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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	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
10/03/2016	2025 On 05-May-16			Bond Future	123.63	123.6396	123.6314	123.6396	4,606.00
10/03/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
10/03/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
10/03/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
10/03/2016	2025 On 05-May-16	126.00	Put	Bond Future	2369	2	2369	2	0.00
10/03/2016	2025 On 05-May-16	125.99	Put	Bond Future	2359	2	2359	2	0.00
10/03/2016	2025 On 05-May-16	126.01	Put	Bond Future	2379	2	2379	2	0.00
10/03/2016	2025 On 04-August-16			Bond Future	124.73	124.7368	124.7276	124.7368	0.00
10/03/2016	2025 On 04-August-16	123.85	Call	Bond Future	878	1	878	1	0.00
10/03/2016	2025 On 04-August-16	123.86	Call	Bond Future	868	1	868	1	0.00
10/03/2016	2025 On 04-August-16	123.87	Call	Bond Future	858	1	858	1	0.00
10/03/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
10/03/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
10/03/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
10/03/2016	2030 On 05-May-16			Bond Future	9.60	89.3910	9.5969	89.3910	17,366.00
10/03/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
10/03/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
10/03/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
10/03/2016	2030 On 05-May-16	9.00	Put	Bond Future	4253	5	4253	5	0.00
10/03/2016	2030 On 05-May-16	8.99	Put	Bond Future	4327	5	4327	5	0.00
10/03/2016	2030 On 05-May-16	9.01	Put	Bond Future	4180	5	4180	5	0.00
10/03/2016	2030 On 04-August-16			Bond Future	9.66	87.0741	9.6633	87.0741	0.00
10/03/2016	2030 On 04-August-16	10.17	Call	Bond Future	3345	3	3345	3	0.00
10/03/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
10/03/2016	2032 On 05-May-16			Bond Future	9.74	88.1716	9.7362	88.1716	9,231.00
10/03/2016	2032 On 05-May-16	8.99	Call	Bond Future	474	0	474	0	0.00
10/03/2016	2032 On 05-May-16	9.01	Call	Bond Future	500	0	500	0	0.00
10/03/2016	2032 On 05-May-16	9.00	Call	Bond Future	487	0	487	0	0.00
10/03/2016	2032 On 05-May-16	8.99	Put	Bond Future	6174	7	6174	7	0.00
10/03/2016	2032 On 05-May-16	9.01	Put	Bond Future	6040	7	6040	7	0.00
10/03/2016	2032 On 05-May-16	9.00	Put	Bond Future	6107	7	6107	7	0.00
10/03/2016	2032 On 04-August-16			Bond Future	9.80	89.8398	9.8012	89.8398	0.00
10/03/2016	2032 On 04-August-16	8.99	Call	Bond Future	1310	1	1310	1	0.00
10/03/2016	2032 On 04-August-16	9.01	Call	Bond Future	1348	1	1348	1	0.00

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10/03/2016	2032 On 04-August-16	9.00	Call	Bond Future	1328	1	1328	1	0.00
10/03/2016	2032 On 04-August-16	9.00	Put	Bond Future	7382	8	7382	8	0.00
10/03/2016	2032 On 04-August-16	9.01	Put	Bond Future	7322	8	7322	8	0.00
10/03/2016	2032 On 04-August-16	8.99	Put	Bond Future	7443	8	7443	8	0.00
10/03/2016	2032 On 03-November-16			Bond Future	9.86	87.3990	9.8603	87.3990	0.00
10/03/2016	2032 On 03-November-16	10.28	Call	Bond Future	6018	6	6018	6	0.00
10/03/2016	2032 On 03-November-16	10.30	Call	Bond Future	6100	6	6100	6	0.00
10/03/2016	2032 On 03-November-16	10.29	Call	Bond Future	6059	6	6059	6	0.00
10/03/2016	2032 On 03-November-16	10.28	Put	Bond Future	3110	3	3110	3	0.00
10/03/2016	2032 On 03-November-16	10.29	Put	Bond Future	3084	3	3084	3	0.00
10/03/2016	2032 On 03-November-16	10.30	Put	Bond Future	3058	3	3058	3	0.00
10/03/2016	2033 On 05-May-16			Bond Future	102.99	102.9934	102.9868	102.9934	1,032.00
10/03/2016	2033 On 05-May-16	102.40	Call	Bond Future	587	1	587	1	0.00
10/03/2016	2033 On 05-May-16	102.41	Call	Bond Future	577	1	577	1	0.00
10/03/2016	2033 On 05-May-16	102.39	Call	Bond Future	597	1	597	1	0.00
10/03/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
10/03/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
10/03/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
10/03/2016	2037 On 05-May-16			Bond Future	9.87	89.4980	9.8712	89.4980	40,778.00
10/03/2016	2037 On 05-May-16	8.99	Call	Bond Future	362	0	362	0	0.00
10/03/2016	2037 On 05-May-16	9.01	Call	Bond Future	383	0	383	0	0.00
10/03/2016	2037 On 05-May-16	9.00	Call	Bond Future	372	0	372	0	0.00
10/03/2016	2037 On 05-May-16	9.00	Put	Bond Future	7720	8	7720	8	0.00
10/03/2016	2037 On 05-May-16	8.99	Put	Bond Future	7800	9	7800	9	0.00
10/03/2016	2037 On 05-May-16	9.01	Put	Bond Future	7641	8	7641	8	0.00
10/03/2016	2037 On 04-August-16			Bond Future	9.94	86.9325	9.9366	86.9325	0.00
10/03/2016	2037 On 04-August-16	9.26	Call	Bond Future	1771	2	1771	2	0.00
10/03/2016	2037 On 04-August-16	9.25	Call	Bond Future	1747	2	1747	2	0.00
10/03/2016	2037 On 04-August-16	9.24	Call	Bond Future	1723	1	1723	1	0.00
10/03/2016	2037 On 04-August-16	9.25	Put	Bond Future	7384	8	7384	8	0.00
10/03/2016	2037 On 04-August-16	9.24	Put	Bond Future	7447	8	7447	8	0.00
10/03/2016	2037 On 04-August-16	9.26	Put	Bond Future	7322	8	7322	8	0.00
10/03/2016	2037 On 03-November-16			Bond Future	9.99	88.5957	9.9916	88.5957	0.00
10/03/2016	2037 On 03-November-16	10.35	Call	Bond Future	6352	6	6352	6	0.00

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10/03/2016	2037 On 03-November-16	10.37	Call	Bond Future	6439	6	6439	6	0.00
10/03/2016	2037 On 03-November-16	10.36	Call	Bond Future	6395	6	6395	6	0.00
