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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
11/03/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	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
11/03/2016	2025 On 05-May-16			Bond Future	123.72	123.6314	123.7230	123.6314	4,606.00
11/03/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
11/03/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
11/03/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
11/03/2016	2025 On 05-May-16	126.00	Put	Bond Future	2277	2	2277	2	0.00
11/03/2016	2025 On 05-May-16	125.99	Put	Bond Future	2267	2	2267	2	0.00
11/03/2016	2025 On 05-May-16	126.01	Put	Bond Future	2287	2	2287	2	0.00
11/03/2016	2025 On 04-August-16			Bond Future	124.82	124.7276	124.8210	124.7276	0.00
11/03/2016	2025 On 04-August-16	123.85	Call	Bond Future	971	1	971	1	0.00
11/03/2016	2025 On 04-August-16	123.86	Call	Bond Future	961	1	961	1	0.00
11/03/2016	2025 On 04-August-16	123.87	Call	Bond Future	951	1	951	1	0.00
11/03/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
11/03/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
11/03/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
11/03/2016	2030 On 05-May-16			Bond Future	9.54	90.1307	9.5350	90.1307	17,365.00
11/03/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
11/03/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
11/03/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
11/03/2016	2030 On 05-May-16	9.00	Put	Bond Future	3825	4	3825	4	0.00
11/03/2016	2030 On 05-May-16	8.99	Put	Bond Future	3899	4	3899	4	0.00
11/03/2016	2030 On 05-May-16	9.01	Put	Bond Future	3751	4	3751	4	0.00
11/03/2016	2030 On 04-August-16			Bond Future	9.60	87.8269	9.5992	87.8269	0.00
11/03/2016	2030 On 04-August-16	10.17	Call	Bond Future	3782	3	3782	3	0.00
11/03/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
11/03/2016	2032 On 05-May-16			Bond Future	9.67	88.9901	9.6743	88.9901	9,231.00
11/03/2016	2032 On 05-May-16	8.99	Call	Bond Future	541	0	541	0	0.00
11/03/2016	2032 On 05-May-16	9.01	Call	Bond Future	569	0	569	0	0.00
11/03/2016	2032 On 05-May-16	9.00	Call	Bond Future	555	0	555	0	0.00
11/03/2016	2032 On 05-May-16	8.99	Put	Bond Future	5788	6	5788	6	0.00
11/03/2016	2032 On 05-May-16	9.01	Put	Bond Future	5656	6	5656	6	0.00
11/03/2016	2032 On 05-May-16	9.00	Put	Bond Future	5722	6	5722	6	0.00
11/03/2016	2032 On 04-August-16			Bond Future	9.74	90.6731	9.7372	90.6731	0.00
11/03/2016	2032 On 04-August-16	8.99	Call	Bond Future	1425	1	1425	1	0.00
11/03/2016	2032 On 04-August-16	9.01	Call	Bond Future	1465	1	1465	1	0.00

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11/03/2016	2032 On 04-August-16	9.00	Call	Bond Future	1445	1	1445	1	0.00
11/03/2016	2032 On 04-August-16	9.00	Put	Bond Future	7037	7	7037	7	0.00
11/03/2016	2032 On 04-August-16	9.01	Put	Bond Future	6978	7	6978	7	0.00
11/03/2016	2032 On 04-August-16	8.99	Put	Bond Future	7096	7	7096	7	0.00
11/03/2016	2032 On 03-November-16			Bond Future	9.79	88.2480	9.7945	88.2480	0.00
11/03/2016	2032 On 03-November-16	10.28	Call	Bond Future	6308	6	6308	6	0.00
11/03/2016	2032 On 03-November-16	10.30	Call	Bond Future	6392	6	6392	6	0.00
11/03/2016	2032 On 03-November-16	10.29	Call	Bond Future	6350	6	6350	6	0.00
11/03/2016	2032 On 03-November-16	10.28	Put	Bond Future	2930	3	2930	3	0.00
11/03/2016	2032 On 03-November-16	10.29	Put	Bond Future	2905	3	2905	3	0.00
11/03/2016	2032 On 03-November-16	10.30	Put	Bond Future	2880	3	2880	3	0.00
11/03/2016	2033 On 05-May-16			Bond Future	102.98	102.9868	102.9799	102.9868	1,032.00
11/03/2016	2033 On 05-May-16	102.40	Call	Bond Future	580	1	580	1	0.00
11/03/2016	2033 On 05-May-16	102.41	Call	Bond Future	570	1	570	1	0.00
11/03/2016	2033 On 05-May-16	102.39	Call	Bond Future	590	1	590	1	0.00
11/03/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
11/03/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
11/03/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
11/03/2016	2037 On 05-May-16			Bond Future	9.81	90.3048	9.8093	90.3048	40,778.00
11/03/2016	2037 On 05-May-16	8.99	Call	Bond Future	415	0	415	0	0.00
