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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/05/2016 TO: 05/05/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	0857 On 31-March-21			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
05/05/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	2025 On 05-May-16			Bond Future	126.35	126.3111	126.3467	126.3111	0.00
05/05/2016	2025 On 05-May-16	126.00	Call	Bond Future	347	0	0	0	0.00
05/05/2016	2025 On 05-May-16	126.01	Call	Bond Future	337	0	0	0	0.00
05/05/2016	2025 On 05-May-16	125.99	Call	Bond Future	357	0	0	0	0.00
05/05/2016	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2025 On 04-August-16			Bond Future	127.64	127.4542	127.6433	127.4542	2,704.00
05/05/2016	2025 On 04-August-16	123.85	Call	Bond Future	3793	4	4	4	0.00
05/05/2016	2025 On 04-August-16	123.86	Call	Bond Future	3783	4	4	4	0.00
05/05/2016	2025 On 04-August-16	123.87	Call	Bond Future	3773	4	4	4	0.00
05/05/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2025 On 03-November-16			Bond Future	130.07	129.8822	130.0731	129.8822	0.00
05/05/2016	2025 On 03-November-16	129.22	Call	Bond Future	853	1	1	1	0.00
05/05/2016	2025 On 03-November-16	129.23	Call	Bond Future	843	1	1	1	0.00
05/05/2016	2025 On 03-November-16	129.21	Call	Bond Future	863	1	1	1	0.00
05/05/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2030 On 05-May-16			Bond Future	9.59	90.4498	90.1785	90.4498	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
05/05/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/05/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/05/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
05/05/2016	2030 On 05-May-16	9.00	Put	Bond Future	4205	4	4	4	0.00
05/05/2016	2030 On 05-May-16	8.99	Put	Bond Future	4279	4	4	4	0.00
05/05/2016	2030 On 05-May-16	9.01	Put	Bond Future	4132	4	4	4	0.00
05/05/2016	2030 On 04-August-16			Bond Future	9.62	88.1537	88.0877	88.1537	25,310.00
05/05/2016	2030 On 04-August-16	10.17	Call	Bond Future	3606	4	4	4	0.00
05/05/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2030 On 03-November-16			Bond Future	9.68	89.8260	89.7579	89.8260	0.00
05/05/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
05/05/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
05/05/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
05/05/2016	2030 On 03-November-16	9.33	Put	Bond Future	2405	2	2	2	0.00
05/05/2016	2030 On 03-November-16	9.34	Put	Bond Future	2335	2	2	2	0.00
05/05/2016	2030 On 03-November-16	9.35	Put	Bond Future	2266	2	2	2	0.00
05/05/2016	2032 On 05-May-16			Bond Future	9.72	89.3961	89.1084	89.3961	0.00
05/05/2016	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/05/2016	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/05/2016	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
05/05/2016	2032 On 05-May-16	8.99	Put	Bond Future	5582	5	6	5	0.00
05/05/2016	2032 On 05-May-16	9.01	Put	Bond Future	5422	5	5	5	0.00
05/05/2016	2032 On 05-May-16	9.00	Put	Bond Future	5502	5	6	5	0.00
05/05/2016	2032 On 04-August-16			Bond Future	9.75	91.0883	91.0556	91.0883	7,553.00
05/05/2016	2032 On 04-August-16	8.99	Call	Bond Future	664	1	1	1	0.00
05/05/2016	2032 On 04-August-16	9.01	Call	Bond Future	693	1	1	1	0.00
05/05/2016	2032 On 04-August-16	9.00	Call	Bond Future	678	1	1	1	0.00
05/05/2016	2032 On 04-August-16	8.99	Put	Bond Future	6414	6	6	6	0.00
05/05/2016	2032 On 04-August-16	9.00	Put	Bond Future	6350	6	6	6	0.00
05/05/2016	2032 On 04-August-16	9.01	Put	Bond Future	6286	6	6	6	0.00
05/05/2016	2032 On 03-November-16			Bond Future	9.81	88.6573	88.6230	88.6573	0.00
05/05/2016	2032 On 03-November-16	10.29	Call	Bond Future	5526	6	6	6	0.00
05/05/2016	2032 On 03-November-16	10.28	Call	Bond Future	5482	6	5	6	0.00

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05/05/2016	2032 On 03-November-16	10.30	Call	Bond Future	5570	6	6	6	0.00
05/05/2016	2032 On 03-November-16	10.28	Put	Bond Future	2199	2	2	2	0.00
05/05/2016	2032 On 03-November-16	10.29	Put	Bond Future	2176	2	2	2	0.00
05/05/2016	2032 On 03-November-16	10.30	Put	Bond Future	2152	2	2	2	0.00
05/05/2016	2032 On 02-February-17			Bond Future	9.86	90.4303	90.3953	90.4303	0.00
05/05/2016	2032 On 02-February-17	9.51	Call	Bond Future	3255	3	3	3	0.00
05/05/2016	2032 On 02-February-17	9.53	Call	Bond Future	3315	3	3	3	0.00
05/05/2016	2032 On 02-February-17	9.52	Call	Bond Future	3285	3	3	3	0.00
05/05/2016	2032 On 02-February-17	9.51	Put	Bond Future	5782	6	6	6	0.00
05/05/2016	2032 On 02-February-17	9.53	Put	Bond Future	5695	6	6	6	0.00
05/05/2016	2032 On 02-February-17	9.52	Put	Bond Future	5738	6	6	6	0.00
05/05/2016	2033 On 05-May-16			Bond Future	106.86	106.8327	106.8631	106.8327	0.00
05/05/2016	2033 On 05-May-16	102.40	Call	Bond Future	4463	4	4	4	0.00
05/05/2016	2033 On 05-May-16	102.39	Call	Bond Future	4473	4	4	4	0.00
05/05/2016	2033 On 05-May-16	102.41	Call	Bond Future	4453	4	4	4	0.00
05/05/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2033 On 04-August-16			Bond Future	108.89	108.8639	108.8941	108.8639	3,915.00
05/05/2016	2033 On 04-August-16	104.99	Call	Bond Future	3904	4	4	4	0.00
05/05/2016	2033 On 04-August-16	105.01	Call	Bond Future	3884	4	4	4	0.00
05/05/2016	2033 On 04-August-16	105.00	Call	Bond Future	3894	4	4	4	0.00
05/05/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2033 On 03-November-16			Bond Future	109.94	109.9151	109.9442	109.9151	0.00
05/05/2016	2033 On 03-November-16	109.17	Call	Bond Future	774	1	1	1	0.00
05/05/2016	2033 On 03-November-16	109.18	Call	Bond Future	764	1	1	1	0.00
05/05/2016	2033 On 03-November-16	109.16	Call	Bond Future	784	1	1	1	0.00
05/05/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00

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05/05/2016	2037 On 05-May-16			Bond Future	9.86	90.7054	90.3933	90.7054	0.00
05/05/2016	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/05/2016	2037 On 05-May-16	9.67	Call	Bond Future	0	0	0	0	0.00
05/05/2016	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
05/05/2016	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/05/2016	2037 On 05-May-16	9.67	Put	Bond Future	1527	1	2	1	0.00
05/05/2016	2037 On 05-May-16	9.00	Put	Bond Future	7259	7	7	7	0.00
05/05/2016	2037 On 05-May-16	9.01	Put	Bond Future	7169	7	7	7	0.00
05/05/2016	2037 On 05-May-16	8.99	Put	Bond Future	7349	7	7	7	0.00
05/05/2016	2037 On 04-August-16			Bond Future	9.89	88.1636	88.1282	88.1636	41,343.00
05/05/2016	2037 On 04-August-16	9.25	Call	Bond Future	980	1	1	1	0.00
05/05/2016	2037 On 04-August-16	9.26	Call	Bond Future	1000	1	1	1	0.00
05/05/2016	2037 On 04-August-16	9.24	Call	Bond Future	961	1	1	1	0.00
05/05/2016	2037 On 04-August-16	9.25	Put	Bond Future	6244	6	6	6	0.00
05/05/2016	2037 On 04-August-16	9.24	Put	Bond Future	6310	6	6	6	0.00
05/05/2016	2037 On 04-August-16	9.26	Put	Bond Future	6177	6	6	6	0.00
05/05/2016	2037 On 03-November-16			Bond Future	9.94	89.8361	89.7992	89.8361	0.00
