



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

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
03/11/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	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
03/11/2016	2025 On 03-November-16			Bond Future	128.31	128.3358	128.3130	128.3358	0.00
03/11/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2025 On 03-November-16	129.22	Put	Bond Future	907	1	907	1	0.00
03/11/2016	2025 On 03-November-16	129.21	Put	Bond Future	897	1	897	1	0.00
03/11/2016	2025 On 03-November-16	129.23	Put	Bond Future	917	1	917	1	0.00
03/11/2016	2025 On 02-February-17			Bond Future	129.48	129.5009	129.4766	129.5009	3,231.00
03/11/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2025 On 02-February-17	129.99	Put	Bond Future	513	0	513	0	0.00
03/11/2016	2025 On 02-February-17	130.00	Put	Bond Future	523	0	523	0	0.00
03/11/2016	2025 On 02-February-17	130.01	Put	Bond Future	533	1	533	1	0.00
03/11/2016	2025 On 04-May-17			Bond Future	132.03	132.0533	132.0275	132.0533	0.00
03/11/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2025 On 04-May-17	132.57	Put	Bond Future	542	1	542	1	0.00
03/11/2016	2025 On 04-May-17	132.58	Put	Bond Future	552	1	552	1	0.00
03/11/2016	2025 On 04-May-17	132.56	Put	Bond Future	532	1	532	1	0.00
03/11/2016	2025 On 03-August-17			Bond Future	133.40	133.4262	133.3989	133.4262	0.00
03/11/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2025 On 03-August-17	133.96	Put	Bond Future	561	1	561	1	0.00
03/11/2016	2025 On 03-August-17	133.98	Put	Bond Future	581	1	581	1	0.00
03/11/2016	2025 On 03-August-17	133.97	Put	Bond Future	571	1	571	1	0.00
03/11/2016	2030 On 03-November-16			Bond Future	9.08	94.2160	9.0800	94.2160	0.00
03/11/2016	2030 On 03-November-16	9.33	Call	Bond Future	1769	2	1769	2	0.00
03/11/2016	2030 On 03-November-16	9.34	Call	Bond Future	1839	2	1839	2	0.00
03/11/2016	2030 On 03-November-16	9.35	Call	Bond Future	1909	2	1909	2	0.00
03/11/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
03/11/2016	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
03/11/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
03/11/2016	2030 On 02-February-17			Bond Future	9.09	91.9991	9.0868	91.9991	28,852.00
03/11/2016	2030 On 02-February-17	9.29	Call	Bond Future	1428	1	1428	1	0.00
03/11/2016	2030 On 02-February-17	9.31	Call	Bond Future	1566	2	1566	2	0.00
03/11/2016	2030 On 02-February-17	9.30	Call	Bond Future	1497	2	1497	2	0.00
03/11/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
03/11/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
03/11/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
03/11/2016	2030 On 04-May-17			Bond Future	9.13	93.8073	9.1253	93.8073	0.00
03/11/2016	2030 On 04-May-17	9.34	Call	Bond Future	1487	2	1487	2	0.00
03/11/2016	2030 On 04-May-17	9.33	Call	Bond Future	1419	1	1419	1	0.00
03/11/2016	2030 On 04-May-17	9.32	Call	Bond Future	1350	1	1350	1	0.00
03/11/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
03/11/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
03/11/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
03/11/2016	2030 On 03-August-17			Bond Future	9.16	91.7172	9.1553	91.7172	0.00
03/11/2016	2030 On 03-August-17	9.33	Call	Bond Future	1197	1	1197	1	0.00
03/11/2016	2030 On 03-August-17	9.34	Call	Bond Future	1265	1	1265	1	0.00
03/11/2016	2030 On 03-August-17	9.35	Call	Bond Future	1332	1	1332	1	0.00
03/11/2016	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
03/11/2016	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
03/11/2016	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
03/11/2016	2032 On 03-November-16			Bond Future	9.19	93.5098	9.1850	93.5098	0.00
03/11/2016	2032 On 03-November-16	10.29	Call	Bond Future	7971	8	7971	8	0.00
03/11/2016	2032 On 03-November-16	10.28	Call	Bond Future	7904	8	7904	8	0.00
03/11/2016	2032 On 03-November-16	10.30	Call	Bond Future	8039	8	8039	8	0.00
03/11/2016	2032 On 03-November-16	10.28	Put	Bond Future	0	0	0	0	0.00
03/11/2016	2032 On 03-November-16	10.29	Put	Bond Future	0	0	0	0	0.00
03/11/2016	2032 On 03-November-16	10.30	Put	Bond Future	0	0	0	0	0.00
03/11/2016	2032 On 02-February-17			Bond Future	9.19	95.2854	9.1944	95.2854	14,080.00
03/11/2016	2032 On 02-February-17	9.51	Call	Bond Future	3756	4	3756	4	0.00
03/11/2016	2032 On 02-February-17	9.53	Call	Bond Future	3854	4	3854	4	0.00
03/11/2016	2032 On 02-February-17	9.52	Call	Bond Future	3805	4	3805	4	0.00
03/11/2016	2032 On 02-February-17	9.51	Put	Bond Future	1390	1	1390	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
03/11/2016	2032 On 02-February-17	9.53	Put	Bond Future	1341	1	1341	1	0.00
03/11/2016	2032 On 02-February-17	9.52	Put	Bond Future	1365	1	1365	1	0.00
03/11/2016	2032 On 04-May-17			Bond Future	9.23	92.9982	9.2319	92.9982	0.00
03/11/2016	2032 On 04-May-17	9.46	Call	Bond Future	4298	4	4298	4	0.00
03/11/2016	2032 On 04-May-17	9.45	Call	Bond Future	4255	4	4255	4	0.00
03/11/2016	2032 On 04-May-17	9.44	Call	Bond Future	4212	4	4212	4	0.00
03/11/2016	2032 On 04-May-17	9.45	Put	Bond Future	2629	3	2629	3	0.00
03/11/2016	2032 On 04-May-17	9.46	Put	Bond Future	2599	3	2599	3	0.00
03/11/2016	2032 On 04-May-17	9.44	Put	Bond Future	2660	3	2660	3	0.00
03/11/2016	2032 On 03-August-17			Bond Future	9.26	94.8990	9.2600	94.8990	0.00
03/11/2016	2032 On 03-August-17	9.44	Call	Bond Future	4829	5	4829	5	0.00
03/11/2016	2032 On 03-August-17	9.43	Call	Bond Future	4788	5	4788	5	0.00
03/11/2016	2032 On 03-August-17	9.45	Call	Bond Future	4870	5	4870	5	0.00
03/11/2016	2032 On 03-August-17	9.45	Put	Bond Future	3466	3	3466	3	0.00
03/11/2016	2032 On 03-August-17	9.43	Put	Bond Future	3530	4	3530	4	0.00
03/11/2016	2032 On 03-August-17	9.44	Put	Bond Future	3498	4	3498	4	0.00
03/11/2016	2033 On 03-November-16			Bond Future	107.19	107.2136	107.1949	107.2136	0.00
03/11/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2033 On 03-November-16	109.16	Put	Bond Future	1965	2	1965	2	0.00
03/11/2016	2033 On 03-November-16	109.17	Put	Bond Future	1975	2	1975	2	0.00
03/11/2016	2033 On 03-November-16	109.18	Put	Bond Future	1985	2	1985	2	0.00
03/11/2016	2033 On 02-February-17			Bond Future	109.24	109.2560	109.2360	109.2560	5,278.00
03/11/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2033 On 02-February-17	109.71	Put	Bond Future	474	0	474	0	0.00
03/11/2016	2033 On 02-February-17	109.72	Put	Bond Future	484	0	484	0	0.00
03/11/2016	2033 On 02-February-17	109.70	Put	Bond Future	464	0	464	0	0.00
03/11/2016	2033 On 04-May-17			Bond Future	110.35	110.3701	110.3489	110.3701	0.00
03/11/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00

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03/11/2016	2033 On 04-May-17	110.84	Put	Bond Future	491	0	491	0	0.00
03/11/2016	2033 On 04-May-17	110.85	Put	Bond Future	501	0	501	0	0.00
03/11/2016	2033 On 04-May-17	110.83	Put	Bond Future	481	0	481	0	0.00
03/11/2016	2033 On 03-August-17			Bond Future	112.61	112.6315	112.6088	112.6315	0.00
03/11/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2033 On 03-August-17	113.12	Put	Bond Future	511	0	511	0	0.00
03/11/2016	2033 On 03-August-17	113.13	Put	Bond Future	521	0	521	0	0.00
03/11/2016	2033 On 03-August-17	113.14	Put	Bond Future	531	1	531	1	0.00
03/11/2016	2037 On 03-November-16			Bond Future	9.35	94.9619	9.3500	94.9619	0.00
03/11/2016	2037 On 03-November-16	10.35	Call	Bond Future	7896	8	7896	8	0.00
03/11/2016	2037 On 03-November-16	10.37	Call	Bond Future	8043	8	8043	8	0.00
03/11/2016	2037 On 03-November-16	10.36	Call	Bond Future	7970	8	7970	8	0.00
03/11/2016	2037 On 03-November-16	10.36	Put	Bond Future	0	0	0	0	0.00
03/11/2016	2037 On 03-November-16	10.37	Put	Bond Future	0	0	0	0	0.00
03/11/2016	2037 On 03-November-16	10.35	Put	Bond Future	0	0	0	0	0.00
03/11/2016	2037 On 02-February-17			Bond Future	9.35	92.5089	9.3526	92.5089	41,574.00