11/03/2016	2037 On 05-May-16	9.01	Call	Bond Future	439	0	439	0	0.00
11/03/2016	2037 On 05-May-16	9.00	Call	Bond Future	427	0	427	0	0.00
11/03/2016	2037 On 05-May-16	9.00	Put	Bond Future	7283	8	7283	8	0.00
11/03/2016	2037 On 05-May-16	8.99	Put	Bond Future	7361	8	7361	8	0.00
11/03/2016	2037 On 05-May-16	9.01	Put	Bond Future	7205	8	7205	8	0.00
11/03/2016	2037 On 04-August-16			Bond Future	9.87	87.7538	9.8727	87.7538	0.00
11/03/2016	2037 On 04-August-16	9.26	Call	Bond Future	1917	2	1917	2	0.00
11/03/2016	2037 On 04-August-16	9.25	Call	Bond Future	1892	2	1892	2	0.00
11/03/2016	2037 On 04-August-16	9.24	Call	Bond Future	1867	2	1867	2	0.00
11/03/2016	2037 On 04-August-16	9.25	Put	Bond Future	7028	7	7028	7	0.00
11/03/2016	2037 On 04-August-16	9.24	Put	Bond Future	7089	7	7089	7	0.00
11/03/2016	2037 On 04-August-16	9.26	Put	Bond Future	6967	7	6967	7	0.00
11/03/2016	2037 On 03-November-16			Bond Future	9.93	89.4324	9.9261	89.4324	0.00
11/03/2016	2037 On 03-November-16	10.35	Call	Bond Future	6658	6	6658	6	0.00

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11/03/2016	2037 On 03-November-16	10.37	Call	Bond Future	6748	6	6748	6	0.00
11/03/2016	2037 On 03-November-16	10.36	Call	Bond Future	6703	6	6703	6	0.00
11/03/2016	2037 On 03-November-16	10.36	Put	Bond Future	3418	4	3418	4	0.00
11/03/2016	2037 On 03-November-16	10.35	Put	Bond Future	3447	4	3447	4	0.00
11/03/2016	2037 On 03-November-16	10.37	Put	Bond Future	3389	4	3389	4	0.00
11/03/2016	2038 On 05-May-16			Bond Future	128.88	128.8861	128.8775	128.8861	17,007.00
11/03/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
11/03/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
11/03/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
11/03/2016	2038 On 05-May-16	130.99	Put	Bond Future	2113	2	2113	2	0.00
11/03/2016	2038 On 05-May-16	131.00	Put	Bond Future	2123	2	2123	2	0.00
11/03/2016	2038 On 05-May-16	131.01	Put	Bond Future	2133	2	2133	2	0.00
11/03/2016	2038 On 04-August-16			Bond Future	129.92	129.9255	129.9171	129.9255	0.00
11/03/2016	2038 On 04-August-16	129.31	Call	Bond Future	607	1	607	1	0.00
11/03/2016	2038 On 04-August-16	129.30	Call	Bond Future	617	1	617	1	0.00
11/03/2016	2038 On 04-August-16	129.32	Call	Bond Future	597	1	597	1	0.00
11/03/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
11/03/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
11/03/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
11/03/2016	2040 On 05-May-16			Bond Future	9.88	93.9234	9.8796	93.9234	1,812.00
11/03/2016	2040 On 05-May-16	9.51	Call	Bond Future	1335	1	1335	1	0.00
11/03/2016	2040 On 05-May-16	9.50	Call	Bond Future	1308	1	1308	1	0.00
11/03/2016	2040 On 05-May-16	9.49	Call	Bond Future	1281	1	1281	1	0.00
11/03/2016	2040 On 05-May-16	9.50	Put	Bond Future	4627	5	4627	5	0.00
11/03/2016	2040 On 05-May-16	9.49	Put	Bond Future	4690	5	4690	5	0.00
11/03/2016	2040 On 05-May-16	9.51	Put	Bond Future	4565	5	4565	5	0.00
11/03/2016	2040 On 04-August-16			Bond Future	9.94	91.1903	9.9435	91.1903	0.00
11/03/2016	2040 On 04-August-16	9.50	Call	Bond Future	2563	2	2563	2	0.00
11/03/2016	2040 On 04-August-16	9.51	Call	Bond Future	2594	2	2594	2	0.00
11/03/2016	2040 On 04-August-16	9.49	Call	Bond Future	2532	2	2532	2	0.00
11/03/2016	2040 On 04-August-16	9.51	Put	Bond Future	6353	7	6353	7	0.00
11/03/2016	2040 On 04-August-16	9.50	Put	Bond Future	6412	7	6412	7	0.00
11/03/2016	2040 On 04-August-16	9.49	Put	Bond Future	6470	7	6470	7	0.00
11/03/2016	2044 On 05-May-16			Bond Future	9.88	91.2624	9.8782	91.2624	20,223.00

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11/03/2016	2044 On 05-May-16	9.00	Call	Bond Future	378	0	378	0	0.00
11/03/2016	2044 On 05-May-16	9.01	Call	Bond Future	390	0	390	0	0.00
11/03/2016	2044 On 05-May-16	8.99	Call	Bond Future	368	0	368	0	0.00
11/03/2016	2044 On 05-May-16	9.01	Put	Bond Future	8389	9	8389	9	0.00
11/03/2016	2044 On 05-May-16	8.99	Put	Bond Future	8566	9	8566	9	0.00
11/03/2016	2044 On 05-May-16	9.00	Put	Bond Future	8477	9	8477	9	0.00
11/03/2016	2044 On 04-August-16			Bond Future	9.94	88.6043	9.9397	88.6043	0.00