05/05/2016	2037 On 03-November-16	10.35	Call	Bond Future	5774	6	6	6	0.00
05/05/2016	2037 On 03-November-16	10.37	Call	Bond Future	5866	6	6	6	0.00
05/05/2016	2037 On 03-November-16	10.36	Call	Bond Future	5820	6	6	6	0.00
05/05/2016	2037 On 03-November-16	10.36	Put	Bond Future	2677	3	3	3	0.00
05/05/2016	2037 On 03-November-16	10.37	Put	Bond Future	2650	3	3	3	0.00
05/05/2016	2037 On 03-November-16	10.35	Put	Bond Future	2705	3	3	3	0.00
05/05/2016	2037 On 02-February-17			Bond Future	9.99	87.3758	87.3380	87.3758	0.00
05/05/2016	2037 On 02-February-17	9.68	Call	Bond Future	3817	4	4	4	0.00
05/05/2016	2037 On 02-February-17	9.66	Call	Bond Future	3752	4	4	4	0.00
05/05/2016	2037 On 02-February-17	9.67	Call	Bond Future	3785	4	4	4	0.00
05/05/2016	2037 On 02-February-17	9.66	Put	Bond Future	6389	6	6	6	0.00
05/05/2016	2037 On 02-February-17	9.67	Put	Bond Future	6341	6	6	6	0.00
05/05/2016	2037 On 02-February-17	9.68	Put	Bond Future	6294	6	6	6	0.00
05/05/2016	2038 On 05-May-16			Bond Future	134.51	134.4693	134.5077	134.4693	0.00
05/05/2016	2038 On 05-May-16	130.99	Call	Bond Future	3518	3	4	3	0.00
05/05/2016	2038 On 05-May-16	131.01	Call	Bond Future	3498	3	3	3	0.00

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05/05/2016	2038 On 05-May-16	131.00	Call	Bond Future	3508	3	4	3	0.00
05/05/2016	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2038 On 04-August-16			Bond Future	135.65	135.6103	135.6485	135.6103	22,243.00
05/05/2016	2038 On 04-August-16	129.31	Call	Bond Future	6338	6	6	6	0.00
05/05/2016	2038 On 04-August-16	129.30	Call	Bond Future	6348	6	6	6	0.00
05/05/2016	2038 On 04-August-16	129.32	Call	Bond Future	6328	6	6	6	0.00
05/05/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2038 On 03-November-16			Bond Future	138.23	138.1936	138.2306	138.1936	0.00
05/05/2016	2038 On 03-November-16	136.33	Call	Bond Future	1901	2	2	2	0.00
05/05/2016	2038 On 03-November-16	136.32	Call	Bond Future	1911	2	2	2	0.00
05/05/2016	2038 On 03-November-16	136.31	Call	Bond Future	1921	2	2	2	0.00
05/05/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2040 On 05-May-16			Bond Future	9.93	94.3513	94.0196	94.3513	0.00
05/05/2016	2040 On 05-May-16	9.51	Call	Bond Future	0	0	0	0	0.00
05/05/2016	2040 On 05-May-16	9.50	Call	Bond Future	0	0	0	0	0.00
05/05/2016	2040 On 05-May-16	9.49	Call	Bond Future	0	0	0	0	0.00
05/05/2016	2040 On 05-May-16	9.50	Put	Bond Future	3746	3	4	3	0.00
05/05/2016	2040 On 05-May-16	9.51	Put	Bond Future	3656	3	4	3	0.00
05/05/2016	2040 On 05-May-16	9.49	Put	Bond Future	3836	4	4	4	0.00
05/05/2016	2040 On 04-August-16			Bond Future	9.95	91.6281	91.6338	91.6281	812.00
05/05/2016	2040 On 04-August-16	9.50	Call	Bond Future	1533	2	2	2	0.00
05/05/2016	2040 On 04-August-16	9.51	Call	Bond Future	1561	2	2	2	0.00
05/05/2016	2040 On 04-August-16	9.49	Call	Bond Future	1506	2	2	2	0.00
05/05/2016	2040 On 04-August-16	9.51	Put	Bond Future	5409	5	5	5	0.00
05/05/2016	2040 On 04-August-16	9.50	Put	Bond Future	5471	5	5	5	0.00
05/05/2016	2040 On 04-August-16	9.49	Put	Bond Future	5534	6	6	6	0.00
05/05/2016	2040 On 03-November-16			Bond Future	10.01	93.3664	93.3712	93.3664	0.00

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05/05/2016	2040 On 03-November-16	9.70	Call	Bond Future	3196	3	3	3	0.00
05/05/2016	2040 On 03-November-16	9.71	Call	Bond Future	3231	3	3	3	0.00
05/05/2016	2040 On 03-November-16	9.69	Call	Bond Future	3162	3	3	3	0.00
05/05/2016	2040 On 03-November-16	9.69	Put	Bond Future	5880	6	6	6	0.00
05/05/2016	2040 On 03-November-16	9.70	Put	Bond Future	5827	6	6	6	0.00
05/05/2016	2040 On 03-November-16	9.71	Put	Bond Future	5775	6	6	6	0.00
05/05/2016	2044 On 05-May-16			Bond Future	9.97	91.2973	90.9652	91.2973	0.00
05/05/2016	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/05/2016	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
05/05/2016	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/05/2016	2044 On 05-May-16	9.01	Put	Bond Future	8780	8	9	8	0.00
05/05/2016	2044 On 05-May-16	8.99	Put	Bond Future	8978	9	9	9	0.00
05/05/2016	2044 On 05-May-16	9.00	Put	Bond Future	8879	9	9	9	0.00
05/05/2016	2044 On 04-August-16			Bond Future	9.99	88.6415	88.6470	88.6415	20,486.00
05/05/2016	2044 On 04-August-16	9.51	Call	Bond Future	1475	1	1	1	0.00
05/05/2016	2044 On 04-August-16	9.50	Call	Bond Future	1448	1	1	1	0.00
05/05/2016	2044 On 04-August-16	9.49	Call	Bond Future	1423	1	1	1	0.00
05/05/2016	2044 On 04-August-16	9.50	Put	Bond Future	5756	6	6	6	0.00
05/05/2016	2044 On 04-August-16	9.49	Put	Bond Future	5821	6	6	6	0.00
05/05/2016	2044 On 04-August-16	9.51	Put	Bond Future	5691	6	6	6	0.00
05/05/2016	2044 On 03-November-16			Bond Future	10.05	90.3231	90.3278	90.3231	0.00
05/05/2016	2044 On 03-November-16	10.42	Call	Bond Future	6096	6	6	6	0.00
05/05/2016	2044 On 03-November-16	10.43	Call	Bond Future	6144	6	6	6	0.00
05/05/2016	2044 On 03-November-16	10.41	Call	Bond Future	6049	6	6	6	0.00
05/05/2016	2044 On 03-November-16	10.42	Put	Bond Future	3100	3	3	3	0.00
05/05/2016	2044 On 03-November-16	10.43	Put	Bond Future	3070	3	3	3	0.00
05/05/2016	2044 On 03-November-16	10.41	Put	Bond Future	3131	3	3	3	0.00
05/05/2016	2044 On 02-February-17			Bond Future	10.10	87.7474	87.7520	87.7474	0.00
05/05/2016	2044 On 02-February-17	9.77	Call	Bond Future	4123	4	4	4	0.00
05/05/2016	2044 On 02-February-17	9.76	Call	Bond Future	4088	4	4	4	0.00
05/05/2016	2044 On 02-February-17	9.78	Call	Bond Future	4158	4	4	4	0.00
05/05/2016	2044 On 02-February-17	9.78	Put	Bond Future	6841	7	7	7	0.00
05/05/2016	2044 On 02-February-17	9.77	Put	Bond Future	6892	7	7	7	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
05/05/2016	2044 On 02-February-17	9.76	Put	Bond Future	6944	7	7	7	0.00
05/05/2016	2046 On 05-May-16			Bond Future	134.50	134.4625	134.5010	134.4625	0.00
05/05/2016	2046 On 05-May-16	129.99	Call	Bond Future	4511	4	5	4	0.00
05/05/2016	2046 On 05-May-16	130.01	Call	Bond Future	4491	4	4	4	0.00
05/05/2016	2046 On 05-May-16	130.00	Call	Bond Future	4501	4	5	4	0.00
05/05/2016	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2046 On 04-August-16			Bond Future	137.06	137.0190	137.0571	137.0190	16,234.00
05/05/2016	2046 On 04-August-16	129.00	Call	Bond Future	8057	8	8	8	0.00
05/05/2016	2046 On 04-August-16	129.01	Call	Bond Future	8047	8	8	8	0.00
05/05/2016	2046 On 04-August-16	129.02	Call	Bond Future	8037	8	8	8	0.00
05/05/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2046 On 03-November-16			Bond Future	138.16	138.1186	138.1554	138.1186	0.00
05/05/2016	2046 On 03-November-16	137.07	Call	Bond Future	1085	1	1	1	0.00
05/05/2016	2046 On 03-November-16	137.09	Call	Bond Future	1065	1	1	1	0.00
05/05/2016	2046 On 03-November-16	137.08	Call	Bond Future	1075	1	1	1	0.00
05/05/2016	2046 On 03-November-16	137.09	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2046 On 03-November-16	137.07	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2046 On 03-November-16	137.08	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2050 On 05-May-16			Bond Future	145.51	145.4655	145.5070	145.4655	0.00
