16	247.01	Call	Bond Future	2624	2	2624	2	0.00
04/05/2016	R202 On 05-May-16	247.00	Call	Bond Future	2634	2	2634	2	0.00
04/05/2016	R202 On 05-May-16	247.00	Put	Bond Future	8	0	8	0	0.00
04/05/2016	R202 On 05-May-16	247.01	Put	Bond Future	8	0	8	0	0.00
04/05/2016	R202 On 05-May-16	246.99	Put	Bond Future	7	0	7	0	0.00
04/05/2016	R202 On 04-August-16			Bond Future	250.93	250.3690	250.9287	250.3690	36,980.00
04/05/2016	R202 On 04-August-16	243.26	Call	Bond Future	9264	9	9264	9	0.00
04/05/2016	R202 On 04-August-16	243.25	Call	Bond Future	9272	9	9272	9	0.00
04/05/2016	R202 On 04-August-16	243.24	Call	Bond Future	9279	9	9279	9	0.00
04/05/2016	R202 On 04-August-16	243.25	Put	Bond Future	1593	2	1593	2	0.00
04/05/2016	R202 On 04-August-16	243.24	Put	Bond Future	1590	2	1590	2	0.00
04/05/2016	R202 On 04-August-16	243.26	Put	Bond Future	1595	2	1595	2	0.00
04/05/2016	R202 On 03-November-16			Bond Future	255.71	255.1406	255.7088	255.1406	0.00
04/05/2016	R202 On 03-November-16	253.85	Call	Bond Future	1859	1	1859	1	0.00
04/05/2016	R202 On 03-November-16	253.87	Call	Bond Future	1839	1	1839	1	0.00
04/05/2016	R202 On 03-November-16	253.86	Call	Bond Future	1849	1	1849	1	0.00
04/05/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R203 On 05-May-16			Bond Future	7.96	101.6792	7.9561	101.6792	4,073.00
04/05/2016	R203 On 05-May-16	7.26	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R203 On 05-May-16	7.24	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R203 On 05-May-16	7.25	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R203 On 05-May-16	7.24	Put	Bond Future	908	1	908	1	0.00
04/05/2016	R203 On 05-May-16	7.26	Put	Bond Future	882	1	882	1	0.00
04/05/2016	R203 On 05-May-16	7.25	Put	Bond Future	895	1	895	1	0.00
04/05/2016	R203 On 04-August-16			Bond Future	8.03	103.6050	8.0314	103.6050	58,097.00
04/05/2016	R203 On 04-August-16	7.24	Call	Bond Future	31	0	31	0	0.00
04/05/2016	R203 On 04-August-16	7.26	Call	Bond Future	33	0	33	0	0.00
04/05/2016	R203 On 04-August-16	7.25	Call	Bond Future	32	0	32	0	0.00
04/05/2016	R203 On 04-August-16	7.25	Put	Bond Future	845	1	845	1	0.00
04/05/2016	R203 On 04-August-16	7.26	Put	Bond Future	836	1	836	1	0.00

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04/05/2016	R203 On 04-August-16	7.24	Put	Bond Future	855	1	855	1	0.00
04/05/2016	R203 On 03-November-16			Bond Future	8.11	101.3997	8.1149	101.3997	0.00
04/05/2016	R203 On 03-November-16	8.84	Call	Bond Future	703	1	703	1	0.00
04/05/2016	R203 On 03-November-16	8.86	Call	Bond Future	716	1	716	1	0.00
04/05/2016	R203 On 03-November-16	8.85	Call	Bond Future	710	1	710	1	0.00
04/05/2016	R203 On 03-November-16	8.84	Put	Bond Future	119	0	119	0	0.00
04/05/2016	R203 On 03-November-16	8.86	Put	Bond Future	116	0	116	0	0.00
04/05/2016	R203 On 03-November-16	8.85	Put	Bond Future	118	0	118	0	0.00
04/05/2016	R203 On 02-February-17			Bond Future	8.15	103.4316	8.1504	103.4316	0.00
