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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	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
02/08/2016	2025 On 04-August-16			Bond Future	127.71	127.7523	127.7139	127.7523	726.00
02/08/2016	2025 On 04-August-16	123.86	Call	Bond Future	3854	4	3854	4	0.00
02/08/2016	2025 On 04-August-16	123.87	Call	Bond Future	3844	4	3844	4	0.00
02/08/2016	2025 On 04-August-16	123.85	Call	Bond Future	3864	4	3864	4	0.00
02/08/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2025 On 03-November-16			Bond Future	130.12	130.1623	130.1215	130.1623	3,106.00
02/08/2016	2025 On 03-November-16	129.23	Call	Bond Future	891	1	891	1	0.00
02/08/2016	2025 On 03-November-16	129.22	Call	Bond Future	901	1	901	1	0.00
02/08/2016	2025 On 03-November-16	129.21	Call	Bond Future	911	1	911	1	0.00
02/08/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2030 On 04-August-16			Bond Future	9.03	92.3314	9.0310	92.3314	18,684.00
02/08/2016	2030 On 04-August-16	10.17	Call	Bond Future	7788	8	7788	8	0.00
02/08/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2030 On 03-November-16			Bond Future	9.07	94.0675	9.0701	94.0675	29,113.00
02/08/2016	2030 On 03-November-16	9.33	Call	Bond Future	1840	2	1840	2	0.00
02/08/2016	2030 On 03-November-16	9.34	Call	Bond Future	1910	2	1910	2	0.00
02/08/2016	2030 On 03-November-16	9.35	Call	Bond Future	1980	2	1980	2	0.00
02/08/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2030 On 02-February-17			Bond Future	9.10	91.9093	9.1041	91.9093	0.00
02/08/2016	2030 On 02-February-17	9.29	Call	Bond Future	1305	1	1305	1	0.00
02/08/2016	2030 On 02-February-17	9.31	Call	Bond Future	1443	2	1443	2	0.00
02/08/2016	2030 On 02-February-17	9.30	Call	Bond Future	1374	1	1374	1	0.00
02/08/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2030 On 04-May-17			Bond Future	9.13	93.8064	9.1302	93.8064	0.00
02/08/2016	2030 On 04-May-17	9.34	Call	Bond Future	1453	2	1453	2	0.00
02/08/2016	2030 On 04-May-17	9.33	Call	Bond Future	1384	1	1384	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
02/08/2016	2030 On 04-May-17	9.32	Call	Bond Future	1316	1	1316	1	0.00
02/08/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2032 On 04-August-16			Bond Future	9.15	95.6051	9.1511	95.6051	3,319.00
02/08/2016	2032 On 04-August-16	8.99	Call	Bond Future	34	0	34	0	0.00
02/08/2016	2032 On 04-August-16	9.01	Call	Bond Future	49	0	49	0	0.00
02/08/2016	2032 On 04-August-16	9.00	Call	Bond Future	41	0	41	0	0.00
02/08/2016	2032 On 04-August-16	8.99	Put	Bond Future	1301	1	1301	1	0.00
02/08/2016	2032 On 04-August-16	9.01	Put	Bond Future	1157	1	1157	1	0.00
02/08/2016	2032 On 04-August-16	9.00	Put	Bond Future	1228	1	1228	1	0.00
02/08/2016	2032 On 03-November-16			Bond Future	9.19	93.2442	9.1938	93.2442	12,317.00
02/08/2016	2032 On 03-November-16	10.29	Call	Bond Future	8215	8	8215	8	0.00
02/08/2016	2032 On 03-November-16	10.28	Call	Bond Future	8155	8	8155	8	0.00
02/08/2016	2032 On 03-November-16	10.30	Call	Bond Future	8275	8	8275	8	0.00
02/08/2016	2032 On 03-November-16	10.28	Put	Bond Future	318	0	318	0	0.00
02/08/2016	2032 On 03-November-16	10.29	Put	Bond Future	311	0	311	0	0.00
02/08/2016	2032 On 03-November-16	10.30	Put	Bond Future	303	0	303	0	0.00
02/08/2016	2032 On 02-February-17			Bond Future	9.23	95.0763	9.2316	95.0763	0.00
02/08/2016	2032 On 02-February-17	9.51	Call	Bond Future	4584	5	4584	5	0.00
02/08/2016	2032 On 02-February-17	9.53	Call	Bond Future	4673	5	4673	5	0.00
02/08/2016	2032 On 02-February-17	9.52	Call	Bond Future	4628	5	4628	5	0.00
02/08/2016	2032 On 02-February-17	9.51	Put	Bond Future	2500	2	2500	2	0.00
02/08/2016	2032 On 02-February-17	9.53	Put	Bond Future	2443	2	2443	2	0.00
02/08/2016	2032 On 02-February-17	9.52	Put	Bond Future	2471	2	2471	2	0.00
02/08/2016	2032 On 04-May-17			Bond Future	9.26	92.8768	9.2580	92.8768	0.00
02/08/2016	2032 On 04-May-17	9.46	Call	Bond Future	5016	5	5016	5	0.00
02/08/2016	2032 On 04-May-17	9.45	Call	Bond Future	4976	5	4976	5	0.00
02/08/2016	2032 On 04-May-17	9.44	Call	Bond Future	4936	5	4936	5	0.00
02/08/2016	2032 On 04-May-17	9.45	Put	Bond Future	3547	4	3547	4	0.00
02/08/2016	2032 On 04-May-17	9.46	Put	Bond Future	3513	3	3513	3	0.00
02/08/2016	2032 On 04-May-17	9.44	Put	Bond Future	3580	4	3580	4	0.00
02/08/2016	2033 On 04-August-16			Bond Future	107.62	107.6504	107.6190	107.6504	531.00
02/08/2016	2033 On 04-August-16	104.99	Call	Bond Future	2629	3	2629	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
02/08/2016	2033 On 04-August-16	105.00	Call	Bond Future	2619	3	2619	3	0.00
02/08/2016	2033 On 04-August-16	105.01	Call	Bond Future	2609	3	2609	3	0.00
02/08/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2033 On 03-November-16			Bond Future	108.63	108.6644	108.6311	108.6644	4,275.00
02/08/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
02/08/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
02/08/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
02/08/2016	2033 On 03-November-16	109.16	Put	Bond Future	529	0	529	0	0.00
02/08/2016	2033 On 03-November-16	109.17	Put	Bond Future	539	1	539	1	0.00
02/08/2016	2033 On 03-November-16	109.18	Put	Bond Future	549	1	549	1	0.00
02/08/2016	2037 On 04-August-16			Bond Future	9.28	93.2407	9.2760	93.2407	18,356.00
02/08/2016	2037 On 04-August-16	9.24	Call	Bond Future	272	0	272	0	0.00
02/08/2016	2037 On 04-August-16	9.25	Call	Bond Future	306	0	306	0	0.00
02/08/2016	2037 On 04-August-16	9.26	Call	Bond Future	343	0	343	0	0.00
02/08/2016	2037 On 04-August-16	9.25	Put	Bond Future	530	1	530	1	0.00
02/08/2016	2037 On 04-August-16	9.26	Put	Bond Future	481	1	481	1	0.00
02/08/2016	2037 On 04-August-16	9.24	Put	Bond Future	582	1	582	1	0.00
02/08/2016	2037 On 03-November-16			Bond Future	9.32	94.9939	9.3157	94.9939	40,229.00
02/08/2016	2037 On 03-November-16	10.35	Call	Bond Future	8613	9	8613	9	0.00
02/08/2016	2037 On 03-November-16	10.36	Call	Bond Future	8678	9	8678	9	0.00
02/08/2016	2037 On 03-November-16	10.37	Call	Bond Future	8743	9	8743	9	0.00
02/08/2016	2037 On 03-November-16	10.36	Put	Bond Future	416	0	416	0	0.00
02/08/2016	2037 On 03-November-16	10.37	Put	Bond Future	408	0	408	0	0.00
02/08/2016	2037 On 03-November-16	10.35	Put	Bond Future	425	0	425	0	0.00
02/08/2016	2037 On 02-February-17			Bond Future	9.35	92.6036	9.3511	92.6036	0.00
02/08/2016	2037 On 02-February-17	9.66	Call	Bond Future	5340	5	5340	5	0.00
02/08/2016	2037 On 02-February-17	9.68	Call	Bond Future	5439	5	5439	5	0.00
02/08/2016	2037 On 02-February-17	9.67	Call	Bond Future	5390	5	5390	5	0.00
02/08/2016	2037 On 02-February-17	9.66	Put	Bond Future	2791	3	2791	3	0.00
02/08/2016	2037 On 02-February-17	9.67	Put	Bond Future	2760	3	2760	3	0.00
02/08/2016	2037 On 02-February-17	9.68	Put	Bond Future	2729	3	2729	3	0.00
02/08/2016	2037 On 04-May-17			Bond Future	9.38	94.5152	9.3798	94.5152	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
02/08/2016	2037 On 04-May-17	9.59	Call	Bond Future	5752	6	5752	6	0.00
02/08/2016	2037 On 04-May-17	9.58	Call	Bond Future	5706	6	5706	6	0.00