10/03/2016	2037 On 03-November-16	10.36	Put	Bond Future	3619	4	3619	4	0.00
10/03/2016	2037 On 03-November-16	10.35	Put	Bond Future	3649	4	3649	4	0.00
10/03/2016	2037 On 03-November-16	10.37	Put	Bond Future	3589	4	3589	4	0.00
10/03/2016	2038 On 05-May-16			Bond Future	128.89	128.8942	128.8861	128.8942	17,007.00
10/03/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
10/03/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
10/03/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
10/03/2016	2038 On 05-May-16	130.99	Put	Bond Future	2104	2	2104	2	0.00
10/03/2016	2038 On 05-May-16	131.00	Put	Bond Future	2114	2	2114	2	0.00
10/03/2016	2038 On 05-May-16	131.01	Put	Bond Future	2124	2	2124	2	0.00
10/03/2016	2038 On 04-August-16			Bond Future	129.93	129.9348	129.9255	129.9348	0.00
10/03/2016	2038 On 04-August-16	129.31	Call	Bond Future	616	1	616	1	0.00
10/03/2016	2038 On 04-August-16	129.30	Call	Bond Future	626	1	626	1	0.00
10/03/2016	2038 On 04-August-16	129.32	Call	Bond Future	606	1	606	1	0.00
10/03/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
10/03/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
10/03/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
10/03/2016	2040 On 05-May-16			Bond Future	9.94	93.1084	9.9414	93.1084	1,812.00
10/03/2016	2040 On 05-May-16	9.51	Call	Bond Future	1193	1	1193	1	0.00
10/03/2016	2040 On 05-May-16	9.50	Call	Bond Future	1168	1	1168	1	0.00
10/03/2016	2040 On 05-May-16	9.49	Call	Bond Future	1143	1	1143	1	0.00
10/03/2016	2040 On 05-May-16	9.50	Put	Bond Future	5010	6	5010	6	0.00
10/03/2016	2040 On 05-May-16	9.49	Put	Bond Future	5075	6	5075	6	0.00
10/03/2016	2040 On 05-May-16	9.51	Put	Bond Future	4945	6	4945	6	0.00
10/03/2016	2040 On 04-August-16			Bond Future	10.01	90.3608	10.0073	90.3608	0.00
10/03/2016	2040 On 04-August-16	9.50	Call	Bond Future	2379	2	2379	2	0.00
10/03/2016	2040 On 04-August-16	9.51	Call	Bond Future	2409	2	2409	2	0.00
10/03/2016	2040 On 04-August-16	9.49	Call	Bond Future	2350	2	2350	2	0.00
10/03/2016	2040 On 04-August-16	9.51	Put	Bond Future	6701	7	6701	7	0.00
10/03/2016	2040 On 04-August-16	9.50	Put	Bond Future	6761	7	6761	7	0.00
10/03/2016	2040 On 04-August-16	9.49	Put	Bond Future	6821	7	6821	7	0.00
10/03/2016	2044 On 05-May-16			Bond Future	9.93	90.4419	9.9349	90.4419	20,223.00

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10/03/2016	2044 On 05-May-16	9.00	Call	Bond Future	334	0	334	0	0.00
10/03/2016	2044 On 05-May-16	9.01	Call	Bond Future	344	0	344	0	0.00
10/03/2016	2044 On 05-May-16	8.99	Call	Bond Future	324	0	324	0	0.00
10/03/2016	2044 On 05-May-16	9.01	Put	Bond Future	8826	10	8826	10	0.00
10/03/2016	2044 On 05-May-16	8.99	Put	Bond Future	9005	10	9005	10	0.00
10/03/2016	2044 On 05-May-16	9.00	Put	Bond Future	8916	10	8916	10	0.00
10/03/2016	2044 On 04-August-16			Bond Future	10.00	87.7691	9.9981	87.7691	0.00
10/03/2016	2044 On 04-August-16	9.51	Call	Bond Future	2449	2	2449	2	0.00
10/03/2016	2044 On 04-August-16	9.50	Call	Bond Future	2419	2	2419	2	0.00
10/03/2016	2044 On 04-August-16	9.49	Call	Bond Future	2389	2	2389	2	0.00
10/03/2016	2044 On 04-August-16	9.50	Put	Bond Future	6769	7	6769	7	0.00
10/03/2016	2044 On 04-August-16	9.51	Put	Bond Future	6708	7	6708	7	0.00
10/03/2016	2044 On 04-August-16	9.49	Put	Bond Future	6830	7	6830	7	0.00
10/03/2016	2044 On 03-November-16			Bond Future	10.05	89.4483	10.0515	89.4483	0.00
10/03/2016	2044 On 03-November-16	10.42	Call	Bond Future	6826	6	6826	6	0.00
10/03/2016	2044 On 03-November-16	10.43	Call	Bond Future	6872	6	6872	6	0.00
10/03/2016	2044 On 03-November-16	10.41	Call	Bond Future	6780	6	6780	6	0.00
10/03/2016	2044 On 03-November-16	10.43	Put	Bond Future	3827	4	3827	4	0.00
10/03/2016	2044 On 03-November-16	10.42	Put	Bond Future	3859	4	3859	4	0.00
10/03/2016	2044 On 03-November-16	10.41	Put	Bond Future	3891	4	3891	4	0.00
10/03/2016	2046 On 05-May-16			Bond Future	127.64	127.6484	127.6404	127.6484	12,766.00
10/03/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
10/03/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
10/03/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
10/03/2016	2046 On 05-May-16	129.99	Put	Bond Future	2350	2	2350	2	0.00
10/03/2016	2046 On 05-May-16	130.00	Put	Bond Future	2360	2	2360	2	0.00
10/03/2016	2046 On 05-May-16	130.01	Put	Bond Future	2370	2	2370	2	0.00
10/03/2016	2046 On 04-August-16			Bond Future	130.06	130.0739	130.0649	130.0739	0.00
10/03/2016	2046 On 04-August-16	129.00	Call	Bond Future	1065	1	1065	1	0.00
10/03/2016	2046 On 04-August-16	129.01	Call	Bond Future	1055	1	1055	1	0.00
10/03/2016	2046 On 04-August-16	129.02	Call	Bond Future	1045	1	1045	1	0.00
10/03/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
10/03/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
10/03/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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10/03/2016	2050 On 05-May-16			Bond Future	135.94	135.9489	135.9406	135.9489	14,916.00
10/03/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
10/03/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
10/03/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
10/03/2016	2050 On 05-May-16	138.00	Put	Bond Future	2059	2	2059	2	0.00
