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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For November 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	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
04/11/2016	2025 On 03-November-16			Bond Future	128.31	128.3130	128.3130	128.3130	0.00
04/11/2016	2025 On 02-February-17			Bond Future	129.44	129.4766	129.4362	129.4766	3,231.00
04/11/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2025 On 02-February-17	129.99	Put	Bond Future	554	1	554	1	0.00
04/11/2016	2025 On 02-February-17	130.00	Put	Bond Future	564	1	564	1	0.00
04/11/2016	2025 On 02-February-17	130.01	Put	Bond Future	574	1	574	1	0.00
04/11/2016	2025 On 04-May-17			Bond Future	131.98	132.0275	131.9781	132.0275	0.00
04/11/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2025 On 04-May-17	132.57	Put	Bond Future	592	1	592	1	0.00
04/11/2016	2025 On 04-May-17	132.58	Put	Bond Future	602	1	602	1	0.00
04/11/2016	2025 On 04-May-17	132.56	Put	Bond Future	582	1	582	1	0.00
04/11/2016	2025 On 03-August-17			Bond Future	133.35	133.3989	133.3479	133.3989	0.00
04/11/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2025 On 03-August-17	133.96	Put	Bond Future	612	1	612	1	0.00
04/11/2016	2025 On 03-August-17	133.97	Put	Bond Future	622	1	622	1	0.00
04/11/2016	2025 On 03-August-17	133.98	Put	Bond Future	632	1	632	1	0.00
04/11/2016	2030 On 03-November-16			Bond Future	9.08	93.9320	9.0800	93.9320	0.00
04/11/2016	2030 On 02-February-17			Bond Future	9.15	91.9652	9.1500	91.9652	28,852.00
04/11/2016	2030 On 02-February-17	9.29	Call	Bond Future	980	1	980	1	0.00
04/11/2016	2030 On 02-February-17	9.31	Call	Bond Future	1119	2	1119	2	0.00
04/11/2016	2030 On 02-February-17	9.30	Call	Bond Future	1049	1	1049	1	0.00
04/11/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
04/11/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
04/11/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
04/11/2016	2030 On 04-May-17			Bond Future	9.19	93.7721	9.1915	93.7721	0.00
04/11/2016	2030 On 04-May-17	9.34	Call	Bond Future	1025	1	1025	1	0.00
04/11/2016	2030 On 04-May-17	9.33	Call	Bond Future	957	1	957	1	0.00
04/11/2016	2030 On 04-May-17	9.32	Call	Bond Future	888	1	888	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
04/11/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
04/11/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
04/11/2016	2030 On 03-August-17			Bond Future	9.22	91.6805	9.2238	91.6805	0.00
04/11/2016	2030 On 03-August-17	9.33	Call	Bond Future	725	1	725	1	0.00
04/11/2016	2030 On 03-August-17	9.34	Call	Bond Future	793	1	793	1	0.00
04/11/2016	2030 On 03-August-17	9.35	Call	Bond Future	861	1	861	1	0.00
04/11/2016	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
04/11/2016	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
04/11/2016	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
04/11/2016	2032 On 03-November-16			Bond Future	9.19	93.2438	9.1850	93.2438	0.00
04/11/2016	2032 On 02-February-17			Bond Future	9.26	95.2888	9.2626	95.2888	14,080.00
04/11/2016	2032 On 02-February-17	9.51	Call	Bond Future	3407	4	3407	4	0.00
04/11/2016	2032 On 02-February-17	9.53	Call	Bond Future	3500	4	3500	4	0.00
04/11/2016	2032 On 02-February-17	9.52	Call	Bond Future	3453	4	3453	4	0.00
04/11/2016	2032 On 02-February-17	9.52	Put	Bond Future	1532	1	1532	1	0.00
04/11/2016	2032 On 02-February-17	9.53	Put	Bond Future	1505	1	1505	1	0.00
04/11/2016	2032 On 02-February-17	9.51	Put	Bond Future	1559	1	1559	1	0.00
04/11/2016	2032 On 04-May-17			Bond Future	9.30	93.0009	9.3030	93.0009	0.00
04/11/2016	2032 On 04-May-17	9.46	Call	Bond Future	3976	4	3976	4	0.00
04/11/2016	2032 On 04-May-17	9.45	Call	Bond Future	3935	4	3935	4	0.00
04/11/2016	2032 On 04-May-17	9.44	Call	Bond Future	3894	4	3894	4	0.00
04/11/2016	2032 On 04-May-17	9.45	Put	Bond Future	2843	3	2843	3	0.00
04/11/2016	2032 On 04-May-17	9.44	Put	Bond Future	2876	3	2876	3	0.00
04/11/2016	2032 On 04-May-17	9.46	Put	Bond Future	2811	3	2811	3	0.00
04/11/2016	2032 On 03-August-17			Bond Future	9.33	94.9011	9.3334	94.9011	0.00
04/11/2016	2032 On 03-August-17	9.43	Call	Bond Future	4475	5	4475	5	0.00
04/11/2016	2032 On 03-August-17	9.45	Call	Bond Future	4554	5	4554	5	0.00
04/11/2016	2032 On 03-August-17	9.44	Call	Bond Future	4514	5	4514	5	0.00
04/11/2016	2032 On 03-August-17	9.45	Put	Bond Future	3696	3	3696	3	0.00
04/11/2016	2032 On 03-August-17	9.43	Put	Bond Future	3763	4	3763	4	0.00
04/11/2016	2032 On 03-August-17	9.44	Put	Bond Future	3729	3	3729	3	0.00
04/11/2016	2033 On 03-November-16			Bond Future	107.19	107.1949	107.1949	107.1949	0.00
04/11/2016	2033 On 02-February-17			Bond Future	108.90	109.2360	108.8989	109.2360	5,278.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2033 On 02-February-17	109.71	Put	Bond Future	811	0	811	0	0.00
04/11/2016	2033 On 02-February-17	109.72	Put	Bond Future	821	0	821	0	0.00
04/11/2016	2033 On 02-February-17	109.70	Put	Bond Future	801	0	801	0	0.00
04/11/2016	2033 On 04-May-17			Bond Future	110.00	110.3489	109.9983	110.3489	0.00
04/11/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2033 On 04-May-17	110.84	Put	Bond Future	842	0	842	0	0.00
04/11/2016	2033 On 04-May-17	110.85	Put	Bond Future	852	1	852	1	0.00
04/11/2016	2033 On 04-May-17	110.83	Put	Bond Future	832	0	832	0	0.00
04/11/2016	2033 On 03-August-17			Bond Future	112.25	112.6088	112.2506	112.6088	0.00
04/11/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2033 On 03-August-17	113.12	Put	Bond Future	869	1	869	1	0.00
04/11/2016	2033 On 03-August-17	113.13	Put	Bond Future	879	1	879	1	0.00
04/11/2016	2033 On 03-August-17	113.14	Put	Bond Future	889	1	889	1	0.00
04/11/2016	2037 On 03-November-16			Bond Future	9.35	94.6264	9.3500	94.6264	0.00
04/11/2016	2037 On 02-February-17			Bond Future	9.43	92.5124	9.4256	92.5124	41,574.00
04/11/2016	2037 On 02-February-17	9.66	Call	Bond Future	3736	4	3736	4	0.00
04/11/2016	2037 On 02-February-17	9.68	Call	Bond Future	3836	4	3836	4	0.00
04/11/2016	2037 On 02-February-17	9.67	Call	Bond Future	3786	4	3786	4	0.00