04/05/2016	R203 On 02-February-17	7.70	Call	Bond Future	167	0	167	0	0.00
04/05/2016	R203 On 02-February-17	7.72	Call	Bond Future	172	0	172	0	0.00
04/05/2016	R203 On 02-February-17	7.71	Call	Bond Future	169	0	169	0	0.00
04/05/2016	R203 On 02-February-17	7.71	Put	Bond Future	424	0	424	0	0.00
04/05/2016	R203 On 02-February-17	7.72	Put	Bond Future	420	0	420	0	0.00
04/05/2016	R203 On 02-February-17	7.70	Put	Bond Future	427	0	427	0	0.00
04/05/2016	R204 On 05-May-16			Bond Future	8.34	102.4231	8.3411	102.4231	10,611.00
04/05/2016	R204 On 05-May-16	7.76	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R204 On 05-May-16	7.75	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R204 On 05-May-16	7.74	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R204 On 05-May-16	7.75	Put	Bond Future	1369	1	1369	1	0.00
04/05/2016	R204 On 05-May-16	7.76	Put	Bond Future	1346	1	1346	1	0.00
04/05/2016	R204 On 05-May-16	7.74	Put	Bond Future	1393	1	1393	1	0.00
04/05/2016	R204 On 04-August-16			Bond Future	8.43	100.3219	8.4284	100.3219	34,905.00
04/05/2016	R204 On 04-August-16	7.74	Call	Bond Future	139	0	139	0	0.00
04/05/2016	R204 On 04-August-16	7.75	Call	Bond Future	142	0	142	0	0.00
04/05/2016	R204 On 04-August-16	7.76	Call	Bond Future	146	0	146	0	0.00
04/05/2016	R204 On 04-August-16	7.75	Put	Bond Future	1575	1	1575	1	0.00
04/05/2016	R204 On 04-August-16	7.74	Put	Bond Future	1593	1	1593	1	0.00
04/05/2016	R204 On 04-August-16	7.76	Put	Bond Future	1558	1	1558	1	0.00
04/05/2016	R204 On 03-November-16			Bond Future	8.51	102.2261	8.5098	102.2261	0.00
04/05/2016	R204 On 03-November-16	9.21	Call	Bond Future	1645	2	1645	2	0.00
04/05/2016	R204 On 03-November-16	9.23	Call	Bond Future	1674	2	1674	2	0.00
04/05/2016	R204 On 03-November-16	9.22	Call	Bond Future	1659	2	1659	2	0.00
04/05/2016	R204 On 03-November-16	9.22	Put	Bond Future	328	0	328	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2016	R204 On 03-November-16	9.23	Put	Bond Future	324	0	324	0	0.00
04/05/2016	R204 On 03-November-16	9.21	Put	Bond Future	333	0	333	0	0.00
04/05/2016	R204 On 02-February-17			Bond Future	8.57	100.2324	8.5693	100.2324	0.00
04/05/2016	R204 On 02-February-17	8.28	Call	Bond Future	642	1	642	1	0.00
04/05/2016	R204 On 02-February-17	8.29	Call	Bond Future	650	1	650	1	0.00
04/05/2016	R204 On 02-February-17	8.30	Call	Bond Future	657	1	657	1	0.00
04/05/2016	R204 On 02-February-17	8.28	Put	Bond Future	1131	1	1131	1	0.00
04/05/2016	R204 On 02-February-17	8.30	Put	Bond Future	1112	1	1112	1	0.00
04/05/2016	R204 On 02-February-17	8.29	Put	Bond Future	1121	1	1121	1	0.00
04/05/2016	R207 On 05-May-16			Bond Future	8.57	98.3994	8.5711	98.3994	13,208.00
04/05/2016	R207 On 05-May-16	7.84	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R207 On 05-May-16	7.86	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R207 On 05-May-16	7.85	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R207 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	43.00
