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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For November 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	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
01/11/2016	2025 On 03-November-16			Bond Future	128.69	128.9113	128.6943	128.9113	2,542.00
01/11/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2025 On 03-November-16	129.22	Put	Bond Future	526	0	526	0	0.00
01/11/2016	2025 On 03-November-16	129.21	Put	Bond Future	516	0	516	0	0.00
01/11/2016	2025 On 03-November-16	129.23	Put	Bond Future	536	0	536	0	0.00
01/11/2016	2025 On 02-February-17			Bond Future	129.87	130.0902	129.8677	130.0902	3,231.00
01/11/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2025 On 02-February-17	129.99	Put	Bond Future	122	0	122	0	0.00
01/11/2016	2025 On 02-February-17	130.00	Put	Bond Future	132	0	132	0	0.00
01/11/2016	2025 On 02-February-17	130.01	Put	Bond Future	142	0	142	0	0.00
01/11/2016	2025 On 04-May-17			Bond Future	132.43	132.6553	132.4284	132.6553	0.00
01/11/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2025 On 04-May-17	132.57	Put	Bond Future	142	0	142	0	0.00
01/11/2016	2025 On 04-May-17	132.58	Put	Bond Future	152	0	152	0	0.00
01/11/2016	2025 On 04-May-17	132.56	Put	Bond Future	132	0	132	0	0.00
01/11/2016	2025 On 03-August-17			Bond Future	133.81	134.0450	133.8126	134.0450	0.00
01/11/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2025 On 03-August-17	133.96	Put	Bond Future	147	0	147	0	0.00
01/11/2016	2025 On 03-August-17	133.98	Put	Bond Future	167	0	167	0	0.00
01/11/2016	2025 On 03-August-17	133.97	Put	Bond Future	157	0	157	0	0.00
01/11/2016	2030 On 03-November-16			Bond Future	9.15	93.8060	9.1522	93.8060	16,748.00
01/11/2016	2030 On 03-November-16	9.33	Call	Bond Future	1254	2	1254	2	0.00
01/11/2016	2030 On 03-November-16	9.34	Call	Bond Future	1323	2	1323	2	0.00
01/11/2016	2030 On 03-November-16	9.35	Call	Bond Future	1393	2	1393	2	0.00
01/11/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
01/11/2016	2030 On 03-November-16	9.34	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
01/11/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
01/11/2016	2030 On 02-February-17			Bond Future	9.20	91.5833	9.1972	91.5833	28,852.00
01/11/2016	2030 On 02-February-17	9.29	Call	Bond Future	648	1	648	1	0.00
01/11/2016	2030 On 02-February-17	9.31	Call	Bond Future	787	1	787	1	0.00
01/11/2016	2030 On 02-February-17	9.30	Call	Bond Future	717	1	717	1	0.00
01/11/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
01/11/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
01/11/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
01/11/2016	2030 On 04-May-17			Bond Future	9.24	93.3840	9.2393	93.3840	0.00
01/11/2016	2030 On 04-May-17	9.34	Call	Bond Future	694	1	694	1	0.00
01/11/2016	2030 On 04-May-17	9.33	Call	Bond Future	625	1	625	1	0.00
01/11/2016	2030 On 04-May-17	9.32	Call	Bond Future	557	1	557	1	0.00
01/11/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
01/11/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
01/11/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
01/11/2016	2030 On 03-August-17			Bond Future	9.27	91.2883	9.2727	91.2883	0.00
01/11/2016	2030 On 03-August-17	9.33	Call	Bond Future	390	1	390	1	0.00
01/11/2016	2030 On 03-August-17	9.34	Call	Bond Future	458	1	458	1	0.00
01/11/2016	2030 On 03-August-17	9.35	Call	Bond Future	526	1	526	1	0.00
01/11/2016	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
01/11/2016	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
01/11/2016	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
01/11/2016	2032 On 03-November-16			Bond Future	9.25	93.1460	9.2523	93.1460	5,289.00
01/11/2016	2032 On 03-November-16	10.29	Call	Bond Future	7455	8	7455	8	0.00
01/11/2016	2032 On 03-November-16	10.28	Call	Bond Future	7388	8	7388	8	0.00
01/11/2016	2032 On 03-November-16	10.30	Call	Bond Future	7523	8	7523	8	0.00
01/11/2016	2032 On 03-November-16	10.28	Put	Bond Future	0	0	0	0	0.00
01/11/2016	2032 On 03-November-16	10.29	Put	Bond Future	0	0	0	0	0.00
01/11/2016	2032 On 03-November-16	10.30	Put	Bond Future	0	0	0	0	0.00
01/11/2016	2032 On 02-February-17			Bond Future	9.30	94.9165	9.2997	94.9165	13,898.00
01/11/2016	2032 On 02-February-17	9.51	Call	Bond Future	3270	4	3270	4	0.00
01/11/2016	2032 On 02-February-17	9.53	Call	Bond Future	3360	4	3360	4	0.00
01/11/2016	2032 On 02-February-17	9.52	Call	Bond Future	3314	4	3314	4	0.00
01/11/2016	2032 On 02-February-17	9.51	Put	Bond Future	1702	2	1702	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
01/11/2016	2032 On 02-February-17	9.53	Put	Bond Future	1645	2	1645	2	0.00
01/11/2016	2032 On 02-February-17	9.52	Put	Bond Future	1674	2	1674	2	0.00
01/11/2016	2032 On 04-May-17			Bond Future	9.34	92.6227	9.3403	92.6227	0.00
01/11/2016	2032 On 04-May-17	9.46	Call	Bond Future	3846	4	3846	4	0.00
01/11/2016	2032 On 04-May-17	9.45	Call	Bond Future	3806	4	3806	4	0.00
01/11/2016	2032 On 04-May-17	9.44	Call	Bond Future	3765	4	3765	4	0.00
01/11/2016	2032 On 04-May-17	9.45	Put	Bond Future	2993	3	2993	3	0.00
01/11/2016	2032 On 04-May-17	9.46	Put	Bond Future	2960	3	2960	3	0.00
01/11/2016	2032 On 04-May-17	9.44	Put	Bond Future	3026	3	3026	3	0.00
01/11/2016	2032 On 03-August-17			Bond Future	9.37	94.5190	9.3713	94.5190	0.00
01/11/2016	2032 On 03-August-17	9.44	Call	Bond Future	4383	5	4383	5	0.00
01/11/2016	2032 On 03-August-17	9.43	Call	Bond Future	4345	5	4345	5	0.00
01/11/2016	2032 On 03-August-17	9.45	Call	Bond Future	4422	5	4422	5	0.00
01/11/2016	2032 On 03-August-17	9.45	Put	Bond Future	3845	4	3845	4	0.00
01/11/2016	2032 On 03-August-17	9.43	Put	Bond Future	3914	4	3914	4	0.00
01/11/2016	2032 On 03-August-17	9.44	Put	Bond Future	3879	4	3879	4	0.00
01/11/2016	2033 On 03-November-16			Bond Future	107.27	107.2890	107.2701	107.2890	4,578.00
01/11/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2033 On 03-November-16	109.16	Put	Bond Future	1890	2	1890	2	0.00
01/11/2016	2033 On 03-November-16	109.17	Put	Bond Future	1900	2	1900	2	0.00
01/11/2016	2033 On 03-November-16	109.18	Put	Bond Future	1910	2	1910	2	0.00
01/11/2016	2033 On 02-February-17			Bond Future	109.31	109.3351	109.3148	109.3351	5,278.00
01/11/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2033 On 02-February-17	109.71	Put	Bond Future	395	0	395	0	0.00
01/11/2016	2033 On 02-February-17	109.72	Put	Bond Future	405	0	405	0	0.00
01/11/2016	2033 On 02-February-17	109.70	Put	Bond Future	385	0	385	0	0.00
01/11/2016	2033 On 04-May-17			Bond Future	110.43	110.4517	110.4309	110.4517	0.00
01/11/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00

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01/11/2016	2033 On 04-May-17	110.84	Put	Bond Future	409	0	409	0	0.00
01/11/2016	2033 On 04-May-17	110.85	Put	Bond Future	419	0	419	0	0.00
01/11/2016	2033 On 04-May-17	110.83	Put	Bond Future	399	0	399	0	0.00
01/11/2016	2033 On 03-August-17			Bond Future	112.70	112.7181	112.6965	112.7181	0.00
01/11/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2033 On 03-August-17	113.12	Put	Bond Future	423	0	423	0	0.00
01/11/2016	2033 On 03-August-17	113.13	Put	Bond Future	433	0	433	0	0.00
01/11/2016	2033 On 03-August-17	113.14	Put	Bond Future	443	0	443	0	0.00
01/11/2016	2037 On 03-November-16			Bond Future	9.41	94.6470	9.4121	94.6470	23,655.00
01/11/2016	2037 On 03-November-16	10.35	Call	Bond Future	7372	8	7372	8	0.00
01/11/2016	2037 On 03-November-16	10.37	Call	Bond Future	7519	8	7519	8	0.00
01/11/2016	2037 On 03-November-16	10.36	Call	Bond Future	7446	8	7446	8	0.00
01/11/2016	2037 On 03-November-16	10.36	Put	Bond Future	0	0	0	0	0.00
01/11/2016	2037 On 03-November-16	10.37	Put	Bond Future	0	0	0	0	0.00
01/11/2016	2037 On 03-November-16	10.35	Put	Bond Future	0	0	0	0	0.00
01/11/2016	2037 On 02-February-17			Bond Future	9.46	92.1899	9.4575	92.1899	40,834.00
