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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
02/11/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	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
02/11/2016	2025 On 03-November-16			Bond Future	128.34	128.6943	128.3358	128.6943	2,542.00
02/11/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2025 On 03-November-16	129.22	Put	Bond Future	884	1	884	1	0.00
02/11/2016	2025 On 03-November-16	129.21	Put	Bond Future	874	1	874	1	0.00
02/11/2016	2025 On 03-November-16	129.23	Put	Bond Future	894	1	894	1	0.00
02/11/2016	2025 On 02-February-17			Bond Future	129.50	129.8677	129.5009	129.8677	3,231.00
02/11/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2025 On 02-February-17	129.99	Put	Bond Future	489	0	489	0	0.00
02/11/2016	2025 On 02-February-17	130.00	Put	Bond Future	499	0	499	0	0.00
02/11/2016	2025 On 02-February-17	130.01	Put	Bond Future	509	0	509	0	0.00
02/11/2016	2025 On 04-May-17			Bond Future	132.05	132.4284	132.0533	132.4284	0.00
02/11/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2025 On 04-May-17	132.57	Put	Bond Future	517	0	517	0	0.00
02/11/2016	2025 On 04-May-17	132.58	Put	Bond Future	527	0	527	0	0.00
02/11/2016	2025 On 04-May-17	132.56	Put	Bond Future	507	0	507	0	0.00
02/11/2016	2025 On 03-August-17			Bond Future	133.43	133.8126	133.4262	133.8126	0.00
02/11/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2025 On 03-August-17	133.96	Put	Bond Future	534	0	534	0	0.00
02/11/2016	2025 On 03-August-17	133.98	Put	Bond Future	554	0	554	0	0.00
02/11/2016	2025 On 03-August-17	133.97	Put	Bond Future	544	0	544	0	0.00
02/11/2016	2030 On 03-November-16			Bond Future	9.04	93.4165	9.0405	93.4165	16,748.00
02/11/2016	2030 On 03-November-16	9.33	Call	Bond Future	2053	1	2053	1	0.00
02/11/2016	2030 On 03-November-16	9.34	Call	Bond Future	2123	1	2123	1	0.00
02/11/2016	2030 On 03-November-16	9.35	Call	Bond Future	2193	1	2193	1	0.00
02/11/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
02/11/2016	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
02/11/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
02/11/2016	2030 On 02-February-17			Bond Future	9.08	91.1855	9.0820	91.1855	28,852.00
02/11/2016	2030 On 02-February-17	9.29	Call	Bond Future	1461	1	1461	1	0.00
02/11/2016	2030 On 02-February-17	9.31	Call	Bond Future	1600	1	1600	1	0.00
02/11/2016	2030 On 02-February-17	9.30	Call	Bond Future	1531	1	1531	1	0.00
02/11/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
02/11/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
02/11/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
02/11/2016	2030 On 04-May-17			Bond Future	9.12	92.9785	9.1203	92.9785	0.00
02/11/2016	2030 On 04-May-17	9.34	Call	Bond Future	1522	1	1522	1	0.00
02/11/2016	2030 On 04-May-17	9.33	Call	Bond Future	1454	1	1454	1	0.00
02/11/2016	2030 On 04-May-17	9.32	Call	Bond Future	1385	1	1385	1	0.00
02/11/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
02/11/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
02/11/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
02/11/2016	2030 On 03-August-17			Bond Future	9.15	90.8741	9.1500	90.8741	0.00
02/11/2016	2030 On 03-August-17	9.33	Call	Bond Future	1233	0	1233	0	0.00
02/11/2016	2030 On 03-August-17	9.34	Call	Bond Future	1301	0	1301	0	0.00
02/11/2016	2030 On 03-August-17	9.35	Call	Bond Future	1369	1	1369	1	0.00
02/11/2016	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
02/11/2016	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
02/11/2016	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
02/11/2016	2032 On 03-November-16			Bond Future	9.15	92.7279	9.1505	92.7279	5,107.00
02/11/2016	2032 On 03-November-16	10.29	Call	Bond Future	8237	7	8237	7	0.00
02/11/2016	2032 On 03-November-16	10.28	Call	Bond Future	8170	7	8170	7	0.00
02/11/2016	2032 On 03-November-16	10.30	Call	Bond Future	8305	8	8305	8	0.00
02/11/2016	2032 On 03-November-16	10.28	Put	Bond Future	0	0	0	0	0.00
02/11/2016	2032 On 03-November-16	10.29	Put	Bond Future	0	0	0	0	0.00
02/11/2016	2032 On 03-November-16	10.30	Put	Bond Future	0	0	0	0	0.00
02/11/2016	2032 On 02-February-17			Bond Future	9.19	94.4897	9.1949	94.4897	14,080.00
02/11/2016	2032 On 02-February-17	9.51	Call	Bond Future	3766	3	3766	3	0.00
02/11/2016	2032 On 02-February-17	9.53	Call	Bond Future	3864	3	3864	3	0.00
02/11/2016	2032 On 02-February-17	9.52	Call	Bond Future	3815	3	3815	3	0.00
02/11/2016	2032 On 02-February-17	9.51	Put	Bond Future	1403	2	1403	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2016	2032 On 02-February-17	9.53	Put	Bond Future	1354	2	1354	2	0.00
02/11/2016	2032 On 02-February-17	9.52	Put	Bond Future	1378	2	1378	2	0.00
02/11/2016	2032 On 04-May-17			Bond Future	9.23	92.1876	9.2323	92.1876	0.00
02/11/2016	2032 On 04-May-17	9.46	Call	Bond Future	4306	4	4306	4	0.00
02/11/2016	2032 On 04-May-17	9.45	Call	Bond Future	4263	4	4263	4	0.00
02/11/2016	2032 On 04-May-17	9.44	Call	Bond Future	4220	4	4220	4	0.00
02/11/2016	2032 On 04-May-17	9.45	Put	Bond Future	2639	3	2639	3	0.00
02/11/2016	2032 On 04-May-17	9.46	Put	Bond Future	2609	3	2609	3	0.00
02/11/2016	2032 On 04-May-17	9.44	Put	Bond Future	2670	3	2670	3	0.00
02/11/2016	2032 On 03-August-17			Bond Future	9.26	94.0746	9.2603	94.0746	0.00
02/11/2016	2032 On 03-August-17	9.44	Call	Bond Future	4835	4	4835	4	0.00
02/11/2016	2032 On 03-August-17	9.43	Call	Bond Future	4794	4	4794	4	0.00
02/11/2016	2032 On 03-August-17	9.45	Call	Bond Future	4876	4	4876	4	0.00
02/11/2016	2032 On 03-August-17	9.45	Put	Bond Future	3474	4	3474	4	0.00
02/11/2016	2032 On 03-August-17	9.43	Put	Bond Future	3539	4	3539	4	0.00
02/11/2016	2032 On 03-August-17	9.44	Put	Bond Future	3506	4	3506	4	0.00
02/11/2016	2033 On 03-November-16			Bond Future	107.21	107.2701	107.2136	107.2701	4,578.00
02/11/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2033 On 03-November-16	109.16	Put	Bond Future	1946	2	1946	2	0.00
02/11/2016	2033 On 03-November-16	109.17	Put	Bond Future	1956	2	1956	2	0.00
02/11/2016	2033 On 03-November-16	109.18	Put	Bond Future	1966	2	1966	2	0.00
02/11/2016	2033 On 02-February-17			Bond Future	109.26	109.3148	109.2560	109.3148	5,278.00
02/11/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2033 On 02-February-17	109.71	Put	Bond Future	454	0	454	0	0.00
02/11/2016	2033 On 02-February-17	109.72	Put	Bond Future	464	0	464	0	0.00
02/11/2016	2033 On 02-February-17	109.70	Put	Bond Future	444	0	444	0	0.00
02/11/2016	2033 On 04-May-17			Bond Future	110.37	110.4309	110.3701	110.4309	0.00
02/11/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00

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02/11/2016	2033 On 04-May-17	110.84	Put	Bond Future	470	0	470	0	0.00
02/11/2016	2033 On 04-May-17	110.85	Put	Bond Future	480	0	480	0	0.00
02/11/2016	2033 On 04-May-17	110.83	Put	Bond Future	460	0	460	0	0.00
02/11/2016	2033 On 03-August-17			Bond Future	112.63	112.6965	112.6315	112.6965	0.00
02/11/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2033 On 03-August-17	113.12	Put	Bond Future	489	0	489	0	0.00
02/11/2016	2033 On 03-August-17	113.13	Put	Bond Future	499	0	499	0	0.00
02/11/2016	2033 On 03-August-17	113.14	Put	Bond Future	509	0	509	0	0.00
02/11/2016	2037 On 03-November-16			Bond Future	9.31	94.1024	9.3105	94.1024	23,655.00
02/11/2016	2037 On 03-November-16	10.35	Call	Bond Future	8232	7	8232	7	0.00
02/11/2016	2037 On 03-November-16	10.37	Call	Bond Future	8379	8	8379	8	0.00
02/11/2016	2037 On 03-November-16	10.36	Call	Bond Future	8305	7	8305	7	0.00
02/11/2016	2037 On 03-November-16	10.36	Put	Bond Future	0	0	0	0	0.00
02/11/2016	2037 On 03-November-16	10.37	Put	Bond Future	0	0	0	0	0.00
02/11/2016	2037 On 03-November-16	10.35	Put	Bond Future	0	0	0	0	0.00
02/11/2016	2037 On 02-February-17			Bond Future	9.35	91.6341	9.3530	91.6341	40,834.00
