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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/09/2016 TO: 02/09/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	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
02/09/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	2025 On 03-November-16			Bond Future	128.60	128.5999	128.6047	128.5999	3,044.00
02/09/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
02/09/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
02/09/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
02/09/2016	2025 On 03-November-16	129.22	Put	Bond Future	615	1	1	1	0.00
02/09/2016	2025 On 03-November-16	129.21	Put	Bond Future	605	1	1	1	0.00
02/09/2016	2025 On 03-November-16	129.23	Put	Bond Future	625	1	1	1	0.00
02/09/2016	2030 On 03-November-16			Bond Future	9.33	91.7701	92.1298	91.7701	29,460.00
02/09/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
02/09/2016	2030 On 03-November-16	9.34	Call	Bond Future	37	0	0	0	0.00
02/09/2016	2030 On 03-November-16	9.35	Call	Bond Future	106	0	0	0	0.00
02/09/2016	2030 On 03-November-16	9.33	Put	Bond Future	33	0	0	0	0.00
02/09/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
02/09/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
02/09/2016	2030 On 02-February-17			Bond Future	9.38	89.5405	89.9066	89.5405	0.00
02/09/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
02/09/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
02/09/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
02/09/2016	2030 On 02-February-17	9.30	Put	Bond Future	562	1	1	1	0.00
02/09/2016	2030 On 02-February-17	9.31	Put	Bond Future	492	1	0	1	0.00
02/09/2016	2030 On 02-February-17	9.29	Put	Bond Future	631	1	1	1	0.00
02/09/2016	2030 On 04-May-17			Bond Future	9.42	91.3509	91.7239	91.3509	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
02/09/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
02/09/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
02/09/2016	2030 On 04-May-17	9.33	Put	Bond Future	629	1	1	1	0.00
02/09/2016	2030 On 04-May-17	9.32	Put	Bond Future	698	1	1	1	0.00
02/09/2016	2030 On 04-May-17	9.34	Put	Bond Future	561	1	1	1	0.00
02/09/2016	2032 On 03-November-16			Bond Future	9.43	91.0273	91.3746	91.0273	13,093.00
02/09/2016	2032 On 03-November-16	10.28	Call	Bond Future	6300	6	6	6	0.00
02/09/2016	2032 On 03-November-16	10.30	Call	Bond Future	6419	6	6	6	0.00
02/09/2016	2032 On 03-November-16	10.29	Call	Bond Future	6359	6	6	6	0.00
02/09/2016	2032 On 03-November-16	10.28	Put	Bond Future	265	0	0	0	0.00
02/09/2016	2032 On 03-November-16	10.30	Put	Bond Future	250	0	0	0	0.00
02/09/2016	2032 On 03-November-16	10.29	Put	Bond Future	257	0	0	0	0.00
02/09/2016	2032 On 02-February-17			Bond Future	9.48	92.7894	93.1429	92.7894	0.00
02/09/2016	2032 On 02-February-17	9.51	Call	Bond Future	3212	3	3	3	0.00
02/09/2016	2032 On 02-February-17	9.53	Call	Bond Future	3289	3	3	3	0.00
02/09/2016	2032 On 02-February-17	9.52	Call	Bond Future	3251	3	3	3	0.00
02/09/2016	2032 On 02-February-17	9.52	Put	Bond Future	2956	3	3	3	0.00
02/09/2016	2032 On 02-February-17	9.51	Put	Bond Future	2992	3	3	3	0.00
02/09/2016	2032 On 02-February-17	9.53	Put	Bond Future	2922	3	3	3	0.00
02/09/2016	2032 On 04-May-17			Bond Future	9.52	90.5042	90.8643	90.5042	0.00
02/09/2016	2032 On 04-May-17	9.46	Call	Bond Future	3705	4	4	4	0.00
02/09/2016	2032 On 04-May-17	9.45	Call	Bond Future	3668	3	4	3	0.00
02/09/2016	2032 On 04-May-17	9.44	Call	Bond Future	3632	3	4	3	0.00
02/09/2016	2032 On 04-May-17	9.45	Put	Bond Future	4179	4	4	4	0.00
02/09/2016	2032 On 04-May-17	9.46	Put	Bond Future	4142	4	4	4	0.00
02/09/2016	2032 On 04-May-17	9.44	Put	Bond Future	4217	4	4	4	0.00
02/09/2016	2033 On 03-November-16			Bond Future	107.61	107.7543	107.6066	107.7543	4,575.00
02/09/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
02/09/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
02/09/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
02/09/2016	2033 On 03-November-16	109.17	Put	Bond Future	1563	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2016	2033 On 03-November-16	109.18	Put	Bond Future	1573	1	2	1	0.00
02/09/2016	2033 On 03-November-16	109.16	Put	Bond Future	1553	1	2	1	0.00
02/09/2016	2037 On 03-November-16			Bond Future	9.57	92.4615	92.7582	92.4615	39,541.00
02/09/2016	2037 On 03-November-16	10.35	Call	Bond Future	6427	6	6	6	0.00
02/09/2016	2037 On 03-November-16	10.36	Call	Bond Future	6490	6	6	6	0.00
02/09/2016	2037 On 03-November-16	10.37	Call	Bond Future	6553	6	7	6	0.00
02/09/2016	2037 On 03-November-16	10.36	Put	Bond Future	389	0	0	0	0.00
02/09/2016	2037 On 03-November-16	10.37	Put	Bond Future	378	0	0	0	0.00
02/09/2016	2037 On 03-November-16	10.35	Put	Bond Future	399	0	0	0	0.00
02/09/2016	2037 On 02-February-17			Bond Future	9.62	89.9949	90.2967	89.9949	0.00
02/09/2016	2037 On 02-February-17	9.66	Call	Bond Future	3652	4	4	4	0.00
02/09/2016	2037 On 02-February-17	9.68	Call	Bond Future	3736	4	4	4	0.00
02/09/2016	2037 On 02-February-17	9.67	Call	Bond Future	3694	4	4	4	0.00
02/09/2016	2037 On 02-February-17	9.66	Put	Bond Future	3331	3	3	3	0.00
02/09/2016	2037 On 02-February-17	9.67	Put	Bond Future	3292	3	3	3	0.00
02/09/2016	2037 On 02-February-17	9.68	Put	Bond Future	3254	3	3	3	0.00