04/05/2016	R207 On 05-May-16	7.85	Put	Bond Future	2211	2	2211	2	0.00
04/05/2016	R207 On 05-May-16	7.86	Put	Bond Future	2180	2	2180	2	0.00
04/05/2016	R207 On 05-May-16	7.84	Put	Bond Future	2243	2	2243	2	0.00
04/05/2016	R207 On 05-May-16	7.56	Put	Bond Future	3118	3	3118	3	0.00
04/05/2016	R207 On 04-August-16			Bond Future	8.65	96.6188	8.6546	96.6188	76,765.00
04/05/2016	R207 On 04-August-16	8.01	Call	Bond Future	232	0	232	0	0.00
04/05/2016	R207 On 04-August-16	7.99	Call	Bond Future	220	0	220	0	0.00
04/05/2016	R207 On 04-August-16	8.00	Call	Bond Future	226	0	226	0	0.00
04/05/2016	R207 On 04-August-16	7.99	Put	Bond Future	2131	2	2131	2	0.00
04/05/2016	R207 On 04-August-16	8.01	Put	Bond Future	2084	2	2084	2	0.00
04/05/2016	R207 On 04-August-16	8.00	Put	Bond Future	2108	2	2108	2	0.00
04/05/2016	R207 On 02-February-17			Bond Future	8.78	96.7821	8.7822	96.7821	0.00
04/05/2016	R207 On 02-February-17	8.91	Call	Bond Future	1542	2	1542	2	62.00
04/05/2016	R207 On 02-February-17	9.22	Call	Bond Future	1997	2	1997	2	0.00
04/05/2016	R207 On 02-February-17	9.24	Call	Bond Future	2028	2	2028	2	0.00
04/05/2016	R207 On 02-February-17	9.23	Call	Bond Future	2012	2	2012	2	0.00
04/05/2016	R207 On 02-February-17	9.23	Put	Bond Future	910	1	910	1	0.00
04/05/2016	R207 On 02-February-17	9.24	Put	Bond Future	901	1	901	1	0.00
04/05/2016	R207 On 02-February-17	8.91	Put	Bond Future	1226	1	1226	1	0.00
04/05/2016	R207 On 02-February-17	9.22	Put	Bond Future	919	1	919	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2016	R208 On 05-May-16			Bond Future	8.70	93.3397	8.7009	93.3397	8,507.00
04/05/2016	R208 On 05-May-16	7.99	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R208 On 05-May-16	8.01	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R208 On 05-May-16	8.00	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R208 On 05-May-16	8.00	Put	Bond Future	2661	2	2661	2	0.00
04/05/2016	R208 On 05-May-16	7.99	Put	Bond Future	2700	2	2700	2	0.00
04/05/2016	R208 On 05-May-16	8.01	Put	Bond Future	2622	2	2622	2	0.00
04/05/2016	R208 On 04-August-16			Bond Future	8.77	95.1076	8.7714	95.1076	48,309.00
04/05/2016	R208 On 04-August-16	7.99	Call	Bond Future	223	0	223	0	0.00
04/05/2016	R208 On 04-August-16	8.00	Call	Bond Future	228	0	228	0	0.00
04/05/2016	R208 On 04-August-16	8.01	Call	Bond Future	234	0	234	0	0.00
04/05/2016	R208 On 04-August-16	7.99	Put	Bond Future	3065	3	3065	3	0.00
04/05/2016	R208 On 04-August-16	8.00	Put	Bond Future	3034	3	3034	3	0.00
04/05/2016	R208 On 04-August-16	8.01	Put	Bond Future	3003	3	3003	3	0.00
04/05/2016	R208 On 03-November-16			Bond Future	8.84	93.5101	8.8374	93.5101	0.00
04/05/2016	R208 On 03-November-16	9.57	Call	Bond Future	3088	3	3088	3	0.00
04/05/2016	R208 On 03-November-16	9.59	Call	Bond Future	3137	3	3137	3	0.00