02/11/2016	2037 On 02-February-17	9.68	Call	Bond Future	4262	4	4262	4	0.00
02/11/2016	2037 On 02-February-17	9.66	Call	Bond Future	4156	4	4156	4	0.00
02/11/2016	2037 On 02-February-17	9.67	Call	Bond Future	4209	4	4209	4	0.00
02/11/2016	2037 On 02-February-17	9.66	Put	Bond Future	1623	2	1623	2	0.00
02/11/2016	2037 On 02-February-17	9.67	Put	Bond Future	1595	2	1595	2	0.00
02/11/2016	2037 On 02-February-17	9.68	Put	Bond Future	1567	2	1567	2	0.00
02/11/2016	2037 On 04-May-17			Bond Future	9.39	93.4359	9.3926	93.4359	0.00
02/11/2016	2037 On 04-May-17	9.59	Call	Bond Future	4693	4	4693	4	0.00
02/11/2016	2037 On 04-May-17	9.58	Call	Bond Future	4646	4	4646	4	0.00
02/11/2016	2037 On 04-May-17	9.60	Call	Bond Future	4739	4	4739	4	0.00
02/11/2016	2037 On 04-May-17	9.58	Put	Bond Future	3101	3	3101	3	0.00
02/11/2016	2037 On 04-May-17	9.59	Put	Bond Future	3067	3	3067	3	0.00
02/11/2016	2037 On 04-May-17	9.60	Put	Bond Future	3032	3	3032	3	0.00
02/11/2016	2037 On 03-August-17			Bond Future	9.43	91.0904	9.4252	91.0904	0.00
02/11/2016	2037 On 03-August-17	9.58	Call	Bond Future	5344	5	5344	5	0.00
02/11/2016	2037 On 03-August-17	9.57	Call	Bond Future	5299	5	5299	5	0.00

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02/11/2016	2037 On 03-August-17	9.56	Call	Bond Future	5255	5	5255	5	0.00
02/11/2016	2037 On 03-August-17	9.56	Put	Bond Future	4149	5	4149	5	0.00
02/11/2016	2037 On 03-August-17	9.57	Put	Bond Future	4112	5	4112	5	0.00
02/11/2016	2037 On 03-August-17	9.58	Put	Bond Future	4075	4	4075	4	0.00
02/11/2016	2038 On 03-November-16			Bond Future	134.66	134.9589	134.6597	134.9589	13,411.00
02/11/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2038 On 03-November-16	136.32	Put	Bond Future	1660	1	1660	1	0.00
02/11/2016	2038 On 03-November-16	136.33	Put	Bond Future	1670	1	1670	1	0.00
02/11/2016	2038 On 03-November-16	136.31	Put	Bond Future	1650	1	1650	1	0.00
02/11/2016	2038 On 02-February-17			Bond Future	135.79	136.0918	135.7854	136.0918	22,147.00
02/11/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2038 On 02-February-17	137.05	Put	Bond Future	1265	1	1265	1	0.00
02/11/2016	2038 On 02-February-17	137.06	Put	Bond Future	1275	1	1275	1	0.00
02/11/2016	2038 On 02-February-17	137.07	Put	Bond Future	1285	1	1285	1	0.00
02/11/2016	2038 On 04-May-17			Bond Future	138.46	138.7754	138.4618	138.7754	0.00
02/11/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2038 On 04-May-17	139.78	Put	Bond Future	1318	1	1318	1	0.00
02/11/2016	2038 On 04-May-17	139.79	Put	Bond Future	1328	1	1328	1	0.00
02/11/2016	2038 On 04-May-17	139.77	Put	Bond Future	1308	1	1308	1	0.00
02/11/2016	2038 On 03-August-17			Bond Future	139.80	140.1233	139.7994	140.1233	0.00
02/11/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2038 On 03-August-17	141.17	Put	Bond Future	1371	1	1371	1	0.00
02/11/2016	2038 On 03-August-17	141.16	Put	Bond Future	1361	1	1361	1	0.00
02/11/2016	2038 On 03-August-17	141.18	Put	Bond Future	1381	1	1381	1	0.00
02/11/2016	2040 On 03-November-16			Bond Future	9.36	98.1061	9.3605	98.1061	257.00
02/11/2016	2040 On 03-November-16	9.71	Call	Bond Future	3113	2	3113	2	0.00

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02/11/2016	2040 On 03-November-16	9.69	Call	Bond Future	2940	2	2940	2	0.00
02/11/2016	2040 On 03-November-16	9.70	Call	Bond Future	3027	2	3027	2	0.00
02/11/2016	2040 On 03-November-16	9.69	Put	Bond Future	0	0	0	0	0.00
02/11/2016	2040 On 03-November-16	9.70	Put	Bond Future	0	0	0	0	0.00
02/11/2016	2040 On 03-November-16	9.71	Put	Bond Future	0	0	0	0	0.00
02/11/2016	2040 On 02-February-17			Bond Future	9.40	95.4635	9.4031	95.4635	8,099.00
02/11/2016	2040 On 02-February-17	9.58	Call	Bond Future	3810	3	3810	3	0.00
02/11/2016	2040 On 02-February-17	9.59	Call	Bond Future	3862	3	3862	3	0.00
02/11/2016	2040 On 02-February-17	9.60	Call	Bond Future	3915	3	3915	3	0.00
02/11/2016	2040 On 02-February-17	9.59	Put	Bond Future	2192	3	2192	3	0.00
02/11/2016	2040 On 02-February-17	9.60	Put	Bond Future	2157	3	2157	3	0.00
02/11/2016	2040 On 02-February-17	9.58	Put	Bond Future	2228	3	2228	3	0.00
02/11/2016	2040 On 04-May-17			Bond Future	9.44	97.3406	9.4428	97.3406	0.00
02/11/2016	2040 On 04-May-17	9.62	Call	Bond Future	5013	4	5013	4	0.00
02/11/2016	2040 On 04-May-17	9.63	Call	Bond Future	5062	5	5062	5	0.00
02/11/2016	2040 On 04-May-17	9.64	Call	Bond Future	5112	5	5112	5	0.00
02/11/2016	2040 On 04-May-17	9.63	Put	Bond Future	3405	4	3405	4	0.00
02/11/2016	2040 On 04-May-17	9.64	Put	Bond Future	3367	4	3367	4	0.00
02/11/2016	2040 On 04-May-17	9.62	Put	Bond Future	3443	4	3443	4	0.00
02/11/2016	2040 On 03-August-17			Bond Future	9.48	94.8246	9.4756	94.8246	0.00
02/11/2016	2040 On 03-August-17	9.61	Call	Bond Future	5733	5	5733	5	0.00
02/11/2016	2040 On 03-August-17	9.63	Call	Bond Future	5828	5	5828	5	0.00
02/11/2016	2040 On 03-August-17	9.62	Call	Bond Future	5781	5	5781	5	0.00
02/11/2016	2040 On 03-August-17	9.62	Put	Bond Future	4509	5	4509	5	0.00
02/11/2016	2040 On 03-August-17	9.61	Put	Bond Future	4548	5	4548	5	0.00
02/11/2016	2040 On 03-August-17	9.63	Put	Bond Future	4469	5	4469	5	0.00
02/11/2016	2044 On 03-November-16			Bond Future	9.37	95.3430	9.3705	95.3430	2,058.00
02/11/2016	2044 On 03-November-16	10.42	Call	Bond Future	8946	8	8946	8	0.00
02/11/2016	2044 On 03-November-16	10.43	Call	Bond Future	9025	8	9025	8	0.00
02/11/2016	2044 On 03-November-16	10.41	Call	Bond Future	8868	8	8868	8	0.00
02/11/2016	2044 On 03-November-16	10.43	Put	Bond Future	0	0	0	0	0.00
02/11/2016	2044 On 03-November-16	10.42	Put	Bond Future	0	0	0	0	0.00
02/11/2016	2044 On 03-November-16	10.41	Put	Bond Future	0	0	0	0	0.00
02/11/2016	2044 On 02-February-17			Bond Future	9.41	92.7731	9.4115	92.7731	20,162.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2016	2044 On 02-February-17	9.77	Call	Bond Future	4881	4	4881	4	0.00
02/11/2016	2044 On 02-February-17	9.76	Call	Bond Future	4823	4	4823	4	0.00
02/11/2016	2044 On 02-February-17	9.78	Call	Bond Future	4939	4	4939	4	0.00
02/11/2016	2044 On 02-February-17	9.77	Put	Bond Future	1677	2	1677	2	0.00
02/11/2016	2044 On 02-February-17	9.78	Put	Bond Future	1648	2	1648	2	0.00
02/11/2016	2044 On 02-February-17	9.76	Put	Bond Future	1706	2	1706	2	0.00
02/11/2016	2044 On 04-May-17			Bond Future	9.45	94.5973	9.4497	94.5973	0.00
02/11/2016	2044 On 04-May-17	9.67	Call	Bond Future	5324	5	5324	5	0.00
02/11/2016	2044 On 04-May-17	9.68	Call	Bond Future	5375	5	5375	5	0.00
02/11/2016	2044 On 04-May-17	9.66	Call	Bond Future	5273	5	5273	5	0.00
02/11/2016	2044 On 04-May-17	9.68	Put	Bond Future	3311	4	3311	4	0.00
02/11/2016	2044 On 04-May-17	9.67	Put	Bond Future	3348	4	3348	4	0.00
02/11/2016	2044 On 04-May-17	9.66	Put	Bond Future	3385	4	3385	4	0.00
02/11/2016	2044 On 03-August-17			Bond Future	9.48	92.1504	9.4812	92.1504	0.00
02/11/2016	2044 On 03-August-17	9.62	Call	Bond Future	5863	5	5863	5	0.00
02/11/2016	2044 On 03-August-17	9.64	Call	Bond Future	5960	5	5960	5	0.00
02/11/2016	2044 On 03-August-17	9.63	Call	Bond Future	5911	5	5911	5	0.00
02/11/2016	2044 On 03-August-17	9.62	Put	Bond Future	4619	5	4619	5	0.00
02/11/2016	2044 On 03-August-17	9.63	Put	Bond Future	4579	5	4579	5	0.00
02/11/2016	2044 On 03-August-17	9.64	Put	Bond Future	4539	5	4539	5	0.00
02/11/2016	2046 On 03-November-16			Bond Future	134.01	134.3677	134.0118	134.3677	6,418.00
02/11/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2046 On 03-November-16	137.09	Put	Bond Future	3078	3	3078	3	0.00
02/11/2016	2046 On 03-November-16	137.07	Put	Bond Future	3058	3	3058	3	0.00
02/11/2016	2046 On 03-November-16	137.08	Put	Bond Future	3068	3	3068	3	0.00
02/11/2016	2046 On 02-February-17			Bond Future	136.56	136.9291	136.5648	136.9291	17,789.00
02/11/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2046 On 02-February-17	137.14	Put	Bond Future	575	0	575	0	0.00
02/11/2016	2046 On 02-February-17	137.15	Put	Bond Future	585	0	585	0	0.00
