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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2016	2025 On 05-May-16			Bond Future	123.35	123.3686	123.3543	123.3686	4,467.00
11/02/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
11/02/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
11/02/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
11/02/2016	2025 On 05-May-16	126.00	Put	Bond Future	2646	3	2646	3	0.00
11/02/2016	2025 On 05-May-16	125.99	Put	Bond Future	2636	3	2636	3	0.00
11/02/2016	2025 On 05-May-16	126.01	Put	Bond Future	2656	3	2656	3	0.00
11/02/2016	2025 On 04-August-16			Bond Future	124.50	124.5114	124.4956	124.5114	0.00
11/02/2016	2025 On 04-August-16	123.85	Call	Bond Future	646	1	646	1	0.00
11/02/2016	2025 On 04-August-16	123.86	Call	Bond Future	636	1	636	1	0.00
11/02/2016	2025 On 04-August-16	123.87	Call	Bond Future	626	1	626	1	0.00
11/02/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
11/02/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
11/02/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
11/02/2016	2030 On 05-May-16			Bond Future	9.64	89.4909	9.6431	89.4909	17,216.00
11/02/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
11/02/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
11/02/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
11/02/2016	2030 On 05-May-16	9.00	Put	Bond Future	4570	5	4570	5	0.00
11/02/2016	2030 On 05-May-16	8.99	Put	Bond Future	4644	5	4644	5	0.00
11/02/2016	2030 On 05-May-16	9.01	Put	Bond Future	4497	5	4497	5	0.00
11/02/2016	2030 On 04-August-16			Bond Future	9.71	87.2122	9.7057	87.2122	0.00
11/02/2016	2030 On 04-August-16	10.17	Call	Bond Future	3058	3	3058	3	0.00
11/02/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
11/02/2016	2032 On 05-May-16			Bond Future	9.76	88.4971	9.7569	88.4971	9,165.00
11/02/2016	2032 On 05-May-16	8.99	Call	Bond Future	785	1	785	1	0.00
11/02/2016	2032 On 05-May-16	9.01	Call	Bond Future	817	1	817	1	0.00
11/02/2016	2032 On 05-May-16	9.00	Call	Bond Future	801	1	801	1	0.00
11/02/2016	2032 On 05-May-16	8.99	Put	Bond Future	6636	7	6636	7	0.00
11/02/2016	2032 On 05-May-16	9.01	Put	Bond Future	6508	7	6508	7	0.00
11/02/2016	2032 On 05-May-16	9.00	Put	Bond Future	6572	7	6572	7	0.00
11/02/2016	2032 On 04-August-16			Bond Future	9.82	90.2080	9.8175	90.2080	0.00
11/02/2016	2032 On 04-August-16	8.99	Call	Bond Future	1547	1	1547	1	0.00
11/02/2016	2032 On 04-August-16	9.01	Call	Bond Future	1587	1	1587	1	0.00

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11/02/2016	2032 On 04-August-16	9.00	Call	Bond Future	1567	1	1567	1	0.00
11/02/2016	2032 On 04-August-16	9.00	Put	Bond Future	7738	8	7738	8	0.00
11/02/2016	2032 On 04-August-16	9.01	Put	Bond Future	7679	8	7679	8	0.00
11/02/2016	2032 On 04-August-16	8.99	Put	Bond Future	7798	8	7798	8	0.00
11/02/2016	2032 On 03-November-16			Bond Future	9.87	87.8224	9.8705	87.8224	0.00
11/02/2016	2032 On 03-November-16	10.28	Call	Bond Future	6231	6	6231	6	0.00
11/02/2016	2032 On 03-November-16	10.30	Call	Bond Future	6312	6	6312	6	0.00
11/02/2016	2032 On 03-November-16	10.29	Call	Bond Future	6271	6	6271	6	0.00
11/02/2016	2032 On 03-November-16	10.28	Put	Bond Future	3395	4	3395	4	0.00
11/02/2016	2032 On 03-November-16	10.29	Put	Bond Future	3368	4	3368	4	0.00
11/02/2016	2032 On 03-November-16	10.30	Put	Bond Future	3341	3	3341	3	0.00
11/02/2016	2033 On 05-May-16			Bond Future	102.81	102.8191	102.8074	102.8191	2,032.00
11/02/2016	2033 On 05-May-16	102.40	Call	Bond Future	407	0	407	0	0.00
11/02/2016	2033 On 05-May-16	102.41	Call	Bond Future	397	0	397	0	0.00
11/02/2016	2033 On 05-May-16	102.39	Call	Bond Future	417	0	417	0	0.00
11/02/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
11/02/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
11/02/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
11/02/2016	2037 On 05-May-16			Bond Future	9.91	89.5346	9.9118	89.5346	40,950.00
11/02/2016	2037 On 05-May-16	8.99	Call	Bond Future	630	1	630	1	0.00
11/02/2016	2037 On 05-May-16	9.01	Call	Bond Future	657	1	657	1	0.00
11/02/2016	2037 On 05-May-16	9.00	Call	Bond Future	643	1	643	1	0.00
11/02/2016	2037 On 05-May-16	9.00	Put	Bond Future	8311	9	8311	9	0.00
11/02/2016	2037 On 05-May-16	8.99	Put	Bond Future	8388	9	8388	9	0.00
11/02/2016	2037 On 05-May-16	9.01	Put	Bond Future	8236	9	8236	9	0.00
11/02/2016	2037 On 04-August-16			Bond Future	9.97	87.0063	9.9738	87.0063	0.00
11/02/2016	2037 On 04-August-16	9.26	Call	Bond Future	2003	2	2003	2	0.00
11/02/2016	2037 On 04-August-16	9.25	Call	Bond Future	1979	2	1979	2	0.00
11/02/2016	2037 On 04-August-16	9.24	Call	Bond Future	1955	2	1955	2	0.00
11/02/2016	2037 On 04-August-16	9.25	Put	Bond Future	7907	8	7907	8	0.00
11/02/2016	2037 On 04-August-16	9.24	Put	Bond Future	7969	8	7969	8	0.00
11/02/2016	2037 On 04-August-16	9.26	Put	Bond Future	7845	8	7845	8	0.00
11/02/2016	2037 On 03-November-16			Bond Future	10.02	88.7182	10.0240	88.7182	0.00
11/02/2016	2037 On 03-November-16	10.35	Call	Bond Future	6431	6	6431	6	0.00

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11/02/2016	2037 On 03-November-16	10.37	Call	Bond Future	6517	6	6517	6	0.00