04/11/2016	2037 On 02-February-17	9.66	Put	Bond Future	1812	2	1812	2	0.00
04/11/2016	2037 On 02-February-17	9.67	Put	Bond Future	1782	2	1782	2	0.00
04/11/2016	2037 On 02-February-17	9.68	Put	Bond Future	1751	2	1751	2	0.00
04/11/2016	2037 On 04-May-17			Bond Future	9.47	94.3300	9.4682	94.3300	0.00
04/11/2016	2037 On 04-May-17	9.59	Call	Bond Future	4311	5	4311	5	0.00
04/11/2016	2037 On 04-May-17	9.58	Call	Bond Future	4267	5	4267	5	0.00
04/11/2016	2037 On 04-May-17	9.60	Call	Bond Future	4356	5	4356	5	0.00
04/11/2016	2037 On 04-May-17	9.58	Put	Bond Future	3350	3	3350	3	0.00
04/11/2016	2037 On 04-May-17	9.60	Put	Bond Future	3276	3	3276	3	0.00

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04/11/2016	2037 On 04-May-17	9.59	Put	Bond Future	3313	3	3313	3	0.00
04/11/2016	2037 On 03-August-17			Bond Future	9.50	91.9994	9.5031	91.9994	0.00
04/11/2016	2037 On 03-August-17	9.58	Call	Bond Future	4969	5	4969	5	0.00
04/11/2016	2037 On 03-August-17	9.57	Call	Bond Future	4926	5	4926	5	0.00
04/11/2016	2037 On 03-August-17	9.56	Call	Bond Future	4884	5	4884	5	0.00
04/11/2016	2037 On 03-August-17	9.56	Put	Bond Future	4419	4	4419	4	0.00
04/11/2016	2037 On 03-August-17	9.57	Put	Bond Future	4381	4	4381	4	0.00
04/11/2016	2037 On 03-August-17	9.58	Put	Bond Future	4342	4	4342	4	0.00
04/11/2016	2038 On 03-November-16			Bond Future	134.64	134.6359	134.6359	134.6359	0.00
04/11/2016	2038 On 02-February-17			Bond Future	135.72	135.7598	135.7174	135.7598	22,147.00
04/11/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2038 On 02-February-17	137.05	Put	Bond Future	1333	1	1333	1	0.00
04/11/2016	2038 On 02-February-17	137.06	Put	Bond Future	1343	1	1343	1	0.00
04/11/2016	2038 On 02-February-17	137.07	Put	Bond Future	1353	1	1353	1	0.00
04/11/2016	2038 On 04-May-17			Bond Future	138.38	138.4348	138.3827	138.4348	0.00
04/11/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2038 On 04-May-17	139.78	Put	Bond Future	1397	1	1397	1	0.00
04/11/2016	2038 On 04-May-17	139.79	Put	Bond Future	1407	1	1407	1	0.00
04/11/2016	2038 On 04-May-17	139.77	Put	Bond Future	1387	1	1387	1	0.00
04/11/2016	2038 On 03-August-17			Bond Future	139.72	139.7707	139.7173	139.7707	0.00
04/11/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2038 On 03-August-17	141.17	Put	Bond Future	1453	1	1453	1	0.00
04/11/2016	2038 On 03-August-17	141.16	Put	Bond Future	1443	1	1443	1	0.00
04/11/2016	2038 On 03-August-17	141.18	Put	Bond Future	1463	1	1463	1	0.00
04/11/2016	2040 On 03-November-16			Bond Future	9.40	98.6685	9.4000	98.6685	0.00
04/11/2016	2040 On 02-February-17			Bond Future	9.48	96.4064	9.4756	96.4064	8,099.00
04/11/2016	2040 On 02-February-17	9.58	Call	Bond Future	3397	4	3397	4	0.00
04/11/2016	2040 On 02-February-17	9.60	Call	Bond Future	3496	4	3496	4	0.00

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04/11/2016	2040 On 02-February-17	9.59	Call	Bond Future	3447	4	3447	4	0.00
04/11/2016	2040 On 02-February-17	9.58	Put	Bond Future	2469	2	2469	2	0.00
04/11/2016	2040 On 02-February-17	9.60	Put	Bond Future	2392	2	2392	2	0.00
04/11/2016	2040 On 02-February-17	9.59	Put	Bond Future	2430	2	2430	2	0.00
04/11/2016	2040 On 04-May-17			Bond Future	9.52	98.3005	9.5182	98.3005	0.00
04/11/2016	2040 On 04-May-17	9.64	Call	Bond Future	4703	5	4703	5	0.00
04/11/2016	2040 On 04-May-17	9.63	Call	Bond Future	4655	5	4655	5	0.00
04/11/2016	2040 On 04-May-17	9.62	Call	Bond Future	4608	5	4608	5	0.00
04/11/2016	2040 On 04-May-17	9.63	Put	Bond Future	3670	3	3670	3	0.00
04/11/2016	2040 On 04-May-17	9.62	Put	Bond Future	3711	3	3711	3	0.00
04/11/2016	2040 On 04-May-17	9.64	Put	Bond Future	3631	3	3631	3	0.00
04/11/2016	2040 On 03-August-17			Bond Future	9.55	95.8006	9.5533	95.8006	0.00
04/11/2016	2040 On 03-August-17	9.61	Call	Bond Future	5334	6	5334	6	0.00
04/11/2016	2040 On 03-August-17	9.62	Call	Bond Future	5380	6	5380	6	0.00
04/11/2016	2040 On 03-August-17	9.63	Call	Bond Future	5425	6	5425	6	0.00
04/11/2016	2040 On 03-August-17	9.62	Put	Bond Future	4796	4	4796	4	0.00
04/11/2016	2040 On 03-August-17	9.63	Put	Bond Future	4754	4	4754	4	0.00
04/11/2016	2040 On 03-August-17	9.61	Put	Bond Future	4837	5	4837	5	0.00
04/11/2016	2044 On 03-November-16			Bond Future	9.41	95.9125	9.4100	95.9125	0.00
04/11/2016	2044 On 02-February-17			Bond Future	9.48	93.7287	9.4839	93.7287	20,162.00
04/11/2016	2044 On 02-February-17	9.77	Call	Bond Future	4410	5	4410	5	0.00
04/11/2016	2044 On 02-February-17	9.76	Call	Bond Future	4355	5	4355	5	0.00
04/11/2016	2044 On 02-February-17	9.78	Call	Bond Future	4465	5	4465	5	0.00
04/11/2016	2044 On 02-February-17	9.78	Put	Bond Future	1838	2	1838	2	0.00
04/11/2016	2044 On 02-February-17	9.77	Put	Bond Future	1869	2	1869	2	0.00
04/11/2016	2044 On 02-February-17	9.76	Put	Bond Future	1901	2	1901	2	0.00
04/11/2016	2044 On 04-May-17			Bond Future	9.52	95.5703	9.5249	95.5703	0.00
04/11/2016	2044 On 04-May-17	9.67	Call	Bond Future	4903	5	4903	5	0.00
04/11/2016	2044 On 04-May-17	9.68	Call	Bond Future	4952	5	4952	5	0.00
04/11/2016	2044 On 04-May-17	9.66	Call	Bond Future	4854	5	4854	5	0.00
04/11/2016	2044 On 04-May-17	9.67	Put	Bond Future	3609	3	3609	3	0.00
04/11/2016	2044 On 04-May-17	9.68	Put	Bond Future	3571	3	3571	3	0.00
04/11/2016	2044 On 04-May-17	9.66	Put	Bond Future	3649	3	3649	3	0.00
04/11/2016	2044 On 03-August-17			Bond Future	9.56	93.1399	9.5587	93.1399	0.00

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04/11/2016	2044 On 03-August-17	9.64	Call	Bond Future	5550	6	5550	6	0.00
04/11/2016	2044 On 03-August-17	9.62	Call	Bond Future	5457	6	5457	6	0.00
04/11/2016	2044 On 03-August-17	9.63	Call	Bond Future	5503	6	5503	6	0.00
04/11/2016	2044 On 03-August-17	9.62	Put	Bond Future	4911	5	4911	5	0.00
04/11/2016	2044 On 03-August-17	9.63	Put	Bond Future	4869	5	4869	5	0.00
04/11/2016	2044 On 03-August-17	9.64	Put	Bond Future	4827	5	4827	5	0.00
04/11/2016	2046 On 03-November-16			Bond Future	133.99	133.9882	133.9882	133.9882	0.00
04/11/2016	2046 On 02-February-17			Bond Future	135.63	136.5395	135.6313	136.5395	17,789.00