03/11/2016	2037 On 02-February-17	9.68	Call	Bond Future	4250	4	4250	4	0.00
03/11/2016	2037 On 02-February-17	9.66	Call	Bond Future	4145	4	4145	4	0.00
03/11/2016	2037 On 02-February-17	9.67	Call	Bond Future	4198	4	4198	4	0.00
03/11/2016	2037 On 02-February-17	9.66	Put	Bond Future	1608	2	1608	2	0.00
03/11/2016	2037 On 02-February-17	9.67	Put	Bond Future	1580	2	1580	2	0.00
03/11/2016	2037 On 02-February-17	9.68	Put	Bond Future	1552	2	1552	2	0.00
03/11/2016	2037 On 04-May-17			Bond Future	9.39	94.3271	9.3923	94.3271	0.00
03/11/2016	2037 On 04-May-17	9.59	Call	Bond Future	4684	5	4684	5	0.00
03/11/2016	2037 On 04-May-17	9.58	Call	Bond Future	4637	5	4637	5	0.00
03/11/2016	2037 On 04-May-17	9.60	Call	Bond Future	4731	5	4731	5	0.00
03/11/2016	2037 On 04-May-17	9.58	Put	Bond Future	3090	3	3090	3	0.00
03/11/2016	2037 On 04-May-17	9.59	Put	Bond Future	3055	3	3055	3	0.00
03/11/2016	2037 On 04-May-17	9.60	Put	Bond Future	3021	3	3021	3	0.00
03/11/2016	2037 On 03-August-17			Bond Future	9.42	91.9972	9.4249	91.9972	0.00
03/11/2016	2037 On 03-August-17	9.58	Call	Bond Future	5336	5	5336	5	0.00
03/11/2016	2037 On 03-August-17	9.57	Call	Bond Future	5292	5	5292	5	0.00

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03/11/2016	2037 On 03-August-17	9.56	Call	Bond Future	5248	5	5248	5	0.00
03/11/2016	2037 On 03-August-17	9.56	Put	Bond Future	4139	4	4139	4	0.00
03/11/2016	2037 On 03-August-17	9.57	Put	Bond Future	4103	4	4103	4	0.00
03/11/2016	2037 On 03-August-17	9.58	Put	Bond Future	4066	4	4066	4	0.00
03/11/2016	2038 On 03-November-16			Bond Future	134.64	134.6597	134.6359	134.6597	0.00
03/11/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2038 On 03-November-16	136.32	Put	Bond Future	1684	2	1684	2	0.00
03/11/2016	2038 On 03-November-16	136.33	Put	Bond Future	1694	2	1694	2	0.00
03/11/2016	2038 On 03-November-16	136.31	Put	Bond Future	1674	2	1674	2	0.00
03/11/2016	2038 On 02-February-17			Bond Future	135.76	135.7854	135.7598	135.7854	22,147.00
03/11/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2038 On 02-February-17	137.05	Put	Bond Future	1290	1	1290	1	0.00
03/11/2016	2038 On 02-February-17	137.06	Put	Bond Future	1300	1	1300	1	0.00
03/11/2016	2038 On 02-February-17	137.07	Put	Bond Future	1310	1	1310	1	0.00
03/11/2016	2038 On 04-May-17			Bond Future	138.43	138.4618	138.4348	138.4618	0.00
03/11/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2038 On 04-May-17	139.78	Put	Bond Future	1345	1	1345	1	0.00
03/11/2016	2038 On 04-May-17	139.79	Put	Bond Future	1355	1	1355	1	0.00
03/11/2016	2038 On 04-May-17	139.77	Put	Bond Future	1335	1	1335	1	0.00
03/11/2016	2038 On 03-August-17			Bond Future	139.77	139.7994	139.7707	139.7994	0.00
03/11/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2038 On 03-August-17	141.17	Put	Bond Future	1399	1	1399	1	0.00
03/11/2016	2038 On 03-August-17	141.16	Put	Bond Future	1389	1	1389	1	0.00
03/11/2016	2038 On 03-August-17	141.18	Put	Bond Future	1409	1	1409	1	0.00
03/11/2016	2040 On 03-November-16			Bond Future	9.40	99.0288	9.4000	99.0288	0.00
03/11/2016	2040 On 03-November-16	9.71	Call	Bond Future	2753	3	2753	3	0.00

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03/11/2016	2040 On 03-November-16	9.69	Call	Bond Future	2579	3	2579	3	0.00
03/11/2016	2040 On 03-November-16	9.70	Call	Bond Future	2666	3	2666	3	0.00
03/11/2016	2040 On 03-November-16	9.69	Put	Bond Future	0	0	0	0	0.00
03/11/2016	2040 On 03-November-16	9.70	Put	Bond Future	0	0	0	0	0.00
03/11/2016	2040 On 03-November-16	9.71	Put	Bond Future	0	0	0	0	0.00
03/11/2016	2040 On 02-February-17			Bond Future	9.40	96.4026	9.4026	96.4026	8,099.00
03/11/2016	2040 On 02-February-17	9.58	Call	Bond Future	3797	4	3797	4	0.00
03/11/2016	2040 On 02-February-17	9.59	Call	Bond Future	3849	4	3849	4	0.00
03/11/2016	2040 On 02-February-17	9.60	Call	Bond Future	3901	4	3901	4	0.00
03/11/2016	2040 On 02-February-17	9.59	Put	Bond Future	2175	2	2175	2	0.00
03/11/2016	2040 On 02-February-17	9.60	Put	Bond Future	2140	2	2140	2	0.00
03/11/2016	2040 On 02-February-17	9.58	Put	Bond Future	2211	2	2211	2	0.00
03/11/2016	2040 On 04-May-17			Bond Future	9.44	98.2974	9.4424	98.2974	0.00
03/11/2016	2040 On 04-May-17	9.62	Call	Bond Future	5004	5	5004	5	0.00
03/11/2016	2040 On 04-May-17	9.63	Call	Bond Future	5053	5	5053	5	0.00
03/11/2016	2040 On 04-May-17	9.64	Call	Bond Future	5103	5	5103	5	0.00
03/11/2016	2040 On 04-May-17	9.63	Put	Bond Future	3392	3	3392	3	0.00
03/11/2016	2040 On 04-May-17	9.64	Put	Bond Future	3355	3	3355	3	0.00
03/11/2016	2040 On 04-May-17	9.62	Put	Bond Future	3430	3	3430	3	0.00
03/11/2016	2040 On 03-August-17			Bond Future	9.48	95.7982	9.4754	95.7982	0.00
03/11/2016	2040 On 03-August-17	9.61	Call	Bond Future	5725	6	5725	6	0.00
03/11/2016	2040 On 03-August-17	9.63	Call	Bond Future	5820	6	5820	6	0.00
03/11/2016	2040 On 03-August-17	9.62	Call	Bond Future	5773	6	5773	6	0.00
03/11/2016	2040 On 03-August-17	9.62	Put	Bond Future	4498	5	4498	5	0.00
03/11/2016	2040 On 03-August-17	9.61	Put	Bond Future	4538	5	4538	5	0.00
03/11/2016	2040 On 03-August-17	9.63	Put	Bond Future	4459	4	4459	4	0.00
03/11/2016	2044 On 03-November-16			Bond Future	9.41	96.2783	9.4100	96.2783	0.00
03/11/2016	2044 On 03-November-16	10.42	Call	Bond Future	8581	9	8581	9	0.00
03/11/2016	2044 On 03-November-16	10.43	Call	Bond Future	8659	9	8659	9	0.00
03/11/2016	2044 On 03-November-16	10.41	Call	Bond Future	8502	9	8502	9	0.00
03/11/2016	2044 On 03-November-16	10.43	Put	Bond Future	0	0	0	0	0.00
03/11/2016	2044 On 03-November-16	10.42	Put	Bond Future	0	0	0	0	0.00
03/11/2016	2044 On 03-November-16	10.41	Put	Bond Future	0	0	0	0	0.00
03/11/2016	2044 On 02-February-17			Bond Future	9.41	93.7250	9.4111	93.7250	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
03/11/2016	2044 On 02-February-17	9.77	Call	Bond Future	4868	5	4868	5	0.00
03/11/2016	2044 On 02-February-17	9.76	Call	Bond Future	4810	5	4810	5	0.00
03/11/2016	2044 On 02-February-17	9.78	Call	Bond Future	4926	5	4926	5	0.00
03/11/2016	2044 On 02-February-17	9.77	Put	Bond Future	1661	2	1661	2	0.00
03/11/2016	2044 On 02-February-17	9.78	Put	Bond Future	1632	2	1632	2	0.00
03/11/2016	2044 On 02-February-17	9.76	Put	Bond Future	1690	2	1690	2	0.00
03/11/2016	2044 On 04-May-17			Bond Future	9.45	95.5672	9.4493	95.5672	0.00
03/11/2016	2044 On 04-May-17	9.67	Call	Bond Future	5314	5	5314	5	0.00
03/11/2016	2044 On 04-May-17	9.68	Call	Bond Future	5365	5	5365	5	0.00
03/11/2016	2044 On 04-May-17	9.66	Call	Bond Future	5263	5	5263	5	0.00
03/11/2016	2044 On 04-May-17	9.68	Put	Bond Future	3299	3	3299	3	0.00
03/11/2016	2044 On 04-May-17	9.67	Put	Bond Future	3335	3	3335	3	0.00
03/11/2016	2044 On 04-May-17	9.66	Put	Bond Future	3373	3	3373	3	0.00
03/11/2016	2044 On 03-August-17			Bond Future	9.48	93.1374	9.4810	93.1374	0.00
03/11/2016	2044 On 03-August-17	9.62	Call	Bond Future	5855	6	5855	6	0.00
03/11/2016	2044 On 03-August-17	9.64	Call	Bond Future	5952	6	5952	6	0.00
03/11/2016	2044 On 03-August-17	9.63	Call	Bond Future	5903	6	5903	6	0.00
03/11/2016	2044 On 03-August-17	9.62	Put	Bond Future	4609	5	4609	5	0.00
03/11/2016	2044 On 03-August-17	9.63	Put	Bond Future	4569	5	4569	5	0.00
03/11/2016	2044 On 03-August-17	9.64	Put	Bond Future	4529	5	4529	5	0.00
03/11/2016	2046 On 03-November-16			Bond Future	133.99	134.0118	133.9882	134.0118	0.00
03/11/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2046 On 03-November-16	137.09	Put	Bond Future	3102	3	3102	3	0.00
03/11/2016	2046 On 03-November-16	137.07	Put	Bond Future	3082	3	3082	3	0.00
03/11/2016	2046 On 03-November-16	137.08	Put	Bond Future	3092	3	3092	3	0.00
03/11/2016	2046 On 02-February-17			Bond Future	136.54	136.5648	136.5395	136.5648	17,789.00
03/11/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2046 On 02-February-17	137.14	Put	Bond Future	601	1	601	1	0.00
03/11/2016	2046 On 02-February-17	137.15	Put	Bond Future	611	1	611	1	0.00