05/05/2016	2050 On 05-May-16	138.00	Call	Bond Future	7507	7	8	7	0.00
05/05/2016	2050 On 05-May-16	137.99	Call	Bond Future	7517	7	8	7	0.00
05/05/2016	2050 On 05-May-16	138.01	Call	Bond Future	7497	7	7	7	0.00
05/05/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2050 On 04-August-16			Bond Future	146.18	146.6676	146.1764	146.6676	20,717.00
05/05/2016	2050 On 04-August-16	139.12	Call	Bond Future	7056	8	7	8	0.00
05/05/2016	2050 On 04-August-16	139.14	Call	Bond Future	7036	8	7	8	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
05/05/2016	2050 On 04-August-16	139.13	Call	Bond Future	7046	8	7	8	0.00
05/05/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
05/05/2016	2050 On 03-November-16			Bond Future	148.96	149.4616	148.9588	149.4616	0.00
05/05/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
05/05/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
05/05/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
05/05/2016	2050 On 03-November-16	149.53	Put	Bond Future	571	0	1	0	0.00
05/05/2016	2050 On 03-November-16	149.54	Put	Bond Future	581	0	1	0	0.00
05/05/2016	2050 On 03-November-16	149.52	Put	Bond Future	561	0	1	0	0.00
05/05/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	AL37 On 05-May-16			Index Future	473.99	474.7360	473.9930	474.7360	0.00
05/05/2016	AL37 On 04-August-16			Index Future	483.64	483.6250	483.6380	483.6250	16.00
05/05/2016	AL37 On 03-November-16			Index Future	492.91	492.8980	492.9060	492.8980	0.00
05/05/2016	AL7T On 05-May-16			Index Future	544.10	545.4430	544.0950	545.4430	0.00
05/05/2016	AL7T On 04-August-16			Index Future	555.68	555.6560	555.6780	555.6560	9.00
05/05/2016	AL7T On 03-November-16			Index Future	566.33	566.3100	566.3270	566.3100	0.00
05/05/2016	ALBI On 05-May-16			Index Future	494.00	495.3100	494.0000	495.3100	0.00
05/05/2016	ALBI On 04-August-16			Index Future	504.52	504.5840	504.5160	504.5840	627.00
05/05/2016	ALBI On 03-November-16			Index Future	514.19	514.2590	514.1850	514.2590	0.00
05/05/2016	ALBI On 02-February-17			Index Future	524.46	524.5370	524.4610	524.5370	0.00
05/05/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C023 On 28-February-23			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
05/05/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/05/2016	C210 On 31-March-28			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
05/05/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2016	EL28 On 05-May-16			Bond Future	128.74	128.7008	128.7390	128.7008	0.00
05/05/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
05/05/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
05/05/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
05/05/2016	EL28 On 05-May-16	129.01	Put	Bond Future	271	0	0	0	0.00
05/05/2016	EL28 On 05-May-16	129.00	Put	Bond Future	261	0	0	0	0.00
05/05/2016	EL28 On 05-May-16	128.99	Put	Bond Future	251	0	0	0	0.00
05/05/2016	EL28 On 04-August-16			Bond Future	131.19	131.1477	131.1857	131.1477	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
05/05/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4326	4	4	4	0.00
05/05/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4316	4	4	4	0.00
05/05/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4306	4	4	4	0.00
05/05/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
05/05/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
05/05/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
05/05/2016	EL28 On 03-November-16			Bond Future	132.01	131.9760	132.0129	131.9760	0.00
05/05/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
05/05/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
05/05/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
05/05/2016	EL28 On 03-November-16	132.15	Put	Bond Future	137	0	0	0	0.00
05/05/2016	EL28 On 03-November-16	132.16	Put	Bond Future	147	0	0	0	0.00
05/05/2016	EL28 On 03-November-16	132.17	Put	Bond Future	157	0	0	0	0.00
05/05/2016	ES33 On 05-May-16			Bond Future	10.71	76.3310	76.0855	76.3310	0.00
05/05/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
05/05/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
05/05/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
05/05/2016	ES33 On 05-May-16	10.01	Put	Bond Future	4568	4	5	4	0.00
05/05/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4637	4	5	4	0.00
05/05/2016	ES33 On 05-May-16	9.99	Put	Bond Future	4705	4	5	4	0.00
05/05/2016	ES33 On 04-August-16			Bond Future	10.76	77.7760	77.7496	77.7760	8,842.00
05/05/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
05/05/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
05/05/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
05/05/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3346	3	3	3	0.00
05/05/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3213	3	3	3	0.00
05/05/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3279	3	3	3	0.00
05/05/2016	ES33 On 03-November-16			Bond Future	10.85	75.4587	75.4311	75.4587	0.00
05/05/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2687	3	3	3	0.00
05/05/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2745	3	3	3	0.00
05/05/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2629	3	3	3	0.00
05/05/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
05/05/2016	ES33 On 03-November-16	11.31	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
05/05/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
05/05/2016	ES33 On 02-February-17			Bond Future	10.94	76.9677	76.9395	76.9677	0.00
05/05/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
05/05/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
05/05/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
05/05/2016	ES33 On 02-February-17	10.60	Put	Bond Future	2070	2	2	2	0.00
05/05/2016	ES33 On 02-February-17	10.61	Put	Bond Future	2007	2	2	2	0.00
05/05/2016	ES33 On 02-February-17	10.59	Put	Bond Future	2133	2	2	2	0.00
05/05/2016	ES42 On 05-May-16			Bond Future	10.88	80.1394	79.8631	80.1394	0.00
05/05/2016	ES42 On 04-August-16			Bond Future	10.93	81.6564	81.6630	81.6564	7,270.00
05/05/2016	ES42 On 03-November-16			Bond Future	11.02	78.9428	78.9487	78.9428	0.00
05/05/2016	GOVI On 05-May-16			GOVI	493.04	494.2760	493.0350	494.2760	0.00
05/05/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
05/05/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
05/05/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
05/05/2016	GOVI On 05-May-16	517.99	Put	GOVI	249550	24	25	24	0.00
05/05/2016	GOVI On 05-May-16	518.00	Put	GOVI	249650	24	25	24	0.00
05/05/2016	GOVI On 05-May-16	518.01	Put	GOVI	249750	24	25	24	0.00
05/05/2016	GOVI On 04-August-16			GOVI	503.45	503.5310	503.4490	503.5310	468.00
05/05/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