02/09/2016	2037 On 04-May-17			Bond Future	9.66	91.8145	92.1220	91.8145	0.00
02/09/2016	2037 On 04-May-17	9.59	Call	Bond Future	4144	4	4	4	0.00
02/09/2016	2037 On 04-May-17	9.58	Call	Bond Future	4104	4	4	4	0.00
02/09/2016	2037 On 04-May-17	9.60	Call	Bond Future	4183	4	4	4	0.00
02/09/2016	2037 On 04-May-17	9.58	Put	Bond Future	4764	5	5	5	0.00
02/09/2016	2037 On 04-May-17	9.60	Put	Bond Future	4681	5	5	5	0.00
02/09/2016	2037 On 04-May-17	9.59	Put	Bond Future	4723	5	5	5	0.00
02/09/2016	2038 On 03-November-16			Bond Future	135.25	135.2471	135.2521	135.2471	20,843.00
02/09/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
02/09/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
02/09/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
02/09/2016	2038 On 03-November-16	136.32	Put	Bond Future	1068	1	1	1	0.00
02/09/2016	2038 On 03-November-16	136.31	Put	Bond Future	1058	1	1	1	0.00
02/09/2016	2038 On 03-November-16	136.33	Put	Bond Future	1078	1	1	1	0.00
02/09/2016	2040 On 03-November-16			Bond Future	9.60	96.5265	96.8451	96.5265	3,669.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2016	2040 On 03-November-16	9.69	Call	Bond Future	2823	3	3	3	0.00
02/09/2016	2040 On 03-November-16	9.71	Call	Bond Future	2920	3	3	3	0.00
02/09/2016	2040 On 03-November-16	9.70	Call	Bond Future	2871	3	3	3	0.00
02/09/2016	2040 On 03-November-16	9.69	Put	Bond Future	2067	2	2	2	0.00
02/09/2016	2040 On 03-November-16	9.70	Put	Bond Future	2028	2	2	2	0.00
02/09/2016	2040 On 03-November-16	9.71	Put	Bond Future	1990	2	2	2	0.00
02/09/2016	2040 On 02-February-17			Bond Future	9.65	93.8883	94.2124	93.8883	0.00
02/09/2016	2040 On 02-February-17	9.58	Call	Bond Future	3514	3	4	3	0.00
02/09/2016	2040 On 02-February-17	9.59	Call	Bond Future	3556	3	4	3	0.00
02/09/2016	2040 On 02-February-17	9.60	Call	Bond Future	3599	3	4	3	0.00
02/09/2016	2040 On 02-February-17	9.59	Put	Bond Future	4076	4	4	4	0.00
02/09/2016	2040 On 02-February-17	9.60	Put	Bond Future	4031	4	4	4	0.00
02/09/2016	2040 On 02-February-17	9.58	Put	Bond Future	4122	4	4	4	0.00
02/09/2016	2040 On 04-May-17			Bond Future	9.69	95.7867	96.1168	95.7867	0.00
02/09/2016	2040 On 04-May-17	9.62	Call	Bond Future	4543	4	5	4	0.00
02/09/2016	2040 On 04-May-17	9.63	Call	Bond Future	4586	4	5	4	0.00
02/09/2016	2040 On 04-May-17	9.64	Call	Bond Future	4628	4	5	4	0.00
02/09/2016	2040 On 04-May-17	9.63	Put	Bond Future	5108	5	5	5	0.00
02/09/2016	2040 On 04-May-17	9.64	Put	Bond Future	5064	5	5	5	0.00
02/09/2016	2040 On 04-May-17	9.62	Put	Bond Future	5153	5	5	5	0.00
02/09/2016	2044 On 03-November-16			Bond Future	9.62	93.6635	93.9851	93.6635	18,597.00
02/09/2016	2044 On 03-November-16	10.42	Call	Bond Future	7096	7	7	7	0.00
02/09/2016	2044 On 03-November-16	10.41	Call	Bond Future	7030	7	7	7	0.00
02/09/2016	2044 On 03-November-16	10.43	Call	Bond Future	7163	7	7	7	0.00
02/09/2016	2044 On 03-November-16	10.43	Put	Bond Future	432	0	0	0	0.00
02/09/2016	2044 On 03-November-16	10.42	Put	Bond Future	443	0	0	0	0.00
02/09/2016	2044 On 03-November-16	10.41	Put	Bond Future	455	1	0	1	0.00
02/09/2016	2044 On 02-February-17			Bond Future	9.67	91.0951	91.4221	91.0951	0.00
02/09/2016	2044 On 02-February-17	9.77	Call	Bond Future	4353	4	4	4	0.00
02/09/2016	2044 On 02-February-17	9.78	Call	Bond Future	4400	4	4	4	0.00
02/09/2016	2044 On 02-February-17	9.76	Call	Bond Future	4307	4	4	4	0.00
02/09/2016	2044 On 02-February-17	9.77	Put	Bond Future	3453	4	3	4	0.00
02/09/2016	2044 On 02-February-17	9.78	Put	Bond Future	3413	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2016	2044 On 02-February-17	9.76	Put	Bond Future	3493	4	3	4	0.00
02/09/2016	2044 On 04-May-17			Bond Future	9.71	92.9370	93.2702	92.9370	0.00
02/09/2016	2044 On 04-May-17	9.67	Call	Bond Future	4773	5	5	5	0.00
02/09/2016	2044 On 04-May-17	9.66	Call	Bond Future	4730	5	5	5	0.00
02/09/2016	2044 On 04-May-17	9.68	Call	Bond Future	4817	5	5	5	0.00
02/09/2016	2044 On 04-May-17	9.68	Put	Bond Future	5050	5	5	5	0.00
02/09/2016	2044 On 04-May-17	9.67	Put	Bond Future	5095	5	5	5	0.00
02/09/2016	2044 On 04-May-17	9.66	Put	Bond Future	5139	5	5	5	0.00
02/09/2016	2046 On 03-November-16			Bond Future	133.27	133.5549	133.2746	133.5549	17,730.00
02/09/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
02/09/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
02/09/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
02/09/2016	2046 On 03-November-16	137.09	Put	Bond Future	3815	4	4	4	0.00
02/09/2016	2046 On 03-November-16	137.07	Put	Bond Future	3795	4	4	4	0.00
02/09/2016	2046 On 03-November-16	137.08	Put	Bond Future	3805	4	4	4	0.00
02/09/2016	2050 On 03-November-16			Bond Future	144.03	144.0288	144.0345	144.0288	21,628.00
02/09/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
02/09/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
02/09/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
02/09/2016	2050 On 03-November-16	149.53	Put	Bond Future	5495	6	5	6	0.00
02/09/2016	2050 On 03-November-16	149.54	Put	Bond Future	5505	6	6	6	0.00
02/09/2016	2050 On 03-November-16	149.52	Put	Bond Future	5485	5	5	5	0.00
02/09/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	AL37 On 03-November-16			Index Future	500.63	499.5600	500.6300	499.5600	14.00
02/09/2016	AL37 On 02-February-17			Index Future	510.32	509.2290	510.3170	509.2290	0.00