04/05/2016	R208 On 03-November-16	9.58	Call	Bond Future	3113	3	3113	3	0.00
04/05/2016	R208 On 03-November-16	9.57	Put	Bond Future	629	1	629	1	0.00
04/05/2016	R208 On 03-November-16	9.58	Put	Bond Future	620	1	620	1	0.00
04/05/2016	R208 On 03-November-16	9.59	Put	Bond Future	612	1	612	1	0.00
04/05/2016	R208 On 02-February-17			Bond Future	8.89	95.3840	8.8907	95.3840	0.00
04/05/2016	R208 On 02-February-17	8.64	Call	Bond Future	1425	2	1425	2	0.00
04/05/2016	R208 On 02-February-17	8.63	Call	Bond Future	1411	2	1411	2	0.00
04/05/2016	R208 On 02-February-17	8.65	Call	Bond Future	1439	2	1439	2	0.00
04/05/2016	R208 On 02-February-17	8.65	Put	Bond Future	2226	2	2226	2	0.00
04/05/2016	R208 On 02-February-17	8.64	Put	Bond Future	2244	2	2244	2	0.00
04/05/2016	R208 On 02-February-17	8.63	Put	Bond Future	2263	2	2263	2	0.00
04/05/2016	R209 On 05-May-16			Bond Future	9.71	70.8931	9.7056	70.8931	8,274.00
04/05/2016	R209 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	6,700.00
04/05/2016	R209 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R209 On 05-May-16	8.25	Call	Bond Future	0	0	0	0	6,700.00
04/05/2016	R209 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R209 On 05-May-16	9.00	Put	Bond Future	4949	5	4949	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
04/05/2016	R209 On 05-May-16	9.01	Put	Bond Future	4875	4	4875	4	0.00
04/05/2016	R209 On 05-May-16	8.99	Put	Bond Future	5023	5	5023	5	0.00
04/05/2016	R209 On 05-May-16	8.25	Put	Bond Future	10814	10	10814	10	0.00
04/05/2016	R209 On 04-August-16			Bond Future	9.76	72.2359	9.7608	72.2359	54,865.00
04/05/2016	R209 On 04-August-16	10.60	Call	Bond Future	5817	6	5817	6	5,760.00
04/05/2016	R209 On 04-August-16	9.24	Call	Bond Future	988	1	988	1	0.00
04/05/2016	R209 On 04-August-16	9.26	Call	Bond Future	1027	1	1027	1	0.00
04/05/2016	R209 On 04-August-16	9.70	Call	Bond Future	2151	2	2151	2	0.00
04/05/2016	R209 On 04-August-16	10.29	Call	Bond Future	4406	5	4406	5	0.00
04/05/2016	R209 On 04-August-16	9.25	Call	Bond Future	1007	1	1007	1	0.00
04/05/2016	R209 On 04-August-16	9.40	Call	Bond Future	1326	2	1326	2	250.00
04/05/2016	R209 On 04-August-16	9.60	Call	Bond Future	1848	2	1848	2	5,760.00
04/05/2016	R209 On 04-August-16	9.26	Put	Bond Future	4450	4	4450	4	0.00
04/05/2016	R209 On 04-August-16	10.60	Put	Bond Future	610	1	610	1	0.00
04/05/2016	R209 On 04-August-16	9.24	Put	Bond Future	4553	4	4553	4	0.00
04/05/2016	R209 On 04-August-16	10.29	Put	Bond Future	1050	1	1050	1	250.00
04/05/2016	R209 On 04-August-16	9.25	Put	Bond Future	4502	4	4502	4	0.00
04/05/2016	R209 On 04-August-16	9.70	Put	Bond Future	2553	2	2553	2	250.00
04/05/2016	R209 On 04-August-16	9.40	Put	Bond Future	3767	4	3767	4	0.00
04/05/2016	R209 On 04-August-16	9.60	Put	Bond Future	2920	3	2920	3	0.00
04/05/2016	R209 On 03-November-16			Bond Future	9.81	70.4564	9.8125	70.4564	0.00