02/08/2016	2037 On 04-May-17	9.60	Call	Bond Future	5798	6	5798	6	0.00
02/08/2016	2037 On 04-May-17	9.58	Put	Bond Future	4054	4	4054	4	0.00
02/08/2016	2037 On 04-May-17	9.60	Put	Bond Future	3983	4	3983	4	0.00
02/08/2016	2037 On 04-May-17	9.59	Put	Bond Future	4019	4	4019	4	0.00
02/08/2016	2038 On 04-August-16			Bond Future	133.98	133.6766	133.9820	133.6766	10,014.00
02/08/2016	2038 On 04-August-16	129.31	Call	Bond Future	4672	4	4672	4	0.00
02/08/2016	2038 On 04-August-16	129.30	Call	Bond Future	4682	4	4682	4	0.00
02/08/2016	2038 On 04-August-16	129.32	Call	Bond Future	4662	4	4662	4	0.00
02/08/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2038 On 03-November-16			Bond Future	136.51	136.1984	136.5076	136.1984	20,808.00
02/08/2016	2038 On 03-November-16	136.33	Call	Bond Future	178	0	178	0	0.00
02/08/2016	2038 On 03-November-16	136.32	Call	Bond Future	188	0	188	0	0.00
02/08/2016	2038 On 03-November-16	136.31	Call	Bond Future	198	0	198	0	0.00
02/08/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2040 On 04-August-16			Bond Future	9.31	97.4191	9.3060	97.4191	2,993.00
02/08/2016	2040 On 04-August-16	9.50	Call	Bond Future	1795	2	1795	2	0.00
02/08/2016	2040 On 04-August-16	9.51	Call	Bond Future	1880	2	1880	2	0.00
02/08/2016	2040 On 04-August-16	9.49	Call	Bond Future	1711	2	1711	2	0.00
02/08/2016	2040 On 04-August-16	9.51	Put	Bond Future	22	0	22	0	0.00
02/08/2016	2040 On 04-August-16	9.50	Put	Bond Future	27	0	27	0	0.00
02/08/2016	2040 On 04-August-16	9.49	Put	Bond Future	32	0	32	0	0.00
02/08/2016	2040 On 03-November-16			Bond Future	9.35	99.2508	9.3452	99.2508	3,584.00
02/08/2016	2040 On 03-November-16	9.70	Call	Bond Future	4890	5	4890	5	0.00
02/08/2016	2040 On 03-November-16	9.71	Call	Bond Future	4948	5	4948	5	0.00
02/08/2016	2040 On 03-November-16	9.69	Call	Bond Future	4832	5	4832	5	0.00
02/08/2016	2040 On 03-November-16	9.69	Put	Bond Future	1752	2	1752	2	0.00
02/08/2016	2040 On 03-November-16	9.70	Put	Bond Future	1723	2	1723	2	0.00
02/08/2016	2040 On 03-November-16	9.71	Put	Bond Future	1694	2	1694	2	0.00

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02/08/2016	2040 On 02-February-17			Bond Future	9.38	96.6938	9.3803	96.6938	0.00
02/08/2016	2040 On 02-February-17	9.58	Call	Bond Future	5256	5	5256	5	0.00
02/08/2016	2040 On 02-February-17	9.59	Call	Bond Future	5306	5	5306	5	0.00
02/08/2016	2040 On 02-February-17	9.60	Call	Bond Future	5357	5	5357	5	0.00
02/08/2016	2040 On 02-February-17	9.58	Put	Bond Future	3468	3	3468	3	0.00
02/08/2016	2040 On 02-February-17	9.59	Put	Bond Future	3430	3	3430	3	0.00
02/08/2016	2040 On 02-February-17	9.60	Put	Bond Future	3393	3	3393	3	0.00
02/08/2016	2040 On 04-May-17			Bond Future	9.41	98.6898	9.4089	98.6898	0.00
02/08/2016	2040 On 04-May-17	9.63	Call	Bond Future	6329	6	6329	6	0.00
02/08/2016	2040 On 04-May-17	9.64	Call	Bond Future	6378	6	6378	6	0.00
02/08/2016	2040 On 04-May-17	9.62	Call	Bond Future	6280	6	6280	6	0.00
02/08/2016	2040 On 04-May-17	9.63	Put	Bond Future	4365	4	4365	4	0.00
02/08/2016	2040 On 04-May-17	9.64	Put	Bond Future	4328	4	4328	4	0.00
02/08/2016	2040 On 04-May-17	9.62	Put	Bond Future	4404	4	4404	4	0.00
02/08/2016	2044 On 04-August-16			Bond Future	9.35	94.5013	9.3460	94.5013	15,153.00
02/08/2016	2044 On 04-August-16	9.51	Call	Bond Future	1559	2	1559	2	0.00
02/08/2016	2044 On 04-August-16	9.50	Call	Bond Future	1477	2	1477	2	0.00
02/08/2016	2044 On 04-August-16	9.49	Call	Bond Future	1396	2	1396	2	0.00
02/08/2016	2044 On 04-August-16	9.50	Put	Bond Future	57	0	57	0	0.00
02/08/2016	2044 On 04-August-16	9.49	Put	Bond Future	67	0	67	0	0.00
02/08/2016	2044 On 04-August-16	9.51	Put	Bond Future	48	0	48	0	0.00
02/08/2016	2044 On 03-November-16			Bond Future	9.38	96.2782	9.3846	96.2782	18,597.00
02/08/2016	2044 On 03-November-16	10.42	Call	Bond Future	9323	9	9323	9	0.00
02/08/2016	2044 On 03-November-16	10.43	Call	Bond Future	9391	10	9391	10	0.00
02/08/2016	2044 On 03-November-16	10.41	Call	Bond Future	9254	9	9254	9	0.00
02/08/2016	2044 On 03-November-16	10.42	Put	Bond Future	507	0	507	0	0.00
02/08/2016	2044 On 03-November-16	10.43	Put	Bond Future	497	0	497	0	0.00
02/08/2016	2044 On 03-November-16	10.41	Put	Bond Future	517	1	517	1	0.00
02/08/2016	2044 On 02-February-17			Bond Future	9.42	93.7880	9.4193	93.7880	0.00
02/08/2016	2044 On 02-February-17	9.77	Call	Bond Future	6124	6	6124	6	0.00
02/08/2016	2044 On 02-February-17	9.76	Call	Bond Future	6071	6	6071	6	0.00
02/08/2016	2044 On 02-February-17	9.78	Call	Bond Future	6178	6	6178	6	0.00
02/08/2016	2044 On 02-February-17	9.78	Put	Bond Future	2959	3	2959	3	0.00
02/08/2016	2044 On 02-February-17	9.77	Put	Bond Future	2992	3	2992	3	0.00

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02/08/2016	2044 On 02-February-17	9.76	Put	Bond Future	3026	3	3026	3	0.00
02/08/2016	2044 On 04-May-17			Bond Future	9.45	95.7241	9.4476	95.7241	0.00
02/08/2016	2044 On 04-May-17	9.67	Call	Bond Future	6382	6	6382	6	0.00
02/08/2016	2044 On 04-May-17	9.68	Call	Bond Future	6430	7	6430	7	0.00
02/08/2016	2044 On 04-May-17	9.66	Call	Bond Future	6334	6	6334	6	0.00
02/08/2016	2044 On 04-May-17	9.67	Put	Bond Future	4387	4	4387	4	0.00
02/08/2016	2044 On 04-May-17	9.68	Put	Bond Future	4347	4	4347	4	0.00
02/08/2016	2044 On 04-May-17	9.66	Put	Bond Future	4427	4	4427	4	0.00
02/08/2016	2046 On 04-August-16			Bond Future	133.86	133.8967	133.8585	133.8967	14,211.00
02/08/2016	2046 On 04-August-16	129.00	Call	Bond Future	4859	5	4859	5	0.00
02/08/2016	2046 On 04-August-16	129.01	Call	Bond Future	4849	5	4849	5	0.00
02/08/2016	2046 On 04-August-16	129.02	Call	Bond Future	4839	5	4839	5	0.00
02/08/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2046 On 03-November-16			Bond Future	134.88	134.9246	134.8842	134.9246	17,253.00
02/08/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
02/08/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
02/08/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
02/08/2016	2046 On 03-November-16	137.09	Put	Bond Future	2206	2	2206	2	0.00
02/08/2016	2046 On 03-November-16	137.07	Put	Bond Future	2186	2	2186	2	0.00
02/08/2016	2046 On 03-November-16	137.08	Put	Bond Future	2196	2	2196	2	0.00
02/08/2016	2050 On 04-August-16			Bond Future	142.37	142.7512	142.3719	142.7512	5,269.00
02/08/2016	2050 On 04-August-16	139.12	Call	Bond Future	3252	4	3252	4	0.00
02/08/2016	2050 On 04-August-16	139.14	Call	Bond Future	3232	4	3232	4	0.00
02/08/2016	2050 On 04-August-16	139.13	Call	Bond Future	3242	4	3242	4	0.00
02/08/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
02/08/2016	2050 On 03-November-16			Bond Future	145.06	145.4441	145.0557	145.4441	21,628.00
02/08/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
02/08/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
02/08/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
02/08/2016	2050 On 03-November-16	149.53	Put	Bond Future	4474	4	4474	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
02/08/2016	2050 On 03-November-16	149.54	Put	Bond Future	4484	4	4484	4	0.00