05/05/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
05/05/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
05/05/2016	GOVI On 04-August-16	521.01	Put	GOVI	175610	17	18	17	0.00
05/05/2016	GOVI On 04-August-16	520.99	Put	GOVI	175410	17	18	17	0.00
05/05/2016	GOVI On 04-August-16	521.00	Put	GOVI	175510	17	18	17	0.00
05/05/2016	GOVI On 03-November-16			GOVI	513.10	513.1850	513.0970	513.1850	146.00
05/05/2016	GOVI On 03-November-16	476.11	Call	GOVI	369870	37	37	37	0.00
05/05/2016	GOVI On 03-November-16	476.12	Call	GOVI	369770	37	37	37	0.00
05/05/2016	GOVI On 03-November-16	476.13	Call	GOVI	369670	37	37	37	0.00
05/05/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
05/05/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
05/05/2016	GOVI On 03-November-16	476.11	Put	GOVI	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
05/05/2016	GOVI On 02-February-17			GOVI	523.35	523.4420	523.3510	523.4420	0.00
05/05/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
05/05/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
05/05/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
05/05/2016	GOVI On 02-February-17	533.34	Put	GOVI	99890	10	10	10	0.00
05/05/2016	GOVI On 02-February-17	533.33	Put	GOVI	99790	10	10	10	0.00
05/05/2016	GOVI On 02-February-17	533.32	Put	GOVI	99690	10	10	10	0.00
05/05/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/05/2016	IGOV On 05-May-16			Index Future	244.16	244.0920	244.1620	244.0920	0.00
05/05/2016	IGOV On 04-August-16			Index Future	248.68	248.6830	248.6810	248.6830	1,036.00
05/05/2016	IGOV On 03-November-16			Index Future	253.47	253.4710	253.4660	253.4710	23.00
05/05/2016	IGOV On 02-February-17			Index Future	258.55	258.5560	258.5520	258.5560	0.00
05/05/2016	ILBI On 05-May-16			Index Future	661.00	660.9960	660.9960	660.9960	0.00
05/05/2016	ILBI On 04-August-16			Index Future	673.19	673.1180	673.1850	673.1180	157.00
05/05/2016	ILBI On 03-November-16			Index Future	685.80	685.7300	685.7980	685.7300	0.00
05/05/2016	IS01 On 19-December-16			Interest Rate Swap	100.16	100.1550	100.1594	100.1550	0.00
05/05/2016	IS01 On 16-March-17			Interest Rate Swap	100.20	100.1901	100.1976	100.1901	0.00
05/05/2016	IS01 On 15-June-17			Interest Rate Swap	99.96	99.9471	99.9556	99.9471	0.00
05/05/2016	IS02 On 18-December-17			Interest Rate Swap	100.59	100.5663	100.5854	100.5663	0.00
05/05/2016	IS02 On 16-March-18			Interest Rate Swap	100.03	100.0203	100.0343	100.0203	0.00
05/05/2016	IS02 On 15-June-18			Interest Rate Swap	99.87	99.8730	99.8722	99.8730	0.00
05/05/2016	IS05 On 17-December-20			Interest Rate Swap	100.53	100.4843	100.5253	100.4843	0.00
05/05/2016	IS05 On 16-March-21			Interest Rate Swap	100.02	99.9718	100.0157	99.9718	0.00
05/05/2016	IS05 On 15-June-21			Interest Rate Swap	99.48	99.4276	99.4761	99.4276	0.00
05/05/2016	IS10 On 17-December-25			Interest Rate Swap	102.59	102.4132	102.5880	102.4132	0.00
05/05/2016	IS10 On 16-March-26			Interest Rate Swap	99.83	99.6565	99.8346	99.6565	0.00
05/05/2016	IS10 On 15-June-26			Interest Rate Swap	98.72	98.5397	98.7201	98.5397	0.00
05/05/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
05/05/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
05/05/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/05/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/05/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.34	92.6600	92.6600	92.6600	0.00
05/05/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
05/05/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.48	92.5200	92.5200	92.5200	0.00
05/05/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.55	92.4500	92.4500	92.4500	0.00
05/05/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.63	92.3700	92.3700	92.3700	0.00
05/05/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.57	92.4300	92.4300	92.4300	0.00
05/05/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.82	92.1800	92.1800	92.1800	0.00
05/05/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.94	92.0600	92.0600	92.0600	0.00
05/05/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.07	91.9300	91.9300	91.9300	0.00
05/05/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.17	91.8300	91.8300	91.8300	0.00
05/05/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.23	91.7700	91.7700	91.7700	0.00
05/05/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.29	91.7100	91.7100	91.7100	0.00
05/05/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
05/05/2016	R023 On 05-May-16			Bond Future	9.01	95.3931	95.2041	95.3931	0.00
05/05/2016	R023 On 05-May-16	8.24	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R023 On 05-May-16	8.26	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R023 On 05-May-16	8.25	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R023 On 05-May-16	8.25	Put	Bond Future	3721	4	4	4	0.00
05/05/2016	R023 On 05-May-16	8.26	Put	Bond Future	3670	3	4	3	0.00
05/05/2016	R023 On 05-May-16	8.24	Put	Bond Future	3771	4	4	4	0.00
05/05/2016	R023 On 04-August-16			Bond Future	9.03	97.1988	97.2017	97.1988	6,100.00
05/05/2016	R023 On 04-August-16	8.24	Call	Bond Future	317	0	0	0	0.00
05/05/2016	R023 On 04-August-16	8.25	Call	Bond Future	325	0	0	0	0.00
05/05/2016	R023 On 04-August-16	8.26	Call	Bond Future	333	0	0	0	0.00
05/05/2016	R023 On 04-August-16	8.25	Put	Bond Future	4057	4	4	4	0.00
05/05/2016	R023 On 04-August-16	8.24	Put	Bond Future	4098	4	4	4	0.00
05/05/2016	R023 On 04-August-16	8.26	Put	Bond Future	4016	4	4	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
05/05/2016	R023 On 03-November-16			Bond Future	9.09	95.1113	95.1133	95.1113	0.00
05/05/2016	R023 On 03-November-16	9.73	Call	Bond Future	3847	4	4	4	0.00
05/05/2016	R023 On 03-November-16	9.74	Call	Bond Future	3878	4	4	4	0.00
05/05/2016	R023 On 03-November-16	9.75	Call	Bond Future	3909	4	4	4	0.00
05/05/2016	R023 On 03-November-16	9.74	Put	Bond Future	1001	1	1	1	0.00
05/05/2016	R023 On 03-November-16	9.75	Put	Bond Future	989	1	1	1	0.00
05/05/2016	R023 On 03-November-16	9.73	Put	Bond Future	1014	1	1	1	0.00
05/05/2016	R023 On 02-February-17			Bond Future	9.15	97.0130	97.0149	97.0130	0.00
05/05/2016	R023 On 02-February-17	8.86	Call	Bond Future	1935	2	2	2	0.00
05/05/2016	R023 On 02-February-17	8.85	Call	Bond Future	1916	2	2	2	0.00
05/05/2016	R023 On 02-February-17	8.84	Call	Bond Future	1898	2	2	2	0.00
05/05/2016	R023 On 02-February-17	8.85	Put	Bond Future	3244	3	3	3	0.00
05/05/2016	R023 On 02-February-17	8.86	Put	Bond Future	3219	3	3	3	0.00
05/05/2016	R023 On 02-February-17	8.84	Put	Bond Future	3270	3	3	3	0.00
05/05/2016	R035 On 05-May-16			Bond Future	9.80	94.1396	93.8245	94.1396	0.00
05/05/2016	R035 On 05-May-16	10.35	Call	Bond Future	4239	5	4	5	0.00
05/05/2016	R035 On 05-May-16	10.37	Call	Bond Future	4387	5	4	5	0.00
05/05/2016	R035 On 05-May-16	10.36	Call	Bond Future	4313	5	4	5	0.00
05/05/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R035 On 04-August-16			Bond Future	9.82	95.9216	95.8855	95.9216	5,341.00