02/11/2016	2046 On 02-February-17	137.13	Put	Bond Future	565	0	565	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2016	2046 On 04-May-17			Bond Future	137.73	138.1008	137.7282	138.1008	0.00
02/11/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2046 On 04-May-17	138.33	Put	Bond Future	602	0	602	0	0.00
02/11/2016	2046 On 04-May-17	138.34	Put	Bond Future	612	0	612	0	0.00
02/11/2016	2046 On 04-May-17	138.32	Put	Bond Future	592	0	592	0	0.00
02/11/2016	2046 On 03-August-17			Bond Future	140.55	140.9342	140.5502	140.9342	0.00
02/11/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2046 On 03-August-17	141.19	Put	Bond Future	640	0	640	0	0.00
02/11/2016	2046 On 03-August-17	141.17	Put	Bond Future	620	0	620	0	0.00
02/11/2016	2046 On 03-August-17	141.18	Put	Bond Future	630	0	630	0	0.00
02/11/2016	2050 On 03-November-16			Bond Future	143.17	143.2426	143.1671	143.2426	19,763.00
02/11/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2050 On 03-November-16	149.53	Put	Bond Future	6363	6	6363	6	0.00
02/11/2016	2050 On 03-November-16	149.54	Put	Bond Future	6373	6	6373	6	0.00
02/11/2016	2050 On 03-November-16	149.52	Put	Bond Future	6353	6	6353	6	0.00
02/11/2016	2050 On 02-February-17			Bond Future	144.29	144.3710	144.2924	144.3710	23,975.00
02/11/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2050 On 02-February-17	144.97	Put	Bond Future	678	1	678	1	0.00
02/11/2016	2050 On 02-February-17	144.98	Put	Bond Future	688	1	688	1	0.00
02/11/2016	2050 On 02-February-17	144.96	Put	Bond Future	668	1	668	1	0.00
02/11/2016	2050 On 04-May-17			Bond Future	147.14	147.2177	147.1363	147.2177	0.00
02/11/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2050 On 04-May-17	147.84	Put	Bond Future	704	1	704	1	0.00
02/11/2016	2050 On 04-May-17	147.85	Put	Bond Future	714	1	714	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2016	2050 On 04-May-17	147.83	Put	Bond Future	694	1	694	1	0.00
02/11/2016	2050 On 03-August-17			Bond Future	148.49	148.5760	148.4889	148.5760	0.00
02/11/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
02/11/2016	2050 On 03-August-17	149.22	Put	Bond Future	731	1	731	1	0.00
02/11/2016	2050 On 03-August-17	149.24	Put	Bond Future	751	1	751	1	0.00
02/11/2016	2050 On 03-August-17	149.23	Put	Bond Future	741	1	741	1	0.00
02/11/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	AL37 On 03-November-16			Index Future	506.89	504.8750	506.8850	504.8750	9.00
02/11/2016	AL37 On 02-February-17			Index Future	516.51	514.4650	516.5100	514.4650	7.00
02/11/2016	AL37 On 04-May-17			Index Future	526.66	524.5760	526.6590	524.5760	0.00
02/11/2016	AL37 On 03-August-17			Index Future	537.42	535.3040	537.4170	535.3040	0.00
02/11/2016	AL7T On 03-November-16			Index Future	589.25	585.2250	589.2540	585.2250	2.00
02/11/2016	AL7T On 02-February-17			Index Future	600.44	596.3410	600.4430	596.3410	2.00
02/11/2016	AL7T On 04-May-17			Index Future	612.24	608.0610	612.2410	608.0610	0.00
02/11/2016	AL7T On 03-August-17			Index Future	624.75	620.4970	624.7480	620.4970	0.00
02/11/2016	ALBI On 03-November-16			Index Future	537.13	533.0500	537.1250	533.0500	15.00
02/11/2016	ALBI On 02-February-17			Index Future	547.32	543.1740	547.3230	543.1740	611.00
02/11/2016	ALBI On 04-May-17			Index Future	558.08	553.8500	558.0780	553.8500	0.00
02/11/2016	ALBI On 03-August-17			Index Future	569.48	565.1770	569.4780	565.1770	0.00
02/11/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	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
02/11/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/11/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2016	EL28 On 03-November-16			Bond Future	127.95	128.0131	127.9529	128.0131	0.00
02/11/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
02/11/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
02/11/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
02/11/2016	EL28 On 03-November-16	132.15	Put	Bond Future	4197	4	4197	4	0.00
02/11/2016	EL28 On 03-November-16	132.16	Put	Bond Future	4207	4	4207	4	0.00
02/11/2016	EL28 On 03-November-16	132.17	Put	Bond Future	4217	4	4217	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2016	EL28 On 02-February-17			Bond Future	130.39	130.4532	130.3905	130.4532	0.00
02/11/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
02/11/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
02/11/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
02/11/2016	EL28 On 02-February-17	135.12	Put	Bond Future	4730	5	4730	5	0.00
02/11/2016	EL28 On 02-February-17	135.11	Put	Bond Future	4720	5	4720	5	0.00
02/11/2016	EL28 On 02-February-17	135.10	Put	Bond Future	4710	5	4710	5	0.00
02/11/2016	EL28 On 04-May-17			Bond Future	131.28	131.3434	131.2784	131.3434	0.00
02/11/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
02/11/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
02/11/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
02/11/2016	EL28 On 04-May-17	137.90	Put	Bond Future	6622	7	6622	7	0.00
02/11/2016	EL28 On 04-May-17	137.91	Put	Bond Future	6632	7	6632	7	0.00
02/11/2016	EL28 On 04-May-17	137.92	Put	Bond Future	6642	7	6642	7	0.00
02/11/2016	EL28 On 03-August-17			Bond Future	133.97	134.0383	133.9682	134.0383	0.00
02/11/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
02/11/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
02/11/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
02/11/2016	EL28 On 03-August-17	135.17	Put	Bond Future	1202	1	1202	1	0.00
02/11/2016	EL28 On 03-August-17	135.16	Put	Bond Future	1192	1	1192	1	0.00
02/11/2016	EL28 On 03-August-17	135.18	Put	Bond Future	1212	1	1212	1	0.00
02/11/2016	ES33 On 03-November-16			Bond Future	10.18	79.0266	10.1809	79.0266	2,000.00
02/11/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6905	6	6905	6	0.00
02/11/2016	ES33 On 03-November-16	11.31	Call	Bond Future	7021	6	7021	6	0.00
02/11/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6963	6	6963	6	0.00
02/11/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
02/11/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
02/11/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
02/11/2016	ES33 On 02-February-17			Bond Future	10.26	80.5280	10.2566	80.5280	8,789.00
02/11/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2275	2	2275	2	0.00
02/11/2016	ES33 On 02-February-17	10.60	Call	Bond Future	2212	2	2212	2	0.00
02/11/2016	ES33 On 02-February-17	10.59	Call	Bond Future	2149	1	2149	1	0.00
02/11/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
02/11/2016	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
02/11/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
02/11/2016	ES33 On 04-May-17			Bond Future	10.32	78.3168	10.3239	78.3168	0.00
02/11/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1449	1	1449	1	0.00
02/11/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1512	1	1512	1	0.00
02/11/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1386	1	1386	1	0.00
02/11/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
02/11/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
02/11/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
02/11/2016	ES33 On 03-August-17			Bond Future	10.38	79.9197	10.3823	79.9197	0.00
02/11/2016	ES33 On 03-August-17	10.55	Call	Bond Future	1067	0	1067	0	0.00
02/11/2016	ES33 On 03-August-17	10.53	Call	Bond Future	941	0	941	0	0.00
02/11/2016	ES33 On 03-August-17	10.54	Call	Bond Future	1004	0	1004	0	0.00
02/11/2016	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
02/11/2016	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
02/11/2016	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
02/11/2016	ES42 On 03-November-16			Bond Future	10.31	83.3689	10.3058	83.3689	4,277.00
02/11/2016	ES42 On 02-February-17			Bond Future	10.38	84.9529	10.3767	84.9529	8,777.00