04/11/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2046 On 02-February-17	137.14	Put	Bond Future	1509	1	1509	1	0.00
04/11/2016	2046 On 02-February-17	137.15	Put	Bond Future	1519	1	1519	1	0.00
04/11/2016	2046 On 02-February-17	137.13	Put	Bond Future	1499	1	1499	1	0.00
04/11/2016	2046 On 04-May-17			Bond Future	136.77	137.7016	136.7668	137.7016	0.00
04/11/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2046 On 04-May-17	138.33	Put	Bond Future	1563	1	1563	1	0.00
04/11/2016	2046 On 04-May-17	138.34	Put	Bond Future	1573	1	1573	1	0.00
04/11/2016	2046 On 04-May-17	138.32	Put	Bond Future	1553	1	1553	1	0.00
04/11/2016	2046 On 03-August-17			Bond Future	139.57	140.5216	139.5672	140.5216	0.00
04/11/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2046 On 03-August-17	141.19	Put	Bond Future	1623	1	1623	1	0.00
04/11/2016	2046 On 03-August-17	141.17	Put	Bond Future	1603	1	1603	1	0.00
04/11/2016	2046 On 03-August-17	141.18	Put	Bond Future	1613	1	1613	1	0.00
04/11/2016	2050 On 03-November-16			Bond Future	143.14	143.1420	143.1420	143.1420	0.00
04/11/2016	2050 On 02-February-17			Bond Future	144.22	144.2656	144.2209	144.2656	23,975.00
04/11/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2050 On 02-February-17	144.97	Put	Bond Future	749	1	749	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2016	2050 On 02-February-17	144.98	Put	Bond Future	759	1	759	1	0.00
04/11/2016	2050 On 02-February-17	144.96	Put	Bond Future	739	1	739	1	0.00
04/11/2016	2050 On 04-May-17			Bond Future	147.05	147.1080	147.0530	147.1080	0.00
04/11/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2050 On 04-May-17	147.84	Put	Bond Future	787	1	787	1	0.00
04/11/2016	2050 On 04-May-17	147.85	Put	Bond Future	797	1	797	1	0.00
04/11/2016	2050 On 04-May-17	147.83	Put	Bond Future	777	1	777	1	0.00
04/11/2016	2050 On 03-August-17			Bond Future	148.40	148.4589	148.4025	148.4589	0.00
04/11/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
04/11/2016	2050 On 03-August-17	149.22	Put	Bond Future	817	1	817	1	0.00
04/11/2016	2050 On 03-August-17	149.24	Put	Bond Future	837	1	837	1	0.00
04/11/2016	2050 On 03-August-17	149.23	Put	Bond Future	827	1	827	1	0.00
04/11/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	AL37 On 02-February-17			Index Future	515.49	516.6830	515.4910	516.6830	7.00
04/11/2016	AL37 On 04-May-17			Index Future	525.58	526.8310	525.5830	526.8310	0.00
04/11/2016	AL37 On 03-August-17			Index Future	536.31	537.5890	536.3130	537.5890	0.00
04/11/2016	AL7T On 02-February-17			Index Future	598.54	600.8300	598.5360	600.8300	2.00
04/11/2016	AL7T On 04-May-17			Index Future	610.25	612.6310	610.2530	612.6310	0.00
04/11/2016	AL7T On 03-August-17			Index Future	622.71	625.1410	622.7120	625.1410	0.00
04/11/2016	ALBI On 02-February-17			Index Future	544.74	547.4160	544.7400	547.4160	611.00
04/11/2016	ALBI On 04-May-17			Index Future	555.41	558.1680	555.4050	558.1680	0.00
04/11/2016	ALBI On 03-August-17			Index Future	566.74	569.5660	566.7440	569.5660	0.00
04/11/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/11/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2016	EL28 On 03-November-16			Bond Future	127.93	127.9328	127.9328	127.9328	0.00
04/11/2016	EL28 On 02-February-17			Bond Future	130.33	130.3688	130.3311	130.3688	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
04/11/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
04/11/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
04/11/2016	EL28 On 02-February-17	135.10	Put	Bond Future	4769	5	4769	5	0.00
04/11/2016	EL28 On 02-February-17	135.11	Put	Bond Future	4779	5	4779	5	0.00
04/11/2016	EL28 On 02-February-17	135.12	Put	Bond Future	4789	5	4789	5	0.00
04/11/2016	EL28 On 04-May-17			Bond Future	131.21	131.2553	131.2086	131.2553	0.00
04/11/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
04/11/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
04/11/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
04/11/2016	EL28 On 04-May-17	137.90	Put	Bond Future	6691	7	6691	7	0.00
04/11/2016	EL28 On 04-May-17	137.91	Put	Bond Future	6701	7	6701	7	0.00
04/11/2016	EL28 On 04-May-17	137.92	Put	Bond Future	6711	7	6711	7	0.00
04/11/2016	EL28 On 03-August-17			Bond Future	133.90	133.9438	133.8956	133.9438	0.00
04/11/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
04/11/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
04/11/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
04/11/2016	EL28 On 03-August-17	135.17	Put	Bond Future	1274	1	1274	1	0.00
04/11/2016	EL28 On 03-August-17	135.16	Put	Bond Future	1264	1	1264	1	0.00
04/11/2016	EL28 On 03-August-17	135.18	Put	Bond Future	1284	1	1284	1	0.00
04/11/2016	ES33 On 03-November-16			Bond Future	10.22	79.4470	10.2200	79.4470	0.00
04/11/2016	ES33 On 02-February-17			Bond Future	10.33	81.2262	10.3289	81.2262	8,789.00
04/11/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1675	2	1675	2	0.00
04/11/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1739	2	1739	2	0.00
04/11/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1802	2	1802	2	0.00
04/11/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
04/11/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
04/11/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
04/11/2016	ES33 On 04-May-17			Bond Future	10.40	79.0274	10.3994	79.0274	0.00
04/11/2016	ES33 On 04-May-17	10.55	Call	Bond Future	961	1	961	1	0.00
04/11/2016	ES33 On 04-May-17	10.54	Call	Bond Future	898	1	898	1	0.00
04/11/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1024	2	1024	2	0.00
04/11/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
04/11/2016	ES33 On 04-May-17	10.56	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
04/11/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
04/11/2016	ES33 On 03-August-17			Bond Future	10.46	80.6421	10.4603	80.6421	0.00
04/11/2016	ES33 On 03-August-17	10.55	Call	Bond Future	568	1	568	1	0.00
04/11/2016	ES33 On 03-August-17	10.53	Call	Bond Future	442	1	442	1	0.00
04/11/2016	ES33 On 03-August-17	10.54	Call	Bond Future	505	1	505	1	0.00