01/11/2016	2037 On 02-February-17	9.68	Call	Bond Future	3712	4	3712	4	0.00
01/11/2016	2037 On 02-February-17	9.66	Call	Bond Future	3614	4	3614	4	0.00
01/11/2016	2037 On 02-February-17	9.67	Call	Bond Future	3663	4	3663	4	0.00
01/11/2016	2037 On 02-February-17	9.66	Put	Bond Future	1956	2	1956	2	0.00
01/11/2016	2037 On 02-February-17	9.67	Put	Bond Future	1924	2	1924	2	0.00
01/11/2016	2037 On 02-February-17	9.68	Put	Bond Future	1892	2	1892	2	0.00
01/11/2016	2037 On 04-May-17			Bond Future	9.50	94.0026	9.5001	94.0026	0.00
01/11/2016	2037 On 04-May-17	9.59	Call	Bond Future	4196	5	4196	5	0.00
01/11/2016	2037 On 04-May-17	9.58	Call	Bond Future	4152	4	4152	4	0.00
01/11/2016	2037 On 04-May-17	9.60	Call	Bond Future	4239	5	4239	5	0.00
01/11/2016	2037 On 04-May-17	9.58	Put	Bond Future	3498	3	3498	3	0.00
01/11/2016	2037 On 04-May-17	9.59	Put	Bond Future	3461	3	3461	3	0.00
01/11/2016	2037 On 04-May-17	9.60	Put	Bond Future	3423	3	3423	3	0.00
01/11/2016	2037 On 03-August-17			Bond Future	9.54	91.6691	9.5355	91.6691	0.00
01/11/2016	2037 On 03-August-17	9.58	Call	Bond Future	4851	5	4851	5	0.00
01/11/2016	2037 On 03-August-17	9.57	Call	Bond Future	4809	5	4809	5	0.00

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01/11/2016	2037 On 03-August-17	9.56	Call	Bond Future	4767	5	4767	5	0.00
01/11/2016	2037 On 03-August-17	9.56	Put	Bond Future	4567	4	4567	4	0.00
01/11/2016	2037 On 03-August-17	9.57	Put	Bond Future	4528	4	4528	4	0.00
01/11/2016	2037 On 03-August-17	9.58	Put	Bond Future	4489	4	4489	4	0.00
01/11/2016	2038 On 03-November-16			Bond Future	134.96	135.3251	134.9589	135.3251	13,411.00
01/11/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2038 On 03-November-16	136.32	Put	Bond Future	1361	1	1361	1	0.00
01/11/2016	2038 On 03-November-16	136.33	Put	Bond Future	1371	1	1371	1	0.00
01/11/2016	2038 On 03-November-16	136.31	Put	Bond Future	1351	1	1351	1	0.00
01/11/2016	2038 On 02-February-17			Bond Future	136.09	136.4666	136.0918	136.4666	22,147.00
01/11/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2038 On 02-February-17	137.05	Put	Bond Future	958	1	958	1	0.00
01/11/2016	2038 On 02-February-17	137.06	Put	Bond Future	968	1	968	1	0.00
01/11/2016	2038 On 02-February-17	137.07	Put	Bond Future	978	1	978	1	0.00
01/11/2016	2038 On 04-May-17			Bond Future	138.78	139.1575	138.7754	139.1575	0.00
01/11/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2038 On 04-May-17	139.78	Put	Bond Future	1005	1	1005	1	0.00
01/11/2016	2038 On 04-May-17	139.79	Put	Bond Future	1015	1	1015	1	0.00
01/11/2016	2038 On 04-May-17	139.77	Put	Bond Future	995	1	995	1	0.00
01/11/2016	2038 On 03-August-17			Bond Future	140.12	140.5141	140.1233	140.5141	0.00
01/11/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2038 On 03-August-17	141.17	Put	Bond Future	1047	1	1047	1	0.00
01/11/2016	2038 On 03-August-17	141.16	Put	Bond Future	1037	1	1037	1	0.00
01/11/2016	2038 On 03-August-17	141.18	Put	Bond Future	1057	1	1057	1	0.00
01/11/2016	2040 On 03-November-16			Bond Future	9.46	98.6906	9.4621	98.6906	257.00
01/11/2016	2040 On 03-November-16	9.71	Call	Bond Future	2199	3	2199	3	0.00

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01/11/2016	2040 On 03-November-16	9.69	Call	Bond Future	2030	3	2030	3	0.00
01/11/2016	2040 On 03-November-16	9.70	Call	Bond Future	2114	3	2114	3	0.00
01/11/2016	2040 On 03-November-16	9.69	Put	Bond Future	13	0	13	0	0.00
01/11/2016	2040 On 03-November-16	9.70	Put	Bond Future	11	0	11	0	0.00
01/11/2016	2040 On 03-November-16	9.71	Put	Bond Future	9	0	9	0	0.00
01/11/2016	2040 On 02-February-17			Bond Future	9.51	96.0600	9.5075	96.0600	8,099.00
01/11/2016	2040 On 02-February-17	9.58	Call	Bond Future	3286	4	3286	4	0.00
01/11/2016	2040 On 02-February-17	9.59	Call	Bond Future	3334	4	3334	4	0.00
01/11/2016	2040 On 02-February-17	9.60	Call	Bond Future	3382	4	3382	4	0.00
01/11/2016	2040 On 02-February-17	9.59	Put	Bond Future	2603	2	2603	2	0.00
01/11/2016	2040 On 02-February-17	9.60	Put	Bond Future	2563	2	2563	2	0.00
01/11/2016	2040 On 02-February-17	9.58	Put	Bond Future	2643	2	2643	2	0.00
01/11/2016	2040 On 04-May-17			Bond Future	9.55	97.9489	9.5502	97.9489	0.00
01/11/2016	2040 On 04-May-17	9.62	Call	Bond Future	4486	5	4486	5	0.00
01/11/2016	2040 On 04-May-17	9.63	Call	Bond Future	4532	5	4532	5	0.00
01/11/2016	2040 On 04-May-17	9.64	Call	Bond Future	4579	5	4579	5	0.00
01/11/2016	2040 On 04-May-17	9.63	Put	Bond Future	3831	4	3831	4	0.00
01/11/2016	2040 On 04-May-17	9.64	Put	Bond Future	3790	4	3790	4	0.00
01/11/2016	2040 On 04-May-17	9.62	Put	Bond Future	3872	4	3872	4	0.00
01/11/2016	2040 On 03-August-17			Bond Future	9.59	95.4457	9.5859	95.4457	0.00
01/11/2016	2040 On 03-August-17	9.61	Call	Bond Future	5208	6	5208	6	0.00
01/11/2016	2040 On 03-August-17	9.63	Call	Bond Future	5298	6	5298	6	0.00
01/11/2016	2040 On 03-August-17	9.62	Call	Bond Future	5253	6	5253	6	0.00
01/11/2016	2040 On 03-August-17	9.62	Put	Bond Future	4955	5	4955	5	0.00
01/11/2016	2040 On 03-August-17	9.61	Put	Bond Future	4997	5	4997	5	0.00
01/11/2016	2040 On 03-August-17	9.63	Put	Bond Future	4912	5	4912	5	0.00
01/11/2016	2044 On 03-November-16			Bond Future	9.47	95.8896	9.4721	95.8896	2,058.00
01/11/2016	2044 On 03-November-16	10.42	Call	Bond Future	8011	9	8011	9	0.00
01/11/2016	2044 On 03-November-16	10.43	Call	Bond Future	8089	9	8089	9	0.00
01/11/2016	2044 On 03-November-16	10.41	Call	Bond Future	7933	8	7933	8	0.00
01/11/2016	2044 On 03-November-16	10.43	Put	Bond Future	0	0	0	0	0.00
01/11/2016	2044 On 03-November-16	10.42	Put	Bond Future	0	0	0	0	0.00
01/11/2016	2044 On 03-November-16	10.41	Put	Bond Future	0	0	0	0	0.00
01/11/2016	2044 On 02-February-17			Bond Future	9.52	93.3309	9.5158	93.3309	20,287.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2016	2044 On 02-February-17	9.77	Call	Bond Future	4271	5	4271	5	0.00
01/11/2016	2044 On 02-February-17	9.76	Call	Bond Future	4218	5	4218	5	0.00
01/11/2016	2044 On 02-February-17	9.78	Call	Bond Future	4325	5	4325	5	0.00
01/11/2016	2044 On 02-February-17	9.77	Put	Bond Future	2020	2	2020	2	0.00
01/11/2016	2044 On 02-February-17	9.78	Put	Bond Future	1987	2	1987	2	0.00
01/11/2016	2044 On 02-February-17	9.76	Put	Bond Future	2053	2	2053	2	0.00
01/11/2016	2044 On 04-May-17			Bond Future	9.56	95.1661	9.5568	95.1661	0.00
01/11/2016	2044 On 04-May-17	9.67	Call	Bond Future	4775	5	4775	5	0.00
01/11/2016	2044 On 04-May-17	9.68	Call	Bond Future	4823	5	4823	5	0.00
01/11/2016	2044 On 04-May-17	9.66	Call	Bond Future	4727	5	4727	5	0.00
01/11/2016	2044 On 04-May-17	9.68	Put	Bond Future	3729	3	3729	3	0.00
01/11/2016	2044 On 04-May-17	9.67	Put	Bond Future	3769	4	3769	4	0.00
01/11/2016	2044 On 04-May-17	9.66	Put	Bond Future	3809	4	3809	4	0.00
01/11/2016	2044 On 03-August-17			Bond Future	9.59	92.7312	9.5911	92.7312	0.00
01/11/2016	2044 On 03-August-17	9.62	Call	Bond Future	5329	6	5329	6	0.00
01/11/2016	2044 On 03-August-17	9.64	Call	Bond Future	5420	6	5420	6	0.00
01/11/2016	2044 On 03-August-17	9.63	Call	Bond Future	5374	6	5374	6	0.00
01/11/2016	2044 On 03-August-17	9.62	Put	Bond Future	5072	5	5072	5	0.00
01/11/2016	2044 On 03-August-17	9.63	Put	Bond Future	5029	5	5029	5	0.00
01/11/2016	2044 On 03-August-17	9.64	Put	Bond Future	4986	5	4986	5	0.00
01/11/2016	2046 On 03-November-16			Bond Future	134.37	134.3914	134.3677	134.3914	6,418.00
01/11/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2046 On 03-November-16	137.09	Put	Bond Future	2722	3	2722	3	0.00
01/11/2016	2046 On 03-November-16	137.07	Put	Bond Future	2702	3	2702	3	0.00
01/11/2016	2046 On 03-November-16	137.08	Put	Bond Future	2712	3	2712	3	0.00
01/11/2016	2046 On 02-February-17			Bond Future	136.93	136.9544	136.9291	136.9544	17,789.00
01/11/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2046 On 02-February-17	137.14	Put	Bond Future	211	0	211	0	0.00
01/11/2016	2046 On 02-February-17	137.15	Put	Bond Future	221	0	221	0	0.00