11/02/2016	2037 On 03-November-16	10.36	Call	Bond Future	6474	6	6474	6	0.00
11/02/2016	2037 On 03-November-16	10.36	Put	Bond Future	3948	4	3948	4	0.00
11/02/2016	2037 On 03-November-16	10.35	Put	Bond Future	3979	4	3979	4	0.00
11/02/2016	2037 On 03-November-16	10.37	Put	Bond Future	3917	4	3917	4	0.00
11/02/2016	2038 On 05-May-16			Bond Future	128.88	128.8978	128.8830	128.8978	19,557.00
11/02/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
11/02/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
11/02/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
11/02/2016	2038 On 05-May-16	130.99	Put	Bond Future	2107	2	2107	2	0.00
11/02/2016	2038 On 05-May-16	131.00	Put	Bond Future	2117	2	2117	2	0.00
11/02/2016	2038 On 05-May-16	131.01	Put	Bond Future	2127	2	2127	2	0.00
11/02/2016	2038 On 04-August-16			Bond Future	129.98	129.9915	129.9751	129.9915	0.00
11/02/2016	2038 On 04-August-16	129.31	Call	Bond Future	665	1	665	1	0.00
11/02/2016	2038 On 04-August-16	129.30	Call	Bond Future	675	1	675	1	0.00
11/02/2016	2038 On 04-August-16	129.32	Call	Bond Future	655	1	655	1	0.00
11/02/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
11/02/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
11/02/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
11/02/2016	2040 On 05-May-16			Bond Future	9.99	93.0187	9.9925	93.0187	1,820.00
11/02/2016	2040 On 05-May-16	9.51	Call	Bond Future	1585	1	1585	1	0.00
11/02/2016	2040 On 05-May-16	9.50	Call	Bond Future	1558	1	1558	1	0.00
11/02/2016	2040 On 05-May-16	9.49	Call	Bond Future	1532	1	1532	1	0.00
11/02/2016	2040 On 05-May-16	9.50	Put	Bond Future	5829	6	5829	6	0.00
11/02/2016	2040 On 05-May-16	9.49	Put	Bond Future	5892	6	5892	6	0.00
11/02/2016	2040 On 05-May-16	9.51	Put	Bond Future	5765	6	5765	6	0.00
11/02/2016	2040 On 04-August-16			Bond Future	10.06	90.3072	10.0554	90.3072	0.00
11/02/2016	2040 On 04-August-16	9.50	Call	Bond Future	2577	2	2577	2	0.00
11/02/2016	2040 On 04-August-16	9.51	Call	Bond Future	2607	2	2607	2	0.00
11/02/2016	2040 On 04-August-16	9.49	Call	Bond Future	2548	2	2548	2	0.00
11/02/2016	2040 On 04-August-16	9.51	Put	Bond Future	7297	8	7297	8	0.00
11/02/2016	2040 On 04-August-16	9.50	Put	Bond Future	7357	8	7357	8	0.00
11/02/2016	2040 On 04-August-16	9.49	Put	Bond Future	7417	8	7417	8	0.00
11/02/2016	2044 On 05-May-16			Bond Future	10.01	90.1443	10.0109	90.1443	20,898.00

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11/02/2016	2044 On 05-May-16	9.00	Call	Bond Future	561	1	561	1	0.00
11/02/2016	2044 On 05-May-16	9.01	Call	Bond Future	574	1	574	1	0.00
11/02/2016	2044 On 05-May-16	8.99	Call	Bond Future	549	0	549	0	0.00
11/02/2016	2044 On 05-May-16	9.01	Put	Bond Future	9697	10	9697	10	0.00
11/02/2016	2044 On 05-May-16	8.99	Put	Bond Future	9871	10	9871	10	0.00
11/02/2016	2044 On 05-May-16	9.00	Put	Bond Future	9783	10	9783	10	0.00
11/02/2016	2044 On 04-August-16			Bond Future	10.07	87.5024	10.0721	87.5024	0.00
11/02/2016	2044 On 04-August-16	9.51	Call	Bond Future	2570	2	2570	2	0.00
11/02/2016	2044 On 04-August-16	9.50	Call	Bond Future	2541	2	2541	2	0.00
11/02/2016	2044 On 04-August-16	9.49	Call	Bond Future	2512	2	2512	2	0.00
11/02/2016	2044 On 04-August-16	9.50	Put	Bond Future	7507	8	7507	8	0.00
11/02/2016	2044 On 04-August-16	9.51	Put	Bond Future	7446	8	7446	8	0.00
11/02/2016	2044 On 04-August-16	9.49	Put	Bond Future	7569	8	7569	8	0.00
11/02/2016	2044 On 03-November-16			Bond Future	10.12	89.2242	10.1220	89.2242	0.00
11/02/2016	2044 On 03-November-16	10.42	Call	Bond Future	6781	6	6781	6	0.00
11/02/2016	2044 On 03-November-16	10.43	Call	Bond Future	6826	7	6826	7	0.00
11/02/2016	2044 On 03-November-16	10.41	Call	Bond Future	6737	6	6737	6	0.00
11/02/2016	2044 On 03-November-16	10.43	Put	Bond Future	4361	5	4361	5	0.00
11/02/2016	2044 On 03-November-16	10.42	Put	Bond Future	4395	5	4395	5	0.00
11/02/2016	2044 On 03-November-16	10.41	Put	Bond Future	4429	5	4429	5	0.00
11/02/2016	2046 On 05-May-16			Bond Future	128.25	128.2625	128.2479	128.2625	12,807.00
11/02/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
11/02/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
11/02/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
11/02/2016	2046 On 05-May-16	129.99	Put	Bond Future	1742	2	1742	2	0.00
11/02/2016	2046 On 05-May-16	130.00	Put	Bond Future	1752	2	1752	2	0.00
11/02/2016	2046 On 05-May-16	130.01	Put	Bond Future	1762	2	1762	2	0.00
11/02/2016	2046 On 04-August-16			Bond Future	130.74	130.7518	130.7355	130.7518	0.00
11/02/2016	2046 On 04-August-16	129.00	Call	Bond Future	1735	2	1735	2	0.00
11/02/2016	2046 On 04-August-16	129.01	Call	Bond Future	1725	2	1725	2	0.00
11/02/2016	2046 On 04-August-16	129.02	Call	Bond Future	1715	2	1715	2	0.00
11/02/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
11/02/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
11/02/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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11/02/2016	2050 On 05-May-16			Bond Future	139.58	139.7608	139.5771	139.7608	16,456.00
11/02/2016	2050 On 05-May-16	138.00	Call	Bond Future	1577	2	1577	2	0.00
11/02/2016	2050 On 05-May-16	137.99	Call	Bond Future	1587	2	1587	2	0.00