04/11/2016	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
04/11/2016	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
04/11/2016	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
04/11/2016	ES42 On 03-November-16			Bond Future	10.35	83.8522	10.3450	83.8522	0.00
04/11/2016	ES42 On 02-February-17			Bond Future	10.45	85.7571	10.4488	85.7571	8,777.00
04/11/2016	ES42 On 04-May-17			Bond Future	10.52	83.1787	10.5188	83.1787	0.00
04/11/2016	ES42 On 03-August-17			Bond Future	10.58	84.8786	10.5789	84.8786	0.00
04/11/2016	GOVI On 02-February-17			GOVI	542.45	545.0930	542.4530	545.0930	517.00
04/11/2016	GOVI On 02-February-17	533.32	Call	GOVI	91330	12	91330	12	0.00
04/11/2016	GOVI On 02-February-17	533.34	Call	GOVI	91130	12	91130	12	0.00
04/11/2016	GOVI On 02-February-17	533.33	Call	GOVI	91230	12	91230	12	0.00
04/11/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
04/11/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
04/11/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
04/11/2016	GOVI On 04-May-17			GOVI	553.07	555.7990	553.0720	555.7990	0.00
04/11/2016	GOVI On 04-May-17	262.20	Call	GOVI	2908720	294	2908720	294	0.00
04/11/2016	GOVI On 04-May-17	262.19	Call	GOVI	2908820	294	2908820	294	0.00
04/11/2016	GOVI On 04-May-17	262.18	Call	GOVI	2908920	294	2908920	294	0.00
04/11/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
04/11/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
04/11/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
04/11/2016	GOVI On 03-August-17			GOVI	564.36	567.1490	564.3640	567.1490	0.00
04/11/2016	GOVI On 03-August-17	561.11	Call	GOVI	32540	6	32540	6	0.00
04/11/2016	GOVI On 03-August-17	561.10	Call	GOVI	32640	6	32640	6	0.00
04/11/2016	GOVI On 03-August-17	561.09	Call	GOVI	32740	6	32740	6	0.00
04/11/2016	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
04/11/2016	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
04/11/2016	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
04/11/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2016	IGOV On 02-February-17			Index Future	253.44	253.6570	253.4390	253.6570	1,070.00
04/11/2016	IGOV On 04-May-17			Index Future	258.42	258.6540	258.4150	258.6540	0.00
04/11/2016	IGOV On 03-August-17			Index Future	263.71	263.9510	263.7060	263.9510	0.00
04/11/2016	ILBI On 02-February-17			Index Future	686.22	686.8590	686.2240	686.8590	155.00
04/11/2016	ILBI On 04-May-17			Index Future	699.58	700.3820	699.5780	700.3820	0.00
04/11/2016	ILBI On 03-August-17			Index Future	713.35	714.1530	713.3480	714.1530	0.00
04/11/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
04/11/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0093	100.0103	100.0093	0.00
04/11/2016	IS01 On 15-June-17			Interest Rate Swap	99.63	99.6297	99.6334	99.6297	0.00
04/11/2016	IS01 On 21-September-17			Interest Rate Swap	99.67	99.6633	99.6708	99.6633	0.00
04/11/2016	IS01 On 21-December-17			Interest Rate Swap	99.94	99.9338	99.9426	99.9338	0.00
04/11/2016	IS02 On 18-December-17			Interest Rate Swap	99.97	99.9617	99.9701	99.9617	0.00
04/11/2016	IS02 On 16-March-18			Interest Rate Swap	99.25	99.2398	99.2520	99.2398	0.00
04/11/2016	IS02 On 15-June-18			Interest Rate Swap	98.91	98.9003	98.9143	98.9003	0.00
04/11/2016	IS02 On 21-September-18			Interest Rate Swap	98.97	98.9497	98.9690	98.9497	0.00
04/11/2016	IS02 On 21-December-18			Interest Rate Swap	99.46	99.4400	99.4600	99.4400	0.00
04/11/2016	IS05 On 17-December-20			Interest Rate Swap	97.75	97.7423	97.7512	97.7423	0.00
04/11/2016	IS05 On 16-March-21			Interest Rate Swap	97.06	97.0589	97.0645	97.0589	0.00
04/11/2016	IS05 On 15-June-21			Interest Rate Swap	96.34	96.3396	96.3415	96.3396	0.00
04/11/2016	IS05 On 21-September-21			Interest Rate Swap	96.59	96.5939	96.5930	96.5939	0.00
04/11/2016	IS05 On 21-December-21			Interest Rate Swap	98.83	98.8290	98.8265	98.8290	50.00
04/11/2016	IS10 On 17-December-25			Interest Rate Swap	97.62	97.5199	97.6160	97.5199	0.00
04/11/2016	IS10 On 16-March-26			Interest Rate Swap	94.69	94.5914	94.6936	94.5914	0.00
04/11/2016	IS10 On 15-June-26			Interest Rate Swap	93.47	93.3602	93.4677	93.3602	0.00
04/11/2016	IS10 On 21-September-26			Interest Rate Swap	95.57	95.4581	95.5698	95.4581	0.00
04/11/2016	IS10 On 21-December-26			Interest Rate Swap	99.24	99.1284	99.2420	99.1284	0.00
04/11/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/11/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/11/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/11/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/11/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
04/11/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	10,000.00
04/11/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
04/11/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	1,000.00
04/11/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
04/11/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
04/11/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
04/11/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
04/11/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
04/11/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
04/11/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
04/11/2016	R023 On 03-November-16			Bond Future	8.38	98.4430	8.3750	98.4430	0.00
04/11/2016	R023 On 02-February-17			Bond Future	8.43	100.5288	8.4278	100.5288	16,607.00
04/11/2016	R023 On 02-February-17	8.86	Call	Bond Future	2511	3	2511	3	0.00
04/11/2016	R023 On 02-February-17	8.85	Call	Bond Future	2478	3	2478	3	0.00
04/11/2016	R023 On 02-February-17	8.84	Call	Bond Future	2446	3	2446	3	0.00
04/11/2016	R023 On 02-February-17	8.85	Put	Bond Future	569	1	569	1	0.00
04/11/2016	R023 On 02-February-17	8.84	Put	Bond Future	581	1	581	1	0.00
04/11/2016	R023 On 02-February-17	8.86	Put	Bond Future	557	0	557	0	0.00
04/11/2016	R023 On 04-May-17			Bond Future	8.45	98.5702	8.4525	98.5702	0.00
04/11/2016	R023 On 04-May-17	8.59	Call	Bond Future	2123	2	2123	2	0.00
04/11/2016	R023 On 04-May-17	8.61	Call	Bond Future	2173	2	2173	2	0.00