10/03/2016	2050 On 05-May-16	138.01	Put	Bond Future	2069	2	2069	2	0.00
10/03/2016	2050 On 05-May-16	137.99	Put	Bond Future	2049	2	2049	2	0.00
10/03/2016	2050 On 04-August-16			Bond Future	136.95	136.9634	136.9538	136.9634	0.00
10/03/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
10/03/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
10/03/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
10/03/2016	2050 On 04-August-16	139.14	Put	Bond Future	2186	2	2186	2	0.00
10/03/2016	2050 On 04-August-16	139.13	Put	Bond Future	2176	2	2176	2	0.00
10/03/2016	2050 On 04-August-16	139.12	Put	Bond Future	2166	2	2166	2	0.00
10/03/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	AL37 On 05-May-16			Index Future	471.77	469.4190	471.7700	469.4190	4.00
10/03/2016	AL37 On 04-August-16			Index Future	480.60	478.2050	480.5960	478.2050	0.00
10/03/2016	AL7T On 05-May-16			Index Future	544.37	540.5030	544.3660	540.5030	0.00
10/03/2016	AL7T On 04-August-16			Index Future	554.55	550.6200	554.5500	550.6200	0.00
10/03/2016	ALBI On 05-May-16			Index Future	493.51	489.9930	493.5120	489.9930	510.00
10/03/2016	ALBI On 04-August-16			Index Future	502.75	499.1650	502.7450	499.1650	139.00
10/03/2016	ALBI On 03-November-16			Index Future	512.46	508.8110	512.4590	508.8110	0.00
10/03/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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10/03/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/03/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2016	EL28 On 05-May-16			Bond Future	126.80	126.8116	126.8047	126.8116	0.00
10/03/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
10/03/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
10/03/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
10/03/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2205	2	2205	2	0.00
10/03/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2195	2	2195	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
10/03/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2185	2	2185	2	0.00
10/03/2016	EL28 On 04-August-16			Bond Future	129.21	129.2213	129.2133	129.2213	0.00
10/03/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2353	2	2353	2	0.00
10/03/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2343	2	2343	2	0.00
10/03/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2333	2	2333	2	0.00
10/03/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
10/03/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
10/03/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
10/03/2016	ES33 On 05-May-16			Bond Future	10.73	75.3088	10.7316	75.3088	8,776.00
10/03/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
10/03/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
10/03/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
10/03/2016	ES33 On 05-May-16	9.99	Put	Bond Future	4872	5	4872	5	0.00
10/03/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4803	5	4803	5	0.00
10/03/2016	ES33 On 05-May-16	10.01	Put	Bond Future	4735	5	4735	5	0.00
10/03/2016	ES33 On 04-August-16			Bond Future	10.82	76.7336	10.8242	76.7336	0.00
10/03/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
10/03/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
10/03/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
10/03/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3741	4	3741	4	0.00
10/03/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3608	4	3608	4	0.00
10/03/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3675	4	3675	4	0.00
10/03/2016	ES33 On 03-November-16			Bond Future	10.91	74.4084	10.9133	74.4084	0.00
10/03/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2354	2	2354	2	0.00
10/03/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2238	2	2238	2	0.00
10/03/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2296	2	2296	2	0.00
10/03/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
10/03/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
10/03/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
10/03/2016	ES42 On 05-May-16			Bond Future	10.89	79.0803	10.8936	79.0803	7,250.00
10/03/2016	GOVI On 05-May-16			GOVI	492.50	489.1330	492.4960	489.1330	477.00
10/03/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
10/03/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
10/03/2016	GOVI On 05-May-16	518.00	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
10/03/2016	GOVI On 05-May-16	517.99	Put	GOVI	254940	29	254940	29	0.00
10/03/2016	GOVI On 05-May-16	518.00	Put	GOVI	255040	29	255040	29	0.00
10/03/2016	GOVI On 05-May-16	518.01	Put	GOVI	255140	29	255140	29	0.00
10/03/2016	GOVI On 04-August-16			GOVI	501.71	498.2880	501.7100	498.2880	26.00
10/03/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
10/03/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
10/03/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
10/03/2016	GOVI On 04-August-16	521.01	Put	GOVI	193000	23	193000	23	0.00
10/03/2016	GOVI On 04-August-16	520.99	Put	GOVI	192800	23	192800	23	0.00
10/03/2016	GOVI On 04-August-16	521.00	Put	GOVI	192900	23	192900	23	0.00
10/03/2016	GOVI On 03-November-16			GOVI	511.40	507.9170	511.4040	507.9170	0.00
10/03/2016	GOVI On 03-November-16	476.11	Call	GOVI	352940	32	352940	32	0.00