11/02/2016	2050 On 05-May-16	138.01	Call	Bond Future	1567	2	1567	2	0.00
11/02/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
11/02/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
11/02/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
11/02/2016	2050 On 04-August-16			Bond Future	140.72	140.9050	140.7165	140.9050	0.00
11/02/2016	2050 On 04-August-16	139.12	Call	Bond Future	1597	2	1597	2	0.00
11/02/2016	2050 On 04-August-16	139.14	Call	Bond Future	1577	2	1577	2	0.00
11/02/2016	2050 On 04-August-16	139.13	Call	Bond Future	1587	2	1587	2	0.00
11/02/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
11/02/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
11/02/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
11/02/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	AL37 On 05-May-16			Index Future	471.53	470.8850	471.5300	470.8850	2.00
11/02/2016	AL37 On 04-August-16			Index Future	480.54	479.8900	480.5420	479.8900	0.00
11/02/2016	AL7T On 05-May-16			Index Future	543.32	541.9730	543.3160	541.9730	0.00
11/02/2016	AL7T On 04-August-16			Index Future	553.70	552.3370	553.7000	552.3370	0.00
11/02/2016	ALBI On 05-May-16			Index Future	492.52	490.9130	492.5210	490.9130	515.00
11/02/2016	ALBI On 04-August-16			Index Future	501.93	500.3010	501.9340	500.3010	139.00
11/02/2016	ALBI On 03-November-16			Index Future	511.90	510.2390	511.8950	510.2390	0.00
11/02/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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11/02/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/02/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2016	EL28 On 05-May-16			Bond Future	126.10	126.1174	126.1042	126.1174	0.00
11/02/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
11/02/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
11/02/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
11/02/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2906	3	2906	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
11/02/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2896	3	2896	3	0.00
11/02/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2886	3	2886	3	0.00
11/02/2016	EL28 On 04-August-16			Bond Future	128.55	128.5651	128.5505	128.5651	0.00
11/02/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1690	2	1690	2	0.00
11/02/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1680	2	1680	2	0.00
11/02/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1670	2	1670	2	0.00
11/02/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
11/02/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
11/02/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
11/02/2016	ES33 On 05-May-16			Bond Future	10.72	75.6258	10.7156	75.6258	8,776.00
11/02/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
11/02/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
11/02/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
11/02/2016	ES33 On 05-May-16	9.99	Put	Bond Future	4772	5	4772	5	0.00
11/02/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4703	5	4703	5	0.00
11/02/2016	ES33 On 05-May-16	10.01	Put	Bond Future	4634	5	4634	5	0.00
11/02/2016	ES33 On 04-August-16			Bond Future	10.80	77.0877	10.8026	77.0877	0.00
11/02/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
11/02/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
11/02/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
11/02/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3608	4	3608	4	0.00
11/02/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3475	4	3475	4	0.00
11/02/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3541	4	3541	4	0.00
11/02/2016	ES33 On 03-November-16			Bond Future	10.88	74.8100	10.8844	74.8100	0.00
11/02/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2530	2	2530	2	0.00
11/02/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2414	2	2414	2	0.00
11/02/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2472	2	2472	2	0.00
11/02/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
11/02/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
11/02/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
11/02/2016	ES42 On 05-May-16			Bond Future	10.86	79.6265	10.8558	79.6265	7,250.00
11/02/2016	GOVI On 05-May-16			GOVI	491.58	490.0690	491.5760	490.0690	483.00
11/02/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
11/02/2016	GOVI On 05-May-16	518.01	Call	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
11/02/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
11/02/2016	GOVI On 05-May-16	517.99	Put	GOVI	264140	28	264140	28	0.00
11/02/2016	GOVI On 05-May-16	518.00	Put	GOVI	264240	28	264240	28	0.00
11/02/2016	GOVI On 05-May-16	518.01	Put	GOVI	264340	28	264340	28	0.00
11/02/2016	GOVI On 04-August-16			GOVI	500.97	499.4410	500.9700	499.4410	26.00
11/02/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
11/02/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
11/02/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
11/02/2016	GOVI On 04-August-16	521.01	Put	GOVI	200400	22	200400	22	0.00
11/02/2016	GOVI On 04-August-16	520.99	Put	GOVI	200200	22	200200	22	0.00
11/02/2016	GOVI On 04-August-16	521.00	Put	GOVI	200300	22	200300	22	0.00