11/03/2016	2044 On 04-August-16	9.51	Call	Bond Future	2620	2	2620	2	0.00
11/03/2016	2044 On 04-August-16	9.50	Call	Bond Future	2589	2	2589	2	0.00
11/03/2016	2044 On 04-August-16	9.49	Call	Bond Future	2557	2	2557	2	0.00
11/03/2016	2044 On 04-August-16	9.50	Put	Bond Future	6446	7	6446	7	0.00
11/03/2016	2044 On 04-August-16	9.51	Put	Bond Future	6387	7	6387	7	0.00
11/03/2016	2044 On 04-August-16	9.49	Put	Bond Future	6506	7	6506	7	0.00
11/03/2016	2044 On 03-November-16			Bond Future	9.99	90.2991	9.9915	90.2991	0.00
11/03/2016	2044 On 03-November-16	10.42	Call	Bond Future	7129	7	7129	7	0.00
11/03/2016	2044 On 03-November-16	10.43	Call	Bond Future	7176	7	7176	7	0.00
11/03/2016	2044 On 03-November-16	10.41	Call	Bond Future	7081	7	7081	7	0.00
11/03/2016	2044 On 03-November-16	10.43	Put	Bond Future	3630	4	3630	4	0.00
11/03/2016	2044 On 03-November-16	10.42	Put	Bond Future	3661	4	3661	4	0.00
11/03/2016	2044 On 03-November-16	10.41	Put	Bond Future	3692	4	3692	4	0.00
11/03/2016	2046 On 05-May-16			Bond Future	127.63	127.6404	127.6320	127.6404	12,766.00
11/03/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
11/03/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
11/03/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
11/03/2016	2046 On 05-May-16	129.99	Put	Bond Future	2358	2	2358	2	0.00
11/03/2016	2046 On 05-May-16	130.00	Put	Bond Future	2368	2	2368	2	0.00
11/03/2016	2046 On 05-May-16	130.01	Put	Bond Future	2378	2	2378	2	0.00
11/03/2016	2046 On 04-August-16			Bond Future	130.06	130.0649	130.0563	130.0649	0.00
11/03/2016	2046 On 04-August-16	129.00	Call	Bond Future	1056	1	1056	1	0.00
11/03/2016	2046 On 04-August-16	129.01	Call	Bond Future	1046	1	1046	1	0.00
11/03/2016	2046 On 04-August-16	129.02	Call	Bond Future	1036	1	1036	1	0.00
11/03/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
11/03/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
11/03/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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11/03/2016	2050 On 05-May-16			Bond Future	137.56	135.9406	137.5580	135.9406	14,916.00
11/03/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
11/03/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
11/03/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
11/03/2016	2050 On 05-May-16	138.00	Put	Bond Future	442	2	442	2	0.00
11/03/2016	2050 On 05-May-16	138.01	Put	Bond Future	452	2	452	2	0.00
11/03/2016	2050 On 05-May-16	137.99	Put	Bond Future	432	2	432	2	0.00
11/03/2016	2050 On 04-August-16			Bond Future	138.60	136.9538	138.6023	136.9538	0.00
11/03/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
11/03/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
11/03/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
11/03/2016	2050 On 04-August-16	139.14	Put	Bond Future	538	2	538	2	0.00
11/03/2016	2050 On 04-August-16	139.13	Put	Bond Future	528	2	528	2	0.00
11/03/2016	2050 On 04-August-16	139.12	Put	Bond Future	518	2	518	2	0.00
11/03/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	AL37 On 05-May-16			Index Future	472.97	471.7700	472.9740	471.7700	4.00
11/03/2016	AL37 On 04-August-16			Index Future	481.82	480.5960	481.8230	480.5960	0.00
11/03/2016	AL7T On 05-May-16			Index Future	546.50	544.3660	546.4980	544.3660	0.00
11/03/2016	AL7T On 04-August-16			Index Future	556.72	554.5500	556.7230	554.5500	0.00
11/03/2016	ALBI On 05-May-16			Index Future	495.52	493.5120	495.5230	493.5120	510.00
11/03/2016	ALBI On 04-August-16			Index Future	504.80	502.7450	504.7950	502.7450	139.00
11/03/2016	ALBI On 03-November-16			Index Future	514.54	512.4590	514.5410	512.4590	0.00
11/03/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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11/03/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/03/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2016	EL28 On 05-May-16			Bond Future	126.93	126.8047	126.9300	126.8047	0.00
11/03/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
11/03/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
11/03/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