01/11/2016	2046 On 02-February-17	137.13	Put	Bond Future	201	0	201	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
01/11/2016	2046 On 04-May-17			Bond Future	138.10	138.1269	138.1008	138.1269	0.00
01/11/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2046 On 04-May-17	138.33	Put	Bond Future	229	0	229	0	0.00
01/11/2016	2046 On 04-May-17	138.34	Put	Bond Future	239	0	239	0	0.00
01/11/2016	2046 On 04-May-17	138.32	Put	Bond Future	219	0	219	0	0.00
01/11/2016	2046 On 03-August-17			Bond Future	140.93	140.9612	140.9342	140.9612	0.00
01/11/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2046 On 03-August-17	141.19	Put	Bond Future	256	0	256	0	0.00
01/11/2016	2046 On 03-August-17	141.17	Put	Bond Future	236	0	236	0	0.00
01/11/2016	2046 On 03-August-17	141.18	Put	Bond Future	246	0	246	0	0.00
01/11/2016	2050 On 03-November-16			Bond Future	143.24	143.2674	143.2426	143.2674	19,763.00
01/11/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2050 On 03-November-16	149.53	Put	Bond Future	6287	6	6287	6	0.00
01/11/2016	2050 On 03-November-16	149.54	Put	Bond Future	6297	6	6297	6	0.00
01/11/2016	2050 On 03-November-16	149.52	Put	Bond Future	6277	6	6277	6	0.00
01/11/2016	2050 On 02-February-17			Bond Future	144.37	144.3979	144.3710	144.3979	23,975.00
01/11/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2050 On 02-February-17	144.97	Put	Bond Future	599	1	599	1	0.00
01/11/2016	2050 On 02-February-17	144.98	Put	Bond Future	609	1	609	1	0.00
01/11/2016	2050 On 02-February-17	144.96	Put	Bond Future	589	1	589	1	0.00
01/11/2016	2050 On 04-May-17			Bond Future	147.22	147.2452	147.2177	147.2452	0.00
01/11/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2050 On 04-May-17	147.84	Put	Bond Future	622	1	622	1	0.00
01/11/2016	2050 On 04-May-17	147.85	Put	Bond Future	632	1	632	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
01/11/2016	2050 On 04-May-17	147.83	Put	Bond Future	612	1	612	1	0.00
01/11/2016	2050 On 03-August-17			Bond Future	148.58	148.6050	148.5760	148.6050	0.00
01/11/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
01/11/2016	2050 On 03-August-17	149.22	Put	Bond Future	644	1	644	1	0.00
01/11/2016	2050 On 03-August-17	149.24	Put	Bond Future	664	1	664	1	0.00
01/11/2016	2050 On 03-August-17	149.23	Put	Bond Future	654	1	654	1	0.00
01/11/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	AL37 On 03-November-16			Index Future	504.88	506.0900	504.8750	506.0900	9.00
01/11/2016	AL37 On 02-February-17			Index Future	514.47	515.7070	514.4650	515.7070	7.00
01/11/2016	AL37 On 04-May-17			Index Future	524.58	525.8430	524.5760	525.8430	0.00
01/11/2016	AL37 On 03-August-17			Index Future	535.30	536.5990	535.3040	536.5990	0.00
01/11/2016	AL7T On 03-November-16			Index Future	585.23	587.0240	585.2250	587.0240	2.00
01/11/2016	AL7T On 02-February-17			Index Future	596.34	598.1790	596.3410	598.1790	2.00
01/11/2016	AL7T On 04-May-17			Index Future	608.06	609.9360	608.0610	609.9360	0.00
01/11/2016	AL7T On 03-August-17			Index Future	620.50	622.4120	620.4970	622.4120	0.00
01/11/2016	ALBI On 03-November-16			Index Future	533.05	535.3420	533.0500	535.3420	17.00
01/11/2016	ALBI On 02-February-17			Index Future	543.17	545.5150	543.1740	545.5150	611.00
01/11/2016	ALBI On 04-May-17			Index Future	553.85	556.2360	553.8500	556.2360	0.00
01/11/2016	ALBI On 03-August-17			Index Future	565.18	567.6140	565.1770	567.6140	0.00
01/11/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C048 On 28-February-48			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
01/11/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/11/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2016	EL28 On 03-November-16			Bond Future	128.01	128.0332	128.0131	128.0332	0.00
01/11/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
01/11/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
01/11/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
01/11/2016	EL28 On 03-November-16	132.15	Put	Bond Future	4137	4	4137	4	0.00
01/11/2016	EL28 On 03-November-16	132.16	Put	Bond Future	4147	4	4147	4	0.00
01/11/2016	EL28 On 03-November-16	132.17	Put	Bond Future	4157	4	4157	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
01/11/2016	EL28 On 02-February-17			Bond Future	130.45	130.4750	130.4532	130.4750	0.00
01/11/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
01/11/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
01/11/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
01/11/2016	EL28 On 02-February-17	135.12	Put	Bond Future	4667	5	4667	5	0.00
01/11/2016	EL28 On 02-February-17	135.11	Put	Bond Future	4657	5	4657	5	0.00
01/11/2016	EL28 On 02-February-17	135.10	Put	Bond Future	4647	5	4647	5	0.00
01/11/2016	EL28 On 04-May-17			Bond Future	131.34	131.3659	131.3434	131.3659	0.00
01/11/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
01/11/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
01/11/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
01/11/2016	EL28 On 04-May-17	137.90	Put	Bond Future	6557	7	6557	7	0.00
01/11/2016	EL28 On 04-May-17	137.91	Put	Bond Future	6567	7	6567	7	0.00
01/11/2016	EL28 On 04-May-17	137.92	Put	Bond Future	6577	7	6577	7	0.00
01/11/2016	EL28 On 03-August-17			Bond Future	134.04	134.0617	134.0383	134.0617	0.00
01/11/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
01/11/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
01/11/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
01/11/2016	EL28 On 03-August-17	135.17	Put	Bond Future	1132	1	1132	1	0.00
01/11/2016	EL28 On 03-August-17	135.16	Put	Bond Future	1122	1	1122	1	0.00
01/11/2016	EL28 On 03-August-17	135.18	Put	Bond Future	1142	1	1142	1	0.00
01/11/2016	ES33 On 03-November-16			Bond Future	10.28	79.4512	10.2836	79.4512	2,000.00
01/11/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6224	7	6224	7	0.00
01/11/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6340	7	6340	7	0.00
01/11/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6282	7	6282	7	0.00
01/11/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
01/11/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
01/11/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
01/11/2016	ES33 On 02-February-17			Bond Future	10.36	80.9615	10.3626	80.9615	8,789.00
01/11/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1582	2	1582	2	0.00
01/11/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1519	2	1519	2	0.00
01/11/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1456	2	1456	2	0.00
01/11/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
01/11/2016	ES33 On 02-February-17	10.61	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
01/11/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
01/11/2016	ES33 On 04-May-17			Bond Future	10.43	78.7587	10.4333	78.7587	0.00
01/11/2016	ES33 On 04-May-17	10.55	Call	Bond Future	743	1	743	1	0.00
01/11/2016	ES33 On 04-May-17	10.56	Call	Bond Future	807	1	807	1	0.00
01/11/2016	ES33 On 04-May-17	10.54	Call	Bond Future	680	1	680	1	0.00
01/11/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
01/11/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
01/11/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
01/11/2016	ES33 On 03-August-17			Bond Future	10.49	80.3710	10.4948	80.3710	0.00
01/11/2016	ES33 On 03-August-17	10.55	Call	Bond Future	349	1	349	1	0.00
01/11/2016	ES33 On 03-August-17	10.53	Call	Bond Future	223	1	223	1	0.00
01/11/2016	ES33 On 03-August-17	10.54	Call	Bond Future	286	1	286	1	0.00
01/11/2016	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
01/11/2016	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
01/11/2016	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
01/11/2016	ES42 On 03-November-16			Bond Future	10.41	83.8208	10.4084	83.8208	4,277.00
01/11/2016	ES42 On 02-February-17			Bond Future	10.48	85.4141	10.4824	85.4141	8,777.00