04/05/2016	R209 On 03-November-16	10.24	Call	Bond Future	4816	5	4816	5	0.00
04/05/2016	R209 On 03-November-16	10.26	Call	Bond Future	4894	5	4894	5	0.00
04/05/2016	R209 On 03-November-16	10.25	Call	Bond Future	4855	5	4855	5	0.00
04/05/2016	R209 On 03-November-16	10.25	Put	Bond Future	2087	2	2087	2	0.00
04/05/2016	R209 On 03-November-16	10.26	Put	Bond Future	2065	2	2065	2	0.00
04/05/2016	R209 On 03-November-16	10.24	Put	Bond Future	2110	2	2110	2	0.00
04/05/2016	R209 On 02-February-17			Bond Future	9.86	71.8684	9.8582	71.8684	0.00
04/05/2016	R209 On 02-February-17	9.53	Call	Bond Future	3060	3	3060	3	0.00
04/05/2016	R209 On 02-February-17	9.55	Call	Bond Future	3115	4	3115	4	0.00
04/05/2016	R209 On 02-February-17	9.54	Call	Bond Future	3087	3	3087	3	0.00
04/05/2016	R209 On 02-February-17	9.53	Put	Bond Future	5234	5	5234	5	0.00
04/05/2016	R209 On 02-February-17	9.54	Put	Bond Future	5194	5	5194	5	0.00
04/05/2016	R209 On 02-February-17	9.55	Put	Bond Future	5154	5	5154	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
04/05/2016	R210 On 05-May-16			Bond Future	183.84	183.9634	183.8370	183.9634	20.00
04/05/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R210 On 05-May-16	184.99	Put	Bond Future	1153	1	1153	1	0.00
04/05/2016	R210 On 05-May-16	185.00	Put	Bond Future	1163	1	1163	1	0.00
04/05/2016	R210 On 05-May-16	185.01	Put	Bond Future	1173	1	1173	1	0.00
04/05/2016	R210 On 04-August-16			Bond Future	187.33	187.4631	187.3322	187.4631	1,391.00
04/05/2016	R210 On 04-August-16	181.50	Call	Bond Future	5832	6	5832	6	0.00
04/05/2016	R210 On 04-August-16	181.52	Call	Bond Future	5812	6	5812	6	0.00
04/05/2016	R210 On 04-August-16	181.51	Call	Bond Future	5822	6	5822	6	0.00
04/05/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R210 On 03-November-16			Bond Future	188.61	188.7458	188.6106	188.7458	0.00
04/05/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R210 On 03-November-16	188.90	Put	Bond Future	289	0	289	0	0.00
04/05/2016	R210 On 03-November-16	188.92	Put	Bond Future	309	0	309	0	0.00
04/05/2016	R210 On 03-November-16	188.91	Put	Bond Future	299	0	299	0	0.00
04/05/2016	R211 On 05-May-16			Bond Future	138.57	138.4645	138.5675	138.4645	2.00
04/05/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R211 On 05-May-16	138.99	Put	Bond Future	422	1	422	1	0.00
04/05/2016	R211 On 05-May-16	139.00	Put	Bond Future	432	1	432	1	0.00
04/05/2016	R211 On 05-May-16	139.01	Put	Bond Future	442	1	442	1	0.00
04/05/2016	R211 On 04-August-16			Bond Future	139.46	139.3518	139.4552	139.3518	62.00
04/05/2016	R211 On 04-August-16	137.09	Call	Bond Future	2365	2	2365	2	0.00
04/05/2016	R211 On 04-August-16	137.07	Call	Bond Future	2385	2	2385	2	0.00
04/05/2016	R211 On 04-August-16	137.08	Call	Bond Future	2375	2	2375	2	0.00
04/05/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00