02/09/2016	AL7T On 03-November-16			Index Future	577.63	575.7930	577.6320	575.7930	9.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2016	AL7T On 02-February-17			Index Future	588.81	586.9380	588.8090	586.9380	0.00
02/09/2016	ALBI On 03-November-16			Index Future	526.24	524.6340	526.2430	524.6340	718.00
02/09/2016	ALBI On 02-February-17			Index Future	536.43	534.7890	536.4260	534.7890	0.00
02/09/2016	ALBI On 04-May-17			Index Future	547.26	545.5940	547.2610	545.5940	0.00
02/09/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/09/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2016	EL28 On 03-November-16			Bond Future	130.49	130.6151	130.4903	130.6151	0.00
02/09/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
02/09/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
02/09/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
02/09/2016	EL28 On 03-November-16	132.16	Put	Bond Future	1670	2	2	2	0.00
02/09/2016	EL28 On 03-November-16	132.17	Put	Bond Future	1680	2	2	2	0.00
02/09/2016	EL28 On 03-November-16	132.15	Put	Bond Future	1660	2	2	2	0.00
02/09/2016	EL28 On 02-February-17			Bond Future	133.02	133.1514	133.0234	133.1514	0.00
02/09/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
02/09/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
02/09/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
02/09/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2077	2	2	2	0.00
02/09/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2097	2	2	2	0.00
02/09/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2087	2	2	2	0.00
02/09/2016	EL28 On 04-May-17			Bond Future	134.03	134.1643	134.0328	134.1643	0.00
02/09/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
02/09/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
02/09/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
02/09/2016	EL28 On 04-May-17	137.90	Put	Bond Future	3867	4	4	4	0.00
02/09/2016	EL28 On 04-May-17	137.91	Put	Bond Future	3877	4	4	4	0.00
02/09/2016	EL28 On 04-May-17	137.92	Put	Bond Future	3887	4	4	4	0.00
02/09/2016	ES33 On 03-November-16			Bond Future	10.47	77.6018	77.8370	77.6018	8,789.00
02/09/2016	ES33 On 03-November-16	11.31	Call	Bond Future	5150	5	5	5	0.00
02/09/2016	ES33 On 03-November-16	11.29	Call	Bond Future	5035	5	5	5	0.00
02/09/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5093	5	5	5	0.00
02/09/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
02/09/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
02/09/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
02/09/2016	ES33 On 02-February-17			Bond Future	10.55	79.1039	79.3432	79.1039	0.00
02/09/2016	ES33 On 02-February-17	10.61	Call	Bond Future	397	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2016	ES33 On 02-February-17	10.60	Call	Bond Future	334	0	0	0	0.00
02/09/2016	ES33 On 02-February-17	10.59	Call	Bond Future	271	0	0	0	0.00
02/09/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
02/09/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
02/09/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
02/09/2016	ES33 On 04-May-17			Bond Future	10.62	76.9070	77.1508	76.9070	0.00
02/09/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
02/09/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
02/09/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
02/09/2016	ES33 On 04-May-17	10.55	Put	Bond Future	423	1	0	1	0.00
02/09/2016	ES33 On 04-May-17	10.54	Put	Bond Future	486	1	0	1	0.00
02/09/2016	ES33 On 04-May-17	10.56	Put	Bond Future	359	1	0	1	0.00
02/09/2016	ES42 On 03-November-16			Bond Future	10.58	81.7804	82.0505	81.7804	8,777.00
02/09/2016	ES42 On 02-February-17			Bond Future	10.66	83.3637	83.6385	83.3637	0.00
02/09/2016	ES42 On 04-May-17			Bond Future	10.73	80.7855	81.0653	80.7855	0.00
02/09/2016	GOVI On 03-November-16			GOVI	524.40	522.8690	524.4010	522.8690	418.00
02/09/2016	GOVI On 03-November-16	476.11	Call	GOVI	482910	47	48	47	0.00
02/09/2016	GOVI On 03-November-16	476.13	Call	GOVI	482710	47	48	47	0.00
02/09/2016	GOVI On 03-November-16	476.12	Call	GOVI	482810	47	48	47	0.00
02/09/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
02/09/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
02/09/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
02/09/2016	GOVI On 02-February-17			GOVI	534.55	532.9900	534.5480	532.9900	27.00
02/09/2016	GOVI On 02-February-17	533.32	Call	GOVI	12280	0	1	0	0.00
02/09/2016	GOVI On 02-February-17	533.34	Call	GOVI	12080	0	1	0	0.00
02/09/2016	GOVI On 02-February-17	533.33	Call	GOVI	12180	0	1	0	0.00
02/09/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
02/09/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
02/09/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
02/09/2016	GOVI On 04-May-17			GOVI	545.35	543.7580	545.3450	543.7580	0.00
02/09/2016	GOVI On 04-May-17	262.20	Call	GOVI	2831450	282	283	282	0.00
02/09/2016	GOVI On 04-May-17	262.19	Call	GOVI	2831550	282	283	282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2016	GOVI On 04-May-17	262.18	Call	GOVI	2831650	282	283	282	0.00
02/09/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
02/09/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
02/09/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