01/11/2016	ES42 On 04-May-17			Bond Future	10.55	82.8303	10.5525	82.8303	0.00
01/11/2016	ES42 On 03-August-17			Bond Future	10.61	84.5264	10.6133	84.5264	0.00
01/11/2016	GOVI On 03-November-16			GOVI	530.91	533.0120	530.9060	533.0120	214.00
01/11/2016	GOVI On 03-November-16	476.11	Call	GOVI	547960	57	547960	57	0.00
01/11/2016	GOVI On 03-November-16	476.12	Call	GOVI	547860	57	547860	57	0.00
01/11/2016	GOVI On 03-November-16	476.13	Call	GOVI	547760	57	547760	57	0.00
01/11/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
01/11/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
01/11/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
01/11/2016	GOVI On 02-February-17			GOVI	540.99	543.1410	540.9900	543.1410	514.00
01/11/2016	GOVI On 02-February-17	533.32	Call	GOVI	76700	10	76700	10	0.00
01/11/2016	GOVI On 02-February-17	533.34	Call	GOVI	76500	10	76500	10	0.00
01/11/2016	GOVI On 02-February-17	533.33	Call	GOVI	76600	10	76600	10	0.00
01/11/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
01/11/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
01/11/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
01/11/2016	GOVI On 04-May-17			GOVI	551.62	553.8160	551.6220	553.8160	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
01/11/2016	GOVI On 04-May-17	262.20	Call	GOVI	2894220	292	2894220	292	0.00
01/11/2016	GOVI On 04-May-17	262.19	Call	GOVI	2894320	292	2894320	292	0.00
01/11/2016	GOVI On 04-May-17	262.18	Call	GOVI	2894420	292	2894420	292	0.00
01/11/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
01/11/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
01/11/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
01/11/2016	GOVI On 03-August-17			GOVI	562.90	565.1450	562.9040	565.1450	0.00
01/11/2016	GOVI On 03-August-17	561.10	Call	GOVI	18040	4	18040	4	0.00
01/11/2016	GOVI On 03-August-17	561.11	Call	GOVI	17940	4	17940	4	0.00
01/11/2016	GOVI On 03-August-17	561.09	Call	GOVI	18140	4	18140	4	0.00
01/11/2016	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
01/11/2016	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
01/11/2016	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
01/11/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/11/2016	IGOV On 03-November-16			Index Future	249.33	249.5570	249.3250	249.5570	48.00
01/11/2016	IGOV On 02-February-17			Index Future	254.08	254.3150	254.0760	254.3150	1,040.00
01/11/2016	IGOV On 04-May-17			Index Future	259.09	259.3280	259.0850	259.3280	0.00
01/11/2016	IGOV On 03-August-17			Index Future	264.40	264.6480	264.3990	264.6480	0.00
01/11/2016	ILBI On 03-November-16			Index Future	675.84	675.9800	675.8400	675.9800	0.00
01/11/2016	ILBI On 02-February-17			Index Future	688.91	689.0490	688.9060	689.0490	155.00
01/11/2016	ILBI On 04-May-17			Index Future	702.47	702.6160	702.4700	702.6160	0.00
01/11/2016	ILBI On 03-August-17			Index Future	716.28	716.4270	716.2790	716.4270	0.00
01/11/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
01/11/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0113	100.0120	100.0113	0.00
01/11/2016	IS01 On 15-June-17			Interest Rate Swap	99.64	99.6375	99.6370	99.6375	0.00
01/11/2016	IS01 On 21-September-17			Interest Rate Swap	99.68	99.6793	99.6820	99.6793	0.00
01/11/2016	IS01 On 21-December-17			Interest Rate Swap	99.96	99.9564	99.9613	99.9564	0.00
01/11/2016	IS02 On 18-December-17			Interest Rate Swap	99.99	99.9839	99.9886	99.9839	0.00
01/11/2016	IS02 On 16-March-18			Interest Rate Swap	99.28	99.2737	99.2821	99.2737	0.00
01/11/2016	IS02 On 15-June-18			Interest Rate Swap	98.96	98.9450	98.9574	98.9450	0.00
01/11/2016	IS02 On 21-September-18			Interest Rate Swap	99.03	99.0058	99.0282	99.0058	0.00
01/11/2016	IS02 On 21-December-18			Interest Rate Swap	99.54	99.5000	99.5400	99.5000	0.00
01/11/2016	IS05 On 17-December-20			Interest Rate Swap	97.93	97.8750	97.9316	97.8750	0.00
01/11/2016	IS05 On 16-March-21			Interest Rate Swap	97.27	97.2121	97.2746	97.2121	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
01/11/2016	IS05 On 15-June-21			Interest Rate Swap	96.59	96.5167	96.5854	96.5167	0.00
01/11/2016	IS05 On 21-September-21			Interest Rate Swap	96.87	96.7911	96.8674	96.7911	0.00
01/11/2016	IS05 On 21-December-21			Interest Rate Swap	99.12	99.0345	99.1174	99.0345	50.00
01/11/2016	IS10 On 17-December-25			Interest Rate Swap	97.94	97.7993	97.9440	97.7993	0.00
01/11/2016	IS10 On 16-March-26			Interest Rate Swap	95.03	94.8817	95.0258	94.8817	0.00
01/11/2016	IS10 On 15-June-26			Interest Rate Swap	93.80	93.6591	93.8001	93.6591	0.00
01/11/2016	IS10 On 21-September-26			Interest Rate Swap	95.90	95.7585	95.8954	95.7585	0.00
01/11/2016	IS10 On 21-December-26			Interest Rate Swap	99.56	99.4272	99.5610	99.4272	0.00
01/11/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/11/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/11/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/11/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/11/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
01/11/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	10,000.00
01/11/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
01/11/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
01/11/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	1,000.00
01/11/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
01/11/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
01/11/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.50	92.5000	7.5000	92.5000	0.00
01/11/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
01/11/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
01/11/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.54	92.4600	7.5400	92.4600	0.00
01/11/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
01/11/2016	R023 On 03-November-16			Bond Future	8.44	98.4309	8.4422	98.4309	6,863.00
01/11/2016	R023 On 03-November-16	9.73	Call	Bond Future	5845	6	5845	6	0.00
01/11/2016	R023 On 03-November-16	9.74	Call	Bond Future	5889	6	5889	6	0.00
01/11/2016	R023 On 03-November-16	9.75	Call	Bond Future	5932	6	5932	6	0.00
01/11/2016	R023 On 03-November-16	9.74	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R023 On 03-November-16	9.75	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R023 On 03-November-16	9.73	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R023 On 02-February-17			Bond Future	8.49	100.3020	8.4852	100.3020	16,652.00
01/11/2016	R023 On 02-February-17	8.86	Call	Bond Future	2342	3	2342	3	0.00
01/11/2016	R023 On 02-February-17	8.85	Call	Bond Future	2311	3	2311	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
01/11/2016	R023 On 02-February-17	8.84	Call	Bond Future	2279	3	2279	3	0.00
01/11/2016	R023 On 02-February-17	8.85	Put	Bond Future	664	1	664	1	0.00
01/11/2016	R023 On 02-February-17	8.86	Put	Bond Future	650	1	650	1	0.00
01/11/2016	R023 On 02-February-17	8.84	Put	Bond Future	677	1	677	1	0.00
01/11/2016	R023 On 04-May-17			Bond Future	8.51	98.3404	8.5113	98.3404	0.00
01/11/2016	R023 On 04-May-17	8.59	Call	Bond Future	1995	2	1995	2	0.00
01/11/2016	R023 On 04-May-17	8.61	Call	Bond Future	2043	2	2043	2	0.00
01/11/2016	R023 On 04-May-17	8.60	Call	Bond Future	2019	2	2019	2	0.00
01/11/2016	R023 On 04-May-17	8.59	Put	Bond Future	1648	2	1648	2	0.00
01/11/2016	R023 On 04-May-17	8.61	Put	Bond Future	1608	1	1608	1	0.00
01/11/2016	R023 On 04-May-17	8.60	Put	Bond Future	1628	1	1628	1	0.00
01/11/2016	R023 On 03-August-17			Bond Future	8.52	100.3533	8.5195	100.3533	0.00
01/11/2016	R023 On 03-August-17	8.58	Call	Bond Future	2285	2	2285	2	0.00
01/11/2016	R023 On 03-August-17	8.60	Call	Bond Future	2330	3	2330	3	0.00
01/11/2016	R023 On 03-August-17	8.59	Call	Bond Future	2308	2	2308	2	0.00
01/11/2016	R023 On 03-August-17	8.58	Put	Bond Future	2027	2	2027	2	0.00
01/11/2016	R023 On 03-August-17	8.59	Put	Bond Future	2007	2	2007	2	0.00