02/11/2016	ES42 On 04-May-17			Bond Future	10.44	82.3600	10.4436	82.3600	0.00
02/11/2016	ES42 On 03-August-17			Bond Future	10.50	84.0462	10.5012	84.0462	0.00
02/11/2016	GOVI On 03-November-16			GOVI	534.72	530.9060	534.7230	530.9060	200.00
02/11/2016	GOVI On 03-November-16	476.11	Call	GOVI	586130	55	586130	55	0.00
02/11/2016	GOVI On 03-November-16	476.12	Call	GOVI	586030	55	586030	55	0.00
02/11/2016	GOVI On 03-November-16	476.13	Call	GOVI	585930	55	585930	55	0.00
02/11/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
02/11/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
02/11/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
02/11/2016	GOVI On 02-February-17			GOVI	544.88	540.9900	544.8760	540.9900	516.00
02/11/2016	GOVI On 02-February-17	533.32	Call	GOVI	115560	8	115560	8	0.00
02/11/2016	GOVI On 02-February-17	533.34	Call	GOVI	115360	8	115360	8	0.00
02/11/2016	GOVI On 02-February-17	533.33	Call	GOVI	115460	8	115460	8	0.00
02/11/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
02/11/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
02/11/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
02/11/2016	GOVI On 04-May-17			GOVI	555.58	551.6220	555.5820	551.6220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2016	GOVI On 04-May-17	262.20	Call	GOVI	2933820	289	2933820	289	0.00
02/11/2016	GOVI On 04-May-17	262.19	Call	GOVI	2933920	289	2933920	289	0.00
02/11/2016	GOVI On 04-May-17	262.18	Call	GOVI	2934020	289	2934020	289	0.00
02/11/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
02/11/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
02/11/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
02/11/2016	GOVI On 03-August-17			GOVI	566.93	562.9040	566.9320	562.9040	0.00
02/11/2016	GOVI On 03-August-17	561.10	Call	GOVI	58320	2	58320	2	0.00
02/11/2016	GOVI On 03-August-17	561.11	Call	GOVI	58220	2	58220	2	0.00
02/11/2016	GOVI On 03-August-17	561.09	Call	GOVI	58420	2	58420	2	0.00
02/11/2016	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
02/11/2016	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
02/11/2016	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
02/11/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/11/2016	IGOV On 03-November-16			Index Future	248.98	249.3250	248.9840	249.3250	48.00
02/11/2016	IGOV On 02-February-17			Index Future	253.73	254.0760	253.7270	254.0760	1,040.00
02/11/2016	IGOV On 04-May-17			Index Future	258.73	259.0850	258.7280	259.0850	0.00
02/11/2016	IGOV On 03-August-17			Index Future	264.03	264.3990	264.0280	264.3990	0.00
02/11/2016	ILBI On 03-November-16			Index Future	674.02	675.8400	674.0180	675.8400	0.00
02/11/2016	ILBI On 02-February-17			Index Future	687.05	688.9060	687.0480	688.9060	155.00
02/11/2016	ILBI On 04-May-17			Index Future	700.58	702.4700	700.5750	702.4700	0.00
02/11/2016	ILBI On 03-August-17			Index Future	714.35	716.2790	714.3480	716.2790	0.00
02/11/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
02/11/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0120	100.0088	100.0120	0.00
02/11/2016	IS01 On 15-June-17			Interest Rate Swap	99.63	99.6370	99.6299	99.6370	0.00
02/11/2016	IS01 On 21-September-17			Interest Rate Swap	99.67	99.6820	99.6683	99.6820	0.00
02/11/2016	IS01 On 21-December-17			Interest Rate Swap	99.94	99.9613	99.9410	99.9613	0.00
02/11/2016	IS02 On 18-December-17			Interest Rate Swap	99.97	99.9886	99.9688	99.9886	0.00
02/11/2016	IS02 On 16-March-18			Interest Rate Swap	99.25	99.2821	99.2522	99.2821	0.00
02/11/2016	IS02 On 15-June-18			Interest Rate Swap	98.91	98.9574	98.9145	98.9574	0.00
02/11/2016	IS02 On 21-September-18			Interest Rate Swap	98.98	99.0282	98.9804	99.0282	0.00
02/11/2016	IS02 On 21-December-18			Interest Rate Swap	99.49	99.5400	99.4900	99.5400	0.00
02/11/2016	IS05 On 17-December-20			Interest Rate Swap	97.76	97.9316	97.7645	97.9316	0.00
02/11/2016	IS05 On 16-March-21			Interest Rate Swap	97.09	97.2746	97.0864	97.2746	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2016	IS05 On 15-June-21			Interest Rate Swap	96.37	96.5854	96.3743	96.5854	0.00
02/11/2016	IS05 On 21-September-21			Interest Rate Swap	96.64	96.8674	96.6350	96.8674	0.00
02/11/2016	IS05 On 21-December-21			Interest Rate Swap	98.87	99.1174	98.8720	99.1174	50.00
02/11/2016	IS10 On 17-December-25			Interest Rate Swap	97.56	97.9440	97.5643	97.9440	0.00
02/11/2016	IS10 On 16-March-26			Interest Rate Swap	94.63	95.0258	94.6316	95.0258	0.00
02/11/2016	IS10 On 15-June-26			Interest Rate Swap	93.39	93.8001	93.3940	93.8001	0.00
02/11/2016	IS10 On 21-September-26			Interest Rate Swap	95.49	95.8954	95.4852	95.8954	0.00
02/11/2016	IS10 On 21-December-26			Interest Rate Swap	99.15	99.5610	99.1524	99.5610	0.00
02/11/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/11/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/11/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/11/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/11/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
02/11/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	10,000.00
02/11/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
02/11/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.40	92.5800	7.4000	92.5800	0.00
02/11/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.41	92.5700	7.4100	92.5700	1,000.00
02/11/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.43	92.5300	7.4300	92.5300	0.00
02/11/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.45	92.4900	7.4500	92.4900	0.00
02/11/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.47	92.5000	7.4700	92.5000	0.00
02/11/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.46	92.4700	7.4600	92.4700	0.00
02/11/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
02/11/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.46	92.4600	7.4600	92.4600	0.00
02/11/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
02/11/2016	R023 On 03-November-16			Bond Future	8.34	98.1254	8.3355	98.1254	6,863.00
02/11/2016	R023 On 03-November-16	9.73	Call	Bond Future	6350	6	6350	6	0.00
02/11/2016	R023 On 03-November-16	9.74	Call	Bond Future	6394	6	6394	6	0.00
02/11/2016	R023 On 03-November-16	9.75	Call	Bond Future	6437	6	6437	6	0.00
02/11/2016	R023 On 03-November-16	9.74	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R023 On 03-November-16	9.75	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R023 On 03-November-16	9.73	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R023 On 02-February-17			Bond Future	8.37	99.9898	8.3731	99.9898	16,607.00
02/11/2016	R023 On 02-February-17	8.86	Call	Bond Future	2709	2	2709	2	0.00
02/11/2016	R023 On 02-February-17	8.85	Call	Bond Future	2675	2	2675	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2016	R023 On 02-February-17	8.84	Call	Bond Future	2642	2	2642	2	0.00
02/11/2016	R023 On 02-February-17	8.85	Put	Bond Future	515	1	515	1	0.00
02/11/2016	R023 On 02-February-17	8.86	Put	Bond Future	504	1	504	1	0.00
02/11/2016	R023 On 02-February-17	8.84	Put	Bond Future	526	1	526	1	0.00
02/11/2016	R023 On 04-May-17			Bond Future	8.39	98.0221	8.3933	98.0221	0.00
02/11/2016	R023 On 04-May-17	8.59	Call	Bond Future	2284	2	2284	2	0.00
02/11/2016	R023 On 04-May-17	8.61	Call	Bond Future	2336	2	2336	2	0.00
02/11/2016	R023 On 04-May-17	8.60	Call	Bond Future	2310	2	2310	2	0.00
02/11/2016	R023 On 04-May-17	8.59	Put	Bond Future	1414	2	1414	2	0.00
02/11/2016	R023 On 04-May-17	8.61	Put	Bond Future	1378	2	1378	2	0.00
02/11/2016	R023 On 04-May-17	8.60	Put	Bond Future	1396	2	1396	2	0.00
02/11/2016	R023 On 03-August-17			Bond Future	8.40	100.0281	8.3956	100.0281	0.00
02/11/2016	R023 On 03-August-17	8.58	Call	Bond Future	2572	2	2572	2	0.00
02/11/2016	R023 On 03-August-17	8.60	Call	Bond Future	2621	2	2621	2	0.00
02/11/2016	R023 On 03-August-17	8.59	Call	Bond Future	2597	2	2597	2	0.00