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04/05/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R211 On 03-November-16			Bond Future	142.11	142.0077	142.1118	142.0077	0.00
04/05/2016	R211 On 03-November-16	141.76	Call	Bond Future	352	0	352	0	0.00
04/05/2016	R211 On 03-November-16	141.75	Call	Bond Future	362	0	362	0	0.00
04/05/2016	R211 On 03-November-16	141.74	Call	Bond Future	372	0	372	0	0.00
04/05/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R212 On 05-May-16			Bond Future	145.03	144.9087	145.0309	144.9087	3,238.00
04/05/2016	R212 On 05-May-16	145.01	Call	Bond Future	21	0	21	0	0.00
04/05/2016	R212 On 05-May-16	145.00	Call	Bond Future	31	0	31	0	0.00
04/05/2016	R212 On 05-May-16	144.99	Call	Bond Future	41	0	41	0	0.00
04/05/2016	R212 On 05-May-16	145.00	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R212 On 05-May-16	144.99	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R212 On 05-May-16	145.01	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R212 On 04-August-16			Bond Future	145.87	145.7481	145.8710	145.7481	3,880.00
04/05/2016	R212 On 04-August-16	142.44	Call	Bond Future	3431	3	3431	3	0.00
04/05/2016	R212 On 04-August-16	142.43	Call	Bond Future	3441	3	3441	3	0.00
04/05/2016	R212 On 04-August-16	142.42	Call	Bond Future	3451	3	3451	3	0.00
04/05/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R212 On 03-November-16			Bond Future	148.65	148.5259	148.6498	148.5259	0.00
04/05/2016	R212 On 03-November-16	148.11	Call	Bond Future	540	0	540	0	0.00
04/05/2016	R212 On 03-November-16	148.12	Call	Bond Future	530	0	530	0	0.00
04/05/2016	R212 On 03-November-16	148.10	Call	Bond Future	550	0	550	0	0.00
04/05/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
04/05/2016	R213 On 05-May-16			Bond Future	9.59	81.5347	9.5857	81.5347	12,766.00
04/05/2016	R213 On 05-May-16	8.74	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R213 On 05-May-16	8.76	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R213 On 05-May-16	8.75	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R213 On 05-May-16	8.75	Put	Bond Future	5860	5	5860	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
04/05/2016	R213 On 05-May-16	8.74	Put	Bond Future	5934	6	5934	6	0.00
04/05/2016	R213 On 05-May-16	8.76	Put	Bond Future	5787	5	5787	5	0.00
04/05/2016	R213 On 04-August-16			Bond Future	9.64	83.0790	9.6425	83.0790	44,354.00
04/05/2016	R213 On 04-August-16	9.01	Call	Bond Future	760	1	760	1	0.00
04/05/2016	R213 On 04-August-16	8.99	Call	Bond Future	729	1	729	1	0.00
04/05/2016	R213 On 04-August-16	9.00	Call	Bond Future	744	1	744	1	0.00
04/05/2016	R213 On 04-August-16	8.99	Put	Bond Future	5194	5	5194	5	0.00
04/05/2016	R213 On 04-August-16	9.01	Put	Bond Future	5083	5	5083	5	0.00
04/05/2016	R213 On 04-August-16	9.00	Put	Bond Future	5138	5	5138	5	0.00
04/05/2016	R213 On 03-November-16			Bond Future	9.70	81.1051	9.6988	81.1051	0.00
04/05/2016	R213 On 03-November-16	10.20	Call	Bond Future	5092	6	5092	6	0.00