05/05/2016	R035 On 04-August-16	10.37	Call	Bond Future	4171	4	4	4	0.00
05/05/2016	R035 On 04-August-16	10.36	Call	Bond Future	4097	4	4	4	0.00
05/05/2016	R035 On 04-August-16	10.35	Call	Bond Future	4024	4	4	4	0.00
05/05/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R035 On 03-November-16			Bond Future	9.88	93.2392	93.2015	93.2392	0.00
05/05/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R035 On 03-November-16	9.57	Put	Bond Future	2515	2	3	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
05/05/2016	R035 On 03-November-16	9.59	Put	Bond Future	2352	2	2	2	0.00
05/05/2016	R035 On 03-November-16	9.58	Put	Bond Future	2433	2	2	2	0.00
05/05/2016	R186 On 05-May-16			Bond Future	9.21	112.9232	112.6449	112.9232	0.00
05/05/2016	R186 On 05-May-16	8.34	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R186 On 05-May-16	9.25	Call	Bond Future	282	1	0	1	0.00
05/05/2016	R186 On 05-May-16	9.96	Call	Bond Future	5133	5	5	5	0.00
05/05/2016	R186 On 05-May-16	9.86	Call	Bond Future	4468	5	4	5	0.00
05/05/2016	R186 On 05-May-16	8.33	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R186 On 05-May-16	9.89	Call	Bond Future	4668	5	5	5	0.00
05/05/2016	R186 On 05-May-16	8.35	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R186 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R186 On 05-May-16	8.85	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R186 On 05-May-16	8.75	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R186 On 05-May-16	7.56	Put	Bond Future	12581	12	13	12	0.00
05/05/2016	R186 On 05-May-16	8.35	Put	Bond Future	6324	6	6	6	0.00
05/05/2016	R186 On 05-May-16	8.34	Put	Bond Future	6401	6	6	6	0.00
05/05/2016	R186 On 05-May-16	9.86	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R186 On 05-May-16	8.33	Put	Bond Future	6477	6	6	6	0.00
05/05/2016	R186 On 05-May-16	9.89	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R186 On 05-May-16	9.96	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R186 On 05-May-16	8.75	Put	Bond Future	3322	3	3	3	0.00
05/05/2016	R186 On 05-May-16	9.25	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R186 On 05-May-16	8.85	Put	Bond Future	2588	2	3	2	0.00
05/05/2016	R186 On 04-August-16			Bond Future	9.23	109.7567	109.7611	109.7567	84,367.00
05/05/2016	R186 On 04-August-16	9.60	Call	Bond Future	3817	4	4	4	0.00
05/05/2016	R186 On 04-August-16	8.49	Call	Bond Future	559	1	1	1	0.00
05/05/2016	R186 On 04-August-16	8.51	Call	Bond Future	586	1	1	1	0.00
05/05/2016	R186 On 04-August-16	10.00	Call	Bond Future	5797	6	6	6	0.00
05/05/2016	R186 On 04-August-16	9.40	Call	Bond Future	2960	3	3	3	0.00
05/05/2016	R186 On 04-August-16	9.25	Call	Bond Future	2388	2	2	2	0.00
05/05/2016	R186 On 04-August-16	8.50	Call	Bond Future	573	1	1	1	0.00
05/05/2016	R186 On 04-August-16	9.60	Put	Bond Future	1294	1	1	1	5,635.00
05/05/2016	R186 On 04-August-16	8.49	Put	Bond Future	5884	6	6	6	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
05/05/2016	R186 On 04-August-16	8.51	Put	Bond Future	5763	6	6	6	0.00
05/05/2016	R186 On 04-August-16	10.00	Put	Bond Future	626	1	1	1	6,500.00
05/05/2016	R186 On 04-August-16	9.40	Put	Bond Future	1795	2	2	2	5,000.00
05/05/2016	R186 On 04-August-16	9.25	Put	Bond Future	2258	2	2	2	1,000.00
05/05/2016	R186 On 04-August-16	8.50	Put	Bond Future	5824	6	6	6	0.00
05/05/2016	R186 On 03-November-16			Bond Future	9.29	111.8388	111.8421	111.8388	0.00
05/05/2016	R186 On 03-November-16	8.96	Call	Bond Future	2227	2	2	2	0.00
05/05/2016	R186 On 03-November-16	8.95	Call	Bond Future	2199	2	2	2	0.00
05/05/2016	R186 On 03-November-16	8.97	Call	Bond Future	2254	2	2	2	0.00
05/05/2016	R186 On 03-November-16	8.95	Put	Bond Future	4530	5	5	5	0.00
05/05/2016	R186 On 03-November-16	8.97	Put	Bond Future	4444	4	4	4	0.00
05/05/2016	R186 On 03-November-16	8.96	Put	Bond Future	4487	4	4	4	0.00
05/05/2016	R197 On 05-May-16			Bond Future	299.50	299.4194	299.5036	299.4194	0.00
05/05/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R197 On 05-May-16	300.01	Put	Bond Future	506	1	1	1	0.00
05/05/2016	R197 On 05-May-16	300.00	Put	Bond Future	496	1	0	1	0.00
05/05/2016	R197 On 05-May-16	299.99	Put	Bond Future	486	1	0	1	0.00
05/05/2016	R197 On 04-August-16			Bond Future	298.71	298.6279	298.7114	298.6279	1,889.00
05/05/2016	R197 On 04-August-16	293.96	Call	Bond Future	4751	5	5	5	0.00
05/05/2016	R197 On 04-August-16	293.98	Call	Bond Future	4731	5	5	5	0.00
05/05/2016	R197 On 04-August-16	293.97	Call	Bond Future	4741	5	5	5	0.00
05/05/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R197 On 03-November-16			Bond Future	304.40	304.3166	304.3975	304.3166	0.00
05/05/2016	R197 On 03-November-16	303.56	Call	Bond Future	838	1	1	1	0.00
05/05/2016	R197 On 03-November-16	303.57	Call	Bond Future	828	1	1	1	0.00
05/05/2016	R197 On 03-November-16	303.58	Call	Bond Future	818	1	1	1	0.00
05/05/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R197 On 03-November-16	303.56	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
05/05/2016	R202 On 05-May-16			Bond Future	249.70	249.6267	249.6977	249.6267	0.00
05/05/2016	R202 On 05-May-16	246.99	Call	Bond Future	2708	3	3	3	0.00
05/05/2016	R202 On 05-May-16	247.01	Call	Bond Future	2688	3	3	3	0.00
05/05/2016	R202 On 05-May-16	247.00	Call	Bond Future	2698	3	3	3	0.00
05/05/2016	R202 On 05-May-16	247.00	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R202 On 05-May-16	247.01	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R202 On 05-May-16	246.99	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R202 On 04-August-16			Bond Future	251.00	250.9287	250.9992	250.9287	36,980.00
05/05/2016	R202 On 04-August-16	243.26	Call	Bond Future	9299	9	9	9	0.00
05/05/2016	R202 On 04-August-16	243.25	Call	Bond Future	9307	9	9	9	0.00
05/05/2016	R202 On 04-August-16	243.24	Call	Bond Future	9314	9	9	9	0.00
05/05/2016	R202 On 04-August-16	243.25	Put	Bond Future	1557	2	2	2	0.00
05/05/2016	R202 On 04-August-16	243.24	Put	Bond Future	1555	2	2	2	0.00
05/05/2016	R202 On 04-August-16	243.26	Put	Bond Future	1560	2	2	2	0.00
05/05/2016	R202 On 03-November-16			Bond Future	255.78	255.7088	255.7771	255.7088	0.00
05/05/2016	R202 On 03-November-16	253.85	Call	Bond Future	1927	2	2	2	0.00
05/05/2016	R202 On 03-November-16	253.87	Call	Bond Future	1907	2	2	2	0.00
05/05/2016	R202 On 03-November-16	253.86	Call	Bond Future	1917	2	2	2	0.00
05/05/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R203 On 05-May-16			Bond Future	7.98	101.6072	101.5771	101.6072	0.00
05/05/2016	R203 On 05-May-16	7.26	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R203 On 05-May-16	7.24	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R203 On 05-May-16	7.25	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R203 On 05-May-16	7.24	Put	Bond Future	938	1	1	1	0.00
05/05/2016	R203 On 05-May-16	7.26	Put	Bond Future	913	1	1	1	0.00
05/05/2016	R203 On 05-May-16	7.25	Put	Bond Future	925	1	1	1	0.00