10/03/2016	GOVI On 03-November-16	476.12	Call	GOVI	352840	32	352840	32	0.00
10/03/2016	GOVI On 03-November-16	476.13	Call	GOVI	352740	32	352740	32	0.00
10/03/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
10/03/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
10/03/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
10/03/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/03/2016	IGOV On 05-May-16			Index Future	237.09	237.1090	237.0940	237.1090	977.00
10/03/2016	IGOV On 04-August-16			Index Future	241.55	241.5660	241.5490	241.5660	81.00
10/03/2016	IGOV On 03-November-16			Index Future	246.23	246.2540	246.2340	246.2540	0.00
10/03/2016	ILBI On 05-May-16			Index Future	642.91	642.9450	642.9050	642.9450	0.00
10/03/2016	ILBI On 04-August-16			Index Future	654.83	654.8750	654.8320	654.8750	157.00
10/03/2016	IS01 On 19-December-16			Interest Rate Swap	100.15	100.1858	100.1471	100.1858	0.00
10/03/2016	IS01 On 16-March-17			Interest Rate Swap	100.19	100.2535	100.1879	100.2535	0.00
10/03/2016	IS01 On 15-June-17			Interest Rate Swap	99.92	100.0136	99.9244	100.0136	0.00
10/03/2016	IS02 On 18-December-17			Interest Rate Swap	100.57	100.7209	100.5748	100.7209	0.00
10/03/2016	IS02 On 16-March-18			Interest Rate Swap	100.13	100.2166	100.1316	100.2166	0.00
10/03/2016	IS02 On 15-June-18			Interest Rate Swap	100.00	100.0962	100.0031	100.0962	0.00
10/03/2016	IS05 On 17-December-20			Interest Rate Swap	100.71	101.2669	100.7091	101.2669	0.00
10/03/2016	IS05 On 16-March-21			Interest Rate Swap	100.22	100.8081	100.2186	100.8081	0.00
10/03/2016	IS05 On 15-June-21			Interest Rate Swap	99.70	100.3053	99.7023	100.3053	0.00
10/03/2016	IS10 On 17-December-25			Interest Rate Swap	102.58	103.4573	102.5835	103.4573	0.00
10/03/2016	IS10 On 16-March-26			Interest Rate Swap	99.79	100.6982	99.7886	100.6982	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
10/03/2016	IS10 On 15-June-26			Interest Rate Swap	98.64	99.5628	98.6388	99.5628	0.00
10/03/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/03/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/03/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/03/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/03/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.06	92.9200	7.0600	92.9200	0.00
10/03/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.22	92.7600	7.2200	92.7600	0.00
10/03/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.30	92.6800	7.3000	92.6800	0.00
10/03/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.43	92.5500	7.4300	92.5500	0.00
10/03/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.51	92.4700	7.5100	92.4700	0.00
10/03/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.61	92.3700	7.6100	92.3700	0.00
10/03/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.68	92.3000	7.6800	92.3000	0.00
10/03/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.93	92.0500	7.9300	92.0500	0.00
10/03/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.07	91.9100	8.0700	91.9100	0.00
10/03/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.22	91.7600	8.2200	91.7600	0.00
10/03/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.31	91.6500	8.3100	91.6500	0.00
10/03/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.39	91.5700	8.3900	91.5700	0.00
10/03/2016	R023 On 05-May-16			Bond Future	9.06	94.3291	9.0636	94.3291	8,731.00
10/03/2016	R023 On 05-May-16	8.25	Call	Bond Future	200	0	200	0	0.00
10/03/2016	R023 On 05-May-16	8.26	Call	Bond Future	206	0	206	0	0.00
10/03/2016	R023 On 05-May-16	8.24	Call	Bond Future	194	0	194	0	0.00
10/03/2016	R023 On 05-May-16	8.25	Put	Bond Future	4202	5	4202	5	0.00
10/03/2016	R023 On 05-May-16	8.26	Put	Bond Future	4158	5	4158	5	0.00
10/03/2016	R023 On 05-May-16	8.24	Put	Bond Future	4247	5	4247	5	0.00
10/03/2016	R023 On 04-August-16			Bond Future	9.13	96.1138	9.1324	96.1138	0.00
10/03/2016	R023 On 04-August-16	8.24	Call	Bond Future	615	0	615	0	0.00
10/03/2016	R023 On 04-August-16	8.25	Call	Bond Future	625	1	625	1	0.00
10/03/2016	R023 On 04-August-16	8.26	Call	Bond Future	636	1	636	1	0.00
10/03/2016	R023 On 04-August-16	8.25	Put	Bond Future	4841	5	4841	5	0.00
10/03/2016	R023 On 04-August-16	8.26	Put	Bond Future	4803	5	4803	5	0.00
10/03/2016	R023 On 04-August-16	8.24	Put	Bond Future	4880	5	4880	5	0.00
10/03/2016	R023 On 03-November-16			Bond Future	9.20	94.0205	9.1990	94.0205	0.00
10/03/2016	R023 On 03-November-16	9.73	Call	Bond Future	4012	4	4012	4	0.00
10/03/2016	R023 On 03-November-16	9.74	Call	Bond Future	4040	4	4040	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
10/03/2016	R023 On 03-November-16	9.75	Call	Bond Future	4069	4	4069	4	0.00
10/03/2016	R023 On 03-November-16	9.74	Put	Bond Future	1641	2	1641	2	0.00
10/03/2016	R023 On 03-November-16	9.75	Put	Bond Future	1626	2	1626	2	0.00
10/03/2016	R023 On 03-November-16	9.73	Put	Bond Future	1657	2	1657	2	0.00
10/03/2016	R035 On 05-May-16			Bond Future	9.82	92.8220	9.8238	92.8220	4,141.00
10/03/2016	R035 On 05-May-16	10.35	Call	Bond Future	4049	3	4049	3	0.00
10/03/2016	R035 On 05-May-16	10.37	Call	Bond Future	4197	3	4197	3	0.00
10/03/2016	R035 On 05-May-16	10.36	Call	Bond Future	4123	3	4123	3	0.00
10/03/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
10/03/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