04/11/2016	R023 On 04-May-17	8.60	Call	Bond Future	2148	2	2148	2	0.00
04/11/2016	R023 On 04-May-17	8.59	Put	Bond Future	1516	1	1516	1	0.00
04/11/2016	R023 On 04-May-17	8.61	Put	Bond Future	1479	1	1479	1	0.00
04/11/2016	R023 On 04-May-17	8.60	Put	Bond Future	1497	1	1497	1	0.00
04/11/2016	R023 On 03-August-17			Bond Future	8.46	100.5838	8.4583	100.5838	0.00
04/11/2016	R023 On 03-August-17	8.58	Call	Bond Future	2414	3	2414	3	0.00
04/11/2016	R023 On 03-August-17	8.60	Call	Bond Future	2461	3	2461	3	0.00
04/11/2016	R023 On 03-August-17	8.59	Call	Bond Future	2438	3	2438	3	0.00
04/11/2016	R023 On 03-August-17	8.58	Put	Bond Future	1895	2	1895	2	0.00
04/11/2016	R023 On 03-August-17	8.59	Put	Bond Future	1876	2	1876	2	0.00
04/11/2016	R023 On 03-August-17	8.60	Put	Bond Future	1857	2	1857	2	0.00
04/11/2016	R035 On 03-November-16			Bond Future	9.29	98.0479	9.2900	98.0479	0.00
04/11/2016	R035 On 02-February-17			Bond Future	9.37	100.2556	9.3698	100.2556	5,762.00
04/11/2016	R035 On 02-February-17	9.51	Call	Bond Future	1160	2	1160	2	0.00
04/11/2016	R035 On 02-February-17	9.50	Call	Bond Future	1078	2	1078	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
04/11/2016	R035 On 02-February-17	9.52	Call	Bond Future	1242	2	1242	2	0.00
04/11/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
04/11/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
04/11/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
04/11/2016	R035 On 04-May-17			Bond Future	9.41	97.7206	9.4095	97.7206	0.00
04/11/2016	R035 On 04-May-17	9.53	Call	Bond Future	988	2	988	2	0.00
04/11/2016	R035 On 04-May-17	9.55	Call	Bond Future	1151	2	1151	2	0.00
04/11/2016	R035 On 04-May-17	9.54	Call	Bond Future	1070	2	1070	2	0.00
04/11/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
04/11/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
04/11/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
04/11/2016	R035 On 03-August-17			Bond Future	9.44	99.7170	9.4399	99.7170	0.00
04/11/2016	R035 On 03-August-17	9.52	Call	Bond Future	653	1	653	1	0.00
04/11/2016	R035 On 03-August-17	9.51	Call	Bond Future	572	1	572	1	0.00
04/11/2016	R035 On 03-August-17	9.50	Call	Bond Future	490	1	490	1	0.00
04/11/2016	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
04/11/2016	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
04/11/2016	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
04/11/2016	R186 On 03-November-16			Bond Future	8.68	116.0884	8.6800	116.0884	0.00
04/11/2016	R186 On 02-February-17			Bond Future	8.73	113.3556	8.7312	113.3556	103,516.00
04/11/2016	R186 On 02-February-17	9.50	Call	Bond Future	5673	6	5673	6	0.00
04/11/2016	R186 On 02-February-17	8.87	Call	Bond Future	2577	3	2577	3	0.00
04/11/2016	R186 On 02-February-17	9.40	Call	Bond Future	5123	6	5123	6	0.00
04/11/2016	R186 On 02-February-17	8.37	Call	Bond Future	1009	1	1009	1	500.00
04/11/2016	R186 On 02-February-17	8.79	Call	Bond Future	2263	3	2263	3	0.00
04/11/2016	R186 On 02-February-17	8.95	Call	Bond Future	2912	3	2912	3	0.00
04/11/2016	R186 On 02-February-17	9.02	Call	Bond Future	3221	4	3221	4	0.00
04/11/2016	R186 On 02-February-17	8.00	Call	Bond Future	398	0	398	0	7,000.00
04/11/2016	R186 On 02-February-17	8.60	Call	Bond Future	1616	2	1616	2	7,000.00
04/11/2016	R186 On 02-February-17	8.81	Call	Bond Future	2339	3	2339	3	0.00
04/11/2016	R186 On 02-February-17	8.43	Call	Bond Future	1149	1	1149	1	750.00
04/11/2016	R186 On 02-February-17	8.80	Call	Bond Future	2301	3	2301	3	0.00
04/11/2016	R186 On 02-February-17	8.90	Call	Bond Future	2700	3	2700	3	0.00
04/11/2016	R186 On 02-February-17	9.10	Call	Bond Future	3592	4	3592	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2016	R186 On 02-February-17	8.62	Call	Bond Future	1678	2	1678	2	500.00
04/11/2016	R186 On 02-February-17	8.79	Put	Bond Future	1851	2	1851	2	0.00
04/11/2016	R186 On 02-February-17	8.95	Put	Bond Future	1389	1	1389	1	2,546.00
04/11/2016	R186 On 02-February-17	9.02	Put	Bond Future	1217	1	1217	1	500.00
04/11/2016	R186 On 02-February-17	8.37	Put	Bond Future	3586	3	3586	3	0.00
04/11/2016	R186 On 02-February-17	8.60	Put	Bond Future	2543	2	2543	2	0.00
04/11/2016	R186 On 02-February-17	9.40	Put	Bond Future	555	0	555	0	750.00
04/11/2016	R186 On 02-February-17	9.50	Put	Bond Future	444	0	444	0	13,500.00
04/11/2016	R186 On 02-February-17	8.87	Put	Bond Future	1607	1	1607	1	500.00
04/11/2016	R186 On 02-February-17	8.62	Put	Bond Future	2463	2	2463	2	0.00
04/11/2016	R186 On 02-February-17	8.81	Put	Bond Future	1788	2	1788	2	0.00
04/11/2016	R186 On 02-February-17	9.10	Put	Bond Future	1041	1	1041	1	2,546.00
04/11/2016	R186 On 02-February-17	8.00	Put	Bond Future	5698	5	5698	5	0.00
04/11/2016	R186 On 02-February-17	8.90	Put	Bond Future	1523	1	1523	1	750.00
04/11/2016	R186 On 02-February-17	8.43	Put	Bond Future	3293	3	3293	3	0.00
04/11/2016	R186 On 02-February-17	8.80	Put	Bond Future	1819	2	1819	2	0.00
04/11/2016	R186 On 04-May-17			Bond Future	8.76	115.5824	8.7642	115.5824	0.00
04/11/2016	R186 On 04-May-17	8.91	Call	Bond Future	3435	4	3435	4	0.00
04/11/2016	R186 On 04-May-17	8.89	Call	Bond Future	3358	4	3358	4	0.00
04/11/2016	R186 On 04-May-17	8.90	Call	Bond Future	3396	4	3396	4	0.00
04/11/2016	R186 On 04-May-17	8.89	Put	Bond Future	2497	2	2497	2	0.00
04/11/2016	R186 On 04-May-17	8.90	Put	Bond Future	2467	2	2467	2	0.00
04/11/2016	R186 On 04-May-17	8.91	Put	Bond Future	2438	2	2438	2	0.00
04/11/2016	R186 On 03-August-17			Bond Future	8.78	112.6375	8.7840	112.6375	0.00
04/11/2016	R186 On 03-August-17	8.91	Call	Bond Future	3977	4	3977	4	0.00
04/11/2016	R186 On 03-August-17	8.93	Call	Bond Future	4051	4	4051	4	0.00
04/11/2016	R186 On 03-August-17	8.92	Call	Bond Future	4014	4	4014	4	0.00
04/11/2016	R186 On 03-August-17	8.91	Put	Bond Future	3131	3	3131	3	0.00
04/11/2016	R186 On 03-August-17	8.92	Put	Bond Future	3101	3	3101	3	0.00
04/11/2016	R186 On 03-August-17	8.93	Put	Bond Future	3072	3	3072	3	0.00
04/11/2016	R197 On 03-November-16			Bond Future	301.46	301.4576	301.4576	301.4576	0.00
04/11/2016	R197 On 02-February-17			Bond Future	300.43	300.5220	300.4277	300.5220	1,246.00