02/09/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/09/2016	IGOV On 03-November-16			Index Future	249.69	249.7540	249.6870	249.7540	1,023.00
02/09/2016	IGOV On 02-February-17			Index Future	254.53	254.6040	254.5340	254.6040	57.00
02/09/2016	IGOV On 04-May-17			Index Future	259.69	259.7630	259.6900	259.7630	0.00
02/09/2016	ILBI On 03-November-16			Index Future	676.78	676.8960	676.7780	676.8960	0.00
02/09/2016	ILBI On 02-February-17			Index Future	689.92	690.0420	689.9210	690.0420	155.00
02/09/2016	IS01 On 19-December-16			Interest Rate Swap	100.09	100.0887	100.0854	100.0887	0.00
02/09/2016	IS01 On 16-March-17			Interest Rate Swap	100.06	100.0737	100.0628	100.0737	0.00
02/09/2016	IS01 On 15-June-17			Interest Rate Swap	99.75	99.7670	99.7467	99.7670	0.00
02/09/2016	IS01 On 21-September-17			Interest Rate Swap	99.88	99.9066	99.8775	99.9066	0.00
02/09/2016	IS02 On 18-December-17			Interest Rate Swap	100.24	100.2667	100.2366	100.2667	0.00
02/09/2016	IS02 On 16-March-18			Interest Rate Swap	99.60	99.6333	99.6011	99.6333	0.00
02/09/2016	IS02 On 15-June-18			Interest Rate Swap	99.35	99.3838	99.3488	99.3838	0.00
02/09/2016	IS02 On 21-September-18			Interest Rate Swap	99.52	99.5469	99.5204	99.5469	0.00
02/09/2016	IS05 On 17-December-20			Interest Rate Swap	98.95	99.0780	98.9539	99.0780	0.00
02/09/2016	IS05 On 16-March-21			Interest Rate Swap	98.34	98.4923	98.3431	98.4923	0.00
02/09/2016	IS05 On 15-June-21			Interest Rate Swap	97.70	97.8747	97.7010	97.8747	0.00
02/09/2016	IS05 On 21-September-21			Interest Rate Swap	98.03	98.2201	98.0274	98.2201	0.00
02/09/2016	IS10 On 17-December-25			Interest Rate Swap	99.47	99.7905	99.4699	99.7905	0.00
02/09/2016	IS10 On 16-March-26			Interest Rate Swap	96.60	96.9279	96.6009	96.9279	0.00
02/09/2016	IS10 On 15-June-26			Interest Rate Swap	95.41	95.7383	95.4084	95.7383	0.00
02/09/2016	IS10 On 21-September-26			Interest Rate Swap	97.50	97.8268	97.5013	97.8268	218.00
02/09/2016	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
02/09/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
02/09/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/09/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/09/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	10.00
02/09/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.48	92.5200	92.5200	92.5200	0.00
02/09/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.53	92.4700	92.4700	92.4700	0.00
02/09/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.58	92.4200	92.4200	92.4200	0.00
02/09/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.62	92.3800	92.3800	92.3800	0.00
02/09/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.67	92.3300	92.3300	92.3300	0.00
02/09/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.70	92.3000	92.3000	92.3000	1,000.00
02/09/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.78	92.2200	92.2200	92.2200	0.00
02/09/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.80	92.2000	92.2000	92.2000	0.00
02/09/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.81	92.1900	92.1900	92.1900	0.00
02/09/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.82	92.1800	92.1800	92.1800	1,000.00
02/09/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
02/09/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
02/09/2016	R023 On 03-November-16			Bond Future	8.67	96.8275	97.0708	96.8275	12,662.00
02/09/2016	R023 On 03-November-16	9.73	Call	Bond Future	4840	5	5	5	0.00
02/09/2016	R023 On 03-November-16	9.74	Call	Bond Future	4882	5	5	5	0.00
02/09/2016	R023 On 03-November-16	9.75	Call	Bond Future	4923	5	5	5	0.00
02/09/2016	R023 On 03-November-16	9.74	Put	Bond Future	48	0	0	0	0.00
02/09/2016	R023 On 03-November-16	9.75	Put	Bond Future	46	0	0	0	0.00
02/09/2016	R023 On 03-November-16	9.73	Put	Bond Future	50	0	0	0	0.00
02/09/2016	R023 On 02-February-17			Bond Future	8.71	98.7017	98.9491	98.7017	0.00
02/09/2016	R023 On 02-February-17	8.86	Call	Bond Future	2059	2	2	2	0.00
02/09/2016	R023 On 02-February-17	8.85	Call	Bond Future	2034	2	2	2	0.00
02/09/2016	R023 On 02-February-17	8.84	Call	Bond Future	2008	2	2	2	0.00
02/09/2016	R023 On 02-February-17	8.85	Put	Bond Future	1428	2	1	2	0.00
02/09/2016	R023 On 02-February-17	8.86	Put	Bond Future	1408	2	1	2	0.00
02/09/2016	R023 On 02-February-17	8.84	Put	Bond Future	1447	2	1	2	0.00
02/09/2016	R023 On 04-May-17			Bond Future	8.74	96.7617	97.0135	96.7617	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2016	R023 On 04-May-17	8.59	Call	Bond Future	1776	2	2	2	0.00
02/09/2016	R023 On 04-May-17	8.61	Call	Bond Future	1817	2	2	2	0.00
02/09/2016	R023 On 04-May-17	8.60	Call	Bond Future	1796	2	2	2	0.00
02/09/2016	R023 On 04-May-17	8.59	Put	Bond Future	2437	3	2	3	0.00
02/09/2016	R023 On 04-May-17	8.61	Put	Bond Future	2391	3	2	3	0.00
02/09/2016	R023 On 04-May-17	8.60	Put	Bond Future	2414	3	2	3	0.00
02/09/2016	R035 On 03-November-16			Bond Future	9.51	95.9354	96.2341	95.9354	4,315.00
02/09/2016	R035 On 03-November-16	9.57	Call	Bond Future	518	0	1	0	0.00
02/09/2016	R035 On 03-November-16	9.59	Call	Bond Future	681	0	1	0	0.00
02/09/2016	R035 On 03-November-16	9.58	Call	Bond Future	599	0	1	0	0.00
02/09/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
02/09/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