01/11/2016	R023 On 03-August-17	8.60	Put	Bond Future	1988	2	1988	2	0.00
01/11/2016	R035 On 03-November-16			Bond Future	9.35	98.0666	9.3523	98.0666	1,031.00
01/11/2016	R035 On 03-November-16	9.59	Call	Bond Future	1968	3	1968	3	0.00
01/11/2016	R035 On 03-November-16	9.57	Call	Bond Future	1805	2	1805	2	0.00
01/11/2016	R035 On 03-November-16	9.58	Call	Bond Future	1887	2	1887	2	0.00
01/11/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R035 On 02-February-17			Bond Future	9.40	99.9306	9.4019	99.9306	5,762.00
01/11/2016	R035 On 02-February-17	9.51	Call	Bond Future	892	1	892	1	0.00
01/11/2016	R035 On 02-February-17	9.52	Call	Bond Future	974	2	974	2	0.00
01/11/2016	R035 On 02-February-17	9.50	Call	Bond Future	810	1	810	1	0.00
01/11/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R035 On 04-May-17			Bond Future	9.44	97.3909	9.4416	97.3909	0.00
01/11/2016	R035 On 04-May-17	9.53	Call	Bond Future	723	1	723	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
01/11/2016	R035 On 04-May-17	9.55	Call	Bond Future	886	1	886	1	0.00
01/11/2016	R035 On 04-May-17	9.54	Call	Bond Future	805	1	805	1	0.00
01/11/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R035 On 03-August-17			Bond Future	9.47	99.3844	9.4725	99.3844	0.00
01/11/2016	R035 On 03-August-17	9.52	Call	Bond Future	386	1	386	1	0.00
01/11/2016	R035 On 03-August-17	9.51	Call	Bond Future	305	1	305	1	0.00
01/11/2016	R035 On 03-August-17	9.50	Call	Bond Future	224	1	224	1	0.00
01/11/2016	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R186 On 03-November-16			Bond Future	8.75	115.9272	8.7521	115.9272	33,866.00
01/11/2016	R186 On 03-November-16	9.66	Call	Bond Future	6231	7	6231	7	0.00
01/11/2016	R186 On 03-November-16	9.10	Call	Bond Future	2446	3	2446	3	0.00
01/11/2016	R186 On 03-November-16	8.30	Call	Bond Future	0	0	0	0	150.00
01/11/2016	R186 On 03-November-16	8.90	Call	Bond Future	1080	1	1080	1	0.00
01/11/2016	R186 On 03-November-16	8.97	Call	Bond Future	1547	2	1547	2	0.00
01/11/2016	R186 On 03-November-16	9.71	Call	Bond Future	6560	7	6560	7	0.00
01/11/2016	R186 On 03-November-16	8.52	Call	Bond Future	4	0	4	0	0.00
01/11/2016	R186 On 03-November-16	8.82	Call	Bond Future	607	1	607	1	0.00
01/11/2016	R186 On 03-November-16	8.95	Call	Bond Future	1411	2	1411	2	0.00
01/11/2016	R186 On 03-November-16	9.20	Call	Bond Future	3135	3	3135	3	1,425.00
01/11/2016	R186 On 03-November-16	9.40	Call	Bond Future	4496	5	4496	5	1,425.00
01/11/2016	R186 On 03-November-16	8.96	Call	Bond Future	1479	2	1479	2	0.00
01/11/2016	R186 On 03-November-16	9.10	Put	Bond Future	0	0	0	0	108.00
01/11/2016	R186 On 03-November-16	9.66	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R186 On 03-November-16	9.71	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R186 On 03-November-16	8.90	Put	Bond Future	31	0	31	0	5,092.00
01/11/2016	R186 On 03-November-16	8.96	Put	Bond Future	9	0	9	0	0.00
01/11/2016	R186 On 03-November-16	8.97	Put	Bond Future	7	0	7	0	0.00
01/11/2016	R186 On 03-November-16	8.30	Put	Bond Future	3289	3	3289	3	0.00
01/11/2016	R186 On 03-November-16	8.52	Put	Bond Future	1676	1	1676	1	150.00
01/11/2016	R186 On 03-November-16	8.95	Put	Bond Future	11	0	11	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
01/11/2016	R186 On 03-November-16	9.20	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R186 On 03-November-16	8.82	Put	Bond Future	124	0	124	0	150.00
01/11/2016	R186 On 03-November-16	9.40	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R186 On 02-February-17			Bond Future	8.79	112.8282	8.7938	112.8282	98,320.00
01/11/2016	R186 On 02-February-17	8.87	Call	Bond Future	2362	3	2362	3	0.00
01/11/2016	R186 On 02-February-17	9.50	Call	Bond Future	5329	6	5329	6	0.00
01/11/2016	R186 On 02-February-17	9.40	Call	Bond Future	4797	5	4797	5	0.00
01/11/2016	R186 On 02-February-17	8.60	Call	Bond Future	1464	2	1464	2	7,000.00
01/11/2016	R186 On 02-February-17	8.81	Call	Bond Future	2138	2	2138	2	0.00
01/11/2016	R186 On 02-February-17	8.00	Call	Bond Future	353	0	353	0	7,000.00
01/11/2016	R186 On 02-February-17	8.37	Call	Bond Future	906	1	906	1	500.00
01/11/2016	R186 On 02-February-17	8.79	Call	Bond Future	2067	2	2067	2	0.00
01/11/2016	R186 On 02-February-17	8.95	Call	Bond Future	2678	3	2678	3	0.00
01/11/2016	R186 On 02-February-17	9.02	Call	Bond Future	2971	3	2971	3	0.00
01/11/2016	R186 On 02-February-17	9.10	Call	Bond Future	3325	4	3325	4	0.00
01/11/2016	R186 On 02-February-17	8.62	Call	Bond Future	1521	2	1521	2	500.00
01/11/2016	R186 On 02-February-17	8.43	Call	Bond Future	1034	1	1034	1	750.00
01/11/2016	R186 On 02-February-17	8.80	Call	Bond Future	2102	2	2102	2	0.00
01/11/2016	R186 On 02-February-17	8.90	Call	Bond Future	2478	3	2478	3	0.00
01/11/2016	R186 On 02-February-17	9.50	Put	Bond Future	539	0	539	0	13,500.00
01/11/2016	R186 On 02-February-17	8.87	Put	Bond Future	1831	2	1831	2	500.00
01/11/2016	R186 On 02-February-17	8.79	Put	Bond Future	2093	2	2093	2	0.00
01/11/2016	R186 On 02-February-17	8.95	Put	Bond Future	1594	1	1594	1	2,546.00
01/11/2016	R186 On 02-February-17	9.02	Put	Bond Future	1406	1	1406	1	500.00
01/11/2016	R186 On 02-February-17	8.37	Put	Bond Future	3921	4	3921	4	0.00
01/11/2016	R186 On 02-February-17	8.60	Put	Bond Future	2830	3	2830	3	0.00
01/11/2016	R186 On 02-February-17	9.40	Put	Bond Future	667	1	667	1	750.00
01/11/2016	R186 On 02-February-17	8.62	Put	Bond Future	2745	3	2745	3	0.00
01/11/2016	R186 On 02-February-17	8.81	Put	Bond Future	2025	2	2025	2	0.00
01/11/2016	R186 On 02-February-17	9.10	Put	Bond Future	1212	1	1212	1	2,546.00
01/11/2016	R186 On 02-February-17	8.00	Put	Bond Future	6091	6	6091	6	0.00
01/11/2016	R186 On 02-February-17	8.90	Put	Bond Future	1739	2	1739	2	750.00
01/11/2016	R186 On 02-February-17	8.80	Put	Bond Future	2059	2	2059	2	0.00
01/11/2016	R186 On 02-February-17	8.43	Put	Bond Future	3616	3	3616	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
01/11/2016	R186 On 04-May-17			Bond Future	8.83	115.0465	8.8281	115.0465	0.00
01/11/2016	R186 On 04-May-17	8.90	Call	Bond Future	3178	3	3178	3	0.00
01/11/2016	R186 On 04-May-17	8.91	Call	Bond Future	3215	3	3215	3	0.00
01/11/2016	R186 On 04-May-17	8.89	Call	Bond Future	3142	3	3142	3	0.00
01/11/2016	R186 On 04-May-17	8.89	Put	Bond Future	2719	3	2719	3	0.00
01/11/2016	R186 On 04-May-17	8.90	Put	Bond Future	2687	3	2687	3	0.00
01/11/2016	R186 On 04-May-17	8.91	Put	Bond Future	2656	2	2656	2	0.00
01/11/2016	R186 On 03-August-17			Bond Future	8.85	112.0951	8.8498	112.0951	0.00
01/11/2016	R186 On 03-August-17	8.91	Call	Bond Future	3755	4	3755	4	0.00
01/11/2016	R186 On 03-August-17	8.93	Call	Bond Future	3827	4	3827	4	0.00
01/11/2016	R186 On 03-August-17	8.92	Call	Bond Future	3791	4	3791	4	0.00
01/11/2016	R186 On 03-August-17	8.91	Put	Bond Future	3352	3	3352	3	0.00
01/11/2016	R186 On 03-August-17	8.92	Put	Bond Future	3322	3	3322	3	0.00
01/11/2016	R186 On 03-August-17	8.93	Put	Bond Future	3291	3	3291	3	0.00
01/11/2016	R197 On 03-November-16			Bond Future	302.30	303.3418	302.2984	303.3418	861.00
01/11/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R197 On 03-November-16	303.57	Put	Bond Future	1272	0	1272	0	0.00
01/11/2016	R197 On 03-November-16	303.58	Put	Bond Future	1282	0	1282	0	0.00
01/11/2016	R197 On 03-November-16	303.56	Put	Bond Future	1262	0	1262	0	0.00
01/11/2016	R197 On 02-February-17			Bond Future	301.39	302.4512	301.3851	302.4512	1,246.00
01/11/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R197 On 02-February-17	302.58	Put	Bond Future	1195	0	1195	0	0.00
01/11/2016	R197 On 02-February-17	302.59	Put	Bond Future	1205	0	1205	0	0.00
01/11/2016	R197 On 02-February-17	302.57	Put	Bond Future	1185	0	1185	0	0.00
01/11/2016	R197 On 04-May-17			Bond Future	307.33	308.4147	307.3277	308.4147	0.00
01/11/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R197 On 04-May-17	308.59	Put	Bond Future	1262	0	1262	0	0.00