11/02/2016	GOVI On 03-November-16			GOVI	510.91	509.3610	510.9120	509.3610	0.00
11/02/2016	GOVI On 03-November-16	476.11	Call	GOVI	348020	33	348020	33	0.00
11/02/2016	GOVI On 03-November-16	476.12	Call	GOVI	347920	33	347920	33	0.00
11/02/2016	GOVI On 03-November-16	476.13	Call	GOVI	347820	33	347820	33	0.00
11/02/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
11/02/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
11/02/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
11/02/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/02/2016	IGOV On 05-May-16			Index Future	237.68	237.6660	237.6770	237.6660	975.00
11/02/2016	IGOV On 04-August-16			Index Future	242.24	242.2290	242.2390	242.2290	81.00
11/02/2016	IGOV On 03-November-16			Index Future	247.07	247.0590	247.0650	247.0590	0.00
11/02/2016	ILBI On 05-May-16			Index Future	643.61	643.5520	643.6090	643.5520	0.00
11/02/2016	ILBI On 04-August-16			Index Future	655.58	655.5250	655.5810	655.5250	157.00
11/02/2016	IS01 On 19-December-16			Interest Rate Swap	100.14	100.1993	100.1352	100.1993	0.00
11/02/2016	IS01 On 16-March-17			Interest Rate Swap	100.17	100.2631	100.1728	100.2631	0.00
11/02/2016	IS02 On 18-December-17			Interest Rate Swap	100.53	100.7415	100.5286	100.7415	0.00
11/02/2016	IS02 On 16-March-18			Interest Rate Swap	99.99	100.2409	99.9876	100.2409	0.00
11/02/2016	IS05 On 17-December-20			Interest Rate Swap	100.75	101.3318	100.7472	101.3318	0.00
11/02/2016	IS05 On 16-March-21			Interest Rate Swap	100.28	100.8836	100.2759	100.8836	0.00
11/02/2016	IS10 On 17-December-25			Interest Rate Swap	102.95	103.9662	102.9487	103.9662	0.00
11/02/2016	IS10 On 16-March-26			Interest Rate Swap	100.19	101.2602	100.1936	101.2602	0.00
11/02/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/02/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	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
11/02/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/02/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/02/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	2,000.00
11/02/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.08	92.9100	7.0800	92.9100	0.00
11/02/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	0.00
11/02/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
11/02/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
11/02/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
11/02/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
11/02/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.82	92.1800	7.8200	92.1800	0.00
11/02/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
11/02/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.12	91.8800	8.1200	91.8800	0.00
11/02/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.23	91.7700	8.2300	91.7700	0.00
11/02/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.33	91.6700	8.3300	91.6700	0.00
11/02/2016	R023 On 05-May-16			Bond Future	9.10	94.5606	9.1018	94.5606	9,781.00
11/02/2016	R023 On 05-May-16	8.25	Call	Bond Future	343	0	343	0	0.00
11/02/2016	R023 On 05-May-16	8.26	Call	Bond Future	351	0	351	0	0.00
11/02/2016	R023 On 05-May-16	8.24	Call	Bond Future	335	0	335	0	0.00
11/02/2016	R023 On 05-May-16	8.25	Put	Bond Future	4528	5	4528	5	0.00
11/02/2016	R023 On 05-May-16	8.26	Put	Bond Future	4486	5	4486	5	0.00
11/02/2016	R023 On 05-May-16	8.24	Put	Bond Future	4571	5	4571	5	0.00
11/02/2016	R023 On 04-August-16			Bond Future	9.16	96.3883	9.1643	96.3883	0.00
11/02/2016	R023 On 04-August-16	8.24	Call	Bond Future	726	1	726	1	0.00
11/02/2016	R023 On 04-August-16	8.25	Call	Bond Future	736	1	736	1	0.00
11/02/2016	R023 On 04-August-16	8.26	Call	Bond Future	747	1	747	1	0.00
11/02/2016	R023 On 04-August-16	8.25	Put	Bond Future	5100	5	5100	5	0.00
11/02/2016	R023 On 04-August-16	8.26	Put	Bond Future	5062	5	5062	5	0.00
11/02/2016	R023 On 04-August-16	8.24	Put	Bond Future	5139	5	5139	5	0.00
11/02/2016	R023 On 03-November-16			Bond Future	9.22	94.3510	9.2215	94.3510	0.00
11/02/2016	R023 On 03-November-16	9.73	Call	Bond Future	4097	4	4097	4	0.00
11/02/2016	R023 On 03-November-16	9.74	Call	Bond Future	4125	4	4125	4	0.00
11/02/2016	R023 On 03-November-16	9.75	Call	Bond Future	4153	4	4153	4	0.00
11/02/2016	R023 On 03-November-16	9.74	Put	Bond Future	1827	2	1827	2	0.00
11/02/2016	R023 On 03-November-16	9.75	Put	Bond Future	1811	2	1811	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
11/02/2016	R023 On 03-November-16	9.73	Put	Bond Future	1843	2	1843	2	0.00
11/02/2016	R035 On 05-May-16			Bond Future	9.83	93.1414	9.8337	93.1414	4,019.00
11/02/2016	R035 On 05-May-16	10.35	Call	Bond Future	3970	4	3970	4	0.00
11/02/2016	R035 On 05-May-16	10.37	Call	Bond Future	4118	4	4118	4	0.00
11/02/2016	R035 On 05-May-16	10.36	Call	Bond Future	4044	4	4044	4	0.00
11/02/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
11/02/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
11/02/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
11/02/2016	R035 On 04-August-16			Bond Future	9.89	94.9417	9.8910	94.9417	0.00
11/02/2016	R035 On 04-August-16	10.37	Call	Bond Future	3649	3	3649	3	0.00