04/05/2016	R213 On 03-November-16	10.19	Call	Bond Future	5052	5	5052	5	0.00
04/05/2016	R213 On 03-November-16	10.18	Call	Bond Future	5011	5	5011	5	0.00
04/05/2016	R213 On 03-November-16	10.19	Put	Bond Future	1946	2	1946	2	0.00
04/05/2016	R213 On 03-November-16	10.20	Put	Bond Future	1924	2	1924	2	0.00
04/05/2016	R213 On 03-November-16	10.18	Put	Bond Future	1967	2	1967	2	0.00
04/05/2016	R213 On 02-February-17			Bond Future	9.75	82.7302	9.7501	82.7302	0.00
04/05/2016	R213 On 02-February-17	9.40	Call	Bond Future	2937	3	2937	3	0.00
04/05/2016	R213 On 02-February-17	9.42	Call	Bond Future	2991	3	2991	3	0.00
04/05/2016	R213 On 02-February-17	9.41	Call	Bond Future	2964	3	2964	3	0.00
04/05/2016	R213 On 02-February-17	9.40	Put	Bond Future	5232	5	5232	5	0.00
04/05/2016	R213 On 02-February-17	9.42	Put	Bond Future	5152	5	5152	5	0.00
04/05/2016	R213 On 02-February-17	9.41	Put	Bond Future	5192	5	5192	5	0.00
04/05/2016	R214 On 05-May-16			Bond Future	9.84	70.8660	9.8406	70.8660	7,608.00
04/05/2016	R214 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R214 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R214 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R214 On 05-May-16	9.30	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R214 On 05-May-16	9.01	Put	Bond Future	6088	6	6088	6	0.00
04/05/2016	R214 On 05-May-16	9.00	Put	Bond Future	6167	6	6167	6	0.00
04/05/2016	R214 On 05-May-16	8.99	Put	Bond Future	6245	6	6245	6	0.00
04/05/2016	R214 On 05-May-16	9.30	Put	Bond Future	3866	3	3866	3	0.00
04/05/2016	R214 On 04-August-16			Bond Future	9.89	72.2082	9.8950	72.2082	30,123.00
04/05/2016	R214 On 04-August-16	9.30	Call	Bond Future	898	1	898	1	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2016	R214 On 04-August-16	11.30	Call	Bond Future	8725	9	8725	9	5,800.00
04/05/2016	R214 On 04-August-16	9.24	Call	Bond Future	795	1	795	1	0.00
04/05/2016	R214 On 04-August-16	9.26	Call	Bond Future	829	1	829	1	0.00
04/05/2016	R214 On 04-August-16	9.25	Call	Bond Future	812	1	812	1	0.00
04/05/2016	R214 On 04-August-16	8.55	Call	Bond Future	139	0	139	0	1,300.00
04/05/2016	R214 On 04-August-16	10.30	Call	Bond Future	3994	4	3994	4	5,800.00
04/05/2016	R214 On 04-August-16	9.26	Put	Bond Future	5359	5	5359	5	0.00
04/05/2016	R214 On 04-August-16	9.24	Put	Bond Future	5476	5	5476	5	0.00
04/05/2016	R214 On 04-August-16	9.30	Put	Bond Future	5129	5	5129	5	0.00
04/05/2016	R214 On 04-August-16	11.30	Put	Bond Future	210	0	210	0	0.00
04/05/2016	R214 On 04-August-16	10.30	Put	Bond Future	1341	1	1341	1	0.00
04/05/2016	R214 On 04-August-16	9.25	Put	Bond Future	5418	5	5418	5	0.00
04/05/2016	R214 On 04-August-16	8.55	Put	Bond Future	10340	10	10340	10	0.00
04/05/2016	R214 On 03-November-16			Bond Future	9.95	70.2816	9.9485	70.2816	0.00
04/05/2016	R214 On 03-November-16	10.33	Call	Bond Future	4834	5	4834	5	0.00