04/11/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00

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04/11/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R197 On 02-February-17	302.58	Put	Bond Future	2152	2	2152	2	0.00
04/11/2016	R197 On 02-February-17	302.59	Put	Bond Future	2162	2	2162	2	0.00
04/11/2016	R197 On 02-February-17	302.57	Put	Bond Future	2142	2	2142	2	0.00
04/11/2016	R197 On 04-May-17			Bond Future	306.33	306.4430	306.3274	306.4430	0.00
04/11/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R197 On 04-May-17	308.59	Put	Bond Future	2263	2	2263	2	0.00
04/11/2016	R197 On 04-May-17	308.60	Put	Bond Future	2273	2	2273	2	0.00
04/11/2016	R197 On 04-May-17	308.58	Put	Bond Future	2253	2	2253	2	0.00
04/11/2016	R197 On 03-August-17			Bond Future	305.70	305.8188	305.7000	305.8188	0.00
04/11/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R197 On 03-August-17	308.05	Put	Bond Future	2350	2	2350	2	0.00
04/11/2016	R197 On 03-August-17	308.07	Put	Bond Future	2370	2	2370	2	0.00
04/11/2016	R197 On 03-August-17	308.06	Put	Bond Future	2360	2	2360	2	0.00
04/11/2016	R202 On 03-November-16			Bond Future	248.33	248.3344	248.3344	248.3344	0.00
04/11/2016	R202 On 02-February-17			Bond Future	249.44	249.5172	249.4395	249.5172	35,809.00
04/11/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R202 On 02-February-17	251.73	Put	Bond Future	2290	2	2290	2	0.00
04/11/2016	R202 On 02-February-17	251.74	Put	Bond Future	2300	2	2300	2	0.00
04/11/2016	R202 On 02-February-17	251.72	Put	Bond Future	2280	2	2280	2	0.00
04/11/2016	R202 On 04-May-17			Bond Future	254.34	254.4330	254.3379	254.4330	0.00
04/11/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R202 On 04-May-17	256.71	Put	Bond Future	2372	2	2372	2	0.00
04/11/2016	R202 On 04-May-17	256.72	Put	Bond Future	2382	2	2382	2	0.00
04/11/2016	R202 On 04-May-17	256.73	Put	Bond Future	2392	2	2392	2	0.00
04/11/2016	R202 On 03-August-17			Bond Future	255.88	255.9787	255.8807	255.9787	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R202 On 03-August-17	258.36	Put	Bond Future	2479	2	2479	2	0.00
04/11/2016	R202 On 03-August-17	258.37	Put	Bond Future	2489	2	2489	2	0.00
04/11/2016	R202 On 03-August-17	258.35	Put	Bond Future	2469	2	2469	2	0.00
04/11/2016	R203 On 03-November-16			Bond Future	7.55	101.7813	7.5500	101.7813	0.00
04/11/2016	R203 On 02-February-17			Bond Future	7.56	103.7545	7.5568	103.7545	24,463.00
04/11/2016	R203 On 02-February-17	7.70	Call	Bond Future	171	0	171	0	0.00
04/11/2016	R203 On 02-February-17	7.71	Call	Bond Future	174	0	174	0	0.00
04/11/2016	R203 On 02-February-17	7.72	Call	Bond Future	178	0	178	0	0.00
04/11/2016	R203 On 02-February-17	7.71	Put	Bond Future	85	0	85	0	0.00
04/11/2016	R203 On 02-February-17	7.70	Put	Bond Future	88	0	88	0	0.00
04/11/2016	R203 On 02-February-17	7.72	Put	Bond Future	83	0	83	0	0.00
04/11/2016	R203 On 04-May-17			Bond Future	7.18	101.6188	7.1807	101.6188	0.00
04/11/2016	R203 On 04-May-17	6.91	Call	Bond Future	69	0	69	0	0.00
04/11/2016	R203 On 04-May-17	6.93	Call	Bond Future	72	0	72	0	0.00
04/11/2016	R203 On 04-May-17	6.92	Call	Bond Future	71	0	71	0	0.00
04/11/2016	R203 On 04-May-17	6.92	Put	Bond Future	162	0	162	0	0.00
04/11/2016	R203 On 04-May-17	6.93	Put	Bond Future	160	0	160	0	0.00
04/11/2016	R203 On 04-May-17	6.91	Put	Bond Future	164	0	164	0	0.00
04/11/2016	R203 On 03-August-17			Bond Future	4.66	103.6949	4.6600	103.6949	0.00
04/11/2016	R203 On 03-August-17	4.87	Call	Bond Future	52	0	52	0	0.00
04/11/2016	R203 On 03-August-17	4.89	Call	Bond Future	53	0	53	0	0.00
04/11/2016	R203 On 03-August-17	4.88	Call	Bond Future	52	0	52	0	0.00
04/11/2016	R203 On 03-August-17	4.89	Put	Bond Future	28	0	28	0	0.00
04/11/2016	R203 On 03-August-17	4.88	Put	Bond Future	29	0	29	0	0.00
04/11/2016	R203 On 03-August-17	4.87	Put	Bond Future	29	0	29	0	0.00
04/11/2016	R204 On 03-November-16			Bond Future	7.73	103.5743	7.7250	103.5743	0.00
04/11/2016	R204 On 02-February-17			Bond Future	7.76	101.5884	7.7558	101.5884	30,055.00
04/11/2016	R204 On 02-February-17	8.28	Call	Bond Future	995	1	995	1	0.00
04/11/2016	R204 On 02-February-17	8.30	Call	Bond Future	1023	1	1023	1	0.00
04/11/2016	R204 On 02-February-17	8.29	Call	Bond Future	1009	1	1009	1	0.00
04/11/2016	R204 On 02-February-17	8.28	Put	Bond Future	102	0	102	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2016	R204 On 02-February-17	8.29	Put	Bond Future	99	0	99	0	0.00
04/11/2016	R204 On 02-February-17	8.30	Put	Bond Future	96	0	96	0	0.00
04/11/2016	R204 On 04-May-17			Bond Future	7.73	103.5840	7.7304	103.5840	0.00
04/11/2016	R204 On 04-May-17	7.90	Call	Bond Future	650	1	650	1	0.00
04/11/2016	R204 On 04-May-17	7.92	Call	Bond Future	668	1	668	1	0.00
04/11/2016	R204 On 04-May-17	7.91	Call	Bond Future	659	1	659	1	0.00
04/11/2016	R204 On 04-May-17	7.91	Put	Bond Future	390	0	390	0	0.00
04/11/2016	R204 On 04-May-17	7.92	Put	Bond Future	384	0	384	0	0.00
04/11/2016	R204 On 04-May-17	7.90	Put	Bond Future	396	0	396	0	0.00
04/11/2016	R204 On 03-August-17			Bond Future	7.62	101.6572	7.6246	101.6572	0.00
04/11/2016	R204 On 03-August-17	7.75	Call	Bond Future	636	1	636	1	0.00
04/11/2016	R204 On 03-August-17	7.76	Call	Bond Future	643	1	643	1	0.00
04/11/2016	R204 On 03-August-17	7.77	Call	Bond Future	651	1	651	1	0.00
04/11/2016	R204 On 03-August-17	7.75	Put	Bond Future	475	0	475	0	0.00
04/11/2016	R204 On 03-August-17	7.76	Put	Bond Future	470	0	470	0	0.00
04/11/2016	R204 On 03-August-17	7.77	Put	Bond Future	464	0	464	0	0.00
04/11/2016	R207 On 03-November-16			Bond Future	7.94	100.3603	7.9400	100.3603	0.00
04/11/2016	R207 On 02-February-17			Bond Future	7.98	98.7621	7.9770	98.7621	86,326.00
04/11/2016	R207 On 02-February-17	8.91	Call	Bond Future	2388	3	2388	3	62.00
04/11/2016	R207 On 02-February-17	9.22	Call	Bond Future	3115	3	3115	3	0.00
04/11/2016	R207 On 02-February-17	9.24	Call	Bond Future	3163	3	3163	3	0.00
04/11/2016	R207 On 02-February-17	9.23	Call	Bond Future	3139	3	3139	3	0.00
04/11/2016	R207 On 02-February-17	9.23	Put	Bond Future	15	0	15	0	0.00