11/02/2016	R035 On 04-August-16	10.36	Call	Bond Future	3575	3	3575	3	0.00
11/02/2016	R035 On 04-August-16	10.35	Call	Bond Future	3501	3	3501	3	0.00
11/02/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
11/02/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
11/02/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
11/02/2016	R186 On 05-May-16			Bond Future	9.23	112.2385	9.2254	112.2385	57,403.00
11/02/2016	R186 On 05-May-16	8.34	Call	Bond Future	509	0	509	0	0.00
11/02/2016	R186 On 05-May-16	9.25	Call	Bond Future	2618	2	2618	2	180.00
11/02/2016	R186 On 05-May-16	9.89	Call	Bond Future	5461	5	5461	5	0.00
11/02/2016	R186 On 05-May-16	8.35	Call	Bond Future	520	0	520	0	0.00
11/02/2016	R186 On 05-May-16	9.96	Call	Bond Future	5822	6	5822	6	0.00
11/02/2016	R186 On 05-May-16	9.86	Call	Bond Future	5308	5	5308	5	0.00
11/02/2016	R186 On 05-May-16	8.33	Call	Bond Future	497	0	497	0	0.00
11/02/2016	R186 On 05-May-16	8.75	Call	Bond Future	1181	1	1181	1	180.00
11/02/2016	R186 On 05-May-16	7.56	Call	Bond Future	64	0	64	0	0.00
11/02/2016	R186 On 05-May-16	8.85	Call	Bond Future	1411	1	1411	1	0.00
11/02/2016	R186 On 05-May-16	8.33	Put	Bond Future	7083	7	7083	7	0.00
11/02/2016	R186 On 05-May-16	9.89	Put	Bond Future	901	1	901	1	180.00
11/02/2016	R186 On 05-May-16	9.96	Put	Bond Future	797	1	797	1	5,000.00
11/02/2016	R186 On 05-May-16	9.86	Put	Bond Future	949	1	949	1	5,000.00
11/02/2016	R186 On 05-May-16	7.56	Put	Bond Future	12754	13	12754	13	0.00
11/02/2016	R186 On 05-May-16	8.35	Put	Bond Future	6953	7	6953	7	0.00
11/02/2016	R186 On 05-May-16	8.34	Put	Bond Future	7018	7	7018	7	0.00
11/02/2016	R186 On 05-May-16	8.85	Put	Bond Future	4108	4	4108	4	5,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2016	R186 On 05-May-16	8.75	Put	Bond Future	4612	5	4612	5	1,900.00
11/02/2016	R186 On 05-May-16	9.25	Put	Bond Future	2445	3	2445	3	0.00
11/02/2016	R186 On 04-August-16			Bond Future	9.28	109.1032	9.2825	109.1032	0.00
11/02/2016	R186 On 04-August-16	8.51	Call	Bond Future	1434	1	1434	1	0.00
11/02/2016	R186 On 04-August-16	8.49	Call	Bond Future	1396	1	1396	1	0.00
11/02/2016	R186 On 04-August-16	8.50	Call	Bond Future	1414	1	1414	1	0.00
11/02/2016	R186 On 04-August-16	8.49	Put	Bond Future	7076	7	7076	7	0.00
11/02/2016	R186 On 04-August-16	8.50	Put	Bond Future	7021	7	7021	7	0.00
11/02/2016	R186 On 04-August-16	8.51	Put	Bond Future	6966	7	6966	7	0.00
11/02/2016	R197 On 05-May-16			Bond Future	293.68	293.7156	293.6811	293.7156	1,383.00
11/02/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
11/02/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
11/02/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
11/02/2016	R197 On 05-May-16	300.00	Put	Bond Future	6319	6	6319	6	0.00
11/02/2016	R197 On 05-May-16	300.01	Put	Bond Future	6329	6	6329	6	0.00
11/02/2016	R197 On 05-May-16	299.99	Put	Bond Future	6309	6	6309	6	0.00
11/02/2016	R197 On 04-August-16			Bond Future	292.88	292.9227	292.8849	292.9227	0.00
11/02/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
11/02/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
11/02/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
11/02/2016	R197 On 04-August-16	293.96	Put	Bond Future	1075	1	1075	1	0.00
11/02/2016	R197 On 04-August-16	293.97	Put	Bond Future	1085	1	1085	1	0.00
11/02/2016	R197 On 04-August-16	293.98	Put	Bond Future	1095	1	1095	1	0.00
11/02/2016	R202 On 05-May-16			Bond Future	241.68	241.3807	241.6844	241.3807	43,482.00
11/02/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
11/02/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
11/02/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
11/02/2016	R202 On 05-May-16	247.00	Put	Bond Future	5316	6	5316	6	0.00
11/02/2016	R202 On 05-May-16	247.01	Put	Bond Future	5326	6	5326	6	0.00
11/02/2016	R202 On 05-May-16	246.99	Put	Bond Future	5306	6	5306	6	0.00
11/02/2016	R202 On 04-August-16			Bond Future	242.92	242.6162	242.9238	242.6162	0.00
11/02/2016	R202 On 04-August-16	243.26	Call	Bond Future	0	0	0	0	0.00
11/02/2016	R202 On 04-August-16	243.25	Call	Bond Future	0	0	0	0	0.00
11/02/2016	R202 On 04-August-16	243.24	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
11/02/2016	R202 On 04-August-16	243.25	Put	Bond Future	326	1	326	1	0.00
11/02/2016	R202 On 04-August-16	243.24	Put	Bond Future	316	1	316	1	0.00
11/02/2016	R202 On 04-August-16	243.26	Put	Bond Future	336	1	336	1	0.00
11/02/2016	R203 On 05-May-16			Bond Future	8.10	101.3671	8.1041	101.3671	53,959.00
11/02/2016	R203 On 05-May-16	7.26	Call	Bond Future	58	0	58	0	0.00
11/02/2016	R203 On 05-May-16	7.24	Call	Bond Future	55	0	55	0	0.00
11/02/2016	R203 On 05-May-16	7.25	Call	Bond Future	56	0	56	0	0.00
11/02/2016	R203 On 05-May-16	7.24	Put	Bond Future	1149	1	1149	1	0.00
11/02/2016	R203 On 05-May-16	7.26	Put	Bond Future	1126	1	1126	1	0.00
11/02/2016	R203 On 05-May-16	7.25	Put	Bond Future	1138	1	1138	1	0.00
11/02/2016	R203 On 04-August-16			Bond Future	8.18	103.3266	8.1768	103.3266	0.00
11/02/2016	R203 On 04-August-16	7.24	Call	Bond Future	114	0	114	0	0.00
11/02/2016	R203 On 04-August-16	7.26	Call	Bond Future	118	0	118	0	0.00
11/02/2016	R203 On 04-August-16	7.25	Call	Bond Future	116	0	116	0	0.00
11/02/2016	R203 On 04-August-16	7.25	Put	Bond Future	1079	1	1079	1	0.00