10/03/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
10/03/2016	R035 On 04-August-16			Bond Future	9.89	94.5782	9.8857	94.5782	0.00
10/03/2016	R035 On 04-August-16	10.37	Call	Bond Future	3691	3	3691	3	0.00
10/03/2016	R035 On 04-August-16	10.36	Call	Bond Future	3617	3	3617	3	0.00
10/03/2016	R035 On 04-August-16	10.35	Call	Bond Future	3543	3	3543	3	0.00
10/03/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
10/03/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
10/03/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
10/03/2016	R186 On 05-May-16			Bond Future	9.20	111.9119	9.2006	111.9119	56,426.00
10/03/2016	R186 On 05-May-16	8.34	Call	Bond Future	280	0	280	0	0.00
10/03/2016	R186 On 05-May-16	9.25	Call	Bond Future	2243	2	2243	2	180.00
10/03/2016	R186 On 05-May-16	9.89	Call	Bond Future	5256	5	5256	5	0.00
10/03/2016	R186 On 05-May-16	8.35	Call	Bond Future	289	0	289	0	0.00
10/03/2016	R186 On 05-May-16	9.96	Call	Bond Future	5643	5	5643	5	0.00
10/03/2016	R186 On 05-May-16	9.86	Call	Bond Future	5093	4	5093	4	0.00
10/03/2016	R186 On 05-May-16	8.33	Call	Bond Future	272	0	272	0	0.00
10/03/2016	R186 On 05-May-16	8.75	Call	Bond Future	836	1	836	1	180.00
10/03/2016	R186 On 05-May-16	7.56	Call	Bond Future	17	0	17	0	0.00
10/03/2016	R186 On 05-May-16	8.85	Call	Bond Future	1047	1	1047	1	0.00
10/03/2016	R186 On 05-May-16	8.33	Put	Bond Future	6682	7	6682	7	0.00
10/03/2016	R186 On 05-May-16	9.89	Put	Bond Future	522	1	522	1	180.00
10/03/2016	R186 On 05-May-16	9.96	Put	Bond Future	444	1	444	1	5,000.00
10/03/2016	R186 On 05-May-16	9.86	Put	Bond Future	559	1	559	1	5,000.00
10/03/2016	R186 On 05-May-16	7.56	Put	Bond Future	12531	13	12531	13	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
10/03/2016	R186 On 05-May-16	8.35	Put	Bond Future	6546	7	6546	7	0.00
10/03/2016	R186 On 05-May-16	8.34	Put	Bond Future	6614	7	6614	7	0.00
10/03/2016	R186 On 05-May-16	8.85	Put	Bond Future	3569	4	3569	4	5,350.00
10/03/2016	R186 On 05-May-16	8.75	Put	Bond Future	4091	5	4091	5	1,900.00
10/03/2016	R186 On 05-May-16	9.25	Put	Bond Future	1895	2	1895	2	0.00
10/03/2016	R186 On 04-August-16			Bond Future	9.26	108.7254	9.2632	108.7254	0.00
10/03/2016	R186 On 04-August-16	8.51	Call	Bond Future	1237	1	1237	1	0.00
10/03/2016	R186 On 04-August-16	8.49	Call	Bond Future	1200	1	1200	1	0.00
10/03/2016	R186 On 04-August-16	8.50	Call	Bond Future	1219	1	1219	1	0.00
10/03/2016	R186 On 04-August-16	8.49	Put	Bond Future	6748	7	6748	7	0.00
10/03/2016	R186 On 04-August-16	8.50	Put	Bond Future	6692	7	6692	7	0.00
10/03/2016	R186 On 04-August-16	8.51	Put	Bond Future	6636	7	6636	7	0.00
10/03/2016	R197 On 05-May-16			Bond Future	294.61	294.6271	294.6069	294.6271	2,289.00
10/03/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
10/03/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
10/03/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
10/03/2016	R197 On 05-May-16	300.00	Put	Bond Future	5393	5	5393	5	0.00
10/03/2016	R197 On 05-May-16	300.01	Put	Bond Future	5403	5	5403	5	0.00
10/03/2016	R197 On 05-May-16	299.99	Put	Bond Future	5383	5	5383	5	0.00
10/03/2016	R197 On 04-August-16			Bond Future	293.71	293.7292	293.7066	293.7292	0.00
10/03/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
10/03/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
10/03/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
10/03/2016	R197 On 04-August-16	293.96	Put	Bond Future	253	0	253	0	0.00
10/03/2016	R197 On 04-August-16	293.97	Put	Bond Future	263	0	263	0	0.00
10/03/2016	R197 On 04-August-16	293.98	Put	Bond Future	273	0	273	0	0.00
10/03/2016	R202 On 05-May-16			Bond Future	240.23	240.2474	240.2319	240.2474	43,261.00
10/03/2016	R202 On 05-May-16	246.99	Call	Bond Future	1207	1	1207	1	0.00
10/03/2016	R202 On 05-May-16	247.01	Call	Bond Future	1202	1	1202	1	0.00
10/03/2016	R202 On 05-May-16	247.00	Call	Bond Future	1204	1	1204	1	0.00
10/03/2016	R202 On 05-May-16	247.00	Put	Bond Future	7972	8	7972	8	0.00
10/03/2016	R202 On 05-May-16	247.01	Put	Bond Future	7980	8	7980	8	0.00
10/03/2016	R202 On 05-May-16	246.99	Put	Bond Future	7965	8	7965	8	0.00
10/03/2016	R202 On 04-August-16			Bond Future	241.34	241.3619	241.3444	241.3619	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
10/03/2016	R202 On 04-August-16	243.26	Call	Bond Future	4561	5	4561	5	0.00
10/03/2016	R202 On 04-August-16	243.25	Call	Bond Future	4565	5	4565	5	0.00
10/03/2016	R202 On 04-August-16	243.24	Call	Bond Future	4569	5	4569	5	0.00
10/03/2016	R202 On 04-August-16	243.25	Put	Bond Future	6471	6	6471	6	0.00
10/03/2016	R202 On 04-August-16	243.24	Put	Bond Future	6465	6	6465	6	0.00
10/03/2016	R202 On 04-August-16	243.26	Put	Bond Future	6476	6	6476	6	0.00
10/03/2016	R203 On 05-May-16			Bond Future	8.13	101.2101	8.1305	101.2101	53,980.00
10/03/2016	R203 On 05-May-16	7.26	Call	Bond Future	26	0	26	0	0.00
10/03/2016	R203 On 05-May-16	7.24	Call	Bond Future	24	0	24	0	0.00
10/03/2016	R203 On 05-May-16	7.25	Call	Bond Future	25	0	25	0	0.00
10/03/2016	R203 On 05-May-16	7.24	Put	Bond Future	1151	1	1151	1	0.00
10/03/2016	R203 On 05-May-16	7.26	Put	Bond Future	1128	1	1128	1	0.00
10/03/2016	R203 On 05-May-16	7.25	Put	Bond Future	1140	1	1140	1	0.00
10/03/2016	R203 On 04-August-16			Bond Future	8.25	103.1250	8.2497	103.1250	0.00