02/11/2016	R023 On 03-August-17	8.58	Put	Bond Future	1784	2	1784	2	0.00
02/11/2016	R023 On 03-August-17	8.59	Put	Bond Future	1766	2	1766	2	0.00
02/11/2016	R023 On 03-August-17	8.60	Put	Bond Future	1748	2	1748	2	0.00
02/11/2016	R035 On 03-November-16			Bond Future	9.25	97.5213	9.2505	97.5213	1,031.00
02/11/2016	R035 On 03-November-16	9.59	Call	Bond Future	2830	2	2830	2	0.00
02/11/2016	R035 On 03-November-16	9.57	Call	Bond Future	2667	2	2667	2	0.00
02/11/2016	R035 On 03-November-16	9.58	Call	Bond Future	2749	2	2749	2	0.00
02/11/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R035 On 02-February-17			Bond Future	9.30	99.3742	9.2971	99.3742	5,762.00
02/11/2016	R035 On 02-February-17	9.51	Call	Bond Future	1769	1	1769	1	0.00
02/11/2016	R035 On 02-February-17	9.52	Call	Bond Future	1851	1	1851	1	0.00
02/11/2016	R035 On 02-February-17	9.50	Call	Bond Future	1687	1	1687	1	0.00
02/11/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R035 On 04-May-17			Bond Future	9.33	96.8235	9.3338	96.8235	0.00
02/11/2016	R035 On 04-May-17	9.53	Call	Bond Future	1617	1	1617	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2016	R035 On 04-May-17	9.55	Call	Bond Future	1780	1	1780	1	0.00
02/11/2016	R035 On 04-May-17	9.54	Call	Bond Future	1698	1	1698	1	0.00
02/11/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R035 On 03-August-17			Bond Future	9.36	98.8050	9.3618	98.8050	0.00
02/11/2016	R035 On 03-August-17	9.52	Call	Bond Future	1295	0	1295	0	0.00
02/11/2016	R035 On 03-August-17	9.51	Call	Bond Future	1214	0	1214	0	0.00
02/11/2016	R035 On 03-August-17	9.50	Call	Bond Future	1133	0	1133	0	0.00
02/11/2016	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R186 On 03-November-16			Bond Future	8.64	115.5727	8.6405	115.5727	33,706.00
02/11/2016	R186 On 03-November-16	9.10	Call	Bond Future	3245	2	3245	2	0.00
02/11/2016	R186 On 03-November-16	9.66	Call	Bond Future	7031	6	7031	6	0.00
02/11/2016	R186 On 03-November-16	8.30	Call	Bond Future	0	0	0	0	150.00
02/11/2016	R186 On 03-November-16	8.90	Call	Bond Future	1849	1	1849	1	0.00
02/11/2016	R186 On 03-November-16	8.97	Call	Bond Future	2340	2	2340	2	0.00
02/11/2016	R186 On 03-November-16	9.71	Call	Bond Future	7360	7	7360	7	0.00
02/11/2016	R186 On 03-November-16	8.52	Call	Bond Future	13	0	13	0	0.00
02/11/2016	R186 On 03-November-16	8.82	Call	Bond Future	1285	1	1285	1	0.00
02/11/2016	R186 On 03-November-16	8.95	Call	Bond Future	2200	1	2200	1	0.00
02/11/2016	R186 On 03-November-16	9.20	Call	Bond Future	3935	3	3935	3	1,425.00
02/11/2016	R186 On 03-November-16	9.40	Call	Bond Future	5296	4	5296	4	1,425.00
02/11/2016	R186 On 03-November-16	8.96	Call	Bond Future	2270	1	2270	1	0.00
02/11/2016	R186 On 03-November-16	9.10	Put	Bond Future	0	0	0	0	108.00
02/11/2016	R186 On 03-November-16	9.66	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R186 On 03-November-16	9.71	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R186 On 03-November-16	8.90	Put	Bond Future	0	0	0	0	5,092.00
02/11/2016	R186 On 03-November-16	8.96	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R186 On 03-November-16	8.97	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R186 On 03-November-16	8.30	Put	Bond Future	2489	3	2489	3	0.00
02/11/2016	R186 On 03-November-16	8.52	Put	Bond Future	885	2	885	2	150.00
02/11/2016	R186 On 03-November-16	8.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2016	R186 On 03-November-16	9.20	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R186 On 03-November-16	8.82	Put	Bond Future	2	0	2	0	150.00
02/11/2016	R186 On 03-November-16	9.40	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R186 On 02-February-17			Bond Future	8.68	112.4659	8.6779	112.4659	98,995.00
02/11/2016	R186 On 02-February-17	8.87	Call	Bond Future	2823	2	2823	2	0.00
02/11/2016	R186 On 02-February-17	9.50	Call	Bond Future	6006	5	6006	5	0.00
02/11/2016	R186 On 02-February-17	9.40	Call	Bond Future	5447	5	5447	5	0.00
02/11/2016	R186 On 02-February-17	8.60	Call	Bond Future	1808	1	1808	1	7,000.00
02/11/2016	R186 On 02-February-17	8.81	Call	Bond Future	2574	2	2574	2	0.00
02/11/2016	R186 On 02-February-17	8.00	Call	Bond Future	474	0	474	0	7,000.00
02/11/2016	R186 On 02-February-17	8.79	Call	Bond Future	2494	2	2494	2	0.00
02/11/2016	R186 On 02-February-17	8.95	Call	Bond Future	3173	3	3173	3	0.00
02/11/2016	R186 On 02-February-17	9.02	Call	Bond Future	3494	3	3494	3	0.00
02/11/2016	R186 On 02-February-17	8.37	Call	Bond Future	1153	1	1153	1	500.00
02/11/2016	R186 On 02-February-17	9.10	Call	Bond Future	3878	3	3878	3	0.00
02/11/2016	R186 On 02-February-17	8.62	Call	Bond Future	1874	2	1874	2	500.00
02/11/2016	R186 On 02-February-17	8.43	Call	Bond Future	1306	1	1306	1	750.00
02/11/2016	R186 On 02-February-17	8.80	Call	Bond Future	2534	2	2534	2	0.00
02/11/2016	R186 On 02-February-17	8.90	Call	Bond Future	2952	2	2952	2	0.00
02/11/2016	R186 On 02-February-17	9.50	Put	Bond Future	402	1	402	1	13,500.00
02/11/2016	R186 On 02-February-17	8.87	Put	Bond Future	1478	2	1478	2	500.00
02/11/2016	R186 On 02-February-17	8.79	Put	Bond Future	1706	2	1706	2	0.00
02/11/2016	R186 On 02-February-17	8.95	Put	Bond Future	1274	2	1274	2	2,546.00
02/11/2016	R186 On 02-February-17	9.02	Put	Bond Future	1115	1	1115	1	500.00
02/11/2016	R186 On 02-February-17	8.37	Put	Bond Future	3355	4	3355	4	0.00
02/11/2016	R186 On 02-February-17	8.60	Put	Bond Future	2360	3	2360	3	0.00
02/11/2016	R186 On 02-February-17	9.40	Put	Bond Future	504	1	504	1	750.00
02/11/2016	R186 On 02-February-17	8.62	Put	Bond Future	2284	3	2284	3	0.00
02/11/2016	R186 On 02-February-17	8.81	Put	Bond Future	1647	2	1647	2	0.00
02/11/2016	R186 On 02-February-17	9.10	Put	Bond Future	952	1	952	1	2,546.00
02/11/2016	R186 On 02-February-17	8.00	Put	Bond Future	5399	6	5399	6	0.00
02/11/2016	R186 On 02-February-17	8.90	Put	Bond Future	1399	2	1399	2	750.00
02/11/2016	R186 On 02-February-17	8.43	Put	Bond Future	3074	4	3074	4	0.00
02/11/2016	R186 On 02-February-17	8.80	Put	Bond Future	1677	2	1677	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2016	R186 On 04-May-17			Bond Future	8.71	114.6770	8.7076	114.6770	0.00
02/11/2016	R186 On 04-May-17	8.90	Call	Bond Future	3636	3	3636	3	0.00
02/11/2016	R186 On 04-May-17	8.91	Call	Bond Future	3676	3	3676	3	0.00
02/11/2016	R186 On 04-May-17	8.89	Call	Bond Future	3596	3	3596	3	0.00
02/11/2016	R186 On 04-May-17	8.89	Put	Bond Future	2344	3	2344	3	0.00
02/11/2016	R186 On 04-May-17	8.90	Put	Bond Future	2316	3	2316	3	0.00
02/11/2016	R186 On 04-May-17	8.91	Put	Bond Future	2288	3	2288	3	0.00
02/11/2016	R186 On 03-August-17			Bond Future	8.72	111.7176	8.7248	111.7176	0.00
02/11/2016	R186 On 03-August-17	8.91	Call	Bond Future	4215	4	4215	4	0.00
02/11/2016	R186 On 03-August-17	8.93	Call	Bond Future	4292	4	4292	4	0.00
02/11/2016	R186 On 03-August-17	8.92	Call	Bond Future	4253	4	4253	4	0.00
02/11/2016	R186 On 03-August-17	8.91	Put	Bond Future	2969	3	2969	3	0.00
02/11/2016	R186 On 03-August-17	8.92	Put	Bond Future	2941	3	2941	3	0.00
02/11/2016	R186 On 03-August-17	8.93	Put	Bond Future	2912	3	2912	3	0.00
02/11/2016	R197 On 03-November-16			Bond Future	301.51	302.2984	301.5110	302.2984	861.00
02/11/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R197 On 03-November-16	303.57	Put	Bond Future	2059	1	2059	1	0.00
02/11/2016	R197 On 03-November-16	303.58	Put	Bond Future	2069	1	2069	1	0.00
02/11/2016	R197 On 03-November-16	303.56	Put	Bond Future	2049	1	2049	1	0.00
02/11/2016	R197 On 02-February-17			Bond Future	300.58	301.3851	300.5792	301.3851	1,246.00
02/11/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R197 On 02-February-17	302.58	Put	Bond Future	2001	1	2001	1	0.00
02/11/2016	R197 On 02-February-17	302.59	Put	Bond Future	2011	1	2011	1	0.00
02/11/2016	R197 On 02-February-17	302.57	Put	Bond Future	1991	1	1991	1	0.00
02/11/2016	R197 On 04-May-17			Bond Future	306.50	307.3277	306.5034	307.3277	0.00