03/11/2016	2046 On 02-February-17	137.13	Put	Bond Future	591	1	591	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
03/11/2016	2046 On 04-May-17			Bond Future	137.70	137.7282	137.7016	137.7282	0.00
03/11/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2046 On 04-May-17	138.33	Put	Bond Future	628	1	628	1	0.00
03/11/2016	2046 On 04-May-17	138.34	Put	Bond Future	638	1	638	1	0.00
03/11/2016	2046 On 04-May-17	138.32	Put	Bond Future	618	1	618	1	0.00
03/11/2016	2046 On 03-August-17			Bond Future	140.52	140.5502	140.5216	140.5502	0.00
03/11/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2046 On 03-August-17	141.19	Put	Bond Future	668	1	668	1	0.00
03/11/2016	2046 On 03-August-17	141.17	Put	Bond Future	648	1	648	1	0.00
03/11/2016	2046 On 03-August-17	141.18	Put	Bond Future	658	1	658	1	0.00
03/11/2016	2050 On 03-November-16			Bond Future	143.14	143.1671	143.1420	143.1671	0.00
03/11/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2050 On 03-November-16	149.53	Put	Bond Future	6388	6	6388	6	0.00
03/11/2016	2050 On 03-November-16	149.54	Put	Bond Future	6398	6	6398	6	0.00
03/11/2016	2050 On 03-November-16	149.52	Put	Bond Future	6378	6	6378	6	0.00
03/11/2016	2050 On 02-February-17			Bond Future	144.27	144.2924	144.2656	144.2924	23,975.00
03/11/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2050 On 02-February-17	144.97	Put	Bond Future	704	1	704	1	0.00
03/11/2016	2050 On 02-February-17	144.98	Put	Bond Future	714	1	714	1	0.00
03/11/2016	2050 On 02-February-17	144.96	Put	Bond Future	694	1	694	1	0.00
03/11/2016	2050 On 04-May-17			Bond Future	147.11	147.1363	147.1080	147.1363	0.00
03/11/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2050 On 04-May-17	147.84	Put	Bond Future	732	1	732	1	0.00
03/11/2016	2050 On 04-May-17	147.85	Put	Bond Future	742	1	742	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
03/11/2016	2050 On 04-May-17	147.83	Put	Bond Future	722	1	722	1	0.00
03/11/2016	2050 On 03-August-17			Bond Future	148.46	148.4889	148.4589	148.4889	0.00
03/11/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
03/11/2016	2050 On 03-August-17	149.22	Put	Bond Future	761	1	761	1	0.00
03/11/2016	2050 On 03-August-17	149.24	Put	Bond Future	781	1	781	1	0.00
03/11/2016	2050 On 03-August-17	149.23	Put	Bond Future	771	1	771	1	0.00
03/11/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	AL37 On 03-November-16			Index Future	506.14	506.8850	506.1400	506.8850	0.00
03/11/2016	AL37 On 02-February-17			Index Future	516.68	516.5100	516.6830	516.5100	7.00
03/11/2016	AL37 On 04-May-17			Index Future	526.83	526.6590	526.8310	526.6590	0.00
03/11/2016	AL37 On 03-August-17			Index Future	537.59	537.4170	537.5890	537.4170	0.00
03/11/2016	AL7T On 03-November-16			Index Future	587.81	589.2540	587.8110	589.2540	0.00
03/11/2016	AL7T On 02-February-17			Index Future	600.83	600.4430	600.8300	600.4430	2.00
03/11/2016	AL7T On 04-May-17			Index Future	612.63	612.2410	612.6310	612.2410	0.00
03/11/2016	AL7T On 03-August-17			Index Future	625.14	624.7480	625.1410	624.7480	0.00
03/11/2016	ALBI On 03-November-16			Index Future	535.59	537.1250	535.5870	537.1250	0.00
03/11/2016	ALBI On 02-February-17			Index Future	547.42	547.3230	547.4160	547.3230	611.00
03/11/2016	ALBI On 04-May-17			Index Future	558.17	558.0780	558.1680	558.0780	0.00
03/11/2016	ALBI On 03-August-17			Index Future	569.57	569.4780	569.5660	569.4780	0.00
03/11/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	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
03/11/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/11/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2016	EL28 On 03-November-16			Bond Future	127.93	127.9529	127.9328	127.9529	0.00
03/11/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
03/11/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
03/11/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
03/11/2016	EL28 On 03-November-16	132.15	Put	Bond Future	4217	4	4217	4	0.00
03/11/2016	EL28 On 03-November-16	132.16	Put	Bond Future	4227	4	4227	4	0.00
03/11/2016	EL28 On 03-November-16	132.17	Put	Bond Future	4237	4	4237	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
03/11/2016	EL28 On 02-February-17			Bond Future	130.37	130.3905	130.3688	130.3905	0.00
03/11/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
03/11/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
03/11/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
03/11/2016	EL28 On 02-February-17	135.12	Put	Bond Future	4751	5	4751	5	0.00
03/11/2016	EL28 On 02-February-17	135.11	Put	Bond Future	4741	5	4741	5	0.00
03/11/2016	EL28 On 02-February-17	135.10	Put	Bond Future	4731	5	4731	5	0.00
03/11/2016	EL28 On 04-May-17			Bond Future	131.26	131.2784	131.2553	131.2784	0.00
03/11/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
03/11/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
03/11/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
03/11/2016	EL28 On 04-May-17	137.90	Put	Bond Future	6645	7	6645	7	0.00
03/11/2016	EL28 On 04-May-17	137.91	Put	Bond Future	6655	7	6655	7	0.00
03/11/2016	EL28 On 04-May-17	137.92	Put	Bond Future	6665	7	6665	7	0.00
03/11/2016	EL28 On 03-August-17			Bond Future	133.94	133.9682	133.9438	133.9682	0.00
03/11/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
03/11/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
03/11/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
03/11/2016	EL28 On 03-August-17	135.17	Put	Bond Future	1226	1	1226	1	0.00
03/11/2016	EL28 On 03-August-17	135.16	Put	Bond Future	1216	1	1216	1	0.00
03/11/2016	EL28 On 03-August-17	135.18	Put	Bond Future	1236	1	1236	1	0.00
03/11/2016	ES33 On 03-November-16			Bond Future	10.22	79.7076	10.2200	79.7076	0.00
03/11/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6645	7	6645	7	0.00
03/11/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6761	7	6761	7	0.00
03/11/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6703	7	6703	7	0.00
03/11/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
03/11/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
03/11/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
03/11/2016	ES33 On 02-February-17			Bond Future	10.26	81.2210	10.2559	81.2210	8,789.00
03/11/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2280	2	2280	2	0.00
03/11/2016	ES33 On 02-February-17	10.60	Call	Bond Future	2217	2	2217	2	0.00
03/11/2016	ES33 On 02-February-17	10.59	Call	Bond Future	2154	2	2154	2	0.00
03/11/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
03/11/2016	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
03/11/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
03/11/2016	ES33 On 04-May-17			Bond Future	10.32	79.0227	10.3232	79.0227	0.00
03/11/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1454	1	1454	1	0.00
03/11/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1517	2	1517	2	0.00
03/11/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1391	1	1391	1	0.00
03/11/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
03/11/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
03/11/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
03/11/2016	ES33 On 03-August-17			Bond Future	10.38	80.6379	10.3816	80.6379	0.00
03/11/2016	ES33 On 03-August-17	10.55	Call	Bond Future	1071	1	1071	1	0.00
03/11/2016	ES33 On 03-August-17	10.53	Call	Bond Future	945	1	945	1	0.00
03/11/2016	ES33 On 03-August-17	10.54	Call	Bond Future	1008	1	1008	1	0.00
03/11/2016	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
03/11/2016	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
03/11/2016	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
03/11/2016	ES42 On 03-November-16			Bond Future	10.35	84.1536	10.3450	84.1536	0.00
03/11/2016	ES42 On 02-February-17			Bond Future	10.38	85.7515	10.3760	85.7515	8,777.00