02/08/2016	2050 On 03-November-16	149.52	Put	Bond Future	4464	4	4464	4	0.00
02/08/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	AL37 On 04-August-16			Index Future	495.97	496.4970	495.9680	496.4970	2.00
02/08/2016	AL37 On 03-November-16			Index Future	505.39	505.9320	505.3900	505.9320	14.00
02/08/2016	AL37 On 02-February-17			Index Future	515.31	515.8700	515.3100	515.8700	0.00
02/08/2016	AL7T On 04-August-16			Index Future	576.77	577.4970	576.7740	577.4970	2.00
02/08/2016	AL7T On 03-November-16			Index Future	587.73	588.4710	587.7320	588.4710	9.00
02/08/2016	AL7T On 02-February-17			Index Future	599.27	600.0300	599.2680	600.0300	0.00
02/08/2016	ALBI On 04-August-16			Index Future	525.78	526.2960	525.7770	526.2960	42.00
02/08/2016	ALBI On 03-November-16			Index Future	535.77	536.2970	535.7650	536.2970	725.00
02/08/2016	ALBI On 02-February-17			Index Future	546.28	546.8320	546.2820	546.8320	0.00
02/08/2016	ALBI On 04-May-17			Index Future	557.55	558.1060	557.5470	558.1060	0.00
02/08/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C204 On 21-December-18			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
02/08/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/08/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2016	EL28 On 04-August-16			Bond Future	131.13	131.1645	131.1311	131.1645	0.00
02/08/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4251	4	4251	4	0.00
02/08/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4261	4	4261	4	0.00
02/08/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4271	4	4271	4	0.00
02/08/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
02/08/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
02/08/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
02/08/2016	EL28 On 03-November-16			Bond Future	131.95	131.9831	131.9473	131.9831	0.00
02/08/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
02/08/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
02/08/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
02/08/2016	EL28 On 03-November-16	132.15	Put	Bond Future	203	0	203	0	0.00
02/08/2016	EL28 On 03-November-16	132.17	Put	Bond Future	223	0	223	0	0.00
02/08/2016	EL28 On 03-November-16	132.16	Put	Bond Future	213	0	213	0	0.00
02/08/2016	EL28 On 02-February-17			Bond Future	134.55	134.5839	134.5452	134.5839	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
02/08/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
02/08/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
02/08/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
02/08/2016	EL28 On 02-February-17	135.11	Put	Bond Future	565	1	565	1	0.00
02/08/2016	EL28 On 02-February-17	135.12	Put	Bond Future	575	1	575	1	0.00
02/08/2016	EL28 On 02-February-17	135.10	Put	Bond Future	555	1	555	1	0.00
02/08/2016	EL28 On 04-May-17			Bond Future	135.64	135.6769	135.6371	135.6769	0.00
02/08/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
02/08/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
02/08/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
02/08/2016	EL28 On 04-May-17	137.90	Put	Bond Future	2263	2	2263	2	0.00
02/08/2016	EL28 On 04-May-17	137.91	Put	Bond Future	2273	2	2273	2	0.00
02/08/2016	EL28 On 04-May-17	137.92	Put	Bond Future	2283	2	2283	2	0.00
02/08/2016	ES33 On 04-August-16			Bond Future	10.16	81.7027	10.1567	81.7027	6,771.00
02/08/2016	ES33 On 04-August-16	10.25	Call	Bond Future	623	1	623	1	0.00
02/08/2016	ES33 On 04-August-16	10.26	Call	Bond Future	689	1	689	1	0.00
02/08/2016	ES33 On 04-August-16	10.24	Call	Bond Future	557	1	557	1	0.00
02/08/2016	ES33 On 04-August-16	10.24	Put	Bond Future	0	0	0	0	0.00
02/08/2016	ES33 On 04-August-16	10.26	Put	Bond Future	0	0	0	0	0.00
02/08/2016	ES33 On 04-August-16	10.25	Put	Bond Future	0	0	0	0	0.00
02/08/2016	ES33 On 03-November-16			Bond Future	10.23	79.4467	10.2280	79.4467	8,789.00
02/08/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6592	7	6592	7	0.00
02/08/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6708	7	6708	7	0.00
02/08/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6650	7	6650	7	0.00
02/08/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
02/08/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
02/08/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
02/08/2016	ES33 On 02-February-17			Bond Future	10.30	81.0076	10.2975	81.0076	0.00
02/08/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2007	2	2007	2	0.00
02/08/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1944	2	1944	2	0.00
02/08/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1881	2	1881	2	0.00
02/08/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
02/08/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
02/08/2016	ES33 On 02-February-17	10.59	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
02/08/2016	ES33 On 04-May-17			Bond Future	10.35	78.8828	10.3541	78.8828	0.00
02/08/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1253	1	1253	1	0.00
02/08/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1316	1	1316	1	0.00
02/08/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1190	1	1190	1	0.00
02/08/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
02/08/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
02/08/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
02/08/2016	ES42 On 04-August-16			Bond Future	10.27	86.6225	10.2666	86.6225	0.00
02/08/2016	ES42 On 03-November-16			Bond Future	10.34	83.9888	10.3352	83.9888	8,777.00
02/08/2016	ES42 On 02-February-17			Bond Future	10.40	85.6393	10.3998	85.6393	0.00
02/08/2016	ES42 On 04-May-17			Bond Future	10.46	83.1430	10.4563	83.1430	0.00
02/08/2016	GOVI On 04-August-16			GOVI	523.29	523.8010	523.2870	523.8010	58.00
02/08/2016	GOVI On 04-August-16	521.00	Call	GOVI	22870	3	22870	3	0.00
02/08/2016	GOVI On 04-August-16	521.01	Call	GOVI	22770	3	22770	3	0.00
02/08/2016	GOVI On 04-August-16	520.99	Call	GOVI	22970	3	22970	3	0.00
02/08/2016	GOVI On 04-August-16	521.01	Put	GOVI	0	0	0	0	0.00
02/08/2016	GOVI On 04-August-16	520.99	Put	GOVI	0	0	0	0	0.00
02/08/2016	GOVI On 04-August-16	521.00	Put	GOVI	0	0	0	0	0.00
02/08/2016	GOVI On 03-November-16			GOVI	533.23	533.7540	533.2280	533.7540	417.00
02/08/2016	GOVI On 03-November-16	476.11	Call	GOVI	571180	58	571180	58	0.00
02/08/2016	GOVI On 03-November-16	476.12	Call	GOVI	571080	58	571080	58	0.00
02/08/2016	GOVI On 03-November-16	476.13	Call	GOVI	570980	58	570980	58	0.00
02/08/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
02/08/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
02/08/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
02/08/2016	GOVI On 02-February-17			GOVI	543.70	544.2390	543.6950	544.2390	26.00
02/08/2016	GOVI On 02-February-17	533.32	Call	GOVI	103750	11	103750	11	0.00
02/08/2016	GOVI On 02-February-17	533.34	Call	GOVI	103550	11	103550	11	0.00
02/08/2016	GOVI On 02-February-17	533.33	Call	GOVI	103650	11	103650	11	0.00
02/08/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
02/08/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