02/11/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R197 On 04-May-17	308.59	Put	Bond Future	2087	1	2087	1	0.00
02/11/2016	R197 On 04-May-17	308.60	Put	Bond Future	2097	1	2097	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2016	R197 On 04-May-17	308.58	Put	Bond Future	2077	1	2077	1	0.00
02/11/2016	R197 On 03-August-17			Bond Future	305.88	306.7322	305.8827	306.7322	0.00
02/11/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R197 On 03-August-17	308.05	Put	Bond Future	2167	1	2167	1	0.00
02/11/2016	R197 On 03-August-17	308.06	Put	Bond Future	2177	1	2177	1	0.00
02/11/2016	R197 On 03-August-17	308.07	Put	Bond Future	2187	1	2187	1	0.00
02/11/2016	R202 On 03-November-16			Bond Future	248.38	248.8368	248.3779	248.8368	22,587.00
02/11/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R202 On 03-November-16	253.86	Put	Bond Future	5482	5	5482	5	0.00
02/11/2016	R202 On 03-November-16	253.87	Put	Bond Future	5492	5	5492	5	0.00
02/11/2016	R202 On 03-November-16	253.85	Put	Bond Future	5472	5	5472	5	0.00
02/11/2016	R202 On 02-February-17			Bond Future	249.56	250.0344	249.5638	250.0344	35,809.00
02/11/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R202 On 02-February-17	251.72	Put	Bond Future	2156	2	2156	2	0.00
02/11/2016	R202 On 02-February-17	251.74	Put	Bond Future	2176	2	2176	2	0.00
02/11/2016	R202 On 02-February-17	251.73	Put	Bond Future	2166	2	2166	2	0.00
02/11/2016	R202 On 04-May-17			Bond Future	254.48	254.9644	254.4826	254.9644	0.00
02/11/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R202 On 04-May-17	256.71	Put	Bond Future	2227	2	2227	2	0.00
02/11/2016	R202 On 04-May-17	256.72	Put	Bond Future	2237	2	2237	2	0.00
02/11/2016	R202 On 04-May-17	256.73	Put	Bond Future	2247	2	2247	2	0.00
02/11/2016	R202 On 03-August-17			Bond Future	256.03	256.5298	256.0311	256.5298	0.00
02/11/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R202 On 03-August-17	258.36	Put	Bond Future	2329	2	2329	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2016	R202 On 03-August-17	258.37	Put	Bond Future	2339	2	2339	2	0.00
02/11/2016	R202 On 03-August-17	258.35	Put	Bond Future	2319	2	2319	2	0.00
02/11/2016	R203 On 03-November-16			Bond Future	7.51	101.7348	7.5102	101.7348	3,090.00
02/11/2016	R203 On 03-November-16	8.84	Call	Bond Future	1075	1	1075	1	0.00
02/11/2016	R203 On 03-November-16	8.86	Call	Bond Future	1091	1	1091	1	0.00
02/11/2016	R203 On 03-November-16	8.85	Call	Bond Future	1083	1	1083	1	0.00
02/11/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R203 On 02-February-17			Bond Future	7.46	103.6677	7.4607	103.6677	24,463.00
02/11/2016	R203 On 02-February-17	7.70	Call	Bond Future	207	0	207	0	0.00
02/11/2016	R203 On 02-February-17	7.72	Call	Bond Future	215	0	215	0	0.00
02/11/2016	R203 On 02-February-17	7.71	Call	Bond Future	211	0	211	0	0.00
02/11/2016	R203 On 02-February-17	7.71	Put	Bond Future	67	0	67	0	0.00
02/11/2016	R203 On 02-February-17	7.72	Put	Bond Future	65	0	65	0	0.00
02/11/2016	R203 On 02-February-17	7.70	Put	Bond Future	69	0	69	0	0.00
02/11/2016	R203 On 04-May-17			Bond Future	7.00	101.5319	6.9982	101.5319	0.00
02/11/2016	R203 On 04-May-17	6.91	Call	Bond Future	96	0	96	0	0.00
02/11/2016	R203 On 04-May-17	6.92	Call	Bond Future	98	0	98	0	0.00
02/11/2016	R203 On 04-May-17	6.93	Call	Bond Future	100	0	100	0	0.00
02/11/2016	R203 On 04-May-17	6.92	Put	Bond Future	125	0	125	0	0.00
02/11/2016	R203 On 04-May-17	6.91	Put	Bond Future	127	0	127	0	0.00
02/11/2016	R203 On 04-May-17	6.93	Put	Bond Future	123	0	123	0	0.00
02/11/2016	R203 On 03-August-17			Bond Future	4.04	103.6098	4.0430	103.6098	0.00
02/11/2016	R203 On 03-August-17	4.87	Call	Bond Future	99	0	99	0	0.00
02/11/2016	R203 On 03-August-17	4.89	Call	Bond Future	101	0	101	0	0.00
02/11/2016	R203 On 03-August-17	4.88	Call	Bond Future	100	0	100	0	0.00
02/11/2016	R203 On 03-August-17	4.88	Put	Bond Future	10	0	10	0	0.00
02/11/2016	R203 On 03-August-17	4.89	Put	Bond Future	10	0	10	0	0.00
02/11/2016	R203 On 03-August-17	4.87	Put	Bond Future	10	0	10	0	0.00
02/11/2016	R204 On 03-November-16			Bond Future	7.69	103.4560	7.6852	103.4560	10,861.00
02/11/2016	R204 On 03-November-16	9.22	Call	Bond Future	2906	3	2906	3	0.00
02/11/2016	R204 On 03-November-16	9.21	Call	Bond Future	2888	3	2888	3	0.00
02/11/2016	R204 On 03-November-16	9.23	Call	Bond Future	2925	3	2925	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R204 On 02-February-17			Bond Future	7.68	101.3815	7.6849	101.3815	29,823.00
02/11/2016	R204 On 02-February-17	8.28	Call	Bond Future	1099	1	1099	1	0.00
02/11/2016	R204 On 02-February-17	8.29	Call	Bond Future	1114	1	1114	1	0.00
02/11/2016	R204 On 02-February-17	8.30	Call	Bond Future	1128	1	1128	1	0.00
02/11/2016	R204 On 02-February-17	8.28	Put	Bond Future	84	0	84	0	0.00
02/11/2016	R204 On 02-February-17	8.29	Put	Bond Future	81	0	81	0	0.00
02/11/2016	R204 On 02-February-17	8.30	Put	Bond Future	79	0	79	0	0.00
02/11/2016	R204 On 04-May-17			Bond Future	7.64	103.3747	7.6430	103.3747	0.00
02/11/2016	R204 On 04-May-17	7.90	Call	Bond Future	732	1	732	1	0.00
02/11/2016	R204 On 04-May-17	7.92	Call	Bond Future	751	1	751	1	0.00
02/11/2016	R204 On 04-May-17	7.91	Call	Bond Future	741	1	741	1	0.00
02/11/2016	R204 On 04-May-17	7.91	Put	Bond Future	341	0	341	0	0.00
02/11/2016	R204 On 04-May-17	7.92	Put	Bond Future	336	0	336	0	0.00
02/11/2016	R204 On 04-May-17	7.90	Put	Bond Future	346	0	346	0	0.00
02/11/2016	R204 On 03-August-17			Bond Future	7.52	101.4472	7.5195	101.4472	0.00
02/11/2016	R204 On 03-August-17	7.75	Call	Bond Future	715	1	715	1	0.00
02/11/2016	R204 On 03-August-17	7.76	Call	Bond Future	722	1	722	1	0.00
02/11/2016	R204 On 03-August-17	7.77	Call	Bond Future	730	1	730	1	0.00
02/11/2016	R204 On 03-August-17	7.75	Put	Bond Future	419	1	419	1	0.00
02/11/2016	R204 On 03-August-17	7.76	Put	Bond Future	414	1	414	1	0.00
02/11/2016	R204 On 03-August-17	7.77	Put	Bond Future	409	0	409	0	0.00
02/11/2016	R207 On 03-November-16			Bond Future	7.90	100.1645	7.9003	100.1645	20,120.00
02/11/2016	R207 On 03-November-16	7.94	Call	Bond Future	136	0	136	0	0.00
02/11/2016	R207 On 03-November-16	7.93	Call	Bond Future	117	0	117	0	0.00
02/11/2016	R207 On 03-November-16	7.95	Call	Bond Future	157	0	157	0	0.00
02/11/2016	R207 On 03-November-16	7.94	Put	Bond Future	28	0	28	0	0.00
02/11/2016	R207 On 03-November-16	7.95	Put	Bond Future	21	0	21	0	0.00
02/11/2016	R207 On 03-November-16	7.93	Put	Bond Future	36	0	36	0	0.00
02/11/2016	R207 On 02-February-17			Bond Future	7.92	98.4252	7.9174	98.4252	86,326.00
02/11/2016	R207 On 02-February-17	8.91	Call	Bond Future	2532	2	2532	2	62.00
02/11/2016	R207 On 02-February-17	9.22	Call	Bond Future	3264	3	3264	3	0.00

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02/11/2016	R207 On 02-February-17	9.24	Call	Bond Future	3312	3	3312	3	0.00
02/11/2016	R207 On 02-February-17	9.23	Call	Bond Future	3288	3	3288	3	0.00
02/11/2016	R207 On 02-February-17	8.91	Put	Bond Future	42	0	42	0	0.00
02/11/2016	R207 On 02-February-17	9.22	Put	Bond Future	13	0	13	0	0.00
02/11/2016	R207 On 02-February-17	9.24	Put	Bond Future	12	0	12	0	0.00
02/11/2016	R207 On 02-February-17	9.23	Put	Bond Future	12	0	12	0	0.00
02/11/2016	R207 On 04-May-17			Bond Future	7.92	100.3603	7.9198	100.3603	0.00
02/11/2016	R207 On 04-May-17	8.20	Call	Bond Future	1214	1	1214	1	0.00
02/11/2016	R207 On 04-May-17	8.22	Call	Bond Future	1244	1	1244	1	0.00
02/11/2016	R207 On 04-May-17	8.21	Call	Bond Future	1229	1	1229	1	0.00
02/11/2016	R207 On 04-May-17	8.22	Put	Bond Future	540	1	540	1	0.00
02/11/2016	R207 On 04-May-17	8.20	Put	Bond Future	557	1	557	1	0.00
02/11/2016	R207 On 04-May-17	8.21	Put	Bond Future	548	1	548	1	0.00
02/11/2016	R207 On 03-August-17			Bond Future	7.88	98.7695	7.8828	98.7695	0.00
02/11/2016	R207 On 03-August-17	8.19	Call	Bond Future	1344	1	1344	1	51.00
02/11/2016	R207 On 03-August-17	8.40	Call	Bond Future	1642	1	1642	1	0.00