01/11/2016	R197 On 04-May-17	308.60	Put	Bond Future	1272	0	1272	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
01/11/2016	R197 On 04-May-17	308.58	Put	Bond Future	1252	0	1252	0	0.00
01/11/2016	R197 On 03-August-17			Bond Future	306.73	307.8444	306.7322	307.8444	0.00
01/11/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R197 On 03-August-17	308.05	Put	Bond Future	1318	0	1318	0	0.00
01/11/2016	R197 On 03-August-17	308.06	Put	Bond Future	1328	0	1328	0	0.00
01/11/2016	R197 On 03-August-17	308.07	Put	Bond Future	1338	0	1338	0	0.00
01/11/2016	R202 On 03-November-16			Bond Future	248.84	248.8808	248.8368	248.8808	22,587.00
01/11/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R202 On 03-November-16	253.86	Put	Bond Future	5023	5	5023	5	0.00
01/11/2016	R202 On 03-November-16	253.87	Put	Bond Future	5033	5	5033	5	0.00
01/11/2016	R202 On 03-November-16	253.85	Put	Bond Future	5013	5	5013	5	0.00
01/11/2016	R202 On 02-February-17			Bond Future	250.03	250.0813	250.0344	250.0813	35,809.00
01/11/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R202 On 02-February-17	251.72	Put	Bond Future	1686	2	1686	2	0.00
01/11/2016	R202 On 02-February-17	251.74	Put	Bond Future	1706	2	1706	2	0.00
01/11/2016	R202 On 02-February-17	251.73	Put	Bond Future	1696	2	1696	2	0.00
01/11/2016	R202 On 04-May-17			Bond Future	254.96	255.0123	254.9644	255.0123	0.00
01/11/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R202 On 04-May-17	256.71	Put	Bond Future	1746	2	1746	2	0.00
01/11/2016	R202 On 04-May-17	256.72	Put	Bond Future	1756	2	1756	2	0.00
01/11/2016	R202 On 04-May-17	256.73	Put	Bond Future	1766	2	1766	2	0.00
01/11/2016	R202 On 03-August-17			Bond Future	256.53	256.5805	256.5298	256.5805	0.00
01/11/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R202 On 03-August-17	258.36	Put	Bond Future	1830	2	1830	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
01/11/2016	R202 On 03-August-17	258.37	Put	Bond Future	1840	2	1840	2	0.00
01/11/2016	R202 On 03-August-17	258.35	Put	Bond Future	1820	2	1820	2	0.00
01/11/2016	R203 On 03-November-16			Bond Future	7.61	101.7966	7.6070	101.7966	3,090.00
01/11/2016	R203 On 03-November-16	8.84	Call	Bond Future	996	1	996	1	0.00
01/11/2016	R203 On 03-November-16	8.86	Call	Bond Future	1012	1	1012	1	0.00
01/11/2016	R203 On 03-November-16	8.85	Call	Bond Future	1004	1	1004	1	0.00
01/11/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R203 On 02-February-17			Bond Future	7.60	103.7315	7.5975	103.7315	24,463.00
01/11/2016	R203 On 02-February-17	7.70	Call	Bond Future	159	0	159	0	0.00
01/11/2016	R203 On 02-February-17	7.72	Call	Bond Future	166	0	166	0	0.00
01/11/2016	R203 On 02-February-17	7.71	Call	Bond Future	162	0	162	0	0.00
01/11/2016	R203 On 02-February-17	7.71	Put	Bond Future	97	0	97	0	0.00
01/11/2016	R203 On 02-February-17	7.72	Put	Bond Future	95	0	95	0	0.00
01/11/2016	R203 On 02-February-17	7.70	Put	Bond Future	99	0	99	0	0.00
01/11/2016	R203 On 04-May-17			Bond Future	7.23	101.5969	7.2265	101.5969	0.00
01/11/2016	R203 On 04-May-17	6.91	Call	Bond Future	64	0	64	0	0.00
01/11/2016	R203 On 04-May-17	6.92	Call	Bond Future	66	0	66	0	0.00
01/11/2016	R203 On 04-May-17	6.93	Call	Bond Future	67	0	67	0	0.00
01/11/2016	R203 On 04-May-17	6.92	Put	Bond Future	173	0	173	0	0.00
01/11/2016	R203 On 04-May-17	6.91	Put	Bond Future	175	0	175	0	0.00
01/11/2016	R203 On 04-May-17	6.93	Put	Bond Future	171	0	171	0	0.00
01/11/2016	R203 On 03-August-17			Bond Future	4.78	103.6766	4.7763	103.6766	0.00
01/11/2016	R203 On 03-August-17	4.87	Call	Bond Future	45	0	45	0	0.00
01/11/2016	R203 On 03-August-17	4.89	Call	Bond Future	46	0	46	0	0.00
01/11/2016	R203 On 03-August-17	4.88	Call	Bond Future	45	0	45	0	0.00
01/11/2016	R203 On 03-August-17	4.88	Put	Bond Future	34	0	34	0	0.00
01/11/2016	R203 On 03-August-17	4.89	Put	Bond Future	34	0	34	0	0.00
01/11/2016	R203 On 03-August-17	4.87	Put	Bond Future	35	0	35	0	0.00
01/11/2016	R204 On 03-November-16			Bond Future	7.79	103.5717	7.7864	103.5717	10,861.00
01/11/2016	R204 On 03-November-16	9.22	Call	Bond Future	2711	3	2711	3	0.00
01/11/2016	R204 On 03-November-16	9.21	Call	Bond Future	2693	3	2693	3	0.00
01/11/2016	R204 On 03-November-16	9.23	Call	Bond Future	2730	3	2730	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
01/11/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R204 On 02-February-17			Bond Future	7.80	101.5004	7.8001	101.5004	29,473.00
01/11/2016	R204 On 02-February-17	8.28	Call	Bond Future	939	1	939	1	0.00
01/11/2016	R204 On 02-February-17	8.29	Call	Bond Future	953	1	953	1	0.00
01/11/2016	R204 On 02-February-17	8.30	Call	Bond Future	966	1	966	1	0.00
01/11/2016	R204 On 02-February-17	8.28	Put	Bond Future	121	0	121	0	0.00
01/11/2016	R204 On 02-February-17	8.29	Put	Bond Future	118	0	118	0	0.00
01/11/2016	R204 On 02-February-17	8.30	Put	Bond Future	114	0	114	0	0.00
01/11/2016	R204 On 04-May-17			Bond Future	7.78	103.4959	7.7766	103.4959	0.00
01/11/2016	R204 On 04-May-17	7.90	Call	Bond Future	615	1	615	1	0.00
01/11/2016	R204 On 04-May-17	7.92	Call	Bond Future	632	1	632	1	0.00
01/11/2016	R204 On 04-May-17	7.91	Call	Bond Future	623	1	623	1	0.00
01/11/2016	R204 On 04-May-17	7.91	Put	Bond Future	424	0	424	0	0.00
01/11/2016	R204 On 04-May-17	7.92	Put	Bond Future	418	0	418	0	0.00
01/11/2016	R204 On 04-May-17	7.90	Put	Bond Future	430	0	430	0	0.00
01/11/2016	R204 On 03-August-17			Bond Future	7.68	101.5713	7.6767	101.5713	0.00
01/11/2016	R204 On 03-August-17	7.75	Call	Bond Future	603	1	603	1	0.00
01/11/2016	R204 On 03-August-17	7.76	Call	Bond Future	610	1	610	1	0.00
01/11/2016	R204 On 03-August-17	7.77	Call	Bond Future	617	1	617	1	0.00
01/11/2016	R204 On 03-August-17	7.75	Put	Bond Future	509	0	509	0	0.00
01/11/2016	R204 On 03-August-17	7.76	Put	Bond Future	503	0	503	0	0.00
01/11/2016	R204 On 03-August-17	7.77	Put	Bond Future	498	0	498	0	0.00
01/11/2016	R207 On 03-November-16			Bond Future	8.01	100.3418	8.0116	100.3418	20,120.00
01/11/2016	R207 On 03-November-16	7.94	Call	Bond Future	29	0	29	0	0.00
01/11/2016	R207 On 03-November-16	7.93	Call	Bond Future	24	0	24	0	0.00
01/11/2016	R207 On 03-November-16	7.95	Call	Bond Future	35	0	35	0	0.00
01/11/2016	R207 On 03-November-16	7.94	Put	Bond Future	225	0	225	0	0.00
01/11/2016	R207 On 03-November-16	7.95	Put	Bond Future	204	0	204	0	0.00
01/11/2016	R207 On 03-November-16	7.93	Put	Bond Future	247	0	247	0	0.00
01/11/2016	R207 On 02-February-17			Bond Future	8.04	98.6067	8.0389	98.6067	86,326.00
01/11/2016	R207 On 02-February-17	8.91	Call	Bond Future	2246	2	2246	2	62.00
01/11/2016	R207 On 02-February-17	9.22	Call	Bond Future	2964	3	2964	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
01/11/2016	R207 On 02-February-17	9.24	Call	Bond Future	3011	3	3011	3	0.00
01/11/2016	R207 On 02-February-17	9.23	Call	Bond Future	2988	3	2988	3	0.00
01/11/2016	R207 On 02-February-17	8.91	Put	Bond Future	66	0	66	0	0.00
01/11/2016	R207 On 02-February-17	9.22	Put	Bond Future	22	0	22	0	0.00
01/11/2016	R207 On 02-February-17	9.24	Put	Bond Future	20	0	20	0	0.00
01/11/2016	R207 On 02-February-17	9.23	Put	Bond Future	21	0	21	0	0.00
01/11/2016	R207 On 04-May-17			Bond Future	8.05	100.5454	8.0536	100.5454	0.00
01/11/2016	R207 On 04-May-17	8.20	Call	Bond Future	1028	1	1028	1	0.00
01/11/2016	R207 On 04-May-17	8.22	Call	Bond Future	1056	1	1056	1	0.00
01/11/2016	R207 On 04-May-17	8.21	Call	Bond Future	1042	1	1042	1	0.00
01/11/2016	R207 On 04-May-17	8.22	Put	Bond Future	666	1	666	1	0.00
01/11/2016	R207 On 04-May-17	8.20	Put	Bond Future	685	1	685	1	0.00
01/11/2016	R207 On 04-May-17	8.21	Put	Bond Future	676	1	676	1	0.00
01/11/2016	R207 On 03-August-17			Bond Future	8.03	98.9589	8.0304	98.9589	0.00
01/11/2016	R207 On 03-August-17	8.19	Call	Bond Future	1160	1	1160	1	51.00
01/11/2016	R207 On 03-August-17	8.40	Call	Bond Future	1436	2	1436	2	0.00
01/11/2016	R207 On 03-August-17	8.39	Call	Bond Future	1423	2	1423	2	0.00
01/11/2016	R207 On 03-August-17	8.41	Call	Bond Future	1450	2	1450	2	0.00