02/09/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
02/09/2016	R035 On 02-February-17			Bond Future	9.56	97.7923	98.0962	97.7923	0.00
02/09/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
02/09/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
02/09/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
02/09/2016	R035 On 02-February-17	9.51	Put	Bond Future	386	1	0	1	0.00
02/09/2016	R035 On 02-February-17	9.52	Put	Bond Future	304	1	0	1	0.00
02/09/2016	R035 On 02-February-17	9.50	Put	Bond Future	468	1	0	1	0.00
02/09/2016	R035 On 04-May-17			Bond Future	9.60	95.2628	95.5723	95.2628	0.00
02/09/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
02/09/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
02/09/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
02/09/2016	R035 On 04-May-17	9.53	Put	Bond Future	528	1	1	1	0.00
02/09/2016	R035 On 04-May-17	9.54	Put	Bond Future	447	1	0	1	0.00
02/09/2016	R035 On 04-May-17	9.55	Put	Bond Future	365	1	0	1	0.00
02/09/2016	R186 On 03-November-16			Bond Future	8.96	113.7082	114.0712	113.7082	99,453.00
02/09/2016	R186 On 03-November-16	9.10	Call	Bond Future	2259	2	2	2	0.00
02/09/2016	R186 On 03-November-16	9.66	Call	Bond Future	5050	5	5	5	0.00
02/09/2016	R186 On 03-November-16	8.96	Call	Bond Future	1723	2	2	2	0.00
02/09/2016	R186 On 03-November-16	9.40	Call	Bond Future	3651	3	4	3	1,425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2016	R186 On 03-November-16	8.52	Call	Bond Future	573	1	1	1	0.00
02/09/2016	R186 On 03-November-16	8.82	Call	Bond Future	1268	1	1	1	0.00
02/09/2016	R186 On 03-November-16	8.95	Call	Bond Future	1687	2	2	2	0.00
02/09/2016	R186 On 03-November-16	9.20	Call	Bond Future	2689	2	3	2	1,425.00
02/09/2016	R186 On 03-November-16	8.30	Call	Bond Future	283	0	0	0	150.00
02/09/2016	R186 On 03-November-16	8.90	Call	Bond Future	1518	1	2	1	0.00
02/09/2016	R186 On 03-November-16	8.97	Call	Bond Future	1758	2	2	2	0.00
02/09/2016	R186 On 03-November-16	9.71	Call	Bond Future	5334	5	5	5	0.00
02/09/2016	R186 On 03-November-16	9.66	Put	Bond Future	320	0	0	0	0.00
02/09/2016	R186 On 03-November-16	9.71	Put	Bond Future	275	0	0	0	0.00
02/09/2016	R186 On 03-November-16	8.90	Put	Bond Future	1970	2	2	2	5,092.00
02/09/2016	R186 On 03-November-16	9.10	Put	Bond Future	1315	1	1	1	108.00
02/09/2016	R186 On 03-November-16	8.96	Put	Bond Future	1754	2	2	2	0.00
02/09/2016	R186 On 03-November-16	8.97	Put	Bond Future	1719	2	2	2	0.00
02/09/2016	R186 On 03-November-16	8.30	Put	Bond Future	5074	5	5	5	0.00
02/09/2016	R186 On 03-November-16	8.52	Put	Bond Future	3747	4	4	4	150.00
02/09/2016	R186 On 03-November-16	8.95	Put	Bond Future	1789	2	2	2	0.00
02/09/2016	R186 On 03-November-16	9.20	Put	Bond Future	1055	1	1	1	0.00
02/09/2016	R186 On 03-November-16	8.82	Put	Bond Future	2286	3	2	3	150.00
02/09/2016	R186 On 03-November-16	9.40	Put	Bond Future	656	1	1	1	0.00
02/09/2016	R186 On 02-February-17			Bond Future	9.01	110.6059	110.9752	110.6059	0.00
02/09/2016	R186 On 02-February-17	9.50	Call	Bond Future	4714	4	5	4	0.00
02/09/2016	R186 On 02-February-17	9.40	Call	Bond Future	4265	4	4	4	0.00
02/09/2016	R186 On 02-February-17	8.81	Call	Bond Future	2062	2	2	2	0.00
02/09/2016	R186 On 02-February-17	8.79	Call	Bond Future	2002	2	2	2	0.00
02/09/2016	R186 On 02-February-17	8.80	Call	Bond Future	2032	2	2	2	0.00
02/09/2016	R186 On 02-February-17	8.43	Call	Bond Future	1111	1	1	1	750.00
02/09/2016	R186 On 02-February-17	8.90	Call	Bond Future	2344	2	2	2	0.00
02/09/2016	R186 On 02-February-17	9.50	Put	Bond Future	1414	2	1	2	6,500.00
02/09/2016	R186 On 02-February-17	8.79	Put	Bond Future	3520	4	4	4	0.00
02/09/2016	R186 On 02-February-17	9.40	Put	Bond Future	1627	2	2	2	750.00
02/09/2016	R186 On 02-February-17	8.81	Put	Bond Future	3440	4	3	4	0.00
02/09/2016	R186 On 02-February-17	8.80	Put	Bond Future	3480	4	3	4	0.00
02/09/2016	R186 On 02-February-17	8.43	Put	Bond Future	5183	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
02/09/2016	R186 On 02-February-17	8.90	Put	Bond Future	3096	3	3	3	750.00
02/09/2016	R186 On 04-May-17			Bond Future	9.04	112.8418	113.2180	112.8418	0.00
02/09/2016	R186 On 04-May-17	8.90	Call	Bond Future	2942	3	3	3	0.00
02/09/2016	R186 On 04-May-17	8.89	Call	Bond Future	2910	3	3	3	0.00
02/09/2016	R186 On 04-May-17	8.91	Call	Bond Future	2974	3	3	3	0.00
02/09/2016	R186 On 04-May-17	8.89	Put	Bond Future	3946	4	4	4	0.00
02/09/2016	R186 On 04-May-17	8.90	Put	Bond Future	3910	4	4	4	0.00
02/09/2016	R186 On 04-May-17	8.91	Put	Bond Future	3874	4	4	4	0.00
02/09/2016	R197 On 03-November-16			Bond Future	303.28	303.2710	303.2817	303.2710	875.00
02/09/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
02/09/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
02/09/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
02/09/2016	R197 On 03-November-16	303.57	Put	Bond Future	288	0	0	0	0.00
02/09/2016	R197 On 03-November-16	303.58	Put	Bond Future	298	0	0	0	0.00
02/09/2016	R197 On 03-November-16	303.56	Put	Bond Future	278	0	0	0	0.00
02/09/2016	R202 On 03-November-16			Bond Future	249.86	249.8549	249.8644	249.8549	36,334.00
02/09/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
02/09/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
02/09/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