02/11/2016	R207 On 03-August-17	8.39	Call	Bond Future	1628	1	1628	1	0.00
02/11/2016	R207 On 03-August-17	8.41	Call	Bond Future	1657	1	1657	1	0.00
02/11/2016	R207 On 03-August-17	8.39	Put	Bond Future	540	1	540	1	0.00
02/11/2016	R207 On 03-August-17	8.41	Put	Bond Future	527	1	527	1	0.00
02/11/2016	R207 On 03-August-17	8.19	Put	Bond Future	684	1	684	1	0.00
02/11/2016	R207 On 03-August-17	8.40	Put	Bond Future	534	1	534	1	0.00
02/11/2016	R208 On 03-November-16			Bond Future	8.09	95.4803	8.0854	95.4803	19,355.00
02/11/2016	R208 On 03-November-16	9.57	Call	Bond Future	5070	5	5070	5	0.00
02/11/2016	R208 On 03-November-16	9.58	Call	Bond Future	5103	5	5103	5	0.00
02/11/2016	R208 On 03-November-16	9.59	Call	Bond Future	5136	5	5136	5	0.00
02/11/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R208 On 02-February-17			Bond Future	8.11	97.2944	8.1147	97.2944	34,181.00
02/11/2016	R208 On 02-February-17	8.64	Call	Bond Future	2017	2	2017	2	0.00
02/11/2016	R208 On 02-February-17	8.63	Call	Bond Future	1991	2	1991	2	0.00
02/11/2016	R208 On 02-February-17	8.65	Call	Bond Future	2043	2	2043	2	0.00
02/11/2016	R208 On 02-February-17	8.64	Put	Bond Future	271	0	271	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2016	R208 On 02-February-17	8.65	Put	Bond Future	264	0	264	0	0.00
02/11/2016	R208 On 02-February-17	8.63	Put	Bond Future	278	0	278	0	0.00
02/11/2016	R208 On 04-May-17			Bond Future	8.13	95.8037	8.1264	95.8037	0.00
02/11/2016	R208 On 04-May-17	8.37	Call	Bond Future	1630	1	1630	1	0.00
02/11/2016	R208 On 04-May-17	8.39	Call	Bond Future	1669	1	1669	1	0.00
02/11/2016	R208 On 04-May-17	8.38	Call	Bond Future	1650	1	1650	1	0.00
02/11/2016	R208 On 04-May-17	8.37	Put	Bond Future	856	1	856	1	0.00
02/11/2016	R208 On 04-May-17	8.39	Put	Bond Future	832	1	832	1	0.00
02/11/2016	R208 On 04-May-17	8.38	Put	Bond Future	844	1	844	1	0.00
02/11/2016	R208 On 03-August-17			Bond Future	8.11	97.7644	8.1125	97.7644	0.00
02/11/2016	R208 On 03-August-17	8.30	Call	Bond Future	1718	2	1718	2	0.00
02/11/2016	R208 On 03-August-17	8.32	Call	Bond Future	1753	2	1753	2	0.00
02/11/2016	R208 On 03-August-17	8.31	Call	Bond Future	1736	2	1736	2	0.00
02/11/2016	R208 On 03-August-17	8.31	Put	Bond Future	1141	1	1141	1	0.00
02/11/2016	R208 On 03-August-17	8.32	Put	Bond Future	1129	1	1129	1	0.00
02/11/2016	R208 On 03-August-17	8.30	Put	Bond Future	1154	1	1154	1	0.00
02/11/2016	R209 On 03-November-16			Bond Future	9.20	73.4743	9.2005	73.4743	11,430.00
02/11/2016	R209 On 03-November-16	10.24	Call	Bond Future	6883	6	6883	6	0.00
02/11/2016	R209 On 03-November-16	10.26	Call	Bond Future	7006	6	7006	6	0.00
02/11/2016	R209 On 03-November-16	10.25	Call	Bond Future	6945	6	6945	6	0.00
02/11/2016	R209 On 03-November-16	9.05	Call	Bond Future	6	0	6	0	0.00
02/11/2016	R209 On 03-November-16	9.45	Call	Bond Future	1748	1	1748	1	0.00
02/11/2016	R209 On 03-November-16	8.81	Call	Bond Future	0	0	0	0	345.00
02/11/2016	R209 On 03-November-16	9.34	Call	Bond Future	995	0	995	0	0.00
02/11/2016	R209 On 03-November-16	9.04	Call	Bond Future	5	0	5	0	0.00
02/11/2016	R209 On 03-November-16	8.87	Call	Bond Future	0	0	0	0	250.00
02/11/2016	R209 On 03-November-16	9.42	Call	Bond Future	1542	1	1542	1	120.00
02/11/2016	R209 On 03-November-16	9.05	Put	Bond Future	1092	2	1092	2	250.00
02/11/2016	R209 On 03-November-16	8.81	Put	Bond Future	2867	4	2867	4	0.00
02/11/2016	R209 On 03-November-16	10.25	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R209 On 03-November-16	10.26	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R209 On 03-November-16	9.45	Put	Bond Future	0	0	0	0	250.00
02/11/2016	R209 On 03-November-16	10.24	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R209 On 03-November-16	9.04	Put	Bond Future	1163	2	1163	2	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
02/11/2016	R209 On 03-November-16	9.42	Put	Bond Future	1	0	1	0	0.00
02/11/2016	R209 On 03-November-16	8.87	Put	Bond Future	2415	3	2415	3	0.00
02/11/2016	R209 On 03-November-16	9.34	Put	Bond Future	10	0	10	0	345.00
02/11/2016	R209 On 02-February-17			Bond Future	9.24	74.8702	9.2397	74.8702	62,005.00
02/11/2016	R209 On 02-February-17	9.55	Call	Bond Future	3448	3	3448	3	0.00
02/11/2016	R209 On 02-February-17	9.53	Call	Bond Future	3360	3	3360	3	0.00
02/11/2016	R209 On 02-February-17	9.54	Call	Bond Future	3403	3	3403	3	0.00
02/11/2016	R209 On 02-February-17	9.53	Put	Bond Future	1349	2	1349	2	0.00
02/11/2016	R209 On 02-February-17	9.54	Put	Bond Future	1325	2	1325	2	0.00
02/11/2016	R209 On 02-February-17	9.55	Put	Bond Future	1301	2	1301	2	0.00
02/11/2016	R209 On 04-May-17			Bond Future	9.27	73.1909	9.2728	73.1909	0.00
02/11/2016	R209 On 04-May-17	9.46	Call	Bond Future	3832	3	3832	3	0.00
02/11/2016	R209 On 04-May-17	9.48	Call	Bond Future	3911	3	3911	3	0.00
02/11/2016	R209 On 04-May-17	9.47	Call	Bond Future	3872	3	3872	3	0.00
02/11/2016	R209 On 04-May-17	9.46	Put	Bond Future	2536	3	2536	3	0.00
02/11/2016	R209 On 04-May-17	9.47	Put	Bond Future	2507	3	2507	3	0.00
02/11/2016	R209 On 04-May-17	9.48	Put	Bond Future	2478	3	2478	3	0.00
02/11/2016	R209 On 03-August-17			Bond Future	9.30	74.6889	9.2977	74.6889	0.00
02/11/2016	R209 On 03-August-17	9.44	Call	Bond Future	4323	4	4323	4	0.00
02/11/2016	R209 On 03-August-17	9.43	Call	Bond Future	4286	4	4286	4	0.00
02/11/2016	R209 On 03-August-17	9.45	Call	Bond Future	4359	4	4359	4	0.00
02/11/2016	R209 On 03-August-17	9.45	Put	Bond Future	3309	4	3309	4	0.00
02/11/2016	R209 On 03-August-17	9.44	Put	Bond Future	3340	4	3340	4	0.00
02/11/2016	R209 On 03-August-17	9.43	Put	Bond Future	3372	4	3372	4	0.00
02/11/2016	R210 On 03-November-16			Bond Future	186.00	186.1005	186.0025	186.1005	589.00
02/11/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R210 On 03-November-16	188.90	Put	Bond Future	2897	3	2897	3	0.00
02/11/2016	R210 On 03-November-16	188.91	Put	Bond Future	2907	3	2907	3	0.00
02/11/2016	R210 On 03-November-16	188.92	Put	Bond Future	2917	3	2917	3	0.00
02/11/2016	R210 On 02-February-17			Bond Future	189.55	189.6479	189.5459	189.6479	1,983.00
02/11/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
02/11/2016	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
02/11/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R210 On 02-February-17	190.86	Put	Bond Future	1314	1	1314	1	0.00
02/11/2016	R210 On 02-February-17	190.84	Put	Bond Future	1294	1	1294	1	0.00
02/11/2016	R210 On 02-February-17	190.85	Put	Bond Future	1304	1	1304	1	0.00
02/11/2016	R210 On 04-May-17			Bond Future	190.97	191.0707	190.9652	191.0707	0.00
02/11/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R210 On 04-May-17	192.31	Put	Bond Future	1345	1	1345	1	0.00
02/11/2016	R210 On 04-May-17	192.32	Put	Bond Future	1355	1	1355	1	0.00
02/11/2016	R210 On 04-May-17	192.33	Put	Bond Future	1365	1	1365	1	0.00
02/11/2016	R210 On 03-August-17			Bond Future	194.88	194.9907	194.8778	194.9907	0.00
02/11/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R210 On 03-August-17	196.29	Put	Bond Future	1412	1	1412	1	0.00
02/11/2016	R210 On 03-August-17	196.30	Put	Bond Future	1422	1	1422	1	0.00
02/11/2016	R210 On 03-August-17	196.28	Put	Bond Future	1402	1	1402	1	0.00
02/11/2016	R211 On 03-November-16			Bond Future	141.41	141.4566	141.4143	141.4566	56.00
02/11/2016	R211 On 03-November-16	141.76	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R211 On 03-November-16	141.75	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R211 On 03-November-16	141.74	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R211 On 03-November-16	141.75	Put	Bond Future	336	0	336	0	0.00
02/11/2016	R211 On 03-November-16	141.74	Put	Bond Future	326	0	326	0	0.00
02/11/2016	R211 On 03-November-16	141.76	Put	Bond Future	346	0	346	0	0.00
02/11/2016	R212 On 03-November-16			Bond Future	148.04	148.1242	148.0447	148.1242	3,049.00