03/11/2016	ES42 On 04-May-17			Bond Future	10.44	83.1736	10.4429	83.1736	0.00
03/11/2016	ES42 On 03-August-17			Bond Future	10.50	84.8741	10.5006	84.8741	0.00
03/11/2016	GOVI On 03-November-16			GOVI	533.29	534.7230	533.2910	534.7230	0.00
03/11/2016	GOVI On 03-November-16	476.11	Call	GOVI	571810	59	571810	59	0.00
03/11/2016	GOVI On 03-November-16	476.12	Call	GOVI	571710	59	571710	59	0.00
03/11/2016	GOVI On 03-November-16	476.13	Call	GOVI	571610	59	571610	59	0.00
03/11/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
03/11/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
03/11/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
03/11/2016	GOVI On 02-February-17			GOVI	545.09	544.8760	545.0930	544.8760	516.00
03/11/2016	GOVI On 02-February-17	533.32	Call	GOVI	117730	12	117730	12	0.00
03/11/2016	GOVI On 02-February-17	533.34	Call	GOVI	117530	12	117530	12	0.00
03/11/2016	GOVI On 02-February-17	533.33	Call	GOVI	117630	12	117630	12	0.00
03/11/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
03/11/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
03/11/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
03/11/2016	GOVI On 04-May-17			GOVI	555.80	555.5820	555.7990	555.5820	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
03/11/2016	GOVI On 04-May-17	262.20	Call	GOVI	2935990	293	2935990	293	0.00
03/11/2016	GOVI On 04-May-17	262.19	Call	GOVI	2936090	293	2936090	293	0.00
03/11/2016	GOVI On 04-May-17	262.18	Call	GOVI	2936190	293	2936190	293	0.00
03/11/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
03/11/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
03/11/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
03/11/2016	GOVI On 03-August-17			GOVI	567.15	566.9320	567.1490	566.9320	0.00
03/11/2016	GOVI On 03-August-17	561.10	Call	GOVI	60490	6	60490	6	0.00
03/11/2016	GOVI On 03-August-17	561.11	Call	GOVI	60390	6	60390	6	0.00
03/11/2016	GOVI On 03-August-17	561.09	Call	GOVI	60590	6	60590	6	0.00
03/11/2016	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
03/11/2016	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
03/11/2016	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
03/11/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/11/2016	IGOV On 03-November-16			Index Future	248.94	248.9840	248.9400	248.9840	0.00
03/11/2016	IGOV On 02-February-17			Index Future	253.66	253.7270	253.6570	253.7270	1,070.00
03/11/2016	IGOV On 04-May-17			Index Future	258.65	258.7280	258.6540	258.7280	0.00
03/11/2016	IGOV On 03-August-17			Index Future	263.95	264.0280	263.9510	264.0280	0.00
03/11/2016	ILBI On 03-November-16			Index Future	673.88	674.0180	673.8790	674.0180	0.00
03/11/2016	ILBI On 02-February-17			Index Future	686.86	687.0480	686.8590	687.0480	155.00
03/11/2016	ILBI On 04-May-17			Index Future	700.38	700.5750	700.3820	700.5750	0.00
03/11/2016	ILBI On 03-August-17			Index Future	714.15	714.3480	714.1530	714.3480	0.00
03/11/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
03/11/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0088	100.0093	100.0088	0.00
03/11/2016	IS01 On 15-June-17			Interest Rate Swap	99.63	99.6299	99.6297	99.6299	0.00
03/11/2016	IS01 On 21-September-17			Interest Rate Swap	99.66	99.6683	99.6633	99.6683	0.00
03/11/2016	IS01 On 21-December-17			Interest Rate Swap	99.93	99.9410	99.9338	99.9410	0.00
03/11/2016	IS02 On 18-December-17			Interest Rate Swap	99.96	99.9688	99.9617	99.9688	0.00
03/11/2016	IS02 On 16-March-18			Interest Rate Swap	99.24	99.2522	99.2398	99.2522	0.00
03/11/2016	IS02 On 15-June-18			Interest Rate Swap	98.90	98.9145	98.9003	98.9145	0.00
03/11/2016	IS02 On 21-September-18			Interest Rate Swap	98.95	98.9804	98.9497	98.9804	0.00
03/11/2016	IS02 On 21-December-18			Interest Rate Swap	99.44	99.4900	99.4400	99.4900	0.00
03/11/2016	IS05 On 17-December-20			Interest Rate Swap	97.74	97.7645	97.7423	97.7645	0.00
03/11/2016	IS05 On 16-March-21			Interest Rate Swap	97.06	97.0864	97.0589	97.0864	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
03/11/2016	IS05 On 15-June-21			Interest Rate Swap	96.34	96.3743	96.3396	96.3743	0.00
03/11/2016	IS05 On 21-September-21			Interest Rate Swap	96.59	96.6350	96.5939	96.6350	0.00
03/11/2016	IS05 On 21-December-21			Interest Rate Swap	98.83	98.8720	98.8290	98.8720	50.00
03/11/2016	IS10 On 17-December-25			Interest Rate Swap	97.52	97.5643	97.5199	97.5643	0.00
03/11/2016	IS10 On 16-March-26			Interest Rate Swap	94.59	94.6316	94.5914	94.6316	0.00
03/11/2016	IS10 On 15-June-26			Interest Rate Swap	93.36	93.3940	93.3602	93.3940	0.00
03/11/2016	IS10 On 21-September-26			Interest Rate Swap	95.46	95.4852	95.4581	95.4852	0.00
03/11/2016	IS10 On 21-December-26			Interest Rate Swap	99.13	99.1524	99.1284	99.1524	0.00
03/11/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/11/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/11/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/11/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/11/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
03/11/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	10,000.00
03/11/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
03/11/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
03/11/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	1,000.00
03/11/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
03/11/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
03/11/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
03/11/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
03/11/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
03/11/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
03/11/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
03/11/2016	R023 On 03-November-16			Bond Future	8.38	98.6304	8.3750	98.6304	0.00
03/11/2016	R023 On 03-November-16	9.73	Call	Bond Future	6163	6	6163	6	0.00
03/11/2016	R023 On 03-November-16	9.74	Call	Bond Future	6206	6	6206	6	0.00
03/11/2016	R023 On 03-November-16	9.75	Call	Bond Future	6250	6	6250	6	0.00
03/11/2016	R023 On 03-November-16	9.74	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R023 On 03-November-16	9.75	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R023 On 03-November-16	9.73	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R023 On 02-February-17			Bond Future	8.37	100.5032	8.3675	100.5032	16,607.00
03/11/2016	R023 On 02-February-17	8.86	Call	Bond Future	2722	3	2722	3	0.00
03/11/2016	R023 On 02-February-17	8.85	Call	Bond Future	2689	3	2689	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
03/11/2016	R023 On 02-February-17	8.84	Call	Bond Future	2655	3	2655	3	0.00
03/11/2016	R023 On 02-February-17	8.85	Put	Bond Future	503	1	503	1	0.00
03/11/2016	R023 On 02-February-17	8.86	Put	Bond Future	492	1	492	1	0.00
03/11/2016	R023 On 02-February-17	8.84	Put	Bond Future	514	1	514	1	0.00
03/11/2016	R023 On 04-May-17			Bond Future	8.39	98.5447	8.3876	98.5447	0.00
03/11/2016	R023 On 04-May-17	8.59	Call	Bond Future	2294	2	2294	2	0.00
03/11/2016	R023 On 04-May-17	8.61	Call	Bond Future	2346	2	2346	2	0.00
03/11/2016	R023 On 04-May-17	8.60	Call	Bond Future	2320	2	2320	2	0.00
03/11/2016	R023 On 04-May-17	8.59	Put	Bond Future	1398	1	1398	1	0.00
03/11/2016	R023 On 04-May-17	8.61	Put	Bond Future	1363	1	1363	1	0.00
03/11/2016	R023 On 04-May-17	8.60	Put	Bond Future	1381	1	1381	1	0.00
03/11/2016	R023 On 03-August-17			Bond Future	8.39	100.5587	8.3898	100.5587	0.00
03/11/2016	R023 On 03-August-17	8.58	Call	Bond Future	2583	3	2583	3	0.00
03/11/2016	R023 On 03-August-17	8.60	Call	Bond Future	2632	3	2632	3	0.00
03/11/2016	R023 On 03-August-17	8.59	Call	Bond Future	2607	3	2607	3	0.00
03/11/2016	R023 On 03-August-17	8.58	Put	Bond Future	1769	2	1769	2	0.00
03/11/2016	R023 On 03-August-17	8.59	Put	Bond Future	1751	2	1751	2	0.00
03/11/2016	R023 On 03-August-17	8.60	Put	Bond Future	1733	2	1733	2	0.00