05/05/2016	R203 On 04-August-16			Bond Future	8.00	103.5305	103.5632	103.5305	58,097.00
05/05/2016	R203 On 04-August-16	7.24	Call	Bond Future	34	0	0	0	0.00
05/05/2016	R203 On 04-August-16	7.26	Call	Bond Future	36	0	0	0	0.00
05/05/2016	R203 On 04-August-16	7.25	Call	Bond Future	35	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
05/05/2016	R203 On 04-August-16	7.25	Put	Bond Future	816	1	1	1	0.00
05/05/2016	R203 On 04-August-16	7.26	Put	Bond Future	807	1	1	1	0.00
05/05/2016	R203 On 04-August-16	7.24	Put	Bond Future	825	1	1	1	0.00
05/05/2016	R203 On 03-November-16			Bond Future	8.08	101.3225	101.3547	101.3225	0.00
05/05/2016	R203 On 03-November-16	8.84	Call	Bond Future	727	1	1	1	0.00
05/05/2016	R203 On 03-November-16	8.86	Call	Bond Future	740	1	1	1	0.00
05/05/2016	R203 On 03-November-16	8.85	Call	Bond Future	734	1	1	1	0.00
05/05/2016	R203 On 03-November-16	8.84	Put	Bond Future	111	0	0	0	0.00
05/05/2016	R203 On 03-November-16	8.86	Put	Bond Future	108	0	0	0	0.00
05/05/2016	R203 On 03-November-16	8.85	Put	Bond Future	109	0	0	0	0.00
05/05/2016	R203 On 02-February-17			Bond Future	8.09	103.3485	103.3812	103.3485	0.00
05/05/2016	R203 On 02-February-17	7.70	Call	Bond Future	179	0	0	0	0.00
05/05/2016	R203 On 02-February-17	7.72	Call	Bond Future	184	0	0	0	0.00
05/05/2016	R203 On 02-February-17	7.71	Call	Bond Future	181	0	0	0	0.00
05/05/2016	R203 On 02-February-17	7.71	Put	Bond Future	402	0	0	0	0.00
05/05/2016	R203 On 02-February-17	7.72	Put	Bond Future	399	0	0	0	0.00
05/05/2016	R203 On 02-February-17	7.70	Put	Bond Future	406	0	0	0	0.00
05/05/2016	R204 On 05-May-16			Bond Future	8.38	102.2807	102.2029	102.2807	0.00
05/05/2016	R204 On 05-May-16	7.76	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R204 On 05-May-16	7.75	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R204 On 05-May-16	7.74	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R204 On 05-May-16	7.75	Put	Bond Future	1447	1	1	1	0.00
05/05/2016	R204 On 05-May-16	7.76	Put	Bond Future	1424	1	1	1	0.00
05/05/2016	R204 On 05-May-16	7.74	Put	Bond Future	1471	1	1	1	0.00
05/05/2016	R204 On 04-August-16			Bond Future	8.42	100.1756	100.2008	100.1756	34,905.00
05/05/2016	R204 On 04-August-16	7.74	Call	Bond Future	141	0	0	0	0.00
05/05/2016	R204 On 04-August-16	7.75	Call	Bond Future	145	0	0	0	0.00
05/05/2016	R204 On 04-August-16	7.76	Call	Bond Future	149	0	0	0	0.00
05/05/2016	R204 On 04-August-16	7.75	Put	Bond Future	1552	2	2	2	0.00
05/05/2016	R204 On 04-August-16	7.74	Put	Bond Future	1570	2	2	2	0.00
05/05/2016	R204 On 04-August-16	7.76	Put	Bond Future	1535	2	2	2	0.00
05/05/2016	R204 On 03-November-16			Bond Future	8.50	102.0759	102.1005	102.0759	0.00
05/05/2016	R204 On 03-November-16	9.21	Call	Bond Future	1662	2	2	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
05/05/2016	R204 On 03-November-16	9.23	Call	Bond Future	1690	2	2	2	0.00
05/05/2016	R204 On 03-November-16	9.22	Call	Bond Future	1676	2	2	2	0.00
05/05/2016	R204 On 03-November-16	9.22	Put	Bond Future	320	0	0	0	0.00
05/05/2016	R204 On 03-November-16	9.23	Put	Bond Future	316	0	0	0	0.00
05/05/2016	R204 On 03-November-16	9.21	Put	Bond Future	325	0	0	0	0.00
05/05/2016	R204 On 02-February-17			Bond Future	8.55	100.0748	100.0998	100.0748	0.00
05/05/2016	R204 On 02-February-17	8.28	Call	Bond Future	651	1	1	1	0.00
05/05/2016	R204 On 02-February-17	8.29	Call	Bond Future	658	1	1	1	0.00
05/05/2016	R204 On 02-February-17	8.30	Call	Bond Future	666	1	1	1	0.00
05/05/2016	R204 On 02-February-17	8.28	Put	Bond Future	1115	1	1	1	0.00
05/05/2016	R204 On 02-February-17	8.30	Put	Bond Future	1096	1	1	1	0.00
05/05/2016	R204 On 02-February-17	8.29	Put	Bond Future	1105	1	1	1	0.00
05/05/2016	R207 On 05-May-16			Bond Future	8.61	98.1963	98.0786	98.1963	0.00
05/05/2016	R207 On 05-May-16	7.84	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R207 On 05-May-16	7.86	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R207 On 05-May-16	7.85	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R207 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R207 On 05-May-16	7.85	Put	Bond Future	2329	2	2	2	0.00
05/05/2016	R207 On 05-May-16	7.86	Put	Bond Future	2298	2	2	2	0.00
05/05/2016	R207 On 05-May-16	7.84	Put	Bond Future	2360	2	2	2	0.00
05/05/2016	R207 On 05-May-16	7.56	Put	Bond Future	3236	3	3	3	0.00
05/05/2016	R207 On 04-August-16			Bond Future	8.65	96.4107	96.4131	96.4107	76,765.00
05/05/2016	R207 On 04-August-16	8.01	Call	Bond Future	229	0	0	0	0.00
05/05/2016	R207 On 04-August-16	7.99	Call	Bond Future	218	0	0	0	0.00
05/05/2016	R207 On 04-August-16	8.00	Call	Bond Future	223	0	0	0	0.00
05/05/2016	R207 On 04-August-16	7.99	Put	Bond Future	2126	2	2	2	0.00
05/05/2016	R207 On 04-August-16	8.01	Put	Bond Future	2079	2	2	2	0.00
05/05/2016	R207 On 04-August-16	8.00	Put	Bond Future	2103	2	2	2	0.00
05/05/2016	R207 On 02-February-17			Bond Future	8.78	96.5605	96.5618	96.5605	0.00
05/05/2016	R207 On 02-February-17	8.91	Call	Bond Future	1540	2	2	2	62.00
05/05/2016	R207 On 02-February-17	9.22	Call	Bond Future	1995	2	2	2	0.00
05/05/2016	R207 On 02-February-17	9.24	Call	Bond Future	2026	2	2	2	0.00
05/05/2016	R207 On 02-February-17	9.23	Call	Bond Future	2011	2	2	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
05/05/2016	R207 On 02-February-17	9.23	Put	Bond Future	907	1	1	1	0.00
05/05/2016	R207 On 02-February-17	9.24	Put	Bond Future	899	1	1	1	0.00
05/05/2016	R207 On 02-February-17	8.91	Put	Bond Future	1223	1	1	1	0.00
05/05/2016	R207 On 02-February-17	9.22	Put	Bond Future	916	1	1	1	0.00
05/05/2016	R208 On 05-May-16			Bond Future	8.74	93.0871	92.9411	93.0871	0.00
05/05/2016	R208 On 05-May-16	7.99	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R208 On 05-May-16	8.01	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R208 On 05-May-16	8.00	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R208 On 05-May-16	8.00	Put	Bond Future	2807	3	3	3	0.00
05/05/2016	R208 On 05-May-16	7.99	Put	Bond Future	2846	3	3	3	0.00
05/05/2016	R208 On 05-May-16	8.01	Put	Bond Future	2768	3	3	3	0.00
05/05/2016	R208 On 04-August-16			Bond Future	8.77	94.8491	94.8516	94.8491	48,309.00
05/05/2016	R208 On 04-August-16	7.99	Call	Bond Future	219	0	0	0	0.00
05/05/2016	R208 On 04-August-16	8.00	Call	Bond Future	225	0	0	0	0.00
05/05/2016	R208 On 04-August-16	8.01	Call	Bond Future	231	0	0	0	0.00
05/05/2016	R208 On 04-August-16	7.99	Put	Bond Future	3059	3	3	3	0.00
05/05/2016	R208 On 04-August-16	8.00	Put	Bond Future	3028	3	3	3	0.00
05/05/2016	R208 On 04-August-16	8.01	Put	Bond Future	2997	3	3	3	0.00
05/05/2016	R208 On 03-November-16			Bond Future	8.84	93.2456	93.2472	93.2456	0.00
05/05/2016	R208 On 03-November-16	9.57	Call	Bond Future	3086	3	3	3	0.00
05/05/2016	R208 On 03-November-16	9.59	Call	Bond Future	3135	3	3	3	0.00
05/05/2016	R208 On 03-November-16	9.58	Call	Bond Future	3110	3	3	3	0.00
05/05/2016	R208 On 03-November-16	9.57	Put	Bond Future	625	1	1	1	0.00