02/08/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
02/08/2016	GOVI On 04-May-17			GOVI	554.91	555.4600	554.9060	555.4600	0.00
02/08/2016	GOVI On 04-May-17	262.20	Call	GOVI	2927060	293	2927060	293	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
02/08/2016	GOVI On 04-May-17	262.19	Call	GOVI	2927160	293	2927160	293	0.00
02/08/2016	GOVI On 04-May-17	262.18	Call	GOVI	2927260	293	2927260	293	0.00
02/08/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
02/08/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
02/08/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
02/08/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/08/2016	IGOV On 04-August-16			Index Future	247.42	247.3940	247.4180	247.3940	97.00
02/08/2016	IGOV On 03-November-16			Index Future	252.13	252.1100	252.1330	252.1100	1,023.00
02/08/2016	IGOV On 02-February-17			Index Future	257.10	257.0780	257.0980	257.0780	55.00
02/08/2016	IGOV On 04-May-17			Index Future	262.41	262.3930	262.4140	262.3930	0.00
02/08/2016	ILBI On 04-August-16			Index Future	670.24	670.0290	670.2350	670.0290	0.00
02/08/2016	ILBI On 03-November-16			Index Future	683.02	682.8090	683.0200	682.8090	0.00
02/08/2016	ILBI On 02-February-17			Index Future	696.48	696.2640	696.4770	696.2640	149.00
02/08/2016	IS01 On 19-December-16			Interest Rate Swap	100.08	100.0730	100.0751	100.0730	0.00
02/08/2016	IS01 On 16-March-17			Interest Rate Swap	100.03	100.0301	100.0344	100.0301	0.00
02/08/2016	IS01 On 15-June-17			Interest Rate Swap	99.68	99.6783	99.6841	99.6783	0.00
02/08/2016	IS01 On 21-September-17			Interest Rate Swap	99.78	99.7694	99.7807	99.7694	0.00
02/08/2016	IS02 On 18-December-17			Interest Rate Swap	100.10	100.0929	100.1034	100.0929	0.00
02/08/2016	IS02 On 16-March-18			Interest Rate Swap	99.43	99.4216	99.4325	99.4216	0.00
02/08/2016	IS02 On 15-June-18			Interest Rate Swap	99.14	99.1298	99.1377	99.1298	0.00
02/08/2016	IS02 On 21-September-18			Interest Rate Swap	99.24	99.2403	99.2446	99.2403	0.00
02/08/2016	IS05 On 17-December-20			Interest Rate Swap	98.29	98.2636	98.2886	98.2636	0.00
02/08/2016	IS05 On 16-March-21			Interest Rate Swap	97.62	97.6058	97.6241	97.6058	0.00
02/08/2016	IS05 On 15-June-21			Interest Rate Swap	96.92	96.9111	96.9249	96.9111	0.00
02/08/2016	IS05 On 21-September-21			Interest Rate Swap	97.20	97.1884	97.2021	97.1884	0.00
02/08/2016	IS10 On 17-December-25			Interest Rate Swap	98.15	98.1205	98.1452	98.1205	0.00
02/08/2016	IS10 On 16-March-26			Interest Rate Swap	95.22	95.2143	95.2243	95.2143	0.00
02/08/2016	IS10 On 15-June-26			Interest Rate Swap	93.98	93.9872	93.9847	93.9872	0.00
02/08/2016	IS10 On 21-September-26			Interest Rate Swap	96.05	96.0613	96.0521	96.0613	0.00
02/08/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/08/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/08/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/08/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/08/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	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
02/08/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	10.00
02/08/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
02/08/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
02/08/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
02/08/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
02/08/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	0.00
02/08/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.63	92.3700	7.6300	92.3700	0.00
02/08/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
02/08/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.69	92.3100	7.6900	92.3100	0.00
02/08/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.72	92.2800	7.7200	92.2800	0.00
02/08/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
02/08/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
02/08/2016	R023 On 04-August-16			Bond Future	8.36	100.5316	8.3559	100.5316	1,622.00
02/08/2016	R023 On 04-August-16	8.24	Call	Bond Future	35	0	35	0	0.00
02/08/2016	R023 On 04-August-16	8.25	Call	Bond Future	42	0	42	0	0.00
02/08/2016	R023 On 04-August-16	8.26	Call	Bond Future	51	0	51	0	0.00
02/08/2016	R023 On 04-August-16	8.25	Put	Bond Future	560	1	560	1	0.00
02/08/2016	R023 On 04-August-16	8.24	Put	Bond Future	602	1	602	1	0.00
02/08/2016	R023 On 04-August-16	8.26	Put	Bond Future	520	0	520	0	0.00
02/08/2016	R023 On 03-November-16			Bond Future	8.39	98.4911	8.3901	98.4911	11,971.00
02/08/2016	R023 On 03-November-16	9.73	Call	Bond Future	6153	6	6153	6	0.00
02/08/2016	R023 On 03-November-16	9.74	Call	Bond Future	6194	6	6194	6	0.00
02/08/2016	R023 On 03-November-16	9.75	Call	Bond Future	6236	6	6236	6	0.00
02/08/2016	R023 On 03-November-16	9.74	Put	Bond Future	60	0	60	0	0.00
02/08/2016	R023 On 03-November-16	9.75	Put	Bond Future	58	0	58	0	0.00
02/08/2016	R023 On 03-November-16	9.73	Put	Bond Future	62	0	62	0	0.00
02/08/2016	R023 On 02-February-17			Bond Future	8.42	100.4260	8.4168	100.4260	0.00
02/08/2016	R023 On 02-February-17	8.86	Call	Bond Future	3092	3	3092	3	0.00
02/08/2016	R023 On 02-February-17	8.85	Call	Bond Future	3062	3	3062	3	0.00
02/08/2016	R023 On 02-February-17	8.84	Call	Bond Future	3032	3	3032	3	0.00
02/08/2016	R023 On 02-February-17	8.85	Put	Bond Future	1103	1	1103	1	0.00
02/08/2016	R023 On 02-February-17	8.86	Put	Bond Future	1088	1	1088	1	0.00
02/08/2016	R023 On 02-February-17	8.84	Put	Bond Future	1117	1	1117	1	0.00
02/08/2016	R023 On 04-May-17			Bond Future	8.42	98.5622	8.4178	98.5622	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
02/08/2016	R023 On 04-May-17	8.59	Call	Bond Future	2656	3	2656	3	0.00
02/08/2016	R023 On 04-May-17	8.61	Call	Bond Future	2705	3	2705	3	0.00
02/08/2016	R023 On 04-May-17	8.60	Call	Bond Future	2680	3	2680	3	0.00
02/08/2016	R023 On 04-May-17	8.59	Put	Bond Future	1895	2	1895	2	0.00
02/08/2016	R023 On 04-May-17	8.61	Put	Bond Future	1856	2	1856	2	0.00
02/08/2016	R023 On 04-May-17	8.60	Put	Bond Future	1876	2	1876	2	0.00
02/08/2016	R035 On 04-August-16			Bond Future	9.23	100.9056	9.2260	100.9056	1,128.00
02/08/2016	R035 On 04-August-16	10.37	Call	Bond Future	9118	9	9118	9	0.00
02/08/2016	R035 On 04-August-16	10.36	Call	Bond Future	9044	9	9044	9	0.00
02/08/2016	R035 On 04-August-16	10.35	Call	Bond Future	8971	9	8971	9	0.00
02/08/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R035 On 03-November-16			Bond Future	9.27	98.3015	9.2691	98.3015	4,315.00
02/08/2016	R035 On 03-November-16	9.59	Call	Bond Future	2673	3	2673	3	0.00
02/08/2016	R035 On 03-November-16	9.57	Call	Bond Future	2509	3	2509	3	0.00
02/08/2016	R035 On 03-November-16	9.58	Call	Bond Future	2591	3	2591	3	0.00
02/08/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R035 On 02-February-17			Bond Future	9.31	100.2327	9.3088	100.2327	0.00
02/08/2016	R035 On 02-February-17	9.51	Call	Bond Future	1672	2	1672	2	0.00
02/08/2016	R035 On 02-February-17	9.50	Call	Bond Future	1590	2	1590	2	0.00
02/08/2016	R035 On 02-February-17	9.52	Call	Bond Future	1754	2	1754	2	0.00