03/11/2016	R035 On 03-November-16			Bond Future	9.29	98.3835	9.2900	98.3835	0.00
03/11/2016	R035 On 03-November-16	9.59	Call	Bond Future	2495	3	2495	3	0.00
03/11/2016	R035 On 03-November-16	9.57	Call	Bond Future	2332	3	2332	3	0.00
03/11/2016	R035 On 03-November-16	9.58	Call	Bond Future	2413	3	2413	3	0.00
03/11/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R035 On 02-February-17			Bond Future	9.30	100.2516	9.2967	100.2516	5,762.00
03/11/2016	R035 On 02-February-17	9.51	Call	Bond Future	1773	2	1773	2	0.00
03/11/2016	R035 On 02-February-17	9.52	Call	Bond Future	1855	2	1855	2	0.00
03/11/2016	R035 On 02-February-17	9.50	Call	Bond Future	1691	2	1691	2	0.00
03/11/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R035 On 04-May-17			Bond Future	9.33	97.7173	9.3334	97.7173	0.00
03/11/2016	R035 On 04-May-17	9.53	Call	Bond Future	1620	2	1620	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
03/11/2016	R035 On 04-May-17	9.55	Call	Bond Future	1783	2	1783	2	0.00
03/11/2016	R035 On 04-May-17	9.54	Call	Bond Future	1702	2	1702	2	0.00
03/11/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R035 On 03-August-17			Bond Future	9.36	99.7145	9.3615	99.7145	0.00
03/11/2016	R035 On 03-August-17	9.52	Call	Bond Future	1298	1	1298	1	0.00
03/11/2016	R035 On 03-August-17	9.51	Call	Bond Future	1217	1	1217	1	0.00
03/11/2016	R035 On 03-August-17	9.50	Call	Bond Future	1136	1	1136	1	0.00
03/11/2016	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R186 On 03-November-16			Bond Future	8.68	116.3726	8.6800	116.3726	0.00
03/11/2016	R186 On 03-November-16	9.66	Call	Bond Future	6747	7	6747	7	0.00
03/11/2016	R186 On 03-November-16	9.10	Call	Bond Future	2961	3	2961	3	0.00
03/11/2016	R186 On 03-November-16	8.30	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R186 On 03-November-16	8.90	Call	Bond Future	1564	2	1564	2	0.00
03/11/2016	R186 On 03-November-16	8.97	Call	Bond Future	2056	2	2056	2	0.00
03/11/2016	R186 On 03-November-16	9.71	Call	Bond Future	7076	7	7076	7	0.00
03/11/2016	R186 On 03-November-16	8.52	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R186 On 03-November-16	8.82	Call	Bond Future	999	1	999	1	0.00
03/11/2016	R186 On 03-November-16	8.95	Call	Bond Future	1916	2	1916	2	0.00
03/11/2016	R186 On 03-November-16	9.20	Call	Bond Future	3651	4	3651	4	0.00
03/11/2016	R186 On 03-November-16	9.40	Call	Bond Future	5012	5	5012	5	0.00
03/11/2016	R186 On 03-November-16	8.96	Call	Bond Future	1986	2	1986	2	0.00
03/11/2016	R186 On 03-November-16	9.10	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R186 On 03-November-16	9.66	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R186 On 03-November-16	9.71	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R186 On 03-November-16	8.90	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R186 On 03-November-16	8.96	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R186 On 03-November-16	8.97	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R186 On 03-November-16	8.30	Put	Bond Future	2773	2	2773	2	0.00
03/11/2016	R186 On 03-November-16	8.52	Put	Bond Future	1157	1	1157	1	0.00
03/11/2016	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
03/11/2016	R186 On 03-November-16	9.20	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R186 On 03-November-16	8.82	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R186 On 03-November-16	9.40	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R186 On 02-February-17			Bond Future	8.67	113.2798	8.6672	113.2798	103,516.00
03/11/2016	R186 On 02-February-17	9.50	Call	Bond Future	6065	6	6065	6	0.00
03/11/2016	R186 On 02-February-17	8.87	Call	Bond Future	2859	3	2859	3	0.00
03/11/2016	R186 On 02-February-17	9.40	Call	Bond Future	5503	5	5503	5	0.00
03/11/2016	R186 On 02-February-17	8.60	Call	Bond Future	1832	2	1832	2	7,000.00
03/11/2016	R186 On 02-February-17	8.81	Call	Bond Future	2607	3	2607	3	0.00
03/11/2016	R186 On 02-February-17	8.00	Call	Bond Future	480	0	480	0	7,000.00
03/11/2016	R186 On 02-February-17	8.37	Call	Bond Future	1169	1	1169	1	500.00
03/11/2016	R186 On 02-February-17	8.79	Call	Bond Future	2526	2	2526	2	0.00
03/11/2016	R186 On 02-February-17	8.95	Call	Bond Future	3211	3	3211	3	0.00
03/11/2016	R186 On 02-February-17	9.02	Call	Bond Future	3536	3	3536	3	0.00
03/11/2016	R186 On 02-February-17	9.10	Call	Bond Future	3923	4	3923	4	0.00
03/11/2016	R186 On 02-February-17	8.62	Call	Bond Future	1899	2	1899	2	500.00
03/11/2016	R186 On 02-February-17	8.43	Call	Bond Future	1324	1	1324	1	750.00
03/11/2016	R186 On 02-February-17	8.80	Call	Bond Future	2566	3	2566	3	0.00
03/11/2016	R186 On 02-February-17	8.90	Call	Bond Future	2989	3	2989	3	0.00
03/11/2016	R186 On 02-February-17	9.50	Put	Bond Future	385	0	385	0	13,500.00
03/11/2016	R186 On 02-February-17	8.87	Put	Bond Future	1438	1	1438	1	500.00
03/11/2016	R186 On 02-February-17	8.79	Put	Bond Future	1663	2	1663	2	0.00
03/11/2016	R186 On 02-February-17	8.95	Put	Bond Future	1238	1	1238	1	2,546.00
03/11/2016	R186 On 02-February-17	9.02	Put	Bond Future	1080	1	1080	1	500.00
03/11/2016	R186 On 02-February-17	8.37	Put	Bond Future	3295	3	3295	3	0.00
03/11/2016	R186 On 02-February-17	8.60	Put	Bond Future	2308	2	2308	2	0.00
03/11/2016	R186 On 02-February-17	9.40	Put	Bond Future	484	1	484	1	750.00
03/11/2016	R186 On 02-February-17	8.62	Put	Bond Future	2233	2	2233	2	0.00
03/11/2016	R186 On 02-February-17	8.81	Put	Bond Future	1604	2	1604	2	0.00
03/11/2016	R186 On 02-February-17	9.10	Put	Bond Future	921	1	921	1	2,546.00
03/11/2016	R186 On 02-February-17	8.00	Put	Bond Future	5329	5	5329	5	0.00
03/11/2016	R186 On 02-February-17	8.90	Put	Bond Future	1360	1	1360	1	750.00
03/11/2016	R186 On 02-February-17	8.43	Put	Bond Future	3016	3	3016	3	0.00
03/11/2016	R186 On 02-February-17	8.80	Put	Bond Future	1633	2	1633	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
03/11/2016	R186 On 04-May-17			Bond Future	8.70	115.5059	8.6965	115.5059	0.00
03/11/2016	R186 On 04-May-17	8.90	Call	Bond Future	3673	4	3673	4	0.00
03/11/2016	R186 On 04-May-17	8.91	Call	Bond Future	3713	4	3713	4	0.00
03/11/2016	R186 On 04-May-17	8.89	Call	Bond Future	3633	4	3633	4	0.00
03/11/2016	R186 On 04-May-17	8.89	Put	Bond Future	2305	2	2305	2	0.00
03/11/2016	R186 On 04-May-17	8.90	Put	Bond Future	2277	2	2277	2	0.00
03/11/2016	R186 On 04-May-17	8.91	Put	Bond Future	2249	2	2249	2	0.00
03/11/2016	R186 On 03-August-17			Bond Future	8.71	112.5603	8.7135	112.5603	0.00
03/11/2016	R186 On 03-August-17	8.91	Call	Bond Future	4252	4	4252	4	0.00
03/11/2016	R186 On 03-August-17	8.93	Call	Bond Future	4330	4	4330	4	0.00
03/11/2016	R186 On 03-August-17	8.92	Call	Bond Future	4291	4	4291	4	0.00
03/11/2016	R186 On 03-August-17	8.91	Put	Bond Future	2930	3	2930	3	0.00
03/11/2016	R186 On 03-August-17	8.92	Put	Bond Future	2901	3	2901	3	0.00
03/11/2016	R186 On 03-August-17	8.93	Put	Bond Future	2874	3	2874	3	0.00
03/11/2016	R197 On 03-November-16			Bond Future	301.46	301.5110	301.4576	301.5110	0.00
03/11/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R197 On 03-November-16	303.57	Put	Bond Future	2112	2	2112	2	0.00
03/11/2016	R197 On 03-November-16	303.58	Put	Bond Future	2122	2	2122	2	0.00
03/11/2016	R197 On 03-November-16	303.56	Put	Bond Future	2102	2	2102	2	0.00
03/11/2016	R197 On 02-February-17			Bond Future	300.52	300.5792	300.5220	300.5792	1,246.00
03/11/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R197 On 02-February-17	302.58	Put	Bond Future	2058	2	2058	2	0.00
03/11/2016	R197 On 02-February-17	302.59	Put	Bond Future	2068	2	2068	2	0.00
03/11/2016	R197 On 02-February-17	302.57	Put	Bond Future	2048	2	2048	2	0.00
03/11/2016	R197 On 04-May-17			Bond Future	306.44	306.5034	306.4430	306.5034	0.00
03/11/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R197 On 04-May-17	308.59	Put	Bond Future	2147	2	2147	2	0.00