05/05/2016	R208 On 03-November-16	9.58	Put	Bond Future	616	1	1	1	0.00
05/05/2016	R208 On 03-November-16	9.59	Put	Bond Future	608	1	1	1	0.00
05/05/2016	R208 On 02-February-17			Bond Future	8.89	95.1101	95.1116	95.1101	0.00
05/05/2016	R208 On 02-February-17	8.64	Call	Bond Future	1422	1	1	1	0.00
05/05/2016	R208 On 02-February-17	8.63	Call	Bond Future	1408	1	1	1	0.00
05/05/2016	R208 On 02-February-17	8.65	Call	Bond Future	1437	1	1	1	0.00
05/05/2016	R208 On 02-February-17	8.65	Put	Bond Future	2222	2	2	2	0.00
05/05/2016	R208 On 02-February-17	8.64	Put	Bond Future	2240	2	2	2	0.00
05/05/2016	R208 On 02-February-17	8.63	Put	Bond Future	2259	2	2	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
05/05/2016	R209 On 05-May-16			Bond Future	9.75	70.4710	70.2099	70.4710	0.00
05/05/2016	R209 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R209 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R209 On 05-May-16	8.25	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R209 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R209 On 05-May-16	9.00	Put	Bond Future	5210	5	5	5	0.00
05/05/2016	R209 On 05-May-16	9.01	Put	Bond Future	5136	5	5	5	0.00
05/05/2016	R209 On 05-May-16	8.99	Put	Bond Future	5284	5	5	5	0.00
05/05/2016	R209 On 05-May-16	8.25	Put	Bond Future	11075	11	11	11	0.00
05/05/2016	R209 On 04-August-16			Bond Future	9.77	71.8050	71.7748	71.8050	54,865.00
05/05/2016	R209 On 04-August-16	10.60	Call	Bond Future	5784	6	6	6	5,760.00
05/05/2016	R209 On 04-August-16	9.24	Call	Bond Future	969	1	1	1	0.00
05/05/2016	R209 On 04-August-16	9.26	Call	Bond Future	1007	1	1	1	0.00
05/05/2016	R209 On 04-August-16	9.70	Call	Bond Future	2123	2	2	2	0.00
05/05/2016	R209 On 04-August-16	10.29	Call	Bond Future	4373	4	4	4	0.00
05/05/2016	R209 On 04-August-16	9.25	Call	Bond Future	988	1	1	1	0.00
05/05/2016	R209 On 04-August-16	9.40	Call	Bond Future	1303	1	1	1	250.00
05/05/2016	R209 On 04-August-16	9.60	Call	Bond Future	1822	2	2	2	5,760.00
05/05/2016	R209 On 04-August-16	9.26	Put	Bond Future	4461	4	4	4	0.00
05/05/2016	R209 On 04-August-16	10.60	Put	Bond Future	607	1	1	1	0.00
05/05/2016	R209 On 04-August-16	9.24	Put	Bond Future	4564	5	5	5	0.00
05/05/2016	R209 On 04-August-16	10.29	Put	Bond Future	1047	1	1	1	250.00
05/05/2016	R209 On 04-August-16	9.25	Put	Bond Future	4512	5	5	5	0.00
05/05/2016	R209 On 04-August-16	9.70	Put	Bond Future	2556	3	3	3	250.00
05/05/2016	R209 On 04-August-16	9.40	Put	Bond Future	3774	4	4	4	0.00
05/05/2016	R209 On 04-August-16	9.60	Put	Bond Future	2924	3	3	3	0.00
05/05/2016	R209 On 03-November-16			Bond Future	9.82	70.0164	69.9850	70.0164	0.00
05/05/2016	R209 On 03-November-16	10.24	Call	Bond Future	4787	5	5	5	0.00
05/05/2016	R209 On 03-November-16	10.26	Call	Bond Future	4865	5	5	5	0.00
05/05/2016	R209 On 03-November-16	10.25	Call	Bond Future	4826	5	5	5	0.00
05/05/2016	R209 On 03-November-16	10.25	Put	Bond Future	2090	2	2	2	0.00
05/05/2016	R209 On 03-November-16	10.26	Put	Bond Future	2067	2	2	2	0.00
05/05/2016	R209 On 03-November-16	10.24	Put	Bond Future	2112	2	2	2	0.00
05/05/2016	R209 On 02-February-17			Bond Future	9.86	71.4166	71.3844	71.4166	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
05/05/2016	R209 On 02-February-17	9.53	Call	Bond Future	3038	3	3	3	0.00
05/05/2016	R209 On 02-February-17	9.55	Call	Bond Future	3093	3	3	3	0.00
05/05/2016	R209 On 02-February-17	9.54	Call	Bond Future	3066	3	3	3	0.00
05/05/2016	R209 On 02-February-17	9.53	Put	Bond Future	5245	5	5	5	0.00
05/05/2016	R209 On 02-February-17	9.54	Put	Bond Future	5204	5	5	5	0.00
05/05/2016	R209 On 02-February-17	9.55	Put	Bond Future	5164	5	5	5	0.00
05/05/2016	R210 On 05-May-16			Bond Future	183.89	183.8370	183.8893	183.8370	0.00
05/05/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R210 On 05-May-16	184.99	Put	Bond Future	1101	1	1	1	0.00
05/05/2016	R210 On 05-May-16	185.00	Put	Bond Future	1111	1	1	1	0.00
05/05/2016	R210 On 05-May-16	185.01	Put	Bond Future	1121	1	1	1	0.00
05/05/2016	R210 On 04-August-16			Bond Future	187.38	187.3322	187.3841	187.3322	1,391.00
05/05/2016	R210 On 04-August-16	181.50	Call	Bond Future	5884	6	6	6	0.00
05/05/2016	R210 On 04-August-16	181.52	Call	Bond Future	5864	6	6	6	0.00
05/05/2016	R210 On 04-August-16	181.51	Call	Bond Future	5874	6	6	6	0.00
05/05/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R210 On 03-November-16			Bond Future	188.66	188.6106	188.6610	188.6106	0.00
05/05/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R210 On 03-November-16	188.90	Put	Bond Future	239	0	0	0	0.00
05/05/2016	R210 On 03-November-16	188.92	Put	Bond Future	259	0	0	0	0.00
05/05/2016	R210 On 03-November-16	188.91	Put	Bond Future	249	0	0	0	0.00
05/05/2016	R211 On 05-May-16			Bond Future	138.60	138.5675	138.6018	138.5675	0.00
05/05/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R211 On 05-May-16	138.99	Put	Bond Future	388	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
05/05/2016	R211 On 05-May-16	139.00	Put	Bond Future	398	0	0	0	0.00
05/05/2016	R211 On 05-May-16	139.01	Put	Bond Future	408	0	0	0	0.00
05/05/2016	R211 On 04-August-16			Bond Future	139.49	139.4552	139.4891	139.4552	62.00
05/05/2016	R211 On 04-August-16	137.09	Call	Bond Future	2399	2	2	2	0.00
05/05/2016	R211 On 04-August-16	137.07	Call	Bond Future	2419	2	2	2	0.00
05/05/2016	R211 On 04-August-16	137.08	Call	Bond Future	2409	2	2	2	0.00
05/05/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R211 On 03-November-16			Bond Future	142.14	142.1118	142.1444	142.1118	0.00
05/05/2016	R211 On 03-November-16	141.76	Call	Bond Future	384	0	0	0	0.00
05/05/2016	R211 On 03-November-16	141.75	Call	Bond Future	394	0	0	0	0.00
05/05/2016	R211 On 03-November-16	141.74	Call	Bond Future	404	0	0	0	0.00
05/05/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R212 On 05-May-16			Bond Future	145.07	145.0309	145.0716	145.0309	0.00
05/05/2016	R212 On 05-May-16	145.01	Call	Bond Future	62	0	0	0	0.00
05/05/2016	R212 On 05-May-16	145.00	Call	Bond Future	72	0	0	0	0.00
05/05/2016	R212 On 05-May-16	144.99	Call	Bond Future	82	0	0	0	0.00
05/05/2016	R212 On 05-May-16	145.00	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R212 On 05-May-16	144.99	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R212 On 05-May-16	145.01	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R212 On 04-August-16			Bond Future	145.91	145.8710	145.9114	145.8710	3,880.00
05/05/2016	R212 On 04-August-16	142.44	Call	Bond Future	3471	3	3	3	0.00
05/05/2016	R212 On 04-August-16	142.43	Call	Bond Future	3481	3	3	3	0.00
05/05/2016	R212 On 04-August-16	142.42	Call	Bond Future	3491	3	3	3	0.00
05/05/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R212 On 03-November-16			Bond Future	148.69	148.6498	148.6889	148.6498	0.00
05/05/2016	R212 On 03-November-16	148.11	Call	Bond Future	579	1	1	1	0.00
05/05/2016	R212 On 03-November-16	148.12	Call	Bond Future	569	1	1	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