04/05/2016	R214 On 03-November-16	10.35	Call	Bond Future	4912	5	4912	5	0.00
04/05/2016	R214 On 03-November-16	10.34	Call	Bond Future	4873	5	4873	5	0.00
04/05/2016	R214 On 03-November-16	10.33	Put	Bond Future	2353	2	2353	2	0.00
04/05/2016	R214 On 03-November-16	10.34	Put	Bond Future	2329	2	2329	2	0.00
04/05/2016	R214 On 03-November-16	10.35	Put	Bond Future	2305	2	2305	2	0.00
04/05/2016	R214 On 02-February-17			Bond Future	10.00	71.6899	9.9978	71.6899	0.00
04/05/2016	R214 On 02-February-17	9.67	Call	Bond Future	3224	4	3224	4	0.00
04/05/2016	R214 On 02-February-17	9.66	Call	Bond Future	3196	4	3196	4	0.00
04/05/2016	R214 On 02-February-17	9.68	Call	Bond Future	3253	4	3253	4	0.00
04/05/2016	R214 On 02-February-17	9.67	Put	Bond Future	5462	5	5462	5	0.00
04/05/2016	R214 On 02-February-17	9.66	Put	Bond Future	5504	5	5504	5	0.00
04/05/2016	R214 On 02-February-17	9.68	Put	Bond Future	5420	5	5420	5	0.00
04/05/2016	R248 On 05-May-16			Bond Future	9.93	90.9248	9.9257	90.9248	11,645.00
04/05/2016	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/05/2016	R248 On 05-May-16	9.00	Put	Bond Future	8694	8	8694	8	0.00
04/05/2016	R248 On 05-May-16	9.01	Put	Bond Future	8592	8	8592	8	0.00
04/05/2016	R248 On 05-May-16	8.99	Put	Bond Future	8796	8	8796	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2016	R248 On 04-August-16			Bond Future	9.98	92.6470	9.9830	92.6470	59,293.00
04/05/2016	R248 On 04-August-16	9.25	Call	Bond Future	944	1	944	1	0.00
04/05/2016	R248 On 04-August-16	9.24	Call	Bond Future	925	1	925	1	0.00
04/05/2016	R248 On 04-August-16	9.26	Call	Bond Future	964	1	964	1	0.00
04/05/2016	R248 On 04-August-16	9.26	Put	Bond Future	7554	7	7554	7	0.00
04/05/2016	R248 On 04-August-16	9.25	Put	Bond Future	7631	7	7631	7	0.00
04/05/2016	R248 On 04-August-16	9.24	Put	Bond Future	7709	7	7709	7	0.00
04/05/2016	R248 On 03-November-16			Bond Future	10.04	89.9670	10.0396	89.9670	0.00
04/05/2016	R248 On 03-November-16	10.39	Call	Bond Future	6128	7	6128	7	0.00
04/05/2016	R248 On 03-November-16	10.38	Call	Bond Future	6080	7	6080	7	0.00
04/05/2016	R248 On 03-November-16	10.37	Call	Bond Future	6032	7	6032	7	0.00
04/05/2016	R248 On 03-November-16	10.38	Put	Bond Future	3283	3	3283	3	0.00
04/05/2016	R248 On 03-November-16	10.39	Put	Bond Future	3251	3	3251	3	0.00
04/05/2016	R248 On 03-November-16	10.37	Put	Bond Future	3315	3	3315	3	0.00
04/05/2016	R248 On 02-February-17			Bond Future	10.09	91.7698	10.0920	91.7698	0.00
04/05/2016	R248 On 02-February-17	9.76	Call	Bond Future	4211	5	4211	5	0.00
04/05/2016	R248 On 02-February-17	9.77	Call	Bond Future	4247	5	4247	5	0.00
04/05/2016	R248 On 02-February-17	9.78	Call	Bond Future	4283	5	4283	5	0.00
04/05/2016	R248 On 02-February-17	9.77	Put	Bond Future	7020	7	7020	7	0.00
04/05/2016	R248 On 02-February-17	9.76	Put	Bond Future	7073	7	7073	7	0.00
04/05/2016	R248 On 02-February-17	9.78	Put	Bond Future	6968	7	6968	7	0.00