02/08/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R035 On 04-May-17			Bond Future	9.33	97.7937	9.3343	97.7937	0.00
02/08/2016	R035 On 04-May-17	9.53	Call	Bond Future	1613	2	1613	2	0.00
02/08/2016	R035 On 04-May-17	9.55	Call	Bond Future	1775	2	1775	2	0.00
02/08/2016	R035 On 04-May-17	9.54	Call	Bond Future	1694	2	1694	2	0.00
02/08/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R035 On 04-May-17	9.55	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
02/08/2016	R186 On 04-August-16			Bond Future	8.65	114.0730	8.6460	114.0730	24,149.00
02/08/2016	R186 On 04-August-16	9.20	Call	Bond Future	3959	4	3959	4	0.00
02/08/2016	R186 On 04-August-16	8.85	Call	Bond Future	1491	2	1491	2	750.00
02/08/2016	R186 On 04-August-16	8.90	Call	Bond Future	1842	2	1842	2	500.00
02/08/2016	R186 On 04-August-16	9.60	Call	Bond Future	6699	7	6699	7	0.00
02/08/2016	R186 On 04-August-16	8.51	Call	Bond Future	41	0	41	0	0.00
02/08/2016	R186 On 04-August-16	8.49	Call	Bond Future	27	0	27	0	0.00
02/08/2016	R186 On 04-August-16	10.00	Call	Bond Future	9346	9	9346	9	0.00
02/08/2016	R186 On 04-August-16	8.50	Call	Bond Future	34	0	34	0	0.00
02/08/2016	R186 On 04-August-16	9.30	Call	Bond Future	4653	5	4653	5	500.00
02/08/2016	R186 On 04-August-16	9.25	Call	Bond Future	4306	4	4306	4	0.00
02/08/2016	R186 On 04-August-16	9.35	Call	Bond Future	4998	5	4998	5	500.00
02/08/2016	R186 On 04-August-16	9.40	Call	Bond Future	5341	5	5341	5	0.00
02/08/2016	R186 On 04-August-16	9.10	Call	Bond Future	3258	3	3258	3	0.00
02/08/2016	R186 On 04-August-16	8.90	Put	Bond Future	3	0	3	0	0.00
02/08/2016	R186 On 04-August-16	9.20	Put	Bond Future	0	0	0	0	2,500.00
02/08/2016	R186 On 04-August-16	9.10	Put	Bond Future	0	0	0	0	2,500.00
02/08/2016	R186 On 04-August-16	9.60	Put	Bond Future	0	0	0	0	4,031.00
02/08/2016	R186 On 04-August-16	8.49	Put	Bond Future	1177	1	1177	1	0.00
02/08/2016	R186 On 04-August-16	8.85	Put	Bond Future	10	0	10	0	0.00
02/08/2016	R186 On 04-August-16	10.00	Put	Bond Future	0	0	0	0	6,500.00
02/08/2016	R186 On 04-August-16	8.51	Put	Bond Future	1042	1	1042	1	0.00
02/08/2016	R186 On 04-August-16	9.25	Put	Bond Future	0	0	0	0	1,000.00
02/08/2016	R186 On 04-August-16	9.35	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R186 On 04-August-16	9.40	Put	Bond Future	0	0	0	0	3,569.00
02/08/2016	R186 On 04-August-16	8.50	Put	Bond Future	1109	1	1109	1	0.00
02/08/2016	R186 On 04-August-16	9.30	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R186 On 03-November-16			Bond Future	8.68	116.2179	8.6815	116.2179	93,028.00
02/08/2016	R186 On 03-November-16	9.10	Call	Bond Future	3967	4	3967	4	0.00
02/08/2016	R186 On 03-November-16	9.66	Call	Bond Future	7041	7	7041	7	0.00
02/08/2016	R186 On 03-November-16	8.96	Call	Bond Future	3302	3	3302	3	0.00
02/08/2016	R186 On 03-November-16	9.40	Call	Bond Future	5549	6	5549	6	1,425.00
02/08/2016	R186 On 03-November-16	9.20	Call	Bond Future	4473	5	4473	5	1,425.00
02/08/2016	R186 On 03-November-16	8.95	Call	Bond Future	3256	3	3256	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
02/08/2016	R186 On 03-November-16	8.97	Call	Bond Future	3347	3	3347	3	0.00
02/08/2016	R186 On 03-November-16	9.71	Call	Bond Future	7336	7	7336	7	0.00
02/08/2016	R186 On 03-November-16	9.66	Put	Bond Future	305	0	305	0	5,000.00
02/08/2016	R186 On 03-November-16	9.71	Put	Bond Future	271	0	271	0	5,000.00
02/08/2016	R186 On 03-November-16	9.10	Put	Bond Future	1017	1	1017	1	5,200.00
02/08/2016	R186 On 03-November-16	8.96	Put	Bond Future	1327	1	1327	1	0.00
02/08/2016	R186 On 03-November-16	8.97	Put	Bond Future	1302	1	1302	1	0.00
02/08/2016	R186 On 03-November-16	9.20	Put	Bond Future	833	1	833	1	0.00
02/08/2016	R186 On 03-November-16	8.95	Put	Bond Future	1351	1	1351	1	0.00
02/08/2016	R186 On 03-November-16	9.40	Put	Bond Future	548	1	548	1	0.00
02/08/2016	R186 On 02-February-17			Bond Future	8.71	113.1969	8.7102	113.1969	0.00
02/08/2016	R186 On 02-February-17	9.50	Call	Bond Future	6495	7	6495	7	0.00
02/08/2016	R186 On 02-February-17	9.40	Call	Bond Future	5996	6	5996	6	0.00
02/08/2016	R186 On 02-February-17	8.81	Call	Bond Future	3389	3	3389	3	0.00
02/08/2016	R186 On 02-February-17	8.79	Call	Bond Future	3313	3	3313	3	0.00
02/08/2016	R186 On 02-February-17	8.80	Call	Bond Future	3351	3	3351	3	0.00
02/08/2016	R186 On 02-February-17	8.43	Call	Bond Future	2125	2	2125	2	750.00
02/08/2016	R186 On 02-February-17	8.90	Call	Bond Future	3743	4	3743	4	0.00
02/08/2016	R186 On 02-February-17	9.50	Put	Bond Future	1118	1	1118	1	6,500.00
02/08/2016	R186 On 02-February-17	8.79	Put	Bond Future	2754	3	2754	3	0.00
02/08/2016	R186 On 02-February-17	9.40	Put	Bond Future	1280	1	1280	1	750.00
02/08/2016	R186 On 02-February-17	8.81	Put	Bond Future	2690	3	2690	3	0.00
02/08/2016	R186 On 02-February-17	8.80	Put	Bond Future	2722	3	2722	3	0.00
02/08/2016	R186 On 02-February-17	8.43	Put	Bond Future	4121	4	4121	4	0.00
02/08/2016	R186 On 02-February-17	8.90	Put	Bond Future	2418	2	2418	2	750.00
02/08/2016	R186 On 04-May-17			Bond Future	8.73	115.5330	8.7251	115.5330	0.00
02/08/2016	R186 On 04-May-17	8.90	Call	Bond Future	4282	4	4282	4	0.00
02/08/2016	R186 On 04-May-17	8.89	Call	Bond Future	4244	4	4244	4	0.00
02/08/2016	R186 On 04-May-17	8.91	Call	Bond Future	4319	4	4319	4	0.00
02/08/2016	R186 On 04-May-17	8.89	Put	Bond Future	3113	3	3113	3	0.00
02/08/2016	R186 On 04-May-17	8.90	Put	Bond Future	3083	3	3083	3	0.00
02/08/2016	R186 On 04-May-17	8.91	Put	Bond Future	3053	3	3053	3	0.00
02/08/2016	R197 On 04-August-16			Bond Future	299.33	299.0479	299.3284	299.0479	1,432.00
02/08/2016	R197 On 04-August-16	293.98	Call	Bond Future	5348	5	5348	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
02/08/2016	R197 On 04-August-16	293.96	Call	Bond Future	5368	5	5368	5	0.00
02/08/2016	R197 On 04-August-16	293.97	Call	Bond Future	5358	5	5358	5	0.00
02/08/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R197 On 03-November-16			Bond Future	304.97	304.6895	304.9711	304.6895	1,589.00
02/08/2016	R197 On 03-November-16	303.56	Call	Bond Future	1411	1	1411	1	0.00
02/08/2016	R197 On 03-November-16	303.58	Call	Bond Future	1391	1	1391	1	0.00
02/08/2016	R197 On 03-November-16	303.57	Call	Bond Future	1401	1	1401	1	0.00
02/08/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R202 On 04-August-16			Bond Future	248.15	248.2194	248.1468	248.2194	13,959.00
02/08/2016	R202 On 04-August-16	243.26	Call	Bond Future	4887	5	4887	5	0.00
02/08/2016	R202 On 04-August-16	243.25	Call	Bond Future	4897	5	4897	5	0.00
02/08/2016	R202 On 04-August-16	243.24	Call	Bond Future	4907	5	4907	5	0.00
02/08/2016	R202 On 04-August-16	243.25	Put	Bond Future	1	0	1	0	0.00
02/08/2016	R202 On 04-August-16	243.26	Put	Bond Future	1	0	1	0	0.00
02/08/2016	R202 On 04-August-16	243.24	Put	Bond Future	1	0	1	0	0.00
02/08/2016	R202 On 03-November-16			Bond Future	252.82	252.9019	252.8246	252.9019	36,773.00
02/08/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
02/08/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