02/11/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R212 On 03-November-16	148.11	Put	Bond Future	65	0	65	0	0.00
02/11/2016	R212 On 03-November-16	148.12	Put	Bond Future	75	0	75	0	0.00
02/11/2016	R212 On 03-November-16	148.10	Put	Bond Future	55	0	55	0	0.00
02/11/2016	R212 On 02-February-17			Bond Future	148.92	148.9978	148.9151	148.9978	3,380.00
02/11/2016	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
02/11/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R212 On 02-February-17	149.27	Put	Bond Future	355	0	355	0	0.00
02/11/2016	R212 On 02-February-17	149.28	Put	Bond Future	365	0	365	0	0.00
02/11/2016	R212 On 02-February-17	149.29	Put	Bond Future	375	0	375	0	0.00
02/11/2016	R212 On 04-May-17			Bond Future	151.85	151.9358	151.8502	151.9358	0.00
02/11/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R212 On 04-May-17	152.24	Put	Bond Future	390	0	390	0	0.00
02/11/2016	R212 On 04-May-17	152.25	Put	Bond Future	400	0	400	0	0.00
02/11/2016	R212 On 04-May-17	152.23	Put	Bond Future	380	0	380	0	0.00
02/11/2016	R212 On 03-August-17			Bond Future	152.93	153.0225	152.9310	153.0225	0.00
02/11/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
02/11/2016	R212 On 03-August-17	153.34	Put	Bond Future	409	0	409	0	0.00
02/11/2016	R212 On 03-August-17	153.35	Put	Bond Future	419	0	419	0	0.00
02/11/2016	R212 On 03-August-17	153.36	Put	Bond Future	429	0	429	0	0.00
02/11/2016	R213 On 03-November-16			Bond Future	9.06	84.1963	9.0605	84.1963	4,280.00
02/11/2016	R213 On 03-November-16	10.20	Call	Bond Future	7476	7	7476	7	0.00
02/11/2016	R213 On 03-November-16	10.19	Call	Bond Future	7415	7	7415	7	0.00
02/11/2016	R213 On 03-November-16	10.18	Call	Bond Future	7353	7	7353	7	0.00
02/11/2016	R213 On 03-November-16	10.19	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R213 On 03-November-16	10.18	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R213 On 03-November-16	10.20	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R213 On 02-February-17			Bond Future	9.10	85.7959	9.1038	85.7959	51,569.00
02/11/2016	R213 On 02-February-17	9.40	Call	Bond Future	3283	3	3283	3	0.00
02/11/2016	R213 On 02-February-17	9.42	Call	Bond Future	3371	3	3371	3	0.00
02/11/2016	R213 On 02-February-17	9.41	Call	Bond Future	3327	3	3327	3	0.00
02/11/2016	R213 On 02-February-17	9.40	Put	Bond Future	1269	2	1269	2	0.00
02/11/2016	R213 On 02-February-17	9.42	Put	Bond Future	1223	2	1223	2	0.00
02/11/2016	R213 On 02-February-17	9.41	Put	Bond Future	1246	2	1246	2	0.00
02/11/2016	R213 On 04-May-17			Bond Future	9.14	83.9299	9.1368	83.9299	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2016	R213 On 04-May-17	9.37	Call	Bond Future	3866	3	3866	3	0.00
02/11/2016	R213 On 04-May-17	9.36	Call	Bond Future	3827	3	3827	3	0.00
02/11/2016	R213 On 04-May-17	9.35	Call	Bond Future	3787	3	3787	3	0.00
02/11/2016	R213 On 04-May-17	9.36	Put	Bond Future	2318	3	2318	3	0.00
02/11/2016	R213 On 04-May-17	9.37	Put	Bond Future	2291	3	2291	3	0.00
02/11/2016	R213 On 04-May-17	9.35	Put	Bond Future	2346	3	2346	3	0.00
02/11/2016	R213 On 03-August-17			Bond Future	9.16	85.6475	9.1606	85.6475	0.00
02/11/2016	R213 On 03-August-17	9.33	Call	Bond Future	4287	4	4287	4	0.00
02/11/2016	R213 On 03-August-17	9.34	Call	Bond Future	4325	4	4325	4	0.00
02/11/2016	R213 On 03-August-17	9.35	Call	Bond Future	4362	4	4362	4	0.00
02/11/2016	R213 On 03-August-17	9.34	Put	Bond Future	3121	3	3121	3	0.00
02/11/2016	R213 On 03-August-17	9.35	Put	Bond Future	3092	3	3092	3	0.00
02/11/2016	R213 On 03-August-17	9.33	Put	Bond Future	3151	4	3151	4	0.00
02/11/2016	R214 On 03-November-16			Bond Future	9.28	73.8096	9.2805	73.8096	17,721.00
02/11/2016	R214 On 03-November-16	10.35	Call	Bond Future	7342	7	7342	7	0.00
02/11/2016	R214 On 03-November-16	10.33	Call	Bond Future	7216	6	7216	6	0.00
02/11/2016	R214 On 03-November-16	10.34	Call	Bond Future	7279	7	7279	7	0.00
02/11/2016	R214 On 03-November-16	10.33	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R214 On 03-November-16	10.34	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R214 On 03-November-16	10.35	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R214 On 02-February-17			Bond Future	9.32	75.2120	9.3213	75.2120	34,384.00
02/11/2016	R214 On 02-February-17	9.67	Call	Bond Future	3793	3	3793	3	0.00
02/11/2016	R214 On 02-February-17	9.66	Call	Bond Future	3746	3	3746	3	0.00
02/11/2016	R214 On 02-February-17	9.68	Call	Bond Future	3840	3	3840	3	0.00
02/11/2016	R214 On 02-February-17	9.67	Put	Bond Future	1277	2	1277	2	0.00
02/11/2016	R214 On 02-February-17	9.68	Put	Bond Future	1254	2	1254	2	0.00
02/11/2016	R214 On 02-February-17	9.66	Put	Bond Future	1300	2	1300	2	0.00
02/11/2016	R214 On 04-May-17			Bond Future	9.35	73.3917	9.3534	73.3917	0.00
02/11/2016	R214 On 04-May-17	9.58	Call	Bond Future	4177	4	4177	4	0.00
02/11/2016	R214 On 04-May-17	9.56	Call	Bond Future	4094	4	4094	4	0.00
02/11/2016	R214 On 04-May-17	9.57	Call	Bond Future	4135	4	4135	4	0.00
02/11/2016	R214 On 04-May-17	9.56	Put	Bond Future	2596	3	2596	3	0.00
02/11/2016	R214 On 04-May-17	9.57	Put	Bond Future	2565	3	2565	3	0.00
02/11/2016	R214 On 04-May-17	9.58	Put	Bond Future	2536	3	2536	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2016	R214 On 03-August-17			Bond Future	9.38	74.8936	9.3778	74.8936	0.00
02/11/2016	R214 On 03-August-17	9.51	Call	Bond Future	4539	4	4539	4	0.00
02/11/2016	R214 On 03-August-17	9.53	Call	Bond Future	4618	4	4618	4	0.00
02/11/2016	R214 On 03-August-17	9.52	Call	Bond Future	4579	4	4579	4	0.00
02/11/2016	R214 On 03-August-17	9.52	Put	Bond Future	3547	4	3547	4	0.00
02/11/2016	R214 On 03-August-17	9.53	Put	Bond Future	3515	4	3515	4	0.00
02/11/2016	R214 On 03-August-17	9.51	Put	Bond Future	3580	4	3580	4	0.00
02/11/2016	R248 On 03-November-16			Bond Future	9.33	94.8160	9.3305	94.8160	29,358.00
02/11/2016	R248 On 03-November-16	10.39	Call	Bond Future	9261	8	9261	8	0.00
02/11/2016	R248 On 03-November-16	10.38	Call	Bond Future	9182	8	9182	8	0.00
02/11/2016	R248 On 03-November-16	10.37	Call	Bond Future	9102	8	9102	8	0.00
02/11/2016	R248 On 03-November-16	10.38	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R248 On 03-November-16	10.39	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R248 On 03-November-16	10.37	Put	Bond Future	0	0	0	0	0.00
02/11/2016	R248 On 02-February-17			Bond Future	9.37	96.6175	9.3727	96.6175	61,982.00
02/11/2016	R248 On 02-February-17	9.76	Call	Bond Future	5200	5	5200	5	0.00
02/11/2016	R248 On 02-February-17	9.77	Call	Bond Future	5260	5	5260	5	0.00
02/11/2016	R248 On 02-February-17	9.78	Call	Bond Future	5321	5	5321	5	0.00
02/11/2016	R248 On 02-February-17	9.77	Put	Bond Future	1617	2	1617	2	0.00
02/11/2016	R248 On 02-February-17	9.76	Put	Bond Future	1645	2	1645	2	0.00
02/11/2016	R248 On 02-February-17	9.78	Put	Bond Future	1589	2	1589	2	0.00
02/11/2016	R248 On 04-May-17			Bond Future	9.41	94.0760	9.4061	94.0760	0.00
02/11/2016	R248 On 04-May-17	9.67	Call	Bond Future	5717	5	5717	5	0.00
02/11/2016	R248 On 04-May-17	9.66	Call	Bond Future	5664	5	5664	5	0.00
02/11/2016	R248 On 04-May-17	9.65	Call	Bond Future	5612	5	5612	5	0.00
02/11/2016	R248 On 04-May-17	9.66	Put	Bond Future	3323	4	3323	4	0.00
02/11/2016	R248 On 04-May-17	9.67	Put	Bond Future	3286	4	3286	4	0.00
02/11/2016	R248 On 04-May-17	9.65	Put	Bond Future	3360	4	3360	4	0.00
02/11/2016	R248 On 03-August-17			Bond Future	9.43	96.0013	9.4319	96.0013	0.00
02/11/2016	R248 On 03-August-17	9.57	Call	Bond Future	6043	5	6043	5	0.00
02/11/2016	R248 On 03-August-17	9.58	Call	Bond Future	6093	6	6093	6	0.00
02/11/2016	R248 On 03-August-17	9.56	Call	Bond Future	5994	5	5994	5	0.00
02/11/2016	R248 On 03-August-17	9.58	Put	Bond Future	4722	5	4722	5	0.00
02/11/2016	R248 On 03-August-17	9.57	Put	Bond Future	4764	5	4764	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2016	R248 On 03-August-17	9.56	Put	Bond Future	4806	5	4806	5	0.00