04/11/2016	R207 On 02-February-17	9.24	Put	Bond Future	14	0	14	0	0.00
04/11/2016	R207 On 02-February-17	8.91	Put	Bond Future	49	0	49	0	0.00
04/11/2016	R207 On 02-February-17	9.22	Put	Bond Future	15	0	15	0	0.00
04/11/2016	R207 On 04-May-17			Bond Future	7.99	100.7023	7.9886	100.7023	0.00
04/11/2016	R207 On 04-May-17	8.20	Call	Bond Future	1110	1	1110	1	0.00
04/11/2016	R207 On 04-May-17	8.22	Call	Bond Future	1139	1	1139	1	0.00
04/11/2016	R207 On 04-May-17	8.21	Call	Bond Future	1125	1	1125	1	0.00
04/11/2016	R207 On 04-May-17	8.20	Put	Bond Future	615	1	615	1	0.00
04/11/2016	R207 On 04-May-17	8.22	Put	Bond Future	597	1	597	1	0.00
04/11/2016	R207 On 04-May-17	8.21	Put	Bond Future	606	1	606	1	0.00
04/11/2016	R207 On 03-August-17			Bond Future	7.96	99.1150	7.9599	99.1150	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2016	R207 On 03-August-17	8.19	Call	Bond Future	1242	1	1242	1	51.00
04/11/2016	R207 On 03-August-17	8.40	Call	Bond Future	1529	2	1529	2	0.00
04/11/2016	R207 On 03-August-17	8.39	Call	Bond Future	1514	2	1514	2	0.00
04/11/2016	R207 On 03-August-17	8.41	Call	Bond Future	1543	2	1543	2	0.00
04/11/2016	R207 On 03-August-17	8.39	Put	Bond Future	593	1	593	1	0.00
04/11/2016	R207 On 03-August-17	8.41	Put	Bond Future	579	1	579	1	0.00
04/11/2016	R207 On 03-August-17	8.19	Put	Bond Future	747	1	747	1	0.00
04/11/2016	R207 On 03-August-17	8.40	Put	Bond Future	586	1	586	1	0.00
04/11/2016	R208 On 03-November-16			Bond Future	8.13	95.7160	8.1250	95.7160	0.00
04/11/2016	R208 On 02-February-17			Bond Future	8.17	97.7124	8.1713	97.7124	33,544.00
04/11/2016	R208 On 02-February-17	8.64	Call	Bond Future	1862	2	1862	2	0.00
04/11/2016	R208 On 02-February-17	8.63	Call	Bond Future	1837	2	1837	2	0.00
04/11/2016	R208 On 02-February-17	8.65	Call	Bond Future	1888	2	1888	2	0.00
04/11/2016	R208 On 02-February-17	8.65	Put	Bond Future	299	0	299	0	0.00
04/11/2016	R208 On 02-February-17	8.64	Put	Bond Future	306	0	306	0	0.00
04/11/2016	R208 On 02-February-17	8.63	Put	Bond Future	314	0	314	0	0.00
04/11/2016	R208 On 04-May-17			Bond Future	8.19	96.2283	8.1894	96.2283	0.00
04/11/2016	R208 On 04-May-17	8.37	Call	Bond Future	1504	2	1504	2	0.00
04/11/2016	R208 On 04-May-17	8.39	Call	Bond Future	1542	2	1542	2	0.00
04/11/2016	R208 On 04-May-17	8.38	Call	Bond Future	1523	2	1523	2	0.00
04/11/2016	R208 On 04-May-17	8.37	Put	Bond Future	931	1	931	1	0.00
04/11/2016	R208 On 04-May-17	8.39	Put	Bond Future	906	1	906	1	0.00
04/11/2016	R208 On 04-May-17	8.38	Put	Bond Future	918	1	918	1	0.00
04/11/2016	R208 On 03-August-17			Bond Future	8.18	98.1943	8.1807	98.1943	0.00
04/11/2016	R208 On 03-August-17	8.30	Call	Bond Future	1598	2	1598	2	0.00
04/11/2016	R208 On 03-August-17	8.32	Call	Bond Future	1632	2	1632	2	0.00
04/11/2016	R208 On 03-August-17	8.31	Call	Bond Future	1615	2	1615	2	0.00
04/11/2016	R208 On 03-August-17	8.31	Put	Bond Future	1226	1	1226	1	0.00
04/11/2016	R208 On 03-August-17	8.32	Put	Bond Future	1213	1	1213	1	0.00
04/11/2016	R208 On 03-August-17	8.30	Put	Bond Future	1239	1	1239	1	0.00
04/11/2016	R209 On 03-November-16			Bond Future	9.24	73.9119	9.2400	73.9119	0.00
04/11/2016	R209 On 02-February-17			Bond Future	9.31	75.6046	9.3122	75.6046	61,989.00
04/11/2016	R209 On 02-February-17	9.53	Call	Bond Future	3011	3	3011	3	0.00
04/11/2016	R209 On 02-February-17	9.55	Call	Bond Future	3094	3	3094	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
04/11/2016	R209 On 02-February-17	9.54	Call	Bond Future	3052	3	3052	3	0.00
04/11/2016	R209 On 02-February-17	9.53	Put	Bond Future	1510	1	1510	1	0.00
04/11/2016	R209 On 02-February-17	9.54	Put	Bond Future	1484	1	1484	1	0.00
04/11/2016	R209 On 02-February-17	9.55	Put	Bond Future	1458	1	1458	1	0.00
04/11/2016	R209 On 04-May-17			Bond Future	9.35	73.9385	9.3480	73.9385	0.00
04/11/2016	R209 On 04-May-17	9.46	Call	Bond Future	3514	4	3514	4	0.00
04/11/2016	R209 On 04-May-17	9.48	Call	Bond Future	3589	4	3589	4	0.00
04/11/2016	R209 On 04-May-17	9.47	Call	Bond Future	3552	4	3552	4	0.00
04/11/2016	R209 On 04-May-17	9.46	Put	Bond Future	2743	3	2743	3	0.00
04/11/2016	R209 On 04-May-17	9.47	Put	Bond Future	2712	2	2712	2	0.00
04/11/2016	R209 On 04-May-17	9.48	Put	Bond Future	2681	2	2681	2	0.00
04/11/2016	R209 On 03-August-17			Bond Future	9.38	75.4492	9.3751	75.4492	0.00
04/11/2016	R209 On 03-August-17	9.44	Call	Bond Future	4011	4	4011	4	0.00
04/11/2016	R209 On 03-August-17	9.43	Call	Bond Future	3976	4	3976	4	0.00
04/11/2016	R209 On 03-August-17	9.45	Call	Bond Future	4046	4	4046	4	0.00
04/11/2016	R209 On 03-August-17	9.45	Put	Bond Future	3532	3	3532	3	0.00
04/11/2016	R209 On 03-August-17	9.44	Put	Bond Future	3565	3	3565	3	0.00
04/11/2016	R209 On 03-August-17	9.43	Put	Bond Future	3599	3	3599	3	0.00
04/11/2016	R210 On 03-November-16			Bond Future	185.97	185.9699	185.9699	185.9699	0.00
04/11/2016	R210 On 02-February-17			Bond Future	189.45	189.5110	189.4526	189.5110	1,983.00
04/11/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R210 On 02-February-17	190.84	Put	Bond Future	1387	1	1387	1	0.00
04/11/2016	R210 On 02-February-17	190.86	Put	Bond Future	1407	1	1407	1	0.00
04/11/2016	R210 On 02-February-17	190.85	Put	Bond Future	1397	1	1397	1	0.00
04/11/2016	R210 On 04-May-17			Bond Future	190.86	190.9282	190.8566	190.9282	0.00
04/11/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R210 On 04-May-17	192.31	Put	Bond Future	1453	1	1453	1	0.00
04/11/2016	R210 On 04-May-17	192.33	Put	Bond Future	1473	1	1473	1	0.00
04/11/2016	R210 On 04-May-17	192.32	Put	Bond Future	1463	1	1463	1	0.00
04/11/2016	R210 On 03-August-17			Bond Future	194.77	194.8386	194.7650	194.8386	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R210 On 03-August-17	196.29	Put	Bond Future	1525	1	1525	1	0.00
04/11/2016	R210 On 03-August-17	196.30	Put	Bond Future	1535	1	1535	1	0.00
04/11/2016	R210 On 03-August-17	196.28	Put	Bond Future	1515	1	1515	1	0.00
04/11/2016	R211 On 03-November-16			Bond Future	141.40	141.4001	141.4001	141.4001	0.00
04/11/2016	R212 On 03-November-16			Bond Future	148.02	148.0181	148.0181	148.0181	0.00