01/11/2016	R207 On 03-August-17	8.39	Put	Bond Future	653	1	653	1	0.00
01/11/2016	R207 On 03-August-17	8.41	Put	Bond Future	638	1	638	1	0.00
01/11/2016	R207 On 03-August-17	8.19	Put	Bond Future	818	1	818	1	0.00
01/11/2016	R207 On 03-August-17	8.40	Put	Bond Future	646	1	646	1	0.00
01/11/2016	R208 On 03-November-16			Bond Future	8.19	95.7081	8.1920	95.7081	19,355.00
01/11/2016	R208 On 03-November-16	9.57	Call	Bond Future	4694	5	4694	5	0.00
01/11/2016	R208 On 03-November-16	9.58	Call	Bond Future	4727	5	4727	5	0.00
01/11/2016	R208 On 03-November-16	9.59	Call	Bond Future	4760	5	4760	5	0.00
01/11/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R208 On 02-February-17			Bond Future	8.23	97.5273	8.2284	97.5273	34,181.00
01/11/2016	R208 On 02-February-17	8.64	Call	Bond Future	1731	2	1731	2	0.00
01/11/2016	R208 On 02-February-17	8.63	Call	Bond Future	1706	2	1706	2	0.00
01/11/2016	R208 On 02-February-17	8.65	Call	Bond Future	1755	2	1755	2	0.00
01/11/2016	R208 On 02-February-17	8.64	Put	Bond Future	366	0	366	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
01/11/2016	R208 On 02-February-17	8.65	Put	Bond Future	357	0	357	0	0.00
01/11/2016	R208 On 02-February-17	8.63	Put	Bond Future	374	0	374	0	0.00
01/11/2016	R208 On 04-May-17			Bond Future	8.25	96.0412	8.2483	96.0412	0.00
01/11/2016	R208 On 04-May-17	8.37	Call	Bond Future	1407	2	1407	2	0.00
01/11/2016	R208 On 04-May-17	8.39	Call	Bond Future	1443	2	1443	2	0.00
01/11/2016	R208 On 04-May-17	8.38	Call	Bond Future	1425	2	1425	2	0.00
01/11/2016	R208 On 04-May-17	8.37	Put	Bond Future	1022	1	1022	1	0.00
01/11/2016	R208 On 04-May-17	8.39	Put	Bond Future	995	1	995	1	0.00
01/11/2016	R208 On 04-May-17	8.38	Put	Bond Future	1008	1	1008	1	0.00
01/11/2016	R208 On 03-August-17			Bond Future	8.24	98.0071	8.2430	98.0071	0.00
01/11/2016	R208 On 03-August-17	8.30	Call	Bond Future	1505	2	1505	2	0.00
01/11/2016	R208 On 03-August-17	8.32	Call	Bond Future	1538	2	1538	2	0.00
01/11/2016	R208 On 03-August-17	8.31	Call	Bond Future	1521	2	1521	2	0.00
01/11/2016	R208 On 03-August-17	8.31	Put	Bond Future	1320	1	1320	1	0.00
01/11/2016	R208 On 03-August-17	8.32	Put	Bond Future	1306	1	1306	1	0.00
01/11/2016	R208 On 03-August-17	8.30	Put	Bond Future	1334	1	1334	1	0.00
01/11/2016	R209 On 03-November-16			Bond Future	9.30	73.9305	9.3020	73.9305	11,430.00
01/11/2016	R209 On 03-November-16	10.24	Call	Bond Future	6164	7	6164	7	0.00
01/11/2016	R209 On 03-November-16	10.26	Call	Bond Future	6287	7	6287	7	0.00
01/11/2016	R209 On 03-November-16	8.81	Call	Bond Future	0	0	0	0	345.00
01/11/2016	R209 On 03-November-16	10.25	Call	Bond Future	6226	7	6226	7	0.00
01/11/2016	R209 On 03-November-16	9.05	Call	Bond Future	3	0	3	0	0.00
01/11/2016	R209 On 03-November-16	9.45	Call	Bond Future	1067	2	1067	2	0.00
01/11/2016	R209 On 03-November-16	9.04	Call	Bond Future	3	0	3	0	0.00
01/11/2016	R209 On 03-November-16	9.34	Call	Bond Future	471	1	471	1	0.00
01/11/2016	R209 On 03-November-16	8.87	Call	Bond Future	0	0	0	0	250.00
01/11/2016	R209 On 03-November-16	9.42	Call	Bond Future	886	1	886	1	120.00
01/11/2016	R209 On 03-November-16	9.05	Put	Bond Future	1808	1	1808	1	250.00
01/11/2016	R209 On 03-November-16	8.81	Put	Bond Future	3586	3	3586	3	0.00
01/11/2016	R209 On 03-November-16	10.26	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R209 On 03-November-16	9.45	Put	Bond Future	38	0	38	0	250.00
01/11/2016	R209 On 03-November-16	10.25	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R209 On 03-November-16	10.24	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R209 On 03-November-16	9.04	Put	Bond Future	1880	1	1880	1	345.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2016	R209 On 03-November-16	9.42	Put	Bond Future	64	0	64	0	0.00
01/11/2016	R209 On 03-November-16	8.87	Put	Bond Future	3134	3	3134	3	0.00
01/11/2016	R209 On 03-November-16	9.34	Put	Bond Future	205	0	205	0	345.00
01/11/2016	R209 On 02-February-17			Bond Future	9.34	75.3358	9.3439	75.3358	61,947.00
01/11/2016	R209 On 02-February-17	9.55	Call	Bond Future	2991	3	2991	3	0.00
01/11/2016	R209 On 02-February-17	9.53	Call	Bond Future	2910	3	2910	3	0.00
01/11/2016	R209 On 02-February-17	9.54	Call	Bond Future	2950	3	2950	3	0.00
01/11/2016	R209 On 02-February-17	9.53	Put	Bond Future	1630	1	1630	1	0.00
01/11/2016	R209 On 02-February-17	9.54	Put	Bond Future	1603	1	1603	1	0.00
01/11/2016	R209 On 02-February-17	9.55	Put	Bond Future	1576	1	1576	1	0.00
01/11/2016	R209 On 04-May-17			Bond Future	9.38	73.6655	9.3798	73.6655	0.00
01/11/2016	R209 On 04-May-17	9.46	Call	Bond Future	3418	4	3418	4	0.00
01/11/2016	R209 On 04-May-17	9.48	Call	Bond Future	3491	4	3491	4	0.00
01/11/2016	R209 On 04-May-17	9.47	Call	Bond Future	3454	4	3454	4	0.00
01/11/2016	R209 On 04-May-17	9.46	Put	Bond Future	2866	3	2866	3	0.00
01/11/2016	R209 On 04-May-17	9.47	Put	Bond Future	2835	3	2835	3	0.00
01/11/2016	R209 On 04-May-17	9.48	Put	Bond Future	2803	3	2803	3	0.00
01/11/2016	R209 On 03-August-17			Bond Future	9.41	75.1736	9.4073	75.1736	0.00
01/11/2016	R209 On 03-August-17	9.44	Call	Bond Future	3912	4	3912	4	0.00
01/11/2016	R209 On 03-August-17	9.43	Call	Bond Future	3878	4	3878	4	0.00
01/11/2016	R209 On 03-August-17	9.45	Call	Bond Future	3946	4	3946	4	0.00
01/11/2016	R209 On 03-August-17	9.45	Put	Bond Future	3654	3	3654	3	0.00
01/11/2016	R209 On 03-August-17	9.44	Put	Bond Future	3688	3	3688	3	0.00
01/11/2016	R209 On 03-August-17	9.43	Put	Bond Future	3722	4	3722	4	0.00
01/11/2016	R210 On 03-November-16			Bond Future	186.10	186.1332	186.1005	186.1332	589.00
01/11/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R210 On 03-November-16	188.90	Put	Bond Future	2800	3	2800	3	0.00
01/11/2016	R210 On 03-November-16	188.91	Put	Bond Future	2810	3	2810	3	0.00
01/11/2016	R210 On 03-November-16	188.92	Put	Bond Future	2820	3	2820	3	0.00
01/11/2016	R210 On 02-February-17			Bond Future	189.65	189.6829	189.6479	189.6829	1,983.00
01/11/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R210 On 02-February-17	190.84	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
01/11/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R210 On 02-February-17	190.86	Put	Bond Future	1212	1	1212	1	0.00
01/11/2016	R210 On 02-February-17	190.84	Put	Bond Future	1192	1	1192	1	0.00
01/11/2016	R210 On 02-February-17	190.85	Put	Bond Future	1202	1	1202	1	0.00
01/11/2016	R210 On 04-May-17			Bond Future	191.07	191.1069	191.0707	191.1069	0.00
01/11/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R210 On 04-May-17	192.31	Put	Bond Future	1239	1	1239	1	0.00
01/11/2016	R210 On 04-May-17	192.32	Put	Bond Future	1249	1	1249	1	0.00
01/11/2016	R210 On 04-May-17	192.33	Put	Bond Future	1259	1	1259	1	0.00
01/11/2016	R210 On 03-August-17			Bond Future	194.99	195.0283	194.9907	195.0283	0.00
01/11/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R210 On 03-August-17	196.29	Put	Bond Future	1299	1	1299	1	0.00
01/11/2016	R210 On 03-August-17	196.30	Put	Bond Future	1309	1	1309	1	0.00
01/11/2016	R210 On 03-August-17	196.28	Put	Bond Future	1289	1	1289	1	0.00
01/11/2016	R211 On 03-November-16			Bond Future	141.46	141.4708	141.4566	141.4708	56.00
01/11/2016	R211 On 03-November-16	141.76	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R211 On 03-November-16	141.75	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R211 On 03-November-16	141.74	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R211 On 03-November-16	141.75	Put	Bond Future	293	0	293	0	0.00
01/11/2016	R211 On 03-November-16	141.74	Put	Bond Future	283	0	283	0	0.00
01/11/2016	R211 On 03-November-16	141.76	Put	Bond Future	303	0	303	0	0.00
01/11/2016	R212 On 03-November-16			Bond Future	148.12	148.1508	148.1242	148.1508	3,049.00
01/11/2016	R212 On 03-November-16	148.11	Call	Bond Future	14	0	14	0	0.00
01/11/2016	R212 On 03-November-16	148.12	Call	Bond Future	4	0	4	0	0.00