02/09/2016	R202 On 03-November-16	253.86	Put	Bond Future	3996	4	4	4	0.00
02/09/2016	R202 On 03-November-16	253.87	Put	Bond Future	4006	4	4	4	0.00
02/09/2016	R202 On 03-November-16	253.85	Put	Bond Future	3986	4	4	4	0.00
02/09/2016	R203 On 03-November-16			Bond Future	7.75	101.5767	101.6161	101.5767	30,174.00
02/09/2016	R203 On 03-November-16	8.84	Call	Bond Future	880	1	1	1	0.00
02/09/2016	R203 On 03-November-16	8.86	Call	Bond Future	896	1	1	1	0.00
02/09/2016	R203 On 03-November-16	8.85	Call	Bond Future	888	1	1	1	0.00
02/09/2016	R203 On 03-November-16	8.84	Put	Bond Future	2	0	0	0	0.00
02/09/2016	R203 On 03-November-16	8.86	Put	Bond Future	2	0	0	0	0.00
02/09/2016	R203 On 03-November-16	8.85	Put	Bond Future	2	0	0	0	0.00
02/09/2016	R203 On 02-February-17			Bond Future	7.74	103.5428	103.5824	103.5428	0.00
02/09/2016	R203 On 02-February-17	7.70	Call	Bond Future	163	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2016	R203 On 02-February-17	7.72	Call	Bond Future	169	0	0	0	0.00
02/09/2016	R203 On 02-February-17	7.71	Call	Bond Future	166	0	0	0	0.00
02/09/2016	R203 On 02-February-17	7.71	Put	Bond Future	186	0	0	0	0.00
02/09/2016	R203 On 02-February-17	7.72	Put	Bond Future	183	0	0	0	0.00
02/09/2016	R203 On 02-February-17	7.70	Put	Bond Future	189	0	0	0	0.00
02/09/2016	R203 On 04-May-17			Bond Future	7.32	101.4603	101.5000	101.4603	0.00
02/09/2016	R203 On 04-May-17	6.91	Call	Bond Future	69	0	0	0	0.00
02/09/2016	R203 On 04-May-17	6.92	Call	Bond Future	70	0	0	0	0.00
02/09/2016	R203 On 04-May-17	6.93	Call	Bond Future	72	0	0	0	0.00
02/09/2016	R203 On 04-May-17	6.92	Put	Bond Future	210	0	0	0	0.00
02/09/2016	R203 On 04-May-17	6.91	Put	Bond Future	212	0	0	0	0.00
02/09/2016	R203 On 04-May-17	6.93	Put	Bond Future	207	0	0	0	0.00
02/09/2016	R204 On 03-November-16			Bond Future	7.97	103.0348	103.1086	103.0348	28,913.00
02/09/2016	R204 On 03-November-16	9.21	Call	Bond Future	2348	2	2	2	0.00
02/09/2016	R204 On 03-November-16	9.23	Call	Bond Future	2385	2	2	2	0.00
02/09/2016	R204 On 03-November-16	9.22	Call	Bond Future	2367	2	2	2	0.00
02/09/2016	R204 On 03-November-16	9.22	Put	Bond Future	3	0	0	0	0.00
02/09/2016	R204 On 03-November-16	9.23	Put	Bond Future	3	0	0	0	0.00
02/09/2016	R204 On 03-November-16	9.21	Put	Bond Future	3	0	0	0	0.00
02/09/2016	R204 On 02-February-17			Bond Future	7.99	100.9885	101.0631	100.9885	0.00
02/09/2016	R204 On 02-February-17	8.28	Call	Bond Future	831	1	1	1	0.00
02/09/2016	R204 On 02-February-17	8.29	Call	Bond Future	842	1	1	1	0.00
02/09/2016	R204 On 02-February-17	8.30	Call	Bond Future	854	1	1	1	0.00
02/09/2016	R204 On 02-February-17	8.28	Put	Bond Future	332	0	0	0	0.00
02/09/2016	R204 On 02-February-17	8.30	Put	Bond Future	320	0	0	0	0.00
02/09/2016	R204 On 02-February-17	8.29	Put	Bond Future	326	0	0	0	0.00
02/09/2016	R204 On 04-May-17			Bond Future	7.96	103.0298	103.1054	103.0298	0.00
02/09/2016	R204 On 04-May-17	7.90	Call	Bond Future	550	1	1	1	0.00
02/09/2016	R204 On 04-May-17	7.92	Call	Bond Future	565	1	1	1	0.00
02/09/2016	R204 On 04-May-17	7.91	Call	Bond Future	558	1	1	1	0.00
02/09/2016	R204 On 04-May-17	7.91	Put	Bond Future	627	1	1	1	0.00
02/09/2016	R204 On 04-May-17	7.92	Put	Bond Future	620	1	1	1	0.00
02/09/2016	R204 On 04-May-17	7.90	Put	Bond Future	635	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
02/09/2016	R207 On 03-November-16			Bond Future	8.23	99.4220	99.5669	99.4220	52,265.00
02/09/2016	R207 On 03-November-16	7.94	Call	Bond Future	258	0	0	0	0.00
02/09/2016	R207 On 03-November-16	7.93	Call	Bond Future	250	0	0	0	0.00
02/09/2016	R207 On 03-November-16	7.95	Call	Bond Future	266	0	0	0	0.00
02/09/2016	R207 On 03-November-16	7.95	Put	Bond Future	1032	1	1	1	0.00
02/09/2016	R207 On 03-November-16	7.94	Put	Bond Future	1051	1	1	1	0.00
02/09/2016	R207 On 03-November-16	7.93	Put	Bond Future	1070	1	1	1	0.00
02/09/2016	R207 On 02-February-17			Bond Future	8.27	97.7038	97.8509	97.7038	0.00
02/09/2016	R207 On 02-February-17	8.91	Call	Bond Future	1891	2	2	2	62.00
02/09/2016	R207 On 02-February-17	9.22	Call	Bond Future	2514	2	3	2	0.00
02/09/2016	R207 On 02-February-17	9.24	Call	Bond Future	2557	2	3	2	0.00
02/09/2016	R207 On 02-February-17	9.23	Call	Bond Future	2536	2	3	2	0.00
02/09/2016	R207 On 02-February-17	8.91	Put	Bond Future	285	0	0	0	0.00
02/09/2016	R207 On 02-February-17	9.22	Put	Bond Future	146	0	0	0	0.00
02/09/2016	R207 On 02-February-17	9.24	Put	Bond Future	140	0	0	0	0.00
02/09/2016	R207 On 02-February-17	9.23	Put	Bond Future	143	0	0	0	0.00
02/09/2016	R207 On 04-May-17			Bond Future	8.28	99.6789	99.8283	99.6789	0.00
02/09/2016	R207 On 04-May-17	8.20	Call	Bond Future	889	1	1	1	0.00
02/09/2016	R207 On 04-May-17	8.22	Call	Bond Future	912	1	1	1	0.00
02/09/2016	R207 On 04-May-17	8.21	Call	Bond Future	901	1	1	1	0.00
02/09/2016	R207 On 04-May-17	8.22	Put	Bond Future	1055	1	1	1	0.00
02/09/2016	R207 On 04-May-17	8.20	Put	Bond Future	1079	1	1	1	0.00
02/09/2016	R207 On 04-May-17	8.21	Put	Bond Future	1067	1	1	1	0.00
02/09/2016	R207 On 03-August-17			Bond Future	8.26	98.1335	98.2825	98.1335	0.00
02/09/2016	R207 On 03-August-17	8.19	Call	Bond Future	992	1	1	1	51.00
02/09/2016	R207 On 03-August-17	8.40	Call	Bond Future	1235	1	1	1	0.00
02/09/2016	R207 On 03-August-17	8.39	Call	Bond Future	1223	1	1	1	0.00
02/09/2016	R207 On 03-August-17	8.41	Call	Bond Future	1247	1	1	1	0.00