10/03/2016	R203 On 04-August-16	7.24	Call	Bond Future	79	0	79	0	0.00
10/03/2016	R203 On 04-August-16	7.26	Call	Bond Future	83	0	83	0	0.00
10/03/2016	R203 On 04-August-16	7.25	Call	Bond Future	81	0	81	0	0.00
10/03/2016	R203 On 04-August-16	7.25	Put	Bond Future	1119	1	1119	1	0.00
10/03/2016	R203 On 04-August-16	7.26	Put	Bond Future	1111	1	1111	1	0.00
10/03/2016	R203 On 04-August-16	7.24	Put	Bond Future	1128	1	1128	1	0.00
10/03/2016	R203 On 03-November-16			Bond Future	8.38	100.9251	8.3799	100.9251	0.00
10/03/2016	R203 On 03-November-16	8.84	Call	Bond Future	654	1	654	1	0.00
10/03/2016	R203 On 03-November-16	8.86	Call	Bond Future	664	1	664	1	0.00
10/03/2016	R203 On 03-November-16	8.85	Call	Bond Future	659	1	659	1	0.00
10/03/2016	R203 On 03-November-16	8.84	Put	Bond Future	284	0	284	0	0.00
10/03/2016	R203 On 03-November-16	8.86	Put	Bond Future	278	0	278	0	0.00
10/03/2016	R203 On 03-November-16	8.85	Put	Bond Future	281	0	281	0	0.00
10/03/2016	R204 On 05-May-16			Bond Future	8.52	101.5697	8.5174	101.5697	33,129.00
10/03/2016	R204 On 05-May-16	7.76	Call	Bond Future	86	0	86	0	0.00
10/03/2016	R204 On 05-May-16	7.75	Call	Bond Future	83	0	83	0	0.00
10/03/2016	R204 On 05-May-16	7.74	Call	Bond Future	80	0	80	0	0.00
10/03/2016	R204 On 05-May-16	7.75	Put	Bond Future	1856	2	1856	2	0.00
10/03/2016	R204 On 05-May-16	7.76	Put	Bond Future	1836	2	1836	2	0.00
10/03/2016	R204 On 05-May-16	7.74	Put	Bond Future	1877	2	1877	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
10/03/2016	R204 On 04-August-16			Bond Future	8.63	99.4504	8.6264	99.4504	0.00
10/03/2016	R204 On 04-August-16	7.74	Call	Bond Future	226	0	226	0	0.00
10/03/2016	R204 On 04-August-16	7.75	Call	Bond Future	230	0	230	0	0.00
10/03/2016	R204 On 04-August-16	7.76	Call	Bond Future	234	0	234	0	0.00
10/03/2016	R204 On 04-August-16	7.75	Put	Bond Future	2076	2	2076	2	0.00
10/03/2016	R204 On 04-August-16	7.76	Put	Bond Future	2059	2	2059	2	0.00
10/03/2016	R204 On 04-August-16	7.74	Put	Bond Future	2094	2	2094	2	0.00
10/03/2016	R204 On 03-November-16			Bond Future	8.72	101.3526	8.7249	101.3526	0.00
10/03/2016	R204 On 03-November-16	9.21	Call	Bond Future	1582	1	1582	1	0.00
10/03/2016	R204 On 03-November-16	9.23	Call	Bond Future	1606	1	1606	1	0.00
10/03/2016	R204 On 03-November-16	9.22	Call	Bond Future	1594	1	1594	1	0.00
10/03/2016	R204 On 03-November-16	9.22	Put	Bond Future	668	1	668	1	0.00
10/03/2016	R204 On 03-November-16	9.21	Put	Bond Future	675	1	675	1	0.00
10/03/2016	R204 On 03-November-16	9.23	Put	Bond Future	662	1	662	1	0.00
10/03/2016	R207 On 05-May-16			Bond Future	8.75	97.2674	8.7529	97.2674	42,093.00
10/03/2016	R207 On 05-May-16	7.56	Call	Bond Future	28	0	28	0	43.00
10/03/2016	R207 On 05-May-16	7.85	Call	Bond Future	80	0	80	0	0.00
10/03/2016	R207 On 05-May-16	7.86	Call	Bond Future	83	0	83	0	0.00
10/03/2016	R207 On 05-May-16	7.84	Call	Bond Future	77	0	77	0	0.00
10/03/2016	R207 On 05-May-16	7.85	Put	Bond Future	2840	3	2840	3	0.00
10/03/2016	R207 On 05-May-16	7.86	Put	Bond Future	2811	3	2811	3	0.00
10/03/2016	R207 On 05-May-16	7.84	Put	Bond Future	2868	3	2868	3	0.00
10/03/2016	R207 On 05-May-16	7.56	Put	Bond Future	3695	4	3695	4	0.00
10/03/2016	R207 On 04-August-16			Bond Future	8.85	95.4633	8.8525	95.4633	0.00
10/03/2016	R207 On 04-August-16	8.00	Call	Bond Future	350	0	350	0	0.00
10/03/2016	R207 On 04-August-16	7.99	Call	Bond Future	344	0	344	0	0.00
10/03/2016	R207 On 04-August-16	8.01	Call	Bond Future	356	0	356	0	0.00
10/03/2016	R207 On 04-August-16	7.99	Put	Bond Future	2815	3	2815	3	0.00
10/03/2016	R207 On 04-August-16	8.01	Put	Bond Future	2769	3	2769	3	0.00
10/03/2016	R207 On 04-August-16	8.00	Put	Bond Future	2792	3	2792	3	0.00
10/03/2016	R208 On 05-May-16			Bond Future	8.90	91.8929	8.8978	91.8929	45,179.00
10/03/2016	R208 On 05-May-16	7.99	Call	Bond Future	104	0	104	0	0.00
10/03/2016	R208 On 05-May-16	8.01	Call	Bond Future	111	0	111	0	0.00
10/03/2016	R208 On 05-May-16	8.00	Call	Bond Future	107	0	107	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
10/03/2016	R208 On 05-May-16	8.00	Put	Bond Future	3500	4	3500	4	0.00
10/03/2016	R208 On 05-May-16	8.01	Put	Bond Future	3465	4	3465	4	0.00
10/03/2016	R208 On 05-May-16	7.99	Put	Bond Future	3535	4	3535	4	0.00
10/03/2016	R208 On 04-August-16			Bond Future	8.98	93.6315	8.9815	93.6315	0.00
10/03/2016	R208 On 04-August-16	7.99	Call	Bond Future	366	0	366	0	0.00
10/03/2016	R208 On 04-August-16	8.00	Call	Bond Future	373	0	373	0	0.00
10/03/2016	R208 On 04-August-16	8.01	Call	Bond Future	379	0	379	0	0.00
10/03/2016	R208 On 04-August-16	7.99	Put	Bond Future	3956	4	3956	4	0.00
10/03/2016	R208 On 04-August-16	8.00	Put	Bond Future	3925	4	3925	4	0.00
10/03/2016	R208 On 04-August-16	8.01	Put	Bond Future	3895	4	3895	4	0.00
10/03/2016	R208 On 03-November-16			Bond Future	9.06	92.0193	9.0574	92.0193	0.00
10/03/2016	R208 On 03-November-16	9.57	Call	Bond Future	2918	3	2918	3	0.00
10/03/2016	R208 On 03-November-16	9.59	Call	Bond Future	2961	3	2961	3	0.00
10/03/2016	R208 On 03-November-16	9.58	Call	Bond Future	2939	3	2939	3	0.00
10/03/2016	R208 On 03-November-16	9.57	Put	Bond Future	1205	1	1205	1	0.00
10/03/2016	R208 On 03-November-16	9.58	Put	Bond Future	1193	1	1193	1	0.00
10/03/2016	R208 On 03-November-16	9.59	Put	Bond Future	1182	1	1182	1	0.00