11/02/2016	R203 On 04-August-16	7.26	Put	Bond Future	1071	1	1071	1	0.00
11/02/2016	R203 On 04-August-16	7.24	Put	Bond Future	1087	1	1087	1	0.00
11/02/2016	R203 On 03-November-16			Bond Future	8.22	101.1854	8.2189	101.1854	0.00
11/02/2016	R203 On 03-November-16	8.84	Call	Bond Future	756	1	756	1	0.00
11/02/2016	R203 On 03-November-16	8.86	Call	Bond Future	767	1	767	1	0.00
11/02/2016	R203 On 03-November-16	8.85	Call	Bond Future	761	1	761	1	0.00
11/02/2016	R203 On 03-November-16	8.84	Put	Bond Future	256	0	256	0	0.00
11/02/2016	R203 On 03-November-16	8.86	Put	Bond Future	251	0	251	0	0.00
11/02/2016	R203 On 03-November-16	8.85	Put	Bond Future	253	0	253	0	0.00
11/02/2016	R204 On 05-May-16			Bond Future	8.52	101.7766	8.5215	101.7766	33,081.00
11/02/2016	R204 On 05-May-16	7.76	Call	Bond Future	161	0	161	0	0.00
11/02/2016	R204 On 05-May-16	7.75	Call	Bond Future	157	0	157	0	0.00
11/02/2016	R204 On 05-May-16	7.74	Call	Bond Future	153	0	153	0	0.00
11/02/2016	R204 On 05-May-16	7.75	Put	Bond Future	1940	2	1940	2	0.00
11/02/2016	R204 On 05-May-16	7.76	Put	Bond Future	1921	2	1921	2	0.00
11/02/2016	R204 On 05-May-16	7.74	Put	Bond Future	1960	2	1960	2	0.00
11/02/2016	R204 On 04-August-16			Bond Future	8.61	99.7022	8.6114	99.7022	0.00
11/02/2016	R204 On 04-August-16	7.74	Call	Bond Future	286	0	286	0	0.00
11/02/2016	R204 On 04-August-16	7.75	Call	Bond Future	290	0	290	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
11/02/2016	R204 On 04-August-16	7.76	Call	Bond Future	295	0	295	0	0.00
11/02/2016	R204 On 04-August-16	7.75	Put	Bond Future	2105	2	2105	2	0.00
11/02/2016	R204 On 04-August-16	7.76	Put	Bond Future	2089	2	2089	2	0.00
11/02/2016	R204 On 04-August-16	7.74	Put	Bond Future	2122	2	2122	2	0.00
11/02/2016	R204 On 03-November-16			Bond Future	8.68	101.6633	8.6801	101.6633	0.00
11/02/2016	R204 On 03-November-16	9.21	Call	Bond Future	1693	2	1693	2	0.00
11/02/2016	R204 On 03-November-16	9.23	Call	Bond Future	1717	2	1717	2	0.00
11/02/2016	R204 On 03-November-16	9.22	Call	Bond Future	1705	2	1705	2	0.00
11/02/2016	R204 On 03-November-16	9.22	Put	Bond Future	695	1	695	1	0.00
11/02/2016	R204 On 03-November-16	9.21	Put	Bond Future	701	1	701	1	0.00
11/02/2016	R204 On 03-November-16	9.23	Put	Bond Future	689	1	689	1	0.00
11/02/2016	R207 On 05-May-16			Bond Future	8.73	97.6031	8.7292	97.6031	42,144.00
11/02/2016	R207 On 05-May-16	7.56	Call	Bond Future	79	0	79	0	43.00
11/02/2016	R207 On 05-May-16	7.85	Call	Bond Future	172	0	172	0	0.00
11/02/2016	R207 On 05-May-16	7.86	Call	Bond Future	176	0	176	0	0.00
11/02/2016	R207 On 05-May-16	7.84	Call	Bond Future	167	0	167	0	0.00
11/02/2016	R207 On 05-May-16	7.85	Put	Bond Future	2860	3	2860	3	0.00
11/02/2016	R207 On 05-May-16	7.86	Put	Bond Future	2833	3	2833	3	0.00
11/02/2016	R207 On 05-May-16	7.84	Put	Bond Future	2887	3	2887	3	0.00
11/02/2016	R207 On 05-May-16	7.56	Put	Bond Future	3674	4	3674	4	0.00
11/02/2016	R207 On 04-August-16			Bond Future	8.81	95.8449	8.8129	95.8449	0.00
11/02/2016	R207 On 04-August-16	8.00	Call	Bond Future	453	0	453	0	0.00
11/02/2016	R207 On 04-August-16	7.99	Call	Bond Future	446	0	446	0	0.00
11/02/2016	R207 On 04-August-16	8.01	Call	Bond Future	460	0	460	0	0.00
11/02/2016	R207 On 04-August-16	7.99	Put	Bond Future	2805	3	2805	3	0.00
11/02/2016	R207 On 04-August-16	8.01	Put	Bond Future	2761	3	2761	3	0.00
11/02/2016	R207 On 04-August-16	8.00	Put	Bond Future	2783	3	2783	3	0.00
11/02/2016	R208 On 05-May-16			Bond Future	8.89	92.2367	8.8920	92.2367	45,536.00
11/02/2016	R208 On 05-May-16	7.99	Call	Bond Future	214	0	214	0	0.00
11/02/2016	R208 On 05-May-16	8.01	Call	Bond Future	224	0	224	0	0.00
11/02/2016	R208 On 05-May-16	8.00	Call	Bond Future	219	0	219	0	0.00
11/02/2016	R208 On 05-May-16	8.00	Put	Bond Future	3590	4	3590	4	0.00
11/02/2016	R208 On 05-May-16	8.01	Put	Bond Future	3557	4	3557	4	0.00
11/02/2016	R208 On 05-May-16	7.99	Put	Bond Future	3623	4	3623	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
11/02/2016	R208 On 04-August-16			Bond Future	8.96	94.0198	8.9647	94.0198	0.00
11/02/2016	R208 On 04-August-16	7.99	Call	Bond Future	471	0	471	0	0.00
11/02/2016	R208 On 04-August-16	8.00	Call	Bond Future	478	0	478	0	0.00
11/02/2016	R208 On 04-August-16	8.01	Call	Bond Future	486	0	486	0	0.00
11/02/2016	R208 On 04-August-16	7.99	Put	Bond Future	4001	4	4001	4	0.00
11/02/2016	R208 On 04-August-16	8.00	Put	Bond Future	3971	4	3971	4	0.00
11/02/2016	R208 On 04-August-16	8.01	Put	Bond Future	3942	4	3942	4	0.00
11/02/2016	R208 On 03-November-16			Bond Future	9.02	92.4652	9.0250	92.4652	0.00
11/02/2016	R208 On 03-November-16	9.57	Call	Bond Future	3090	3	3090	3	0.00
11/02/2016	R208 On 03-November-16	9.59	Call	Bond Future	3133	3	3133	3	0.00
11/02/2016	R208 On 03-November-16	9.58	Call	Bond Future	3111	3	3111	3	0.00
11/02/2016	R208 On 03-November-16	9.57	Put	Bond Future	1268	1	1268	1	0.00
11/02/2016	R208 On 03-November-16	9.58	Put	Bond Future	1256	1	1256	1	0.00
11/02/2016	R208 On 03-November-16	9.59	Put	Bond Future	1245	1	1245	1	0.00
11/02/2016	R209 On 05-May-16			Bond Future	9.77	69.6405	9.7693	69.6405	31,972.00
11/02/2016	R209 On 05-May-16	9.00	Call	Bond Future	696	1	696	1	6,700.00