03/11/2016	R197 On 04-May-17	308.60	Put	Bond Future	2157	2	2157	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
03/11/2016	R197 On 04-May-17	308.58	Put	Bond Future	2137	2	2137	2	0.00
03/11/2016	R197 On 03-August-17			Bond Future	305.82	305.8827	305.8188	305.8827	0.00
03/11/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R197 On 03-August-17	308.05	Put	Bond Future	2231	2	2231	2	0.00
03/11/2016	R197 On 03-August-17	308.06	Put	Bond Future	2241	2	2241	2	0.00
03/11/2016	R197 On 03-August-17	308.07	Put	Bond Future	2251	2	2251	2	0.00
03/11/2016	R202 On 03-November-16			Bond Future	248.33	248.3779	248.3344	248.3779	0.00
03/11/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R202 On 03-November-16	253.86	Put	Bond Future	5526	5	5526	5	0.00
03/11/2016	R202 On 03-November-16	253.87	Put	Bond Future	5536	5	5536	5	0.00
03/11/2016	R202 On 03-November-16	253.85	Put	Bond Future	5516	5	5516	5	0.00
03/11/2016	R202 On 02-February-17			Bond Future	249.52	249.5638	249.5172	249.5638	35,809.00
03/11/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R202 On 02-February-17	251.72	Put	Bond Future	2203	2	2203	2	0.00
03/11/2016	R202 On 02-February-17	251.74	Put	Bond Future	2223	2	2223	2	0.00
03/11/2016	R202 On 02-February-17	251.73	Put	Bond Future	2213	2	2213	2	0.00
03/11/2016	R202 On 04-May-17			Bond Future	254.43	254.4826	254.4330	254.4826	0.00
03/11/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R202 On 04-May-17	256.71	Put	Bond Future	2277	2	2277	2	0.00
03/11/2016	R202 On 04-May-17	256.72	Put	Bond Future	2287	2	2287	2	0.00
03/11/2016	R202 On 04-May-17	256.73	Put	Bond Future	2297	2	2297	2	0.00
03/11/2016	R202 On 03-August-17			Bond Future	255.98	256.0311	255.9787	256.0311	0.00
03/11/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R202 On 03-August-17	258.36	Put	Bond Future	2381	2	2381	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
03/11/2016	R202 On 03-August-17	258.37	Put	Bond Future	2391	2	2391	2	0.00
03/11/2016	R202 On 03-August-17	258.35	Put	Bond Future	2371	2	2371	2	0.00
03/11/2016	R203 On 03-November-16			Bond Future	7.55	101.8137	7.5500	101.8137	0.00
03/11/2016	R203 On 03-November-16	8.84	Call	Bond Future	1043	1	1043	1	0.00
03/11/2016	R203 On 03-November-16	8.86	Call	Bond Future	1059	1	1059	1	0.00
03/11/2016	R203 On 03-November-16	8.85	Call	Bond Future	1051	1	1051	1	0.00
03/11/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R203 On 02-February-17			Bond Future	7.45	103.7470	7.4476	103.7470	24,463.00
03/11/2016	R203 On 02-February-17	7.70	Call	Bond Future	212	0	212	0	0.00
03/11/2016	R203 On 02-February-17	7.72	Call	Bond Future	220	0	220	0	0.00
03/11/2016	R203 On 02-February-17	7.71	Call	Bond Future	216	0	216	0	0.00
03/11/2016	R203 On 02-February-17	7.71	Put	Bond Future	64	0	64	0	0.00
03/11/2016	R203 On 02-February-17	7.72	Put	Bond Future	62	0	62	0	0.00
03/11/2016	R203 On 02-February-17	7.70	Put	Bond Future	66	0	66	0	0.00
03/11/2016	R203 On 04-May-17			Bond Future	6.98	101.6118	6.9783	101.6118	0.00
03/11/2016	R203 On 04-May-17	6.91	Call	Bond Future	99	0	99	0	0.00
03/11/2016	R203 On 04-May-17	6.92	Call	Bond Future	101	0	101	0	0.00
03/11/2016	R203 On 04-May-17	6.93	Call	Bond Future	103	0	103	0	0.00
03/11/2016	R203 On 04-May-17	6.92	Put	Bond Future	121	0	121	0	0.00
03/11/2016	R203 On 04-May-17	6.91	Put	Bond Future	123	0	123	0	0.00
03/11/2016	R203 On 04-May-17	6.93	Put	Bond Future	119	0	119	0	0.00
03/11/2016	R203 On 03-August-17			Bond Future	3.98	103.6886	3.9843	103.6886	0.00
03/11/2016	R203 On 03-August-17	4.87	Call	Bond Future	104	0	104	0	0.00
03/11/2016	R203 On 03-August-17	4.89	Call	Bond Future	106	0	106	0	0.00
03/11/2016	R203 On 03-August-17	4.88	Call	Bond Future	105	0	105	0	0.00
03/11/2016	R203 On 03-August-17	4.88	Put	Bond Future	9	0	9	0	0.00
03/11/2016	R203 On 03-August-17	4.89	Put	Bond Future	8	0	8	0	0.00
03/11/2016	R203 On 03-August-17	4.87	Put	Bond Future	9	0	9	0	0.00
03/11/2016	R204 On 03-November-16			Bond Future	7.73	103.6510	7.7250	103.6510	0.00
03/11/2016	R204 On 03-November-16	9.22	Call	Bond Future	2830	3	2830	3	0.00
03/11/2016	R204 On 03-November-16	9.21	Call	Bond Future	2811	3	2811	3	0.00
03/11/2016	R204 On 03-November-16	9.23	Call	Bond Future	2848	3	2848	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
03/11/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R204 On 02-February-17			Bond Future	7.68	101.5791	7.6795	101.5791	30,055.00
03/11/2016	R204 On 02-February-17	8.28	Call	Bond Future	1106	1	1106	1	0.00
03/11/2016	R204 On 02-February-17	8.29	Call	Bond Future	1120	1	1120	1	0.00
03/11/2016	R204 On 02-February-17	8.30	Call	Bond Future	1135	1	1135	1	0.00
03/11/2016	R204 On 02-February-17	8.28	Put	Bond Future	81	0	81	0	0.00
03/11/2016	R204 On 02-February-17	8.29	Put	Bond Future	78	0	78	0	0.00
03/11/2016	R204 On 02-February-17	8.30	Put	Bond Future	76	0	76	0	0.00
03/11/2016	R204 On 04-May-17			Bond Future	7.64	103.5753	7.6372	103.5753	0.00
03/11/2016	R204 On 04-May-17	7.90	Call	Bond Future	736	1	736	1	0.00
03/11/2016	R204 On 04-May-17	7.92	Call	Bond Future	755	1	755	1	0.00
03/11/2016	R204 On 04-May-17	7.91	Call	Bond Future	745	1	745	1	0.00
03/11/2016	R204 On 04-May-17	7.91	Put	Bond Future	336	0	336	0	0.00
03/11/2016	R204 On 04-May-17	7.92	Put	Bond Future	331	0	331	0	0.00
03/11/2016	R204 On 04-May-17	7.90	Put	Bond Future	342	0	342	0	0.00
03/11/2016	R204 On 03-August-17			Bond Future	7.51	101.6491	7.5132	101.6491	0.00
03/11/2016	R204 On 03-August-17	7.75	Call	Bond Future	718	1	718	1	0.00
03/11/2016	R204 On 03-August-17	7.76	Call	Bond Future	726	1	726	1	0.00
03/11/2016	R204 On 03-August-17	7.77	Call	Bond Future	734	1	734	1	0.00
03/11/2016	R204 On 03-August-17	7.75	Put	Bond Future	415	0	415	0	0.00
03/11/2016	R204 On 03-August-17	7.76	Put	Bond Future	410	0	410	0	0.00
03/11/2016	R204 On 03-August-17	7.77	Put	Bond Future	405	0	405	0	0.00
03/11/2016	R207 On 03-November-16			Bond Future	7.94	100.4690	7.9400	100.4690	0.00
03/11/2016	R207 On 03-November-16	7.94	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R207 On 03-November-16	7.93	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R207 On 03-November-16	7.95	Call	Bond Future	27	0	27	0	0.00
03/11/2016	R207 On 03-November-16	7.94	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R207 On 03-November-16	7.95	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R207 On 03-November-16	7.93	Put	Bond Future	27	0	27	0	0.00
03/11/2016	R207 On 02-February-17			Bond Future	7.91	98.7342	7.9065	98.7342	86,326.00
03/11/2016	R207 On 02-February-17	8.91	Call	Bond Future	2557	3	2557	3	62.00
03/11/2016	R207 On 02-February-17	9.22	Call	Bond Future	3291	3	3291	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
03/11/2016	R207 On 02-February-17	9.24	Call	Bond Future	3339	3	3339	3	0.00
03/11/2016	R207 On 02-February-17	9.23	Call	Bond Future	3315	3	3315	3	0.00
03/11/2016	R207 On 02-February-17	8.91	Put	Bond Future	39	0	39	0	0.00
03/11/2016	R207 On 02-February-17	9.22	Put	Bond Future	12	0	12	0	0.00
03/11/2016	R207 On 02-February-17	9.24	Put	Bond Future	11	0	11	0	0.00
03/11/2016	R207 On 02-February-17	9.23	Put	Bond Future	11	0	11	0	0.00
03/11/2016	R207 On 04-May-17			Bond Future	7.91	100.6746	7.9081	100.6746	0.00
03/11/2016	R207 On 04-May-17	8.20	Call	Bond Future	1229	1	1229	1	0.00
03/11/2016	R207 On 04-May-17	8.22	Call	Bond Future	1259	1	1259	1	0.00
03/11/2016	R207 On 04-May-17	8.21	Call	Bond Future	1244	1	1244	1	0.00
03/11/2016	R207 On 04-May-17	8.22	Put	Bond Future	528	1	528	1	0.00
03/11/2016	R207 On 04-May-17	8.20	Put	Bond Future	544	1	544	1	0.00
03/11/2016	R207 On 04-May-17	8.21	Put	Bond Future	536	1	536	1	0.00
03/11/2016	R207 On 03-August-17			Bond Future	7.87	99.0875	7.8701	99.0875	0.00
03/11/2016	R207 On 03-August-17	8.19	Call	Bond Future	1360	1	1360	1	51.00
03/11/2016	R207 On 03-August-17	8.40	Call	Bond Future	1659	2	1659	2	0.00