05/05/2016	R212 On 03-November-16	148.10	Call	Bond Future	589	1	1	1	0.00
05/05/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
05/05/2016	R213 On 05-May-16			Bond Future	9.63	81.1124	80.8175	81.1124	0.00
05/05/2016	R213 On 05-May-16	8.74	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R213 On 05-May-16	8.76	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R213 On 05-May-16	8.75	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R213 On 05-May-16	8.75	Put	Bond Future	6155	6	6	6	0.00
05/05/2016	R213 On 05-May-16	8.74	Put	Bond Future	6229	6	6	6	0.00
05/05/2016	R213 On 05-May-16	8.76	Put	Bond Future	6081	6	6	6	0.00
05/05/2016	R213 On 04-August-16			Bond Future	9.65	82.6478	82.6176	82.6478	44,354.00
05/05/2016	R213 On 04-August-16	9.01	Call	Bond Future	743	1	1	1	0.00
05/05/2016	R213 On 04-August-16	8.99	Call	Bond Future	712	1	1	1	0.00
05/05/2016	R213 On 04-August-16	9.00	Call	Bond Future	728	1	1	1	0.00
05/05/2016	R213 On 04-August-16	8.99	Put	Bond Future	5208	5	5	5	0.00
05/05/2016	R213 On 04-August-16	9.01	Put	Bond Future	5097	5	5	5	0.00
05/05/2016	R213 On 04-August-16	9.00	Put	Bond Future	5152	5	5	5	0.00
05/05/2016	R213 On 03-November-16			Bond Future	9.70	80.6647	80.6332	80.6647	0.00
05/05/2016	R213 On 03-November-16	10.20	Call	Bond Future	5062	5	5	5	0.00
05/05/2016	R213 On 03-November-16	10.19	Call	Bond Future	5022	5	5	5	0.00
05/05/2016	R213 On 03-November-16	10.18	Call	Bond Future	4982	5	5	5	0.00
05/05/2016	R213 On 03-November-16	10.19	Put	Bond Future	1948	2	2	2	0.00
05/05/2016	R213 On 03-November-16	10.20	Put	Bond Future	1927	2	2	2	0.00
05/05/2016	R213 On 03-November-16	10.18	Put	Bond Future	1969	2	2	2	0.00
05/05/2016	R213 On 02-February-17			Bond Future	9.76	82.2776	82.2453	82.2776	0.00
05/05/2016	R213 On 02-February-17	9.40	Call	Bond Future	2916	3	3	3	0.00
05/05/2016	R213 On 02-February-17	9.42	Call	Bond Future	2970	3	3	3	0.00
05/05/2016	R213 On 02-February-17	9.41	Call	Bond Future	2943	3	3	3	0.00
05/05/2016	R213 On 02-February-17	9.40	Put	Bond Future	5243	5	5	5	0.00
05/05/2016	R213 On 02-February-17	9.42	Put	Bond Future	5164	5	5	5	0.00
05/05/2016	R213 On 02-February-17	9.41	Put	Bond Future	5203	5	5	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
05/05/2016	R214 On 05-May-16			Bond Future	9.88	70.4319	70.1637	70.4319	0.00
05/05/2016	R214 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R214 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R214 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R214 On 05-May-16	9.30	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R214 On 05-May-16	9.01	Put	Bond Future	6356	6	6	6	0.00
05/05/2016	R214 On 05-May-16	9.00	Put	Bond Future	6435	6	6	6	0.00
05/05/2016	R214 On 05-May-16	8.99	Put	Bond Future	6514	6	7	6	0.00
05/05/2016	R214 On 05-May-16	9.30	Put	Bond Future	4134	4	4	4	0.00
05/05/2016	R214 On 04-August-16			Bond Future	9.89	71.7651	71.7689	71.7651	30,123.00
05/05/2016	R214 On 04-August-16	9.30	Call	Bond Future	889	1	1	1	1,300.00
05/05/2016	R214 On 04-August-16	11.30	Call	Bond Future	8724	9	9	9	5,800.00
05/05/2016	R214 On 04-August-16	9.24	Call	Bond Future	786	1	1	1	0.00
05/05/2016	R214 On 04-August-16	9.26	Call	Bond Future	819	1	1	1	0.00
05/05/2016	R214 On 04-August-16	9.25	Call	Bond Future	802	1	1	1	0.00
05/05/2016	R214 On 04-August-16	8.55	Call	Bond Future	136	0	0	0	1,300.00
05/05/2016	R214 On 04-August-16	10.30	Call	Bond Future	3985	4	4	4	5,800.00
05/05/2016	R214 On 04-August-16	9.26	Put	Bond Future	5346	5	5	5	0.00
05/05/2016	R214 On 04-August-16	9.24	Put	Bond Future	5463	5	5	5	0.00
05/05/2016	R214 On 04-August-16	9.30	Put	Bond Future	5116	5	5	5	0.00
05/05/2016	R214 On 04-August-16	11.30	Put	Bond Future	205	0	0	0	0.00
05/05/2016	R214 On 04-August-16	10.30	Put	Bond Future	1328	1	1	1	0.00
05/05/2016	R214 On 04-August-16	9.25	Put	Bond Future	5405	5	5	5	0.00
05/05/2016	R214 On 04-August-16	8.55	Put	Bond Future	10333	10	10	10	0.00
05/05/2016	R214 On 03-November-16			Bond Future	9.95	69.8292	69.8324	69.8292	0.00
05/05/2016	R214 On 03-November-16	10.33	Call	Bond Future	4827	5	5	5	0.00
05/05/2016	R214 On 03-November-16	10.35	Call	Bond Future	4905	5	5	5	0.00
05/05/2016	R214 On 03-November-16	10.34	Call	Bond Future	4866	5	5	5	0.00
05/05/2016	R214 On 03-November-16	10.33	Put	Bond Future	2343	2	2	2	0.00
05/05/2016	R214 On 03-November-16	10.34	Put	Bond Future	2318	2	2	2	0.00
05/05/2016	R214 On 03-November-16	10.35	Put	Bond Future	2295	2	2	2	0.00
05/05/2016	R214 On 02-February-17			Bond Future	10.00	71.2256	71.2287	71.2256	0.00
05/05/2016	R214 On 02-February-17	9.67	Call	Bond Future	3218	3	3	3	0.00
05/05/2016	R214 On 02-February-17	9.66	Call	Bond Future	3190	3	3	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
05/05/2016	R214 On 02-February-17	9.68	Call	Bond Future	3246	3	3	3	0.00
05/05/2016	R214 On 02-February-17	9.67	Put	Bond Future	5453	5	5	5	0.00
05/05/2016	R214 On 02-February-17	9.66	Put	Bond Future	5495	6	5	6	0.00
05/05/2016	R214 On 02-February-17	9.68	Put	Bond Future	5411	5	5	5	0.00
05/05/2016	R248 On 05-May-16			Bond Future	9.97	90.3766	90.0379	90.3766	0.00
05/05/2016	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
05/05/2016	R248 On 05-May-16	9.00	Put	Bond Future	9033	9	9	9	0.00
05/05/2016	R248 On 05-May-16	9.01	Put	Bond Future	8931	9	9	9	0.00
05/05/2016	R248 On 05-May-16	8.99	Put	Bond Future	9135	9	9	9	0.00
05/05/2016	R248 On 04-August-16			Bond Future	9.99	92.0875	92.0485	92.0875	59,523.00
05/05/2016	R248 On 04-August-16	9.25	Call	Bond Future	923	1	1	1	0.00
05/05/2016	R248 On 04-August-16	9.24	Call	Bond Future	904	1	1	1	0.00
05/05/2016	R248 On 04-August-16	9.26	Call	Bond Future	943	1	1	1	0.00
05/05/2016	R248 On 04-August-16	9.26	Put	Bond Future	7572	8	8	8	0.00
05/05/2016	R248 On 04-August-16	9.25	Put	Bond Future	7649	8	8	8	0.00
05/05/2016	R248 On 04-August-16	9.24	Put	Bond Future	7728	8	8	8	0.00
05/05/2016	R248 On 03-November-16			Bond Future	10.04	89.3957	89.3551	89.3957	0.00
05/05/2016	R248 On 03-November-16	10.39	Call	Bond Future	6090	6	6	6	0.00
05/05/2016	R248 On 03-November-16	10.38	Call	Bond Future	6043	6	6	6	0.00
05/05/2016	R248 On 03-November-16	10.37	Call	Bond Future	5995	6	6	6	0.00
05/05/2016	R248 On 03-November-16	10.38	Put	Bond Future	3287	3	3	3	0.00
05/05/2016	R248 On 03-November-16	10.39	Put	Bond Future	3255	3	3	3	0.00
05/05/2016	R248 On 03-November-16	10.37	Put	Bond Future	3319	3	3	3	0.00
05/05/2016	R248 On 02-February-17			Bond Future	10.10	91.1833	91.1418	91.1833	0.00
05/05/2016	R248 On 02-February-17	9.76	Call	Bond Future	4183	4	4	4	0.00
05/05/2016	R248 On 02-February-17	9.77	Call	Bond Future	4219	4	4	4	0.00
05/05/2016	R248 On 02-February-17	9.78	Call	Bond Future	4255	4	4	4	0.00
05/05/2016	R248 On 02-February-17	9.77	Put	Bond Future	7033	7	7	7	0.00
05/05/2016	R248 On 02-February-17	9.76	Put	Bond Future	7086	7	7	7	0.00
05/05/2016	R248 On 02-February-17	9.78	Put	Bond Future	6981	7	7	7	0.00