01/11/2016	R212 On 03-November-16	148.10	Call	Bond Future	24	0	24	0	0.00
01/11/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R212 On 02-February-17			Bond Future	149.00	149.0267	148.9978	149.0267	3,380.00
01/11/2016	R212 On 02-February-17	149.27	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
01/11/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R212 On 02-February-17	149.27	Put	Bond Future	272	0	272	0	0.00
01/11/2016	R212 On 02-February-17	149.28	Put	Bond Future	282	0	282	0	0.00
01/11/2016	R212 On 02-February-17	149.29	Put	Bond Future	292	0	292	0	0.00
01/11/2016	R212 On 04-May-17			Bond Future	151.94	151.9652	151.9358	151.9652	0.00
01/11/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R212 On 04-May-17	152.24	Put	Bond Future	304	0	304	0	0.00
01/11/2016	R212 On 04-May-17	152.25	Put	Bond Future	314	0	314	0	0.00
01/11/2016	R212 On 04-May-17	152.23	Put	Bond Future	294	0	294	0	0.00
01/11/2016	R212 On 03-August-17			Bond Future	153.02	153.0535	153.0225	153.0535	0.00
01/11/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
01/11/2016	R212 On 03-August-17	153.34	Put	Bond Future	317	0	317	0	0.00
01/11/2016	R212 On 03-August-17	153.35	Put	Bond Future	327	0	327	0	0.00
01/11/2016	R212 On 03-August-17	153.36	Put	Bond Future	337	0	337	0	0.00
01/11/2016	R213 On 03-November-16			Bond Future	9.17	84.6094	9.1722	84.6094	4,280.00
01/11/2016	R213 On 03-November-16	10.20	Call	Bond Future	6699	7	6699	7	0.00
01/11/2016	R213 On 03-November-16	10.19	Call	Bond Future	6637	7	6637	7	0.00
01/11/2016	R213 On 03-November-16	10.18	Call	Bond Future	6576	7	6576	7	0.00
01/11/2016	R213 On 03-November-16	10.19	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R213 On 03-November-16	10.18	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R213 On 03-November-16	10.20	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R213 On 02-February-17			Bond Future	9.22	86.2178	9.2190	86.2178	51,569.00
01/11/2016	R213 On 02-February-17	9.40	Call	Bond Future	2795	3	2795	3	0.00
01/11/2016	R213 On 02-February-17	9.42	Call	Bond Future	2875	3	2875	3	0.00
01/11/2016	R213 On 02-February-17	9.41	Call	Bond Future	2835	3	2835	3	0.00
01/11/2016	R213 On 02-February-17	9.40	Put	Bond Future	1571	1	1571	1	0.00
01/11/2016	R213 On 02-February-17	9.42	Put	Bond Future	1518	1	1518	1	0.00
01/11/2016	R213 On 02-February-17	9.41	Put	Bond Future	1545	1	1545	1	0.00
01/11/2016	R213 On 04-May-17			Bond Future	9.26	84.3600	9.2554	84.3600	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
01/11/2016	R213 On 04-May-17	9.37	Call	Bond Future	3407	4	3407	4	0.00
01/11/2016	R213 On 04-May-17	9.36	Call	Bond Future	3371	4	3371	4	0.00
01/11/2016	R213 On 04-May-17	9.35	Call	Bond Future	3334	4	3334	4	0.00
01/11/2016	R213 On 04-May-17	9.36	Put	Bond Future	2668	2	2668	2	0.00
01/11/2016	R213 On 04-May-17	9.37	Put	Bond Future	2638	2	2638	2	0.00
01/11/2016	R213 On 04-May-17	9.35	Put	Bond Future	2699	3	2699	3	0.00
01/11/2016	R213 On 03-August-17			Bond Future	9.28	86.0868	9.2825	86.0868	0.00
01/11/2016	R213 On 03-August-17	9.33	Call	Bond Future	3841	4	3841	4	0.00
01/11/2016	R213 On 03-August-17	9.34	Call	Bond Future	3876	4	3876	4	0.00
01/11/2016	R213 On 03-August-17	9.35	Call	Bond Future	3911	4	3911	4	0.00
01/11/2016	R213 On 03-August-17	9.34	Put	Bond Future	3493	3	3493	3	0.00
01/11/2016	R213 On 03-August-17	9.35	Put	Bond Future	3461	3	3461	3	0.00
01/11/2016	R213 On 03-August-17	9.33	Put	Bond Future	3524	3	3524	3	0.00
01/11/2016	R214 On 03-November-16			Bond Future	9.38	74.2502	9.3821	74.2502	17,721.00
01/11/2016	R214 On 03-November-16	10.35	Call	Bond Future	6588	7	6588	7	0.00
01/11/2016	R214 On 03-November-16	10.33	Call	Bond Future	6462	7	6462	7	0.00
01/11/2016	R214 On 03-November-16	10.34	Call	Bond Future	6525	7	6525	7	0.00
01/11/2016	R214 On 03-November-16	10.33	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R214 On 03-November-16	10.34	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R214 On 03-November-16	10.35	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R214 On 02-February-17			Bond Future	9.43	75.6616	9.4255	75.6616	34,384.00
01/11/2016	R214 On 02-February-17	9.67	Call	Bond Future	3300	4	3300	4	0.00
01/11/2016	R214 On 02-February-17	9.66	Call	Bond Future	3257	4	3257	4	0.00
01/11/2016	R214 On 02-February-17	9.68	Call	Bond Future	3344	4	3344	4	0.00
01/11/2016	R214 On 02-February-17	9.67	Put	Bond Future	1552	1	1552	1	0.00
01/11/2016	R214 On 02-February-17	9.68	Put	Bond Future	1526	1	1526	1	0.00
01/11/2016	R214 On 02-February-17	9.66	Put	Bond Future	1578	1	1578	1	0.00
01/11/2016	R214 On 04-May-17			Bond Future	9.46	73.8501	9.4602	73.8501	0.00
01/11/2016	R214 On 04-May-17	9.58	Call	Bond Future	3731	4	3731	4	0.00
01/11/2016	R214 On 04-May-17	9.56	Call	Bond Future	3653	4	3653	4	0.00
01/11/2016	R214 On 04-May-17	9.57	Call	Bond Future	3692	4	3692	4	0.00
01/11/2016	R214 On 04-May-17	9.56	Put	Bond Future	2936	3	2936	3	0.00
01/11/2016	R214 On 04-May-17	9.57	Put	Bond Future	2903	3	2903	3	0.00
01/11/2016	R214 On 04-May-17	9.58	Put	Bond Future	2871	3	2871	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
01/11/2016	R214 On 03-August-17			Bond Future	9.49	75.3618	9.4872	75.3618	0.00
01/11/2016	R214 On 03-August-17	9.51	Call	Bond Future	4110	4	4110	4	0.00
01/11/2016	R214 On 03-August-17	9.53	Call	Bond Future	4184	4	4184	4	0.00
01/11/2016	R214 On 03-August-17	9.52	Call	Bond Future	4147	4	4147	4	0.00
01/11/2016	R214 On 03-August-17	9.52	Put	Bond Future	3911	4	3911	4	0.00
01/11/2016	R214 On 03-August-17	9.53	Put	Bond Future	3876	4	3876	4	0.00
01/11/2016	R214 On 03-August-17	9.51	Put	Bond Future	3946	4	3946	4	0.00
01/11/2016	R248 On 03-November-16			Bond Future	9.43	95.3794	9.4321	95.3794	29,358.00
01/11/2016	R248 On 03-November-16	10.39	Call	Bond Future	8297	9	8297	9	0.00
01/11/2016	R248 On 03-November-16	10.38	Call	Bond Future	8217	9	8217	9	0.00
01/11/2016	R248 On 03-November-16	10.37	Call	Bond Future	8137	9	8137	9	0.00
01/11/2016	R248 On 03-November-16	10.38	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R248 On 03-November-16	10.39	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R248 On 03-November-16	10.37	Put	Bond Future	0	0	0	0	0.00
01/11/2016	R248 On 02-February-17			Bond Future	9.48	97.1924	9.4771	97.1924	61,982.00
01/11/2016	R248 On 02-February-17	9.76	Call	Bond Future	4559	5	4559	5	0.00
01/11/2016	R248 On 02-February-17	9.77	Call	Bond Future	4616	5	4616	5	0.00
01/11/2016	R248 On 02-February-17	9.78	Call	Bond Future	4672	5	4672	5	0.00
01/11/2016	R248 On 02-February-17	9.77	Put	Bond Future	1954	2	1954	2	0.00
01/11/2016	R248 On 02-February-17	9.76	Put	Bond Future	1987	2	1987	2	0.00
01/11/2016	R248 On 02-February-17	9.78	Put	Bond Future	1922	2	1922	2	0.00
01/11/2016	R248 On 04-May-17			Bond Future	9.51	94.6623	9.5132	94.6623	0.00
01/11/2016	R248 On 04-May-17	9.67	Call	Bond Future	5136	5	5136	5	0.00
01/11/2016	R248 On 04-May-17	9.66	Call	Bond Future	5086	5	5086	5	0.00
01/11/2016	R248 On 04-May-17	9.65	Call	Bond Future	5037	5	5037	5	0.00
01/11/2016	R248 On 04-May-17	9.66	Put	Bond Future	3745	4	3745	4	0.00
01/11/2016	R248 On 04-May-17	9.67	Put	Bond Future	3705	3	3705	3	0.00
01/11/2016	R248 On 04-May-17	9.65	Put	Bond Future	3786	4	3786	4	0.00
01/11/2016	R248 On 03-August-17			Bond Future	9.54	96.6000	9.5416	96.6000	0.00
01/11/2016	R248 On 03-August-17	9.57	Call	Bond Future	5492	6	5492	6	0.00
01/11/2016	R248 On 03-August-17	9.58	Call	Bond Future	5539	6	5539	6	0.00
01/11/2016	R248 On 03-August-17	9.56	Call	Bond Future	5446	6	5446	6	0.00
01/11/2016	R248 On 03-August-17	9.58	Put	Bond Future	5187	5	5187	5	0.00
01/11/2016	R248 On 03-August-17	9.57	Put	Bond Future	5232	5	5232	5	0.00

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<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
01/11/2016	R248 On 03-August-17	9.56	Put	Bond Future	5277	5	5277	5	0.00

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