03/11/2016	R207 On 03-August-17	8.39	Call	Bond Future	1645	2	1645	2	0.00
03/11/2016	R207 On 03-August-17	8.41	Call	Bond Future	1674	2	1674	2	0.00
03/11/2016	R207 On 03-August-17	8.39	Put	Bond Future	530	1	530	1	0.00
03/11/2016	R207 On 03-August-17	8.41	Put	Bond Future	517	1	517	1	0.00
03/11/2016	R207 On 03-August-17	8.19	Put	Bond Future	672	1	672	1	0.00
03/11/2016	R207 On 03-August-17	8.40	Put	Bond Future	523	1	523	1	0.00
03/11/2016	R208 On 03-November-16			Bond Future	8.13	95.8556	8.1250	95.8556	0.00
03/11/2016	R208 On 03-November-16	9.57	Call	Bond Future	4930	5	4930	5	0.00
03/11/2016	R208 On 03-November-16	9.58	Call	Bond Future	4963	5	4963	5	0.00
03/11/2016	R208 On 03-November-16	9.59	Call	Bond Future	4996	5	4996	5	0.00
03/11/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R208 On 02-February-17			Bond Future	8.10	97.6757	8.1037	97.6757	33,664.00
03/11/2016	R208 On 02-February-17	8.64	Call	Bond Future	2043	2	2043	2	0.00
03/11/2016	R208 On 02-February-17	8.63	Call	Bond Future	2017	2	2017	2	0.00
03/11/2016	R208 On 02-February-17	8.65	Call	Bond Future	2069	2	2069	2	0.00
03/11/2016	R208 On 02-February-17	8.64	Put	Bond Future	260	0	260	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
03/11/2016	R208 On 02-February-17	8.65	Put	Bond Future	253	0	253	0	0.00
03/11/2016	R208 On 02-February-17	8.63	Put	Bond Future	267	0	267	0	0.00
03/11/2016	R208 On 04-May-17			Bond Future	8.11	96.1917	8.1149	96.1917	0.00
03/11/2016	R208 On 04-May-17	8.37	Call	Bond Future	1649	2	1649	2	0.00
03/11/2016	R208 On 04-May-17	8.39	Call	Bond Future	1689	2	1689	2	0.00
03/11/2016	R208 On 04-May-17	8.38	Call	Bond Future	1669	2	1669	2	0.00
03/11/2016	R208 On 04-May-17	8.37	Put	Bond Future	839	1	839	1	0.00
03/11/2016	R208 On 04-May-17	8.39	Put	Bond Future	815	1	815	1	0.00
03/11/2016	R208 On 04-May-17	8.38	Put	Bond Future	827	1	827	1	0.00
03/11/2016	R208 On 03-August-17			Bond Future	8.10	98.1576	8.1004	98.1576	0.00
03/11/2016	R208 On 03-August-17	8.30	Call	Bond Future	1737	2	1737	2	0.00
03/11/2016	R208 On 03-August-17	8.32	Call	Bond Future	1772	2	1772	2	0.00
03/11/2016	R208 On 03-August-17	8.31	Call	Bond Future	1754	2	1754	2	0.00
03/11/2016	R208 On 03-August-17	8.31	Put	Bond Future	1123	1	1123	1	0.00
03/11/2016	R208 On 03-August-17	8.32	Put	Bond Future	1111	1	1111	1	0.00
03/11/2016	R208 On 03-August-17	8.30	Put	Bond Future	1135	1	1135	1	0.00
03/11/2016	R209 On 03-November-16			Bond Future	9.24	74.1931	9.2400	74.1931	0.00
03/11/2016	R209 On 03-November-16	10.24	Call	Bond Future	6602	7	6602	7	0.00
03/11/2016	R209 On 03-November-16	10.26	Call	Bond Future	6725	7	6725	7	0.00
03/11/2016	R209 On 03-November-16	10.25	Call	Bond Future	6663	7	6663	7	0.00
03/11/2016	R209 On 03-November-16	9.05	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R209 On 03-November-16	9.45	Call	Bond Future	1467	2	1467	2	0.00
03/11/2016	R209 On 03-November-16	8.81	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R209 On 03-November-16	9.04	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R209 On 03-November-16	9.34	Call	Bond Future	704	1	704	1	0.00
03/11/2016	R209 On 03-November-16	8.87	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R209 On 03-November-16	9.42	Call	Bond Future	1260	2	1260	2	0.00
03/11/2016	R209 On 03-November-16	9.05	Put	Bond Future	1366	1	1366	1	0.00
03/11/2016	R209 On 03-November-16	8.81	Put	Bond Future	3148	3	3148	3	0.00
03/11/2016	R209 On 03-November-16	10.26	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R209 On 03-November-16	9.45	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R209 On 03-November-16	10.25	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R209 On 03-November-16	10.24	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R209 On 03-November-16	9.04	Put	Bond Future	1439	1	1439	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
03/11/2016	R209 On 03-November-16	9.42	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R209 On 03-November-16	8.87	Put	Bond Future	2697	2	2697	2	0.00
03/11/2016	R209 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R209 On 02-February-17			Bond Future	9.24	75.6019	9.2393	75.6019	61,989.00
03/11/2016	R209 On 02-February-17	9.55	Call	Bond Future	3438	3	3438	3	0.00
03/11/2016	R209 On 02-February-17	9.53	Call	Bond Future	3350	3	3350	3	0.00
03/11/2016	R209 On 02-February-17	9.54	Call	Bond Future	3394	3	3394	3	0.00
03/11/2016	R209 On 02-February-17	9.53	Put	Bond Future	1337	1	1337	1	0.00
03/11/2016	R209 On 02-February-17	9.54	Put	Bond Future	1313	1	1313	1	0.00
03/11/2016	R209 On 02-February-17	9.55	Put	Bond Future	1289	1	1289	1	0.00
03/11/2016	R209 On 04-May-17			Bond Future	9.27	73.9363	9.2725	73.9363	0.00
03/11/2016	R209 On 04-May-17	9.46	Call	Bond Future	3825	4	3825	4	0.00
03/11/2016	R209 On 04-May-17	9.48	Call	Bond Future	3904	4	3904	4	0.00
03/11/2016	R209 On 04-May-17	9.47	Call	Bond Future	3865	4	3865	4	0.00
03/11/2016	R209 On 04-May-17	9.46	Put	Bond Future	2526	3	2526	3	0.00
03/11/2016	R209 On 04-May-17	9.47	Put	Bond Future	2498	3	2498	3	0.00
03/11/2016	R209 On 04-May-17	9.48	Put	Bond Future	2469	2	2469	2	0.00
03/11/2016	R209 On 03-August-17			Bond Future	9.30	75.4475	9.2975	75.4475	0.00
03/11/2016	R209 On 03-August-17	9.44	Call	Bond Future	4317	4	4317	4	0.00
03/11/2016	R209 On 03-August-17	9.43	Call	Bond Future	4280	4	4280	4	0.00
03/11/2016	R209 On 03-August-17	9.45	Call	Bond Future	4353	4	4353	4	0.00
03/11/2016	R209 On 03-August-17	9.45	Put	Bond Future	3301	3	3301	3	0.00
03/11/2016	R209 On 03-August-17	9.44	Put	Bond Future	3333	3	3333	3	0.00
03/11/2016	R209 On 03-August-17	9.43	Put	Bond Future	3365	3	3365	3	0.00
03/11/2016	R210 On 03-November-16			Bond Future	185.97	186.0025	185.9699	186.0025	0.00
03/11/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R210 On 03-November-16	188.90	Put	Bond Future	2930	3	2930	3	0.00
03/11/2016	R210 On 03-November-16	188.91	Put	Bond Future	2940	3	2940	3	0.00
03/11/2016	R210 On 03-November-16	188.92	Put	Bond Future	2950	3	2950	3	0.00
03/11/2016	R210 On 02-February-17			Bond Future	189.51	189.5459	189.5110	189.5459	1,983.00
03/11/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
03/11/2016	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
03/11/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R210 On 02-February-17	190.86	Put	Bond Future	1349	1	1349	1	0.00
03/11/2016	R210 On 02-February-17	190.84	Put	Bond Future	1329	1	1329	1	0.00
03/11/2016	R210 On 02-February-17	190.85	Put	Bond Future	1339	1	1339	1	0.00
03/11/2016	R210 On 04-May-17			Bond Future	190.93	190.9652	190.9282	190.9652	0.00
03/11/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R210 On 04-May-17	192.31	Put	Bond Future	1382	1	1382	1	0.00
03/11/2016	R210 On 04-May-17	192.32	Put	Bond Future	1392	1	1392	1	0.00
03/11/2016	R210 On 04-May-17	192.33	Put	Bond Future	1402	1	1402	1	0.00
03/11/2016	R210 On 03-August-17			Bond Future	194.84	194.8778	194.8386	194.8778	0.00
03/11/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R210 On 03-August-17	196.29	Put	Bond Future	1451	1	1451	1	0.00
03/11/2016	R210 On 03-August-17	196.30	Put	Bond Future	1461	1	1461	1	0.00
03/11/2016	R210 On 03-August-17	196.28	Put	Bond Future	1441	1	1441	1	0.00
03/11/2016	R211 On 03-November-16			Bond Future	141.40	141.4143	141.4001	141.4143	0.00
03/11/2016	R211 On 03-November-16	141.76	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R211 On 03-November-16	141.75	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R211 On 03-November-16	141.74	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R211 On 03-November-16	141.75	Put	Bond Future	350	0	350	0	0.00
03/11/2016	R211 On 03-November-16	141.74	Put	Bond Future	340	0	340	0	0.00
03/11/2016	R211 On 03-November-16	141.76	Put	Bond Future	360	0	360	0	0.00
03/11/2016	R212 On 03-November-16			Bond Future	148.02	148.0447	148.0181	148.0447	0.00