02/08/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
02/08/2016	R202 On 03-November-16	253.86	Put	Bond Future	1035	1	1035	1	0.00
02/08/2016	R202 On 03-November-16	253.87	Put	Bond Future	1045	1	1045	1	0.00
02/08/2016	R202 On 03-November-16	253.85	Put	Bond Future	1025	1	1025	1	0.00
02/08/2016	R203 On 04-August-16			Bond Future	7.56	104.0562	7.5552	104.0562	22,647.00
02/08/2016	R203 On 04-August-16	7.24	Call	Bond Future	0	0	0	0	0.00
02/08/2016	R203 On 04-August-16	7.26	Call	Bond Future	0	0	0	0	0.00
02/08/2016	R203 On 04-August-16	7.25	Call	Bond Future	0	0	0	0	0.00
02/08/2016	R203 On 04-August-16	7.24	Put	Bond Future	329	0	329	0	0.00
02/08/2016	R203 On 04-August-16	7.26	Put	Bond Future	308	0	308	0	0.00
02/08/2016	R203 On 04-August-16	7.25	Put	Bond Future	319	0	319	0	0.00
02/08/2016	R203 On 03-November-16			Bond Future	7.52	101.8412	7.5173	101.8412	30,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2016	R203 On 03-November-16	8.84	Call	Bond Future	1074	1	1074	1	0.00
02/08/2016	R203 On 03-November-16	8.86	Call	Bond Future	1089	1	1089	1	0.00
02/08/2016	R203 On 03-November-16	8.85	Call	Bond Future	1081	1	1081	1	0.00
02/08/2016	R203 On 03-November-16	8.85	Put	Bond Future	4	0	4	0	0.00
02/08/2016	R203 On 03-November-16	8.86	Put	Bond Future	4	0	4	0	0.00
02/08/2016	R203 On 03-November-16	8.84	Put	Bond Future	4	0	4	0	0.00
02/08/2016	R203 On 02-February-17			Bond Future	7.36	103.8421	7.3582	103.8421	0.00
02/08/2016	R203 On 02-February-17	7.70	Call	Bond Future	311	0	311	0	0.00
02/08/2016	R203 On 02-February-17	7.72	Call	Bond Future	319	0	319	0	0.00
02/08/2016	R203 On 02-February-17	7.71	Call	Bond Future	315	0	315	0	0.00
02/08/2016	R203 On 02-February-17	7.71	Put	Bond Future	111	0	111	0	0.00
02/08/2016	R203 On 02-February-17	7.70	Put	Bond Future	113	0	113	0	0.00
02/08/2016	R203 On 02-February-17	7.72	Put	Bond Future	109	0	109	0	0.00
02/08/2016	R203 On 04-May-17			Bond Future	6.54	101.8087	6.5418	101.8087	0.00
02/08/2016	R203 On 04-May-17	6.91	Call	Bond Future	214	0	214	0	0.00
02/08/2016	R203 On 04-May-17	6.92	Call	Bond Future	216	0	216	0	0.00
02/08/2016	R203 On 04-May-17	6.93	Call	Bond Future	218	0	218	0	0.00
02/08/2016	R203 On 04-May-17	6.92	Put	Bond Future	83	0	83	0	0.00
02/08/2016	R203 On 04-May-17	6.93	Put	Bond Future	82	0	82	0	0.00
02/08/2016	R203 On 04-May-17	6.91	Put	Bond Future	84	0	84	0	0.00
02/08/2016	R204 On 04-August-16			Bond Future	7.78	101.6154	7.7758	101.6154	15,866.00
02/08/2016	R204 On 04-August-16	7.75	Call	Bond Future	54	0	54	0	0.00
02/08/2016	R204 On 04-August-16	7.76	Call	Bond Future	62	0	62	0	0.00
02/08/2016	R204 On 04-August-16	7.74	Call	Bond Future	46	0	46	0	0.00
02/08/2016	R204 On 04-August-16	7.75	Put	Bond Future	109	0	109	0	0.00
02/08/2016	R204 On 04-August-16	7.76	Put	Bond Future	96	0	96	0	0.00
02/08/2016	R204 On 04-August-16	7.74	Put	Bond Future	122	0	122	0	0.00
02/08/2016	R204 On 03-November-16			Bond Future	7.78	103.5260	7.7835	103.5260	29,034.00
02/08/2016	R204 On 03-November-16	9.21	Call	Bond Future	2706	3	2706	3	0.00
02/08/2016	R204 On 03-November-16	9.23	Call	Bond Future	2743	3	2743	3	0.00
02/08/2016	R204 On 03-November-16	9.22	Call	Bond Future	2724	3	2724	3	0.00
02/08/2016	R204 On 03-November-16	9.22	Put	Bond Future	7	0	7	0	0.00
02/08/2016	R204 On 03-November-16	9.21	Put	Bond Future	8	0	8	0	0.00
02/08/2016	R204 On 03-November-16	9.23	Put	Bond Future	7	0	7	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
02/08/2016	R204 On 02-February-17			Bond Future	7.76	101.5186	7.7594	101.5186	0.00
02/08/2016	R204 On 02-February-17	8.28	Call	Bond Future	1162	1	1162	1	0.00
02/08/2016	R204 On 02-February-17	8.30	Call	Bond Future	1187	1	1187	1	0.00
02/08/2016	R204 On 02-February-17	8.29	Call	Bond Future	1174	1	1174	1	0.00
02/08/2016	R204 On 02-February-17	8.28	Put	Bond Future	274	0	274	0	0.00
02/08/2016	R204 On 02-February-17	8.30	Put	Bond Future	265	0	265	0	0.00
02/08/2016	R204 On 02-February-17	8.29	Put	Bond Future	270	0	270	0	0.00
02/08/2016	R204 On 04-May-17			Bond Future	7.66	103.6134	7.6635	103.6134	0.00
02/08/2016	R204 On 04-May-17	7.90	Call	Bond Future	843	1	843	1	0.00
02/08/2016	R204 On 04-May-17	7.92	Call	Bond Future	861	1	861	1	0.00
02/08/2016	R204 On 04-May-17	7.91	Call	Bond Future	852	1	852	1	0.00
02/08/2016	R204 On 04-May-17	7.91	Put	Bond Future	483	0	483	0	0.00
02/08/2016	R204 On 04-May-17	7.92	Put	Bond Future	477	0	477	0	0.00
02/08/2016	R204 On 04-May-17	7.90	Put	Bond Future	489	0	489	0	0.00
02/08/2016	R207 On 04-August-16			Bond Future	7.98	98.4324	7.9808	98.4324	30,588.00
02/08/2016	R207 On 04-August-16	8.01	Call	Bond Future	161	0	161	0	0.00
02/08/2016	R207 On 04-August-16	7.99	Call	Bond Future	127	0	127	0	0.00
02/08/2016	R207 On 04-August-16	8.00	Call	Bond Future	144	0	144	0	0.00
02/08/2016	R207 On 04-August-16	7.99	Put	Bond Future	101	0	101	0	0.00
02/08/2016	R207 On 04-August-16	8.01	Put	Bond Future	76	0	76	0	0.00
02/08/2016	R207 On 04-August-16	8.00	Put	Bond Future	88	0	88	0	0.00
02/08/2016	R207 On 03-November-16			Bond Future	8.00	100.2832	8.0001	100.2832	62,238.00
02/08/2016	R207 On 03-November-16	7.94	Call	Bond Future	634	1	634	1	0.00
02/08/2016	R207 On 03-November-16	7.93	Call	Bond Future	621	1	621	1	0.00
02/08/2016	R207 On 03-November-16	7.95	Call	Bond Future	647	1	647	1	0.00
02/08/2016	R207 On 03-November-16	7.94	Put	Bond Future	798	1	798	1	0.00
02/08/2016	R207 On 03-November-16	7.95	Put	Bond Future	784	1	784	1	0.00
02/08/2016	R207 On 03-November-16	7.93	Put	Bond Future	813	1	813	1	0.00
02/08/2016	R207 On 02-February-17			Bond Future	8.00	98.6103	8.0016	98.6103	0.00
02/08/2016	R207 On 02-February-17	8.91	Call	Bond Future	2506	3	2506	3	62.00
02/08/2016	R207 On 02-February-17	9.22	Call	Bond Future	3167	3	3167	3	0.00
02/08/2016	R207 On 02-February-17	9.24	Call	Bond Future	3211	3	3211	3	0.00
02/08/2016	R207 On 02-February-17	9.23	Call	Bond Future	3189	3	3189	3	0.00
02/08/2016	R207 On 02-February-17	8.91	Put	Bond Future	230	0	230	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
02/08/2016	R207 On 02-February-17	9.22	Put	Bond Future	130	0	130	0	0.00
02/08/2016	R207 On 02-February-17	9.24	Put	Bond Future	125	0	125	0	0.00
02/08/2016	R207 On 02-February-17	9.23	Put	Bond Future	128	0	128	0	0.00
02/08/2016	R207 On 04-May-17			Bond Future	7.97	100.6453	7.9716	100.6453	0.00
02/08/2016	R207 On 04-May-17	8.20	Call	Bond Future	1359	1	1359	1	0.00
02/08/2016	R207 On 04-May-17	8.22	Call	Bond Future	1387	1	1387	1	0.00
02/08/2016	R207 On 04-May-17	8.21	Call	Bond Future	1373	1	1373	1	0.00
02/08/2016	R207 On 04-May-17	8.22	Put	Bond Future	805	1	805	1	0.00
02/08/2016	R207 On 04-May-17	8.20	Put	Bond Future	824	1	824	1	0.00
02/08/2016	R207 On 04-May-17	8.21	Put	Bond Future	815	1	815	1	0.00
02/08/2016	R208 On 04-August-16			Bond Future	8.14	97.2586	8.1359	97.2586	31,609.00
02/08/2016	R208 On 04-August-16	7.99	Call	Bond Future	13	0	13	0	0.00
02/08/2016	R208 On 04-August-16	8.00	Call	Bond Future	16	0	16	0	0.00
02/08/2016	R208 On 04-August-16	8.01	Call	Bond Future	19	0	19	0	0.00
02/08/2016	R208 On 04-August-16	7.99	Put	Bond Future	551	0	551	0	0.00