11/02/2016	R209 On 05-May-16	8.25	Call	Bond Future	117	0	117	0	6,700.00
11/02/2016	R209 On 05-May-16	8.99	Call	Bond Future	682	1	682	1	0.00
11/02/2016	R209 On 05-May-16	9.01	Call	Bond Future	710	1	710	1	0.00
11/02/2016	R209 On 05-May-16	9.01	Put	Bond Future	6007	6	6007	6	0.00
11/02/2016	R209 On 05-May-16	9.00	Put	Bond Future	6066	6	6066	6	0.00
11/02/2016	R209 On 05-May-16	8.25	Put	Bond Future	11353	12	11353	12	0.00
11/02/2016	R209 On 05-May-16	8.99	Put	Bond Future	6126	6	6126	6	0.00
11/02/2016	R209 On 04-August-16			Bond Future	9.82	70.9868	9.8222	70.9868	0.00
11/02/2016	R209 On 04-August-16	10.60	Call	Bond Future	6412	6	6412	6	6,000.00
11/02/2016	R209 On 04-August-16	9.24	Call	Bond Future	1908	2	1908	2	0.00
11/02/2016	R209 On 04-August-16	9.26	Call	Bond Future	1953	2	1953	2	0.00
11/02/2016	R209 On 04-August-16	9.25	Call	Bond Future	1930	2	1930	2	0.00
11/02/2016	R209 On 04-August-16	9.60	Call	Bond Future	2830	3	2830	3	6,000.00
11/02/2016	R209 On 04-August-16	9.26	Put	Bond Future	5779	6	5779	6	0.00
11/02/2016	R209 On 04-August-16	10.60	Put	Bond Future	1607	2	1607	2	0.00
11/02/2016	R209 On 04-August-16	9.24	Put	Bond Future	5875	6	5875	6	0.00
11/02/2016	R209 On 04-August-16	9.25	Put	Bond Future	5827	6	5827	6	0.00
11/02/2016	R209 On 04-August-16	9.60	Put	Bond Future	4305	5	4305	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
11/02/2016	R209 On 03-November-16			Bond Future	9.87	69.2315	9.8681	69.2315	0.00
11/02/2016	R209 On 03-November-16	10.24	Call	Bond Future	5534	5	5534	5	0.00
11/02/2016	R209 On 03-November-16	10.26	Call	Bond Future	5606	5	5606	5	0.00
11/02/2016	R209 On 03-November-16	10.25	Call	Bond Future	5570	5	5570	5	0.00
11/02/2016	R209 On 03-November-16	10.25	Put	Bond Future	3164	3	3164	3	0.00
11/02/2016	R209 On 03-November-16	10.26	Put	Bond Future	3139	3	3139	3	0.00
11/02/2016	R209 On 03-November-16	10.24	Put	Bond Future	3189	3	3189	3	0.00
11/02/2016	R210 On 05-May-16			Bond Future	180.34	180.3656	180.3443	180.3656	1,178.00
11/02/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
11/02/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
11/02/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
11/02/2016	R210 On 05-May-16	185.00	Put	Bond Future	4656	5	4656	5	0.00
11/02/2016	R210 On 05-May-16	185.01	Put	Bond Future	4666	5	4666	5	0.00
11/02/2016	R210 On 05-May-16	184.99	Put	Bond Future	4646	5	4646	5	0.00
11/02/2016	R210 On 04-August-16			Bond Future	183.84	183.8662	183.8427	183.8662	0.00
11/02/2016	R210 On 04-August-16	181.51	Call	Bond Future	2333	2	2333	2	0.00
11/02/2016	R210 On 04-August-16	181.50	Call	Bond Future	2343	2	2343	2	0.00
11/02/2016	R210 On 04-August-16	181.52	Call	Bond Future	2323	2	2323	2	0.00
11/02/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
11/02/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
11/02/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
11/02/2016	R211 On 05-May-16			Bond Future	137.17	137.1905	137.1734	137.1905	2.00
11/02/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
11/02/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
11/02/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
11/02/2016	R211 On 05-May-16	138.99	Put	Bond Future	1817	2	1817	2	0.00
11/02/2016	R211 On 05-May-16	139.00	Put	Bond Future	1827	2	1827	2	0.00
11/02/2016	R211 On 05-May-16	139.01	Put	Bond Future	1837	2	1837	2	0.00
11/02/2016	R211 On 04-August-16			Bond Future	138.10	138.1158	138.0971	138.1158	0.00
11/02/2016	R211 On 04-August-16	137.09	Call	Bond Future	1007	1	1007	1	0.00
11/02/2016	R211 On 04-August-16	137.07	Call	Bond Future	1027	1	1027	1	0.00
11/02/2016	R211 On 04-August-16	137.08	Call	Bond Future	1017	1	1017	1	0.00
11/02/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
11/02/2016	R211 On 04-August-16	137.07	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
11/02/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
11/02/2016	R212 On 05-May-16			Bond Future	142.59	142.6058	142.5890	142.6058	3,799.00
11/02/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
11/02/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
11/02/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
11/02/2016	R212 On 05-May-16	145.00	Put	Bond Future	2411	2	2411	2	0.00
11/02/2016	R212 On 05-May-16	145.01	Put	Bond Future	2421	2	2421	2	0.00
11/02/2016	R212 On 05-May-16	144.99	Put	Bond Future	2401	2	2401	2	0.00
11/02/2016	R212 On 04-August-16			Bond Future	143.45	143.4667	143.4482	143.4667	0.00
11/02/2016	R212 On 04-August-16	142.44	Call	Bond Future	1008	1	1008	1	0.00
11/02/2016	R212 On 04-August-16	142.43	Call	Bond Future	1018	1	1018	1	0.00
11/02/2016	R212 On 04-August-16	142.42	Call	Bond Future	1028	1	1028	1	0.00
11/02/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
11/02/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
11/02/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
11/02/2016	R213 On 05-May-16			Bond Future	9.66	80.2996	9.6613	80.2996	47,721.00
11/02/2016	R213 On 05-May-16	8.74	Call	Bond Future	499	0	499	0	0.00
11/02/2016	R213 On 05-May-16	8.76	Call	Bond Future	521	0	521	0	0.00
11/02/2016	R213 On 05-May-16	8.75	Call	Bond Future	510	0	510	0	0.00
11/02/2016	R213 On 05-May-16	8.75	Put	Bond Future	6872	7	6872	7	0.00