10/03/2016	R209 On 05-May-16			Bond Future	9.76	69.4638	9.7613	69.4638	33,041.00
10/03/2016	R209 On 05-May-16	9.00	Call	Bond Future	412	0	412	0	6,700.00
10/03/2016	R209 On 05-May-16	8.25	Call	Bond Future	36	0	36	0	6,700.00
10/03/2016	R209 On 05-May-16	8.99	Call	Bond Future	401	0	401	0	0.00
10/03/2016	R209 On 05-May-16	9.01	Call	Bond Future	423	0	423	0	0.00
10/03/2016	R209 On 05-May-16	9.01	Put	Bond Future	5667	6	5667	6	0.00
10/03/2016	R209 On 05-May-16	9.00	Put	Bond Future	5730	6	5730	6	0.00
10/03/2016	R209 On 05-May-16	8.25	Put	Bond Future	11219	12	11219	12	0.00
10/03/2016	R209 On 05-May-16	8.99	Put	Bond Future	5793	6	5793	6	0.00
10/03/2016	R209 On 04-August-16			Bond Future	9.82	70.7781	9.8183	70.7781	0.00
10/03/2016	R209 On 04-August-16	10.60	Call	Bond Future	6175	6	6175	6	5,760.00
10/03/2016	R209 On 04-August-16	9.24	Call	Bond Future	1644	1	1644	1	0.00
10/03/2016	R209 On 04-August-16	9.26	Call	Bond Future	1688	1	1688	1	0.00
10/03/2016	R209 On 04-August-16	9.25	Call	Bond Future	1666	1	1666	1	0.00
10/03/2016	R209 On 04-August-16	9.60	Call	Bond Future	2544	2	2544	2	5,760.00
10/03/2016	R209 On 04-August-16	9.26	Put	Bond Future	5489	6	5489	6	0.00
10/03/2016	R209 On 04-August-16	10.60	Put	Bond Future	1346	2	1346	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
10/03/2016	R209 On 04-August-16	9.24	Put	Bond Future	5587	6	5587	6	0.00
10/03/2016	R209 On 04-August-16	9.25	Put	Bond Future	5538	6	5538	6	0.00
10/03/2016	R209 On 04-August-16	9.60	Put	Bond Future	3993	4	3993	4	0.00
10/03/2016	R209 On 03-November-16			Bond Future	9.87	68.9810	9.8699	68.9810	0.00
10/03/2016	R209 On 03-November-16	10.24	Call	Bond Future	5290	5	5290	5	0.00
10/03/2016	R209 On 03-November-16	10.26	Call	Bond Future	5362	5	5362	5	0.00
10/03/2016	R209 On 03-November-16	10.25	Call	Bond Future	5326	5	5326	5	0.00
10/03/2016	R209 On 03-November-16	10.25	Put	Bond Future	2931	3	2931	3	0.00
10/03/2016	R209 On 03-November-16	10.26	Put	Bond Future	2907	3	2907	3	0.00
10/03/2016	R209 On 03-November-16	10.24	Put	Bond Future	2957	3	2957	3	0.00
10/03/2016	R210 On 05-May-16			Bond Future	181.27	181.2871	181.2748	181.2871	1,554.00
10/03/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
10/03/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
10/03/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
10/03/2016	R210 On 05-May-16	185.00	Put	Bond Future	3725	4	3725	4	0.00
10/03/2016	R210 On 05-May-16	185.01	Put	Bond Future	3735	4	3735	4	0.00
10/03/2016	R210 On 05-May-16	184.99	Put	Bond Future	3715	4	3715	4	0.00
10/03/2016	R210 On 04-August-16			Bond Future	184.72	184.7319	184.7180	184.7319	0.00
10/03/2016	R210 On 04-August-16	181.51	Call	Bond Future	3208	3	3208	3	0.00
10/03/2016	R210 On 04-August-16	181.50	Call	Bond Future	3218	3	3218	3	0.00
10/03/2016	R210 On 04-August-16	181.52	Call	Bond Future	3198	3	3198	3	0.00
10/03/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
10/03/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
10/03/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
10/03/2016	R211 On 05-May-16			Bond Future	137.46	137.4738	137.4616	137.4738	62.00
10/03/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
10/03/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
10/03/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
10/03/2016	R211 On 05-May-16	138.99	Put	Bond Future	1528	2	1528	2	0.00
10/03/2016	R211 On 05-May-16	139.00	Put	Bond Future	1538	2	1538	2	0.00
10/03/2016	R211 On 05-May-16	139.01	Put	Bond Future	1548	2	1548	2	0.00
10/03/2016	R211 On 04-August-16			Bond Future	138.33	138.3477	138.3343	138.3477	0.00
10/03/2016	R211 On 04-August-16	137.09	Call	Bond Future	1244	1	1244	1	0.00
10/03/2016	R211 On 04-August-16	137.07	Call	Bond Future	1264	1	1264	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
10/03/2016	R211 On 04-August-16	137.08	Call	Bond Future	1254	1	1254	1	0.00
10/03/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
10/03/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
10/03/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
10/03/2016	R212 On 05-May-16			Bond Future	143.18	143.1872	143.1772	143.1872	3,833.00
10/03/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
10/03/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
10/03/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
10/03/2016	R212 On 05-May-16	145.00	Put	Bond Future	1823	2	1823	2	0.00
10/03/2016	R212 On 05-May-16	145.01	Put	Bond Future	1833	2	1833	2	0.00
10/03/2016	R212 On 05-May-16	144.99	Put	Bond Future	1813	2	1813	2	0.00
10/03/2016	R212 On 04-August-16			Bond Future	143.99	144.0000	143.9888	144.0000	0.00
10/03/2016	R212 On 04-August-16	142.44	Call	Bond Future	1549	2	1549	2	0.00
10/03/2016	R212 On 04-August-16	142.43	Call	Bond Future	1559	2	1559	2	0.00
10/03/2016	R212 On 04-August-16	142.42	Call	Bond Future	1569	2	1569	2	0.00
10/03/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
10/03/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
10/03/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
10/03/2016	R213 On 05-May-16			Bond Future	9.63	80.0949	9.6319	80.0949	48,117.00
10/03/2016	R213 On 05-May-16	8.74	Call	Bond Future	277	0	277	0	0.00
10/03/2016	R213 On 05-May-16	8.76	Call	Bond Future	293	0	293	0	0.00