03/11/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R212 On 03-November-16	148.11	Put	Bond Future	92	0	92	0	0.00
03/11/2016	R212 On 03-November-16	148.12	Put	Bond Future	102	0	102	0	0.00
03/11/2016	R212 On 03-November-16	148.10	Put	Bond Future	82	0	82	0	0.00
03/11/2016	R212 On 02-February-17			Bond Future	148.74	148.9151	148.7410	148.9151	3,380.00
03/11/2016	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
03/11/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R212 On 02-February-17	149.27	Put	Bond Future	529	0	529	0	0.00
03/11/2016	R212 On 02-February-17	149.28	Put	Bond Future	539	0	539	0	0.00
03/11/2016	R212 On 02-February-17	149.29	Put	Bond Future	549	0	549	0	0.00
03/11/2016	R212 On 04-May-17			Bond Future	151.67	151.8502	151.6716	151.8502	0.00
03/11/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R212 On 04-May-17	152.24	Put	Bond Future	568	0	568	0	0.00
03/11/2016	R212 On 04-May-17	152.25	Put	Bond Future	578	0	578	0	0.00
03/11/2016	R212 On 04-May-17	152.23	Put	Bond Future	558	0	558	0	0.00
03/11/2016	R212 On 03-August-17			Bond Future	152.75	152.9310	152.7476	152.9310	0.00
03/11/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
03/11/2016	R212 On 03-August-17	153.34	Put	Bond Future	592	0	592	0	0.00
03/11/2016	R212 On 03-August-17	153.35	Put	Bond Future	602	0	602	0	0.00
03/11/2016	R212 On 03-August-17	153.36	Put	Bond Future	612	0	612	0	0.00
03/11/2016	R213 On 03-November-16			Bond Future	9.10	84.9737	9.1000	84.9737	0.00
03/11/2016	R213 On 03-November-16	10.20	Call	Bond Future	7200	7	7200	7	0.00
03/11/2016	R213 On 03-November-16	10.19	Call	Bond Future	7139	7	7139	7	0.00
03/11/2016	R213 On 03-November-16	10.18	Call	Bond Future	7077	7	7077	7	0.00
03/11/2016	R213 On 03-November-16	10.19	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R213 On 03-November-16	10.18	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R213 On 03-November-16	10.20	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R213 On 02-February-17			Bond Future	9.10	86.5872	9.1034	86.5872	51,569.00
03/11/2016	R213 On 02-February-17	9.40	Call	Bond Future	3274	3	3274	3	0.00
03/11/2016	R213 On 02-February-17	9.42	Call	Bond Future	3362	3	3362	3	0.00
03/11/2016	R213 On 02-February-17	9.41	Call	Bond Future	3318	3	3318	3	0.00
03/11/2016	R213 On 02-February-17	9.40	Put	Bond Future	1257	1	1257	1	0.00
03/11/2016	R213 On 02-February-17	9.42	Put	Bond Future	1211	1	1211	1	0.00
03/11/2016	R213 On 02-February-17	9.41	Put	Bond Future	1234	1	1234	1	0.00
03/11/2016	R213 On 04-May-17			Bond Future	9.14	84.7360	9.1365	84.7360	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
03/11/2016	R213 On 04-May-17	9.37	Call	Bond Future	3859	4	3859	4	0.00
03/11/2016	R213 On 04-May-17	9.36	Call	Bond Future	3820	4	3820	4	0.00
03/11/2016	R213 On 04-May-17	9.35	Call	Bond Future	3781	4	3781	4	0.00
03/11/2016	R213 On 04-May-17	9.36	Put	Bond Future	2309	2	2309	2	0.00
03/11/2016	R213 On 04-May-17	9.37	Put	Bond Future	2282	2	2282	2	0.00
03/11/2016	R213 On 04-May-17	9.35	Put	Bond Future	2337	2	2337	2	0.00
03/11/2016	R213 On 03-August-17			Bond Future	9.16	86.4677	9.1603	86.4677	0.00
03/11/2016	R213 On 03-August-17	9.33	Call	Bond Future	4282	4	4282	4	0.00
03/11/2016	R213 On 03-August-17	9.34	Call	Bond Future	4319	4	4319	4	0.00
03/11/2016	R213 On 03-August-17	9.35	Call	Bond Future	4356	4	4356	4	0.00
03/11/2016	R213 On 03-August-17	9.34	Put	Bond Future	3114	3	3114	3	0.00
03/11/2016	R213 On 03-August-17	9.35	Put	Bond Future	3085	3	3085	3	0.00
03/11/2016	R213 On 03-August-17	9.33	Put	Bond Future	3143	3	3143	3	0.00
03/11/2016	R214 On 03-November-16			Bond Future	9.32	74.5634	9.3200	74.5634	0.00
03/11/2016	R214 On 03-November-16	10.35	Call	Bond Future	7047	7	7047	7	0.00
03/11/2016	R214 On 03-November-16	10.33	Call	Bond Future	6921	7	6921	7	0.00
03/11/2016	R214 On 03-November-16	10.34	Call	Bond Future	6984	7	6984	7	0.00
03/11/2016	R214 On 03-November-16	10.33	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R214 On 03-November-16	10.34	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R214 On 03-November-16	10.35	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R214 On 02-February-17			Bond Future	9.32	75.9792	9.3209	75.9792	34,384.00
03/11/2016	R214 On 02-February-17	9.67	Call	Bond Future	3783	4	3783	4	0.00
03/11/2016	R214 On 02-February-17	9.66	Call	Bond Future	3736	4	3736	4	0.00
03/11/2016	R214 On 02-February-17	9.68	Call	Bond Future	3831	4	3831	4	0.00
03/11/2016	R214 On 02-February-17	9.67	Put	Bond Future	1265	1	1265	1	0.00
03/11/2016	R214 On 02-February-17	9.68	Put	Bond Future	1242	1	1242	1	0.00
03/11/2016	R214 On 02-February-17	9.66	Put	Bond Future	1288	1	1288	1	0.00
03/11/2016	R214 On 04-May-17			Bond Future	9.35	74.1733	9.3530	74.1733	0.00
03/11/2016	R214 On 04-May-17	9.58	Call	Bond Future	4170	4	4170	4	0.00
03/11/2016	R214 On 04-May-17	9.56	Call	Bond Future	4087	4	4087	4	0.00
03/11/2016	R214 On 04-May-17	9.57	Call	Bond Future	4128	4	4128	4	0.00
03/11/2016	R214 On 04-May-17	9.56	Put	Bond Future	2586	3	2586	3	0.00
03/11/2016	R214 On 04-May-17	9.57	Put	Bond Future	2556	3	2556	3	0.00
03/11/2016	R214 On 04-May-17	9.58	Put	Bond Future	2526	3	2526	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
03/11/2016	R214 On 03-August-17			Bond Future	9.38	75.6893	9.3775	75.6893	0.00
03/11/2016	R214 On 03-August-17	9.51	Call	Bond Future	4533	5	4533	5	0.00
03/11/2016	R214 On 03-August-17	9.53	Call	Bond Future	4611	5	4611	5	0.00
03/11/2016	R214 On 03-August-17	9.52	Call	Bond Future	4572	5	4572	5	0.00
03/11/2016	R214 On 03-August-17	9.52	Put	Bond Future	3539	4	3539	4	0.00
03/11/2016	R214 On 03-August-17	9.53	Put	Bond Future	3507	4	3507	4	0.00
03/11/2016	R214 On 03-August-17	9.51	Put	Bond Future	3572	4	3572	4	0.00
03/11/2016	R248 On 03-November-16			Bond Future	9.37	95.7808	9.3700	95.7808	0.00
03/11/2016	R248 On 03-November-16	10.39	Call	Bond Future	8884	9	8884	9	0.00
03/11/2016	R248 On 03-November-16	10.38	Call	Bond Future	8805	9	8805	9	0.00
03/11/2016	R248 On 03-November-16	10.37	Call	Bond Future	8725	9	8725	9	0.00
03/11/2016	R248 On 03-November-16	10.38	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R248 On 03-November-16	10.39	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R248 On 03-November-16	10.37	Put	Bond Future	0	0	0	0	0.00
03/11/2016	R248 On 02-February-17			Bond Future	9.37	97.5995	9.3723	97.5995	63,422.00
03/11/2016	R248 On 02-February-17	9.76	Call	Bond Future	5187	5	5187	5	0.00
03/11/2016	R248 On 02-February-17	9.77	Call	Bond Future	5248	5	5248	5	0.00
03/11/2016	R248 On 02-February-17	9.78	Call	Bond Future	5308	5	5308	5	0.00
03/11/2016	R248 On 02-February-17	9.77	Put	Bond Future	1600	2	1600	2	0.00
03/11/2016	R248 On 02-February-17	9.76	Put	Bond Future	1629	2	1629	2	0.00
03/11/2016	R248 On 02-February-17	9.78	Put	Bond Future	1573	2	1573	2	0.00
03/11/2016	R248 On 04-May-17			Bond Future	9.41	95.0766	9.4057	95.0766	0.00
03/11/2016	R248 On 04-May-17	9.67	Call	Bond Future	5708	6	5708	6	0.00
03/11/2016	R248 On 04-May-17	9.66	Call	Bond Future	5655	6	5655	6	0.00
03/11/2016	R248 On 04-May-17	9.65	Call	Bond Future	5602	6	5602	6	0.00
03/11/2016	R248 On 04-May-17	9.66	Put	Bond Future	3310	3	3310	3	0.00
03/11/2016	R248 On 04-May-17	9.67	Put	Bond Future	3272	3	3272	3	0.00
03/11/2016	R248 On 04-May-17	9.65	Put	Bond Future	3347	3	3347	3	0.00
03/11/2016	R248 On 03-August-17			Bond Future	9.43	97.0198	9.4316	97.0198	0.00
03/11/2016	R248 On 03-August-17	9.57	Call	Bond Future	6035	6	6035	6	0.00
03/11/2016	R248 On 03-August-17	9.58	Call	Bond Future	6085	6	6085	6	0.00
03/11/2016	R248 On 03-August-17	9.56	Call	Bond Future	5986	6	5986	6	0.00
03/11/2016	R248 On 03-August-17	9.58	Put	Bond Future	4711	5	4711	5	0.00
03/11/2016	R248 On 03-August-17	9.57	Put	Bond Future	4753	5	4753	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
03/11/2016	R248 On 03-August-17	9.56	Put	Bond Future	4795	5	4795	5	0.00