02/09/2016	R207 On 03-August-17	8.39	Put	Bond Future	940	1	1	1	0.00
02/09/2016	R207 On 03-August-17	8.41	Put	Bond Future	922	1	1	1	0.00
02/09/2016	R207 On 03-August-17	8.19	Put	Bond Future	1137	1	1	1	0.00
02/09/2016	R207 On 03-August-17	8.40	Put	Bond Future	931	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
02/09/2016	R208 On 03-November-16			Bond Future	8.42	94.4988	94.6824	94.4988	30,188.00
02/09/2016	R208 On 03-November-16	9.57	Call	Bond Future	3914	4	4	4	0.00
02/09/2016	R208 On 03-November-16	9.58	Call	Bond Future	3946	4	4	4	0.00
02/09/2016	R208 On 03-November-16	9.59	Call	Bond Future	3978	4	4	4	0.00
02/09/2016	R208 On 03-November-16	9.57	Put	Bond Future	17	0	0	0	0.00
02/09/2016	R208 On 03-November-16	9.58	Put	Bond Future	17	0	0	0	0.00
02/09/2016	R208 On 03-November-16	9.59	Put	Bond Future	16	0	0	0	0.00
02/09/2016	R208 On 02-February-17			Bond Future	8.46	96.3281	96.5147	96.3281	0.00
02/09/2016	R208 On 02-February-17	8.64	Call	Bond Future	1485	1	1	1	0.00
02/09/2016	R208 On 02-February-17	8.63	Call	Bond Future	1465	1	1	1	0.00
02/09/2016	R208 On 02-February-17	8.65	Call	Bond Future	1504	1	2	1	0.00
02/09/2016	R208 On 02-February-17	8.64	Put	Bond Future	900	1	1	1	0.00
02/09/2016	R208 On 02-February-17	8.65	Put	Bond Future	886	1	1	1	0.00
02/09/2016	R208 On 02-February-17	8.63	Put	Bond Future	913	1	1	1	0.00
02/09/2016	R208 On 04-May-17			Bond Future	8.48	94.8708	95.0605	94.8708	0.00
02/09/2016	R208 On 04-May-17	8.37	Call	Bond Future	1220	1	1	1	0.00
02/09/2016	R208 On 04-May-17	8.39	Call	Bond Future	1250	1	1	1	0.00
02/09/2016	R208 On 04-May-17	8.38	Call	Bond Future	1235	1	1	1	0.00
02/09/2016	R208 On 04-May-17	8.37	Put	Bond Future	1577	2	2	2	0.00
02/09/2016	R208 On 04-May-17	8.39	Put	Bond Future	1545	2	2	2	0.00
02/09/2016	R208 On 04-May-17	8.38	Put	Bond Future	1561	2	2	2	0.00
02/09/2016	R209 On 03-November-16			Bond Future	9.46	72.1156	72.3634	72.1156	37,619.00
02/09/2016	R209 On 03-November-16	10.24	Call	Bond Future	5351	5	5	5	0.00
02/09/2016	R209 On 03-November-16	10.26	Call	Bond Future	5457	5	5	5	0.00
02/09/2016	R209 On 03-November-16	8.81	Call	Bond Future	348	0	0	0	345.00
02/09/2016	R209 On 03-November-16	10.25	Call	Bond Future	5404	5	5	5	0.00
02/09/2016	R209 On 03-November-16	9.05	Call	Bond Future	704	1	1	1	0.00
02/09/2016	R209 On 03-November-16	9.45	Call	Bond Future	1767	2	2	2	0.00
02/09/2016	R209 On 03-November-16	8.87	Call	Bond Future	420	0	0	0	250.00
02/09/2016	R209 On 03-November-16	9.42	Call	Bond Future	1666	2	2	2	120.00
02/09/2016	R209 On 03-November-16	9.04	Call	Bond Future	685	1	1	1	0.00
02/09/2016	R209 On 03-November-16	9.34	Call	Bond Future	1414	1	1	1	0.00
02/09/2016	R209 On 03-November-16	10.26	Put	Bond Future	281	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2016	R209 On 03-November-16	9.45	Put	Bond Future	1848	2	2	2	250.00
02/09/2016	R209 On 03-November-16	10.25	Put	Bond Future	289	0	0	0	0.00
02/09/2016	R209 On 03-November-16	9.05	Put	Bond Future	3619	4	4	4	250.00
02/09/2016	R209 On 03-November-16	8.81	Put	Bond Future	5045	5	5	5	0.00
02/09/2016	R209 On 03-November-16	10.24	Put	Bond Future	298	0	0	0	0.00
02/09/2016	R209 On 03-November-16	9.04	Put	Bond Future	3673	4	4	4	345.00
02/09/2016	R209 On 03-November-16	9.42	Put	Bond Future	1955	2	2	2	0.00
02/09/2016	R209 On 03-November-16	8.87	Put	Bond Future	4665	5	5	5	0.00
02/09/2016	R209 On 03-November-16	9.34	Put	Bond Future	2258	2	2	2	345.00
02/09/2016	R209 On 02-February-17			Bond Future	9.50	73.5116	73.7638	73.5116	0.00
02/09/2016	R209 On 02-February-17	9.55	Call	Bond Future	3018	3	3	3	0.00
02/09/2016	R209 On 02-February-17	9.53	Call	Bond Future	2948	3	3	3	0.00
02/09/2016	R209 On 02-February-17	9.54	Call	Bond Future	2983	3	3	3	0.00
02/09/2016	R209 On 02-February-17	9.53	Put	Bond Future	2775	3	3	3	0.00
02/09/2016	R209 On 02-February-17	9.54	Put	Bond Future	2742	3	3	3	0.00
02/09/2016	R209 On 02-February-17	9.55	Put	Bond Future	2710	3	3	3	0.00
02/09/2016	R209 On 04-May-17			Bond Future	9.54	71.8453	72.1023	71.8453	0.00
02/09/2016	R209 On 04-May-17	9.46	Call	Bond Future	3381	3	3	3	0.00
02/09/2016	R209 On 04-May-17	9.48	Call	Bond Future	3447	3	3	3	0.00
02/09/2016	R209 On 04-May-17	9.47	Call	Bond Future	3414	3	3	3	0.00
02/09/2016	R209 On 04-May-17	9.46	Put	Bond Future	3918	4	4	4	0.00
02/09/2016	R209 On 04-May-17	9.47	Put	Bond Future	3883	4	4	4	0.00
02/09/2016	R209 On 04-May-17	9.48	Put	Bond Future	3848	4	4	4	0.00
02/09/2016	R210 On 03-November-16			Bond Future	186.87	187.0478	186.8671	187.0478	2,182.00
02/09/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
02/09/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
02/09/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
02/09/2016	R210 On 03-November-16	188.90	Put	Bond Future	2033	2	2	2	0.00
02/09/2016	R210 On 03-November-16	188.92	Put	Bond Future	2053	2	2	2	0.00
02/09/2016	R210 On 03-November-16	188.91	Put	Bond Future	2043	2	2	2	0.00
02/09/2016	R211 On 03-November-16			Bond Future	141.71	141.7030	141.7097	141.7030	56.00
02/09/2016	R211 On 03-November-16	141.76	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2016	R211 On 03-November-16	141.75	Call	Bond Future	0	0	0	0	0.00
02/09/2016	R211 On 03-November-16	141.74	Call	Bond Future	0	0	0	0	0.00
02/09/2016	R211 On 03-November-16	141.75	Put	Bond Future	40	0	0	0	0.00