10/03/2016	R213 On 05-May-16	8.75	Call	Bond Future	284	0	284	0	0.00
10/03/2016	R213 On 05-May-16	8.75	Put	Bond Future	6452	7	6452	7	0.00
10/03/2016	R213 On 05-May-16	8.74	Put	Bond Future	6518	7	6518	7	0.00
10/03/2016	R213 On 05-May-16	8.76	Put	Bond Future	6387	7	6387	7	0.00
10/03/2016	R213 On 04-August-16			Bond Future	9.69	81.6103	9.6904	81.6103	0.00
10/03/2016	R213 On 04-August-16	9.01	Call	Bond Future	1413	1	1413	1	0.00
10/03/2016	R213 On 04-August-16	8.99	Call	Bond Future	1374	1	1374	1	0.00
10/03/2016	R213 On 04-August-16	9.00	Call	Bond Future	1393	1	1393	1	0.00
10/03/2016	R213 On 04-August-16	8.99	Put	Bond Future	6154	7	6154	7	0.00
10/03/2016	R213 On 04-August-16	9.01	Put	Bond Future	6051	7	6051	7	0.00
10/03/2016	R213 On 04-August-16	9.00	Put	Bond Future	6103	7	6103	7	0.00
10/03/2016	R213 On 03-November-16			Bond Future	9.75	79.6201	9.7464	79.6201	0.00
10/03/2016	R213 On 03-November-16	10.20	Call	Bond Future	5600	5	5600	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
10/03/2016	R213 On 03-November-16	10.19	Call	Bond Future	5562	5	5562	5	0.00
10/03/2016	R213 On 03-November-16	10.18	Call	Bond Future	5524	5	5524	5	0.00
10/03/2016	R213 On 03-November-16	10.19	Put	Bond Future	2765	3	2765	3	0.00
10/03/2016	R213 On 03-November-16	10.20	Put	Bond Future	2741	3	2741	3	0.00
10/03/2016	R213 On 03-November-16	10.18	Put	Bond Future	2789	3	2789	3	0.00
10/03/2016	R214 On 05-May-16			Bond Future	9.86	69.6440	9.8597	69.6440	32,449.00
10/03/2016	R214 On 05-May-16	8.99	Call	Bond Future	317	0	317	0	0.00
10/03/2016	R214 On 05-May-16	9.01	Call	Bond Future	336	0	336	0	0.00
10/03/2016	R214 On 05-May-16	9.00	Call	Bond Future	326	0	326	0	0.00
10/03/2016	R214 On 05-May-16	9.30	Call	Bond Future	710	1	710	1	0.00
10/03/2016	R214 On 05-May-16	9.01	Put	Bond Future	6554	7	6554	7	0.00
10/03/2016	R214 On 05-May-16	9.00	Put	Bond Future	6623	7	6623	7	0.00
10/03/2016	R214 On 05-May-16	8.99	Put	Bond Future	6693	7	6693	7	0.00
10/03/2016	R214 On 05-May-16	9.30	Put	Bond Future	4706	5	4706	5	0.00
10/03/2016	R214 On 04-August-16			Bond Future	9.91	70.9617	9.9148	70.9617	0.00
10/03/2016	R214 On 04-August-16	9.30	Call	Bond Future	1647	1	1647	1	1,300.00
10/03/2016	R214 On 04-August-16	11.30	Call	Bond Future	9054	8	9054	8	5,800.00
10/03/2016	R214 On 04-August-16	9.24	Call	Bond Future	1518	1	1518	1	0.00
10/03/2016	R214 On 04-August-16	9.26	Call	Bond Future	1560	1	1560	1	0.00
10/03/2016	R214 On 04-August-16	9.25	Call	Bond Future	1539	1	1539	1	0.00
10/03/2016	R214 On 04-August-16	8.55	Call	Bond Future	513	0	513	0	1,300.00
10/03/2016	R214 On 04-August-16	10.30	Call	Bond Future	4751	4	4751	4	5,800.00
10/03/2016	R214 On 04-August-16	9.26	Put	Bond Future	6225	7	6225	7	0.00
10/03/2016	R214 On 04-August-16	9.24	Put	Bond Future	6333	7	6333	7	0.00
10/03/2016	R214 On 04-August-16	9.30	Put	Bond Future	6011	6	6011	6	0.00
10/03/2016	R214 On 04-August-16	11.30	Put	Bond Future	674	1	674	1	0.00
10/03/2016	R214 On 04-August-16	10.30	Put	Bond Future	2231	2	2231	2	0.00
10/03/2016	R214 On 04-August-16	9.25	Put	Bond Future	6279	7	6279	7	0.00
10/03/2016	R214 On 04-August-16	8.55	Put	Bond Future	10848	11	10848	11	0.00
10/03/2016	R214 On 03-November-16			Bond Future	9.97	69.0216	9.9672	69.0216	0.00
10/03/2016	R214 On 03-November-16	10.33	Call	Bond Future	5481	5	5481	5	0.00
10/03/2016	R214 On 03-November-16	10.35	Call	Bond Future	5556	5	5556	5	0.00
10/03/2016	R214 On 03-November-16	10.34	Call	Bond Future	5519	5	5519	5	0.00
10/03/2016	R214 On 03-November-16	10.33	Put	Bond Future	3125	3	3125	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
10/03/2016	R214 On 03-November-16	10.34	Put	Bond Future	3099	3	3099	3	0.00
10/03/2016	R214 On 03-November-16	10.35	Put	Bond Future	3074	3	3074	3	0.00
10/03/2016	R248 On 05-May-16			Bond Future	9.94	89.4085	9.9363	89.4085	63,582.00
10/03/2016	R248 On 05-May-16	9.01	Call	Bond Future	346	0	346	0	0.00
10/03/2016	R248 On 05-May-16	9.00	Call	Bond Future	335	0	335	0	0.00
10/03/2016	R248 On 05-May-16	8.99	Call	Bond Future	326	0	326	0	0.00
10/03/2016	R248 On 05-May-16	9.00	Put	Bond Future	9122	10	9122	10	0.00
10/03/2016	R248 On 05-May-16	8.99	Put	Bond Future	9214	10	9214	10	0.00
10/03/2016	R248 On 05-May-16	9.01	Put	Bond Future	9030	10	9030	10	0.00
10/03/2016	R248 On 04-August-16			Bond Future	9.99	91.1001	9.9942	91.1001	0.00
10/03/2016	R248 On 04-August-16	9.25	Call	Bond Future	1766	2	1766	2	0.00
10/03/2016	R248 On 04-August-16	9.26	Call	Bond Future	1791	2	1791	2	0.00
10/03/2016	R248 On 04-August-16	9.24	Call	Bond Future	1741	2	1741	2	0.00
10/03/2016	R248 On 04-August-16	9.26	Put	Bond Future	8477	9	8477	9	0.00
10/03/2016	R248 On 04-August-16	9.25	Put	Bond Future	8549	9	8549	9	0.00
10/03/2016	R248 On 04-August-16	9.24	Put	Bond Future	8621	9	8621	9	0.00
10/03/2016	R248 On 03-November-16			Bond Future	10.05	88.4036	10.0494	88.4036	0.00
10/03/2016	R248 On 03-November-16	10.39	Call	Bond Future	6808	6	6808	6	0.00
10/03/2016	R248 On 03-November-16	10.38	Call	Bond Future	6761	6	6761	6	0.00
10/03/2016	R248 On 03-November-16	10.37	Call	Bond Future	6715	6	6715	6	0.00
10/03/2016	R248 On 03-November-16	10.38	Put	Bond Future	4048	4	4048	4	0.00
10/03/2016	R248 On 03-November-16	10.39	Put	Bond Future	4015	4	4015	4	0.00
10/03/2016	R248 On 03-November-16	10.37	Put	Bond Future	4082	4	4082	4	0.00