11/02/2016	R213 On 05-May-16	8.74	Put	Bond Future	6936	7	6936	7	0.00
11/02/2016	R213 On 05-May-16	8.76	Put	Bond Future	6810	7	6810	7	0.00
11/02/2016	R213 On 04-August-16			Bond Future	9.72	81.8517	9.7158	81.8517	0.00
11/02/2016	R213 On 04-August-16	9.01	Call	Bond Future	1624	2	1624	2	0.00
11/02/2016	R213 On 04-August-16	8.99	Call	Bond Future	1584	1	1584	1	0.00
11/02/2016	R213 On 04-August-16	9.00	Call	Bond Future	1604	2	1604	2	0.00
11/02/2016	R213 On 04-August-16	8.99	Put	Bond Future	6530	7	6530	7	0.00
11/02/2016	R213 On 04-August-16	9.01	Put	Bond Future	6428	7	6428	7	0.00
11/02/2016	R213 On 04-August-16	9.00	Put	Bond Future	6479	7	6479	7	0.00
11/02/2016	R213 On 03-November-16			Bond Future	9.77	79.9092	9.7660	79.9092	0.00
11/02/2016	R213 On 03-November-16	10.20	Call	Bond Future	5707	6	5707	6	0.00
11/02/2016	R213 On 03-November-16	10.19	Call	Bond Future	5670	5	5670	5	0.00
11/02/2016	R213 On 03-November-16	10.18	Call	Bond Future	5632	5	5632	5	0.00
11/02/2016	R213 On 03-November-16	10.19	Put	Bond Future	2999	3	2999	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
11/02/2016	R213 On 03-November-16	10.20	Put	Bond Future	2975	3	2975	3	0.00
11/02/2016	R213 On 03-November-16	10.18	Put	Bond Future	3023	3	3023	3	0.00
11/02/2016	R214 On 05-May-16			Bond Future	9.88	69.7583	9.8828	69.7583	31,269.00
11/02/2016	R214 On 05-May-16	8.99	Call	Bond Future	568	1	568	1	0.00
11/02/2016	R214 On 05-May-16	9.01	Call	Bond Future	592	1	592	1	0.00
11/02/2016	R214 On 05-May-16	9.00	Call	Bond Future	580	1	580	1	0.00
11/02/2016	R214 On 05-May-16	9.30	Call	Bond Future	1053	1	1053	1	0.00
11/02/2016	R214 On 05-May-16	9.01	Put	Bond Future	6968	7	6968	7	0.00
11/02/2016	R214 On 05-May-16	9.00	Put	Bond Future	7033	7	7033	7	0.00
11/02/2016	R214 On 05-May-16	8.99	Put	Bond Future	7100	7	7100	7	0.00
11/02/2016	R214 On 05-May-16	9.30	Put	Bond Future	5206	6	5206	6	0.00
11/02/2016	R214 On 04-August-16			Bond Future	9.93	71.1066	9.9343	71.1066	0.00
11/02/2016	R214 On 04-August-16	9.30	Call	Bond Future	1883	2	1883	2	1,300.00
11/02/2016	R214 On 04-August-16	11.30	Call	Bond Future	9137	9	9137	9	6,300.00
11/02/2016	R214 On 04-August-16	9.24	Call	Bond Future	1750	2	1750	2	0.00
11/02/2016	R214 On 04-August-16	9.26	Call	Bond Future	1793	2	1793	2	0.00
11/02/2016	R214 On 04-August-16	9.25	Call	Bond Future	1771	2	1771	2	0.00
11/02/2016	R214 On 04-August-16	8.55	Call	Bond Future	666	1	666	1	1,300.00
11/02/2016	R214 On 04-August-16	10.30	Call	Bond Future	4967	5	4967	5	6,300.00
11/02/2016	R214 On 04-August-16	9.26	Put	Bond Future	6590	7	6590	7	0.00
11/02/2016	R214 On 04-August-16	9.24	Put	Bond Future	6696	7	6696	7	0.00
11/02/2016	R214 On 04-August-16	9.30	Put	Bond Future	6379	7	6379	7	0.00
11/02/2016	R214 On 04-August-16	11.30	Put	Bond Future	888	1	888	1	0.00
11/02/2016	R214 On 04-August-16	10.30	Put	Bond Future	2579	3	2579	3	0.00
11/02/2016	R214 On 04-August-16	9.25	Put	Bond Future	6643	7	6643	7	0.00
11/02/2016	R214 On 04-August-16	8.55	Put	Bond Future	11132	11	11132	11	0.00
11/02/2016	R214 On 03-November-16			Bond Future	9.98	69.2066	9.9818	69.2066	0.00
11/02/2016	R214 On 03-November-16	10.33	Call	Bond Future	5668	5	5668	5	0.00
11/02/2016	R214 On 03-November-16	10.35	Call	Bond Future	5741	6	5741	6	0.00
11/02/2016	R214 On 03-November-16	10.34	Call	Bond Future	5704	5	5704	5	0.00
11/02/2016	R214 On 03-November-16	10.33	Put	Bond Future	3409	4	3409	4	0.00
11/02/2016	R214 On 03-November-16	10.34	Put	Bond Future	3383	4	3383	4	0.00
11/02/2016	R214 On 03-November-16	10.35	Put	Bond Future	3357	4	3357	4	0.00
11/02/2016	R248 On 05-May-16			Bond Future	9.99	89.3271	9.9911	89.3271	61,942.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2016	R248 On 05-May-16	9.01	Call	Bond Future	601	1	601	1	0.00
11/02/2016	R248 On 05-May-16	9.00	Call	Bond Future	588	1	588	1	0.00
11/02/2016	R248 On 05-May-16	8.99	Call	Bond Future	575	1	575	1	0.00
11/02/2016	R248 On 05-May-16	9.00	Put	Bond Future	9845	10	9845	10	0.00
11/02/2016	R248 On 05-May-16	8.99	Put	Bond Future	9934	10	9934	10	0.00
11/02/2016	R248 On 05-May-16	9.01	Put	Bond Future	9756	10	9756	10	0.00
11/02/2016	R248 On 04-August-16			Bond Future	10.05	91.0538	10.0463	91.0538	0.00
11/02/2016	R248 On 04-August-16	9.25	Call	Bond Future	1949	2	1949	2	0.00
11/02/2016	R248 On 04-August-16	9.26	Call	Bond Future	1975	2	1975	2	0.00
11/02/2016	R248 On 04-August-16	9.24	Call	Bond Future	1925	2	1925	2	0.00
11/02/2016	R248 On 04-August-16	9.26	Put	Bond Future	9103	9	9103	9	0.00
11/02/2016	R248 On 04-August-16	9.25	Put	Bond Future	9174	10	9174	10	0.00
11/02/2016	R248 On 04-August-16	9.24	Put	Bond Future	9248	10	9248	10	0.00
11/02/2016	R248 On 03-November-16			Bond Future	10.10	88.4042	10.0975	88.4042	0.00
11/02/2016	R248 On 03-November-16	10.39	Call	Bond Future	6871	7	6871	7	0.00
11/02/2016	R248 On 03-November-16	10.38	Call	Bond Future	6826	7	6826	7	0.00
11/02/2016	R248 On 03-November-16	10.37	Call	Bond Future	6781	6	6781	6	0.00
11/02/2016	R248 On 03-November-16	10.38	Put	Bond Future	4517	5	4517	5	0.00
11/02/2016	R248 On 03-November-16	10.39	Put	Bond Future	4482	5	4482	5	0.00
11/02/2016	R248 On 03-November-16	10.37	Put	Bond Future	4552	5	4552	5	0.00