02/08/2016	R208 On 04-August-16	8.00	Put	Bond Future	518	0	518	0	0.00
02/08/2016	R208 On 04-August-16	8.01	Put	Bond Future	484	0	484	0	0.00
02/08/2016	R208 On 03-November-16			Bond Future	8.16	95.6849	8.1648	95.6849	38,750.00
02/08/2016	R208 On 03-November-16	9.57	Call	Bond Future	4816	5	4816	5	0.00
02/08/2016	R208 On 03-November-16	9.59	Call	Bond Future	4880	5	4880	5	0.00
02/08/2016	R208 On 03-November-16	9.58	Call	Bond Future	4848	5	4848	5	0.00
02/08/2016	R208 On 03-November-16	9.57	Put	Bond Future	26	0	26	0	0.00
02/08/2016	R208 On 03-November-16	9.58	Put	Bond Future	25	0	25	0	0.00
02/08/2016	R208 On 03-November-16	9.59	Put	Bond Future	25	0	25	0	0.00
02/08/2016	R208 On 02-February-17			Bond Future	8.18	97.5648	8.1813	97.5648	0.00
02/08/2016	R208 On 02-February-17	8.64	Call	Bond Future	2210	2	2210	2	0.00
02/08/2016	R208 On 02-February-17	8.63	Call	Bond Future	2187	2	2187	2	0.00
02/08/2016	R208 On 02-February-17	8.65	Call	Bond Future	2232	2	2232	2	0.00
02/08/2016	R208 On 02-February-17	8.65	Put	Bond Future	677	1	677	1	0.00
02/08/2016	R208 On 02-February-17	8.64	Put	Bond Future	687	1	687	1	0.00
02/08/2016	R208 On 02-February-17	8.63	Put	Bond Future	697	1	697	1	0.00
02/08/2016	R208 On 04-May-17			Bond Future	8.17	96.1731	8.1684	96.1731	0.00
02/08/2016	R208 On 04-May-17	8.37	Call	Bond Future	1854	2	1854	2	0.00
02/08/2016	R208 On 04-May-17	8.39	Call	Bond Future	1891	2	1891	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
02/08/2016	R208 On 04-May-17	8.38	Call	Bond Future	1873	2	1873	2	0.00
02/08/2016	R208 On 04-May-17	8.37	Put	Bond Future	1215	1	1215	1	0.00
02/08/2016	R208 On 04-May-17	8.39	Put	Bond Future	1188	1	1188	1	0.00
02/08/2016	R208 On 04-May-17	8.38	Put	Bond Future	1201	1	1201	1	0.00
02/08/2016	R209 On 04-August-16			Bond Future	9.19	75.8178	9.1860	75.8178	25,457.00
02/08/2016	R209 On 04-August-16	9.24	Call	Bond Future	559	1	559	1	0.00
02/08/2016	R209 On 04-August-16	10.60	Call	Bond Future	9158	9	9158	9	5,624.00
02/08/2016	R209 On 04-August-16	9.26	Call	Bond Future	660	1	660	1	0.00
02/08/2016	R209 On 04-August-16	9.25	Call	Bond Future	608	1	608	1	0.00
02/08/2016	R209 On 04-August-16	9.70	Call	Bond Future	3549	4	3549	4	0.00
02/08/2016	R209 On 04-August-16	10.29	Call	Bond Future	7308	7	7308	7	0.00
02/08/2016	R209 On 04-August-16	9.60	Call	Bond Future	2879	3	2879	3	5,624.00
02/08/2016	R209 On 04-August-16	9.40	Call	Bond Future	1522	2	1522	2	250.00
02/08/2016	R209 On 04-August-16	9.24	Put	Bond Future	173	0	173	0	0.00
02/08/2016	R209 On 04-August-16	10.60	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R209 On 04-August-16	9.26	Put	Bond Future	132	0	132	0	0.00
02/08/2016	R209 On 04-August-16	10.29	Put	Bond Future	0	0	0	0	250.00
02/08/2016	R209 On 04-August-16	9.25	Put	Bond Future	151	0	151	0	0.00
02/08/2016	R209 On 04-August-16	9.70	Put	Bond Future	0	0	0	0	250.00
02/08/2016	R209 On 04-August-16	9.40	Put	Bond Future	11	0	11	0	0.00
02/08/2016	R209 On 04-August-16	9.60	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R209 On 03-November-16			Bond Future	9.22	74.0930	9.2235	74.0930	35,701.00
02/08/2016	R209 On 03-November-16	10.24	Call	Bond Future	7060	7	7060	7	0.00
02/08/2016	R209 On 03-November-16	10.26	Call	Bond Future	7168	7	7168	7	0.00
02/08/2016	R209 On 03-November-16	10.25	Call	Bond Future	7114	7	7114	7	0.00
02/08/2016	R209 On 03-November-16	10.25	Put	Bond Future	334	0	334	0	5,000.00
02/08/2016	R209 On 03-November-16	10.26	Put	Bond Future	326	0	326	0	0.00
02/08/2016	R209 On 03-November-16	10.24	Put	Bond Future	341	0	341	0	0.00
02/08/2016	R209 On 02-February-17			Bond Future	9.26	75.5488	9.2566	75.5488	0.00
02/08/2016	R209 On 02-February-17	9.53	Call	Bond Future	4210	4	4210	4	0.00
02/08/2016	R209 On 02-February-17	9.55	Call	Bond Future	4291	4	4291	4	0.00
02/08/2016	R209 On 02-February-17	9.54	Call	Bond Future	4250	4	4250	4	0.00
02/08/2016	R209 On 02-February-17	9.53	Put	Bond Future	2318	2	2318	2	0.00
02/08/2016	R209 On 02-February-17	9.54	Put	Bond Future	2291	2	2291	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
02/08/2016	R209 On 02-February-17	9.55	Put	Bond Future	2264	2	2264	2	0.00
02/08/2016	R209 On 04-May-17			Bond Future	9.28	73.9552	9.2798	73.9552	0.00
02/08/2016	R209 On 04-May-17	9.46	Call	Bond Future	4575	5	4575	5	0.00
02/08/2016	R209 On 04-May-17	9.48	Call	Bond Future	4649	5	4649	5	0.00
02/08/2016	R209 On 04-May-17	9.47	Call	Bond Future	4612	5	4612	5	0.00
02/08/2016	R209 On 04-May-17	9.46	Put	Bond Future	3327	3	3327	3	0.00
02/08/2016	R209 On 04-May-17	9.47	Put	Bond Future	3296	3	3296	3	0.00
02/08/2016	R209 On 04-May-17	9.48	Put	Bond Future	3265	3	3265	3	0.00
02/08/2016	R210 On 04-August-16			Bond Future	187.57	187.6290	187.5738	187.6290	388.00
02/08/2016	R210 On 04-August-16	181.51	Call	Bond Future	6064	6	6064	6	0.00
02/08/2016	R210 On 04-August-16	181.50	Call	Bond Future	6074	6	6074	6	0.00
02/08/2016	R210 On 04-August-16	181.52	Call	Bond Future	6054	6	6054	6	0.00
02/08/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R210 On 03-November-16			Bond Future	188.84	188.8977	188.8391	188.8977	2,269.00
02/08/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
02/08/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
02/08/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
02/08/2016	R210 On 03-November-16	188.90	Put	Bond Future	61	0	61	0	0.00
02/08/2016	R210 On 03-November-16	188.91	Put	Bond Future	71	0	71	0	0.00
02/08/2016	R210 On 03-November-16	188.92	Put	Bond Future	81	0	81	0	0.00
02/08/2016	R211 On 04-August-16			Bond Future	139.71	139.8904	139.7124	139.8904	22.00
02/08/2016	R211 On 04-August-16	137.09	Call	Bond Future	2622	3	2622	3	0.00
02/08/2016	R211 On 04-August-16	137.07	Call	Bond Future	2642	3	2642	3	0.00
02/08/2016	R211 On 04-August-16	137.08	Call	Bond Future	2632	3	2632	3	0.00
02/08/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R211 On 03-November-16			Bond Future	142.35	142.5294	142.3461	142.5294	56.00
02/08/2016	R211 On 03-November-16	141.76	Call	Bond Future	586	1	586	1	0.00
02/08/2016	R211 On 03-November-16	141.75	Call	Bond Future	596	1	596	1	0.00
02/08/2016	R211 On 03-November-16	141.74	Call	Bond Future	606	1	606	1	0.00
02/08/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00

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02/08/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R212 On 04-August-16			Bond Future	146.23	146.3492	146.2305	146.3492	3,989.00
02/08/2016	R212 On 04-August-16	142.44	Call	Bond Future	3790	4	3790	4	0.00
02/08/2016	R212 On 04-August-16	142.43	Call	Bond Future	3800	4	3800	4	0.00
02/08/2016	R212 On 04-August-16	142.42	Call	Bond Future	3810	4	3810	4	0.00
02/08/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R212 On 03-November-16			Bond Future	148.99	149.1100	148.9871	149.1100	4,169.00
02/08/2016	R212 On 03-November-16	148.11	Call	Bond Future	877	1	877	1	0.00
02/08/2016	R212 On 03-November-16	148.12	Call	Bond Future	867	1	867	1	0.00
02/08/2016	R212 On 03-November-16	148.10	Call	Bond Future	887	1	887	1	0.00