04/11/2016	R212 On 02-February-17			Bond Future	148.69	148.7410	148.6942	148.7410	3,380.00
04/11/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R212 On 02-February-17	149.29	Put	Bond Future	596	1	596	1	0.00
04/11/2016	R212 On 02-February-17	149.28	Put	Bond Future	586	1	586	1	0.00
04/11/2016	R212 On 02-February-17	149.27	Put	Bond Future	576	1	576	1	0.00
04/11/2016	R212 On 04-May-17			Bond Future	151.61	151.6716	151.6144	151.6716	0.00
04/11/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R212 On 04-May-17	152.24	Put	Bond Future	626	1	626	1	0.00
04/11/2016	R212 On 04-May-17	152.25	Put	Bond Future	636	1	636	1	0.00
04/11/2016	R212 On 04-May-17	152.23	Put	Bond Future	616	1	616	1	0.00
04/11/2016	R212 On 03-August-17			Bond Future	152.69	152.7476	152.6886	152.7476	0.00
04/11/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
04/11/2016	R212 On 03-August-17	153.34	Put	Bond Future	651	1	651	1	0.00
04/11/2016	R212 On 03-August-17	153.35	Put	Bond Future	661	1	661	1	0.00
04/11/2016	R212 On 03-August-17	153.36	Put	Bond Future	671	1	671	1	0.00
04/11/2016	R213 On 03-November-16			Bond Future	9.10	84.6977	9.1000	84.6977	0.00
04/11/2016	R213 On 02-February-17			Bond Future	9.17	86.5901	9.1716	86.5901	51,569.00
04/11/2016	R213 On 02-February-17	9.40	Call	Bond Future	2961	3	2961	3	0.00
04/11/2016	R213 On 02-February-17	9.42	Call	Bond Future	3045	3	3045	3	0.00
04/11/2016	R213 On 02-February-17	9.41	Call	Bond Future	3003	3	3003	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
04/11/2016	R213 On 02-February-17	9.41	Put	Bond Future	1388	1	1388	1	0.00
04/11/2016	R213 On 02-February-17	9.42	Put	Bond Future	1363	1	1363	1	0.00
04/11/2016	R213 On 02-February-17	9.40	Put	Bond Future	1413	1	1413	1	0.00
04/11/2016	R213 On 04-May-17			Bond Future	9.21	84.7384	9.2075	84.7384	0.00
04/11/2016	R213 On 04-May-17	9.35	Call	Bond Future	3491	4	3491	4	0.00
04/11/2016	R213 On 04-May-17	9.36	Call	Bond Future	3529	4	3529	4	0.00
04/11/2016	R213 On 04-May-17	9.37	Call	Bond Future	3566	4	3566	4	0.00
04/11/2016	R213 On 04-May-17	9.36	Put	Bond Future	2502	2	2502	2	0.00
04/11/2016	R213 On 04-May-17	9.37	Put	Bond Future	2473	2	2473	2	0.00
04/11/2016	R213 On 04-May-17	9.35	Put	Bond Future	2532	2	2532	2	0.00
04/11/2016	R213 On 03-August-17			Bond Future	9.23	86.4695	9.2336	86.4695	0.00
04/11/2016	R213 On 03-August-17	9.33	Call	Bond Future	3998	4	3998	4	0.00
04/11/2016	R213 On 03-August-17	9.34	Call	Bond Future	4034	4	4034	4	0.00
04/11/2016	R213 On 03-August-17	9.35	Call	Bond Future	4070	4	4070	4	0.00
04/11/2016	R213 On 03-August-17	9.34	Put	Bond Future	3323	3	3323	3	0.00
04/11/2016	R213 On 03-August-17	9.35	Put	Bond Future	3293	3	3293	3	0.00
04/11/2016	R213 On 03-August-17	9.33	Put	Bond Future	3354	3	3354	3	0.00
04/11/2016	R214 On 03-November-16			Bond Future	9.32	74.2686	9.3200	74.2686	0.00
04/11/2016	R214 On 02-February-17			Bond Future	9.39	75.9823	9.3937	75.9823	34,384.00
04/11/2016	R214 On 02-February-17	9.67	Call	Bond Future	3414	4	3414	4	0.00
04/11/2016	R214 On 02-February-17	9.66	Call	Bond Future	3369	4	3369	4	0.00
04/11/2016	R214 On 02-February-17	9.68	Call	Bond Future	3459	4	3459	4	0.00
04/11/2016	R214 On 02-February-17	9.67	Put	Bond Future	1432	1	1432	1	0.00
04/11/2016	R214 On 02-February-17	9.66	Put	Bond Future	1458	1	1458	1	0.00
04/11/2016	R214 On 02-February-17	9.68	Put	Bond Future	1407	1	1407	1	0.00
04/11/2016	R214 On 04-May-17			Bond Future	9.43	74.1759	9.4283	74.1759	0.00
04/11/2016	R214 On 04-May-17	9.56	Call	Bond Future	3757	4	3757	4	0.00
04/11/2016	R214 On 04-May-17	9.58	Call	Bond Future	3836	4	3836	4	0.00
04/11/2016	R214 On 04-May-17	9.57	Call	Bond Future	3796	4	3796	4	0.00
04/11/2016	R214 On 04-May-17	9.56	Put	Bond Future	2808	3	2808	3	0.00
04/11/2016	R214 On 04-May-17	9.57	Put	Bond Future	2776	3	2776	3	0.00
04/11/2016	R214 On 04-May-17	9.58	Put	Bond Future	2744	3	2744	3	0.00
04/11/2016	R214 On 03-August-17			Bond Future	9.45	75.6912	9.4548	75.6912	0.00
04/11/2016	R214 On 03-August-17	9.51	Call	Bond Future	4214	5	4214	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2016	R214 On 03-August-17	9.52	Call	Bond Future	4251	5	4251	5	0.00
04/11/2016	R214 On 03-August-17	9.53	Call	Bond Future	4289	5	4289	5	0.00
04/11/2016	R214 On 03-August-17	9.52	Put	Bond Future	3782	4	3782	4	0.00
04/11/2016	R214 On 03-August-17	9.53	Put	Bond Future	3748	4	3748	4	0.00
04/11/2016	R214 On 03-August-17	9.51	Put	Bond Future	3816	4	3816	4	0.00
04/11/2016	R248 On 03-November-16			Bond Future	9.37	95.4036	9.3700	95.4036	0.00
04/11/2016	R248 On 02-February-17			Bond Future	9.45	97.6035	9.4451	97.6035	63,422.00
04/11/2016	R248 On 02-February-17	9.76	Call	Bond Future	4707	5	4707	5	0.00
04/11/2016	R248 On 02-February-17	9.78	Call	Bond Future	4823	5	4823	5	0.00
04/11/2016	R248 On 02-February-17	9.77	Call	Bond Future	4765	5	4765	5	0.00
04/11/2016	R248 On 02-February-17	9.77	Put	Bond Future	1804	2	1804	2	0.00
04/11/2016	R248 On 02-February-17	9.76	Put	Bond Future	1835	2	1835	2	0.00
04/11/2016	R248 On 02-February-17	9.78	Put	Bond Future	1774	2	1774	2	0.00
04/11/2016	R248 On 04-May-17			Bond Future	9.48	95.0799	9.4811	95.0799	0.00
04/11/2016	R248 On 04-May-17	9.67	Call	Bond Future	5273	6	5273	6	0.00
04/11/2016	R248 On 04-May-17	9.66	Call	Bond Future	5223	6	5223	6	0.00
04/11/2016	R248 On 04-May-17	9.65	Call	Bond Future	5172	6	5172	6	0.00
04/11/2016	R248 On 04-May-17	9.66	Put	Bond Future	3584	3	3584	3	0.00
04/11/2016	R248 On 04-May-17	9.65	Put	Bond Future	3624	3	3624	3	0.00
04/11/2016	R248 On 04-May-17	9.67	Put	Bond Future	3545	3	3545	3	0.00
04/11/2016	R248 On 03-August-17			Bond Future	9.51	97.0225	9.5090	97.0225	0.00
04/11/2016	R248 On 03-August-17	9.57	Call	Bond Future	5625	6	5625	6	0.00
04/11/2016	R248 On 03-August-17	9.58	Call	Bond Future	5673	6	5673	6	0.00
04/11/2016	R248 On 03-August-17	9.56	Call	Bond Future	5578	6	5578	6	0.00
04/11/2016	R248 On 03-August-17	9.57	Put	Bond Future	5064	5	5064	5	0.00
04/11/2016	R248 On 03-August-17	9.58	Put	Bond Future	5021	5	5021	5	0.00
04/11/2016	R248 On 03-August-17	9.56	Put	Bond Future	5108	5	5108	5	0.00