02/09/2016	R211 On 03-November-16	141.74	Put	Bond Future	30	0	0	0	0.00
02/09/2016	R211 On 03-November-16	141.76	Put	Bond Future	50	0	0	0	0.00
02/09/2016	R212 On 03-November-16			Bond Future	148.09	148.0883	148.0936	148.0883	3,838.00
02/09/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
02/09/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
02/09/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00
02/09/2016	R212 On 03-November-16	148.11	Put	Bond Future	16	0	0	0	0.00
02/09/2016	R212 On 03-November-16	148.12	Put	Bond Future	26	0	0	0	0.00
02/09/2016	R212 On 03-November-16	148.10	Put	Bond Future	6	0	0	0	0.00
02/09/2016	R213 On 03-November-16			Bond Future	9.35	82.6953	82.9753	82.6953	42,521.00
02/09/2016	R213 On 03-November-16	10.18	Call	Bond Future	5592	5	6	5	0.00
02/09/2016	R213 On 03-November-16	10.20	Call	Bond Future	5701	5	6	5	0.00
02/09/2016	R213 On 03-November-16	10.19	Call	Bond Future	5646	5	6	5	0.00
02/09/2016	R213 On 03-November-16	10.19	Put	Bond Future	230	0	0	0	0.00
02/09/2016	R213 On 03-November-16	10.20	Put	Bond Future	223	0	0	0	0.00
02/09/2016	R213 On 03-November-16	10.18	Put	Bond Future	237	0	0	0	0.00
02/09/2016	R213 On 02-February-17			Bond Future	9.40	84.2960	84.5809	84.2960	0.00
02/09/2016	R213 On 02-February-17	9.40	Call	Bond Future	2750	3	3	3	0.00
02/09/2016	R213 On 02-February-17	9.42	Call	Bond Future	2819	3	3	3	0.00
02/09/2016	R213 On 02-February-17	9.41	Call	Bond Future	2784	3	3	3	0.00
02/09/2016	R213 On 02-February-17	9.40	Put	Bond Future	2742	3	3	3	0.00
02/09/2016	R213 On 02-February-17	9.42	Put	Bond Future	2677	3	3	3	0.00
02/09/2016	R213 On 02-February-17	9.41	Put	Bond Future	2709	3	3	3	0.00
02/09/2016	R213 On 04-May-17			Bond Future	9.43	82.4457	82.7358	82.4457	0.00
02/09/2016	R213 On 04-May-17	9.37	Call	Bond Future	3280	3	3	3	0.00
02/09/2016	R213 On 04-May-17	9.36	Call	Bond Future	3248	3	3	3	0.00
02/09/2016	R213 On 04-May-17	9.35	Call	Bond Future	3215	3	3	3	0.00
02/09/2016	R213 On 04-May-17	9.36	Put	Bond Future	3740	4	4	4	0.00
02/09/2016	R213 On 04-May-17	9.37	Put	Bond Future	3706	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
02/09/2016	R213 On 04-May-17	9.35	Put	Bond Future	3774	4	4	4	0.00
02/09/2016	R214 On 03-November-16			Bond Future	9.55	72.3118	72.5699	72.3118	29,194.00
02/09/2016	R214 On 03-November-16	10.35	Call	Bond Future	5663	5	6	5	0.00
02/09/2016	R214 On 03-November-16	10.33	Call	Bond Future	5555	5	6	5	0.00
02/09/2016	R214 On 03-November-16	10.34	Call	Bond Future	5609	5	6	5	0.00
02/09/2016	R214 On 03-November-16	10.33	Put	Bond Future	332	0	0	0	0.00
02/09/2016	R214 On 03-November-16	10.34	Put	Bond Future	323	0	0	0	0.00
02/09/2016	R214 On 03-November-16	10.35	Put	Bond Future	314	0	0	0	0.00
02/09/2016	R214 On 02-February-17			Bond Future	9.60	73.7114	73.9742	73.7114	0.00
02/09/2016	R214 On 02-February-17	9.67	Call	Bond Future	3257	3	3	3	0.00
02/09/2016	R214 On 02-February-17	9.66	Call	Bond Future	3220	3	3	3	0.00
02/09/2016	R214 On 02-February-17	9.68	Call	Bond Future	3295	3	3	3	0.00
02/09/2016	R214 On 02-February-17	9.67	Put	Bond Future	2747	3	3	3	0.00
02/09/2016	R214 On 02-February-17	9.68	Put	Bond Future	2714	3	3	3	0.00
02/09/2016	R214 On 02-February-17	9.66	Put	Bond Future	2780	3	3	3	0.00
02/09/2016	R214 On 04-May-17			Bond Future	9.63	71.9010	72.1687	71.9010	0.00
02/09/2016	R214 On 04-May-17	9.58	Call	Bond Future	3631	4	4	4	0.00
02/09/2016	R214 On 04-May-17	9.56	Call	Bond Future	3562	3	4	3	0.00
02/09/2016	R214 On 04-May-17	9.57	Call	Bond Future	3596	3	4	3	0.00
02/09/2016	R214 On 04-May-17	9.56	Put	Bond Future	4068	4	4	4	0.00
02/09/2016	R214 On 04-May-17	9.57	Put	Bond Future	4031	4	4	4	0.00
02/09/2016	R214 On 04-May-17	9.58	Put	Bond Future	3995	4	4	4	0.00
02/09/2016	R248 On 03-November-16			Bond Future	9.59	92.9865	93.3167	92.9865	61,875.00
02/09/2016	R248 On 03-November-16	10.39	Call	Bond Future	7261	7	7	7	0.00
02/09/2016	R248 On 03-November-16	10.38	Call	Bond Future	7193	7	7	7	0.00
02/09/2016	R248 On 03-November-16	10.37	Call	Bond Future	7126	7	7	7	0.00
02/09/2016	R248 On 03-November-16	10.38	Put	Bond Future	476	1	0	1	0.00
02/09/2016	R248 On 03-November-16	10.39	Put	Bond Future	464	1	0	1	0.00
02/09/2016	R248 On 03-November-16	10.37	Put	Bond Future	488	1	0	1	0.00
02/09/2016	R248 On 02-February-17			Bond Future	9.64	94.7864	95.1223	94.7864	0.00
02/09/2016	R248 On 02-February-17	9.76	Call	Bond Future	4569	4	5	4	0.00
02/09/2016	R248 On 02-February-17	9.77	Call	Bond Future	4617	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2016	R248 On 02-February-17	9.78	Call	Bond Future	4666	4	5	4	0.00
02/09/2016	R248 On 02-February-17	9.77	Put	Bond Future	3451	4	3	4	0.00
02/09/2016	R248 On 02-February-17	9.76	Put	Bond Future	3491	4	3	4	0.00
02/09/2016	R248 On 02-February-17	9.78	Put	Bond Future	3411	4	3	4	0.00
02/09/2016	R248 On 04-May-17			Bond Future	9.67	92.2596	92.6018	92.2596	0.00
02/09/2016	R248 On 04-May-17	9.67	Call	Bond Future	5060	5	5	5	0.00
02/09/2016	R248 On 04-May-17	9.66	Call	Bond Future	5015	5	5	5	0.00
02/09/2016	R248 On 04-May-17	9.65	Call	Bond Future	4970	5	5	5	0.00
02/09/2016	R248 On 04-May-17	9.66	Put	Bond Future	5148	5	5	5	0.00
02/09/2016	R248 On 04-May-17	9.67	Put	Bond Future	5103	5	5	5	0.00
02/09/2016	R248 On 04-May-17	9.65	Put	Bond Future	5193	5	5	5	0.00