02/08/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R213 On 04-August-16			Bond Future	9.07	86.6005	9.0710	86.6005	8,547.00
02/08/2016	R213 On 04-August-16	9.01	Call	Bond Future	150	0	150	0	0.00
02/08/2016	R213 On 04-August-16	8.99	Call	Bond Future	112	0	112	0	0.00
02/08/2016	R213 On 04-August-16	9.00	Call	Bond Future	130	0	130	0	0.00
02/08/2016	R213 On 04-August-16	8.99	Put	Bond Future	685	1	685	1	0.00
02/08/2016	R213 On 04-August-16	9.00	Put	Bond Future	632	1	632	1	0.00
02/08/2016	R213 On 04-August-16	9.01	Put	Bond Future	581	1	581	1	0.00
02/08/2016	R213 On 03-November-16			Bond Future	9.11	84.6784	9.1118	84.6784	42,560.00
02/08/2016	R213 On 03-November-16	10.20	Call	Bond Future	7382	7	7382	7	0.00
02/08/2016	R213 On 03-November-16	10.19	Call	Bond Future	7327	7	7327	7	0.00
02/08/2016	R213 On 03-November-16	10.18	Call	Bond Future	7272	7	7272	7	0.00
02/08/2016	R213 On 03-November-16	10.19	Put	Bond Future	270	0	270	0	0.00
02/08/2016	R213 On 03-November-16	10.18	Put	Bond Future	276	0	276	0	0.00
02/08/2016	R213 On 03-November-16	10.20	Put	Bond Future	264	0	264	0	0.00
02/08/2016	R213 On 02-February-17			Bond Future	9.15	86.3420	9.1488	86.3420	0.00
02/08/2016	R213 On 02-February-17	9.40	Call	Bond Future	4021	4	4021	4	0.00
02/08/2016	R213 On 02-February-17	9.42	Call	Bond Future	4101	4	4101	4	0.00
02/08/2016	R213 On 02-February-17	9.41	Call	Bond Future	4061	4	4061	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
02/08/2016	R213 On 02-February-17	9.40	Put	Bond Future	2317	2	2317	2	0.00
02/08/2016	R213 On 02-February-17	9.42	Put	Bond Future	2263	2	2263	2	0.00
02/08/2016	R213 On 02-February-17	9.41	Put	Bond Future	2290	2	2290	2	0.00
02/08/2016	R213 On 04-May-17			Bond Future	9.17	84.5685	9.1711	84.5685	0.00
02/08/2016	R213 On 04-May-17	9.37	Call	Bond Future	4515	5	4515	5	0.00
02/08/2016	R213 On 04-May-17	9.36	Call	Bond Future	4477	5	4477	5	0.00
02/08/2016	R213 On 04-May-17	9.35	Call	Bond Future	4440	4	4440	4	0.00
02/08/2016	R213 On 04-May-17	9.36	Put	Bond Future	3203	3	3203	3	0.00
02/08/2016	R213 On 04-May-17	9.37	Put	Bond Future	3174	3	3174	3	0.00
02/08/2016	R213 On 04-May-17	9.35	Put	Bond Future	3232	3	3232	3	0.00
02/08/2016	R214 On 04-August-16			Bond Future	9.27	76.3166	9.2659	76.3166	9,302.00
02/08/2016	R214 On 04-August-16	9.30	Call	Bond Future	492	1	492	1	1,300.00
02/08/2016	R214 On 04-August-16	9.24	Call	Bond Future	261	0	261	0	0.00
02/08/2016	R214 On 04-August-16	11.30	Call	Bond Future	13001	13	13001	13	5,610.00
02/08/2016	R214 On 04-August-16	9.25	Call	Bond Future	293	0	293	0	0.00
02/08/2016	R214 On 04-August-16	9.26	Call	Bond Future	328	0	328	0	0.00
02/08/2016	R214 On 04-August-16	8.55	Call	Bond Future	0	0	0	0	1,300.00
02/08/2016	R214 On 04-August-16	10.30	Call	Bond Future	7140	7	7140	7	5,610.00
02/08/2016	R214 On 04-August-16	9.26	Put	Bond Future	372	0	372	0	0.00
02/08/2016	R214 On 04-August-16	9.24	Put	Bond Future	456	0	456	0	0.00
02/08/2016	R214 On 04-August-16	9.30	Put	Bond Future	236	0	236	0	0.00
02/08/2016	R214 On 04-August-16	10.30	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R214 On 04-August-16	11.30	Put	Bond Future	0	0	0	0	0.00
02/08/2016	R214 On 04-August-16	9.25	Put	Bond Future	413	0	413	0	0.00
02/08/2016	R214 On 04-August-16	8.55	Put	Bond Future	5714	6	5714	6	0.00
02/08/2016	R214 On 03-November-16			Bond Future	9.30	74.4548	9.3040	74.4548	29,419.00
02/08/2016	R214 On 03-November-16	10.35	Call	Bond Future	7509	8	7509	8	0.00
02/08/2016	R214 On 03-November-16	10.33	Call	Bond Future	7398	7	7398	7	0.00
02/08/2016	R214 On 03-November-16	10.34	Call	Bond Future	7454	8	7454	8	0.00
02/08/2016	R214 On 03-November-16	10.33	Put	Bond Future	358	0	358	0	0.00
02/08/2016	R214 On 03-November-16	10.34	Put	Bond Future	351	0	351	0	0.00
02/08/2016	R214 On 03-November-16	10.35	Put	Bond Future	344	0	344	0	0.00
02/08/2016	R214 On 02-February-17			Bond Future	9.34	75.9175	9.3391	75.9175	0.00
02/08/2016	R214 On 02-February-17	9.67	Call	Bond Future	4705	5	4705	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
02/08/2016	R214 On 02-February-17	9.66	Call	Bond Future	4662	5	4662	5	0.00
02/08/2016	R214 On 02-February-17	9.68	Call	Bond Future	4749	5	4749	5	0.00
02/08/2016	R214 On 02-February-17	9.67	Put	Bond Future	2321	2	2321	2	0.00
02/08/2016	R214 On 02-February-17	9.68	Put	Bond Future	2295	2	2295	2	0.00
02/08/2016	R214 On 02-February-17	9.66	Put	Bond Future	2348	2	2348	2	0.00
02/08/2016	R214 On 04-May-17			Bond Future	9.36	74.1829	9.3618	74.1829	0.00
02/08/2016	R214 On 04-May-17	9.58	Call	Bond Future	5001	5	5001	5	0.00
02/08/2016	R214 On 04-May-17	9.56	Call	Bond Future	4921	5	4921	5	0.00
02/08/2016	R214 On 04-May-17	9.57	Call	Bond Future	4961	5	4961	5	0.00
02/08/2016	R214 On 04-May-17	9.56	Put	Bond Future	3484	3	3484	3	0.00
02/08/2016	R214 On 04-May-17	9.57	Put	Bond Future	3453	3	3453	3	0.00
02/08/2016	R214 On 04-May-17	9.58	Put	Bond Future	3422	3	3422	3	0.00
02/08/2016	R248 On 04-August-16			Bond Future	9.34	98.0751	9.3360	98.0751	52,263.00
02/08/2016	R248 On 04-August-16	9.25	Call	Bond Future	165	0	165	0	0.00
02/08/2016	R248 On 04-August-16	9.24	Call	Bond Future	143	0	143	0	0.00
02/08/2016	R248 On 04-August-16	9.26	Call	Bond Future	189	0	189	0	0.00
02/08/2016	R248 On 04-August-16	9.25	Put	Bond Future	995	1	995	1	0.00
02/08/2016	R248 On 04-August-16	9.26	Put	Bond Future	922	1	922	1	0.00
02/08/2016	R248 On 04-August-16	9.24	Put	Bond Future	1070	1	1070	1	0.00
02/08/2016	R248 On 03-November-16			Bond Future	9.38	95.4812	9.3760	95.4812	61,337.00
02/08/2016	R248 On 03-November-16	10.39	Call	Bond Future	9378	10	9378	10	0.00
02/08/2016	R248 On 03-November-16	10.38	Call	Bond Future	9309	9	9309	9	0.00
02/08/2016	R248 On 03-November-16	10.37	Call	Bond Future	9240	9	9240	9	0.00
02/08/2016	R248 On 03-November-16	10.38	Put	Bond Future	561	1	561	1	0.00
02/08/2016	R248 On 03-November-16	10.37	Put	Bond Future	572	1	572	1	0.00
02/08/2016	R248 On 03-November-16	10.39	Put	Bond Future	550	1	550	1	0.00
02/08/2016	R248 On 02-February-17			Bond Future	9.41	97.3570	9.4130	97.3570	0.00
02/08/2016	R248 On 02-February-17	9.76	Call	Bond Future	6270	6	6270	6	0.00
02/08/2016	R248 On 02-February-17	9.78	Call	Bond Future	6380	6	6380	6	0.00
02/08/2016	R248 On 02-February-17	9.77	Call	Bond Future	6325	6	6325	6	0.00
02/08/2016	R248 On 02-February-17	9.77	Put	Bond Future	3063	3	3063	3	0.00
02/08/2016	R248 On 02-February-17	9.76	Put	Bond Future	3097	3	3097	3	0.00
02/08/2016	R248 On 02-February-17	9.78	Put	Bond Future	3029	3	3029	3	0.00
02/08/2016	R248 On 04-May-17			Bond Future	9.44	94.9222	9.4376	94.9222	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
02/08/2016	R248 On 04-May-17	9.67	Call	Bond Future	6612	7	6612	7	0.00
02/08/2016	R248 On 04-May-17	9.66	Call	Bond Future	6563	7	6563	7	0.00
02/08/2016	R248 On 04-May-17	9.65	Call	Bond Future	6514	7	6514	7	0.00
02/08/2016	R248 On 04-May-17	9.66	Put	Bond Future	4517	4	4517	4	0.00
02/08/2016	R248 On 04-May-17	9.65	Put	Bond Future	4558	5	4558	5	0.00
02/08/2016	R248 On 04-May-17	9.67	Put	Bond Future	4477	4	4477	4	0.00