11/03/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2080	2	2080	2	0.00
11/03/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2070	2	2070	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
11/03/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2060	2	2060	2	0.00
11/03/2016	EL28 On 04-August-16			Bond Future	129.34	129.2133	129.3411	129.2133	0.00
11/03/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2481	2	2481	2	0.00
11/03/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2471	2	2471	2	0.00
11/03/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2461	2	2461	2	0.00
11/03/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
11/03/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
11/03/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
11/03/2016	ES33 On 05-May-16			Bond Future	10.67	75.9186	10.6694	75.9186	8,776.00
11/03/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
11/03/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
11/03/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
11/03/2016	ES33 On 05-May-16	9.99	Put	Bond Future	4482	5	4482	5	0.00
11/03/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4413	5	4413	5	0.00
11/03/2016	ES33 On 05-May-16	10.01	Put	Bond Future	4344	5	4344	5	0.00
11/03/2016	ES33 On 04-August-16			Bond Future	10.76	77.3543	10.7599	77.3543	0.00
11/03/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
11/03/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
11/03/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
11/03/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3343	4	3343	4	0.00
11/03/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3210	4	3210	4	0.00
11/03/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3276	4	3276	4	0.00
11/03/2016	ES33 On 03-November-16			Bond Future	10.85	75.0407	10.8470	75.0407	0.00
11/03/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2759	2	2759	2	0.00
11/03/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2643	2	2643	2	0.00
11/03/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2701	2	2701	2	0.00
11/03/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
11/03/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
11/03/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
11/03/2016	ES42 On 05-May-16			Bond Future	10.84	79.7672	10.8364	79.7672	7,250.00
11/03/2016	GOVI On 05-May-16			GOVI	494.43	492.4960	494.4270	492.4960	477.00
11/03/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
11/03/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
11/03/2016	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
11/03/2016	GOVI On 05-May-16	517.99	Put	GOVI	235630	25	235630	25	0.00
11/03/2016	GOVI On 05-May-16	518.00	Put	GOVI	235730	26	235730	26	0.00
11/03/2016	GOVI On 05-May-16	518.01	Put	GOVI	235830	26	235830	26	0.00
11/03/2016	GOVI On 04-August-16			GOVI	503.68	501.7100	503.6780	501.7100	26.00
11/03/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
11/03/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
11/03/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
11/03/2016	GOVI On 04-August-16	521.01	Put	GOVI	173320	19	173320	19	0.00
11/03/2016	GOVI On 04-August-16	520.99	Put	GOVI	173120	19	173120	19	0.00
11/03/2016	GOVI On 04-August-16	521.00	Put	GOVI	173220	19	173220	19	0.00
11/03/2016	GOVI On 03-November-16			GOVI	513.40	511.4040	513.4030	511.4040	0.00
11/03/2016	GOVI On 03-November-16	476.11	Call	GOVI	372930	35	372930	35	0.00
11/03/2016	GOVI On 03-November-16	476.12	Call	GOVI	372830	35	372830	35	0.00
11/03/2016	GOVI On 03-November-16	476.13	Call	GOVI	372730	35	372730	35	0.00
11/03/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
11/03/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
11/03/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
11/03/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/03/2016	IGOV On 05-May-16			Index Future	237.41	237.0940	237.4100	237.0940	977.00
11/03/2016	IGOV On 04-August-16			Index Future	241.87	241.5490	241.8720	241.5490	81.00
11/03/2016	IGOV On 03-November-16			Index Future	246.56	246.2340	246.5610	246.2340	0.00
11/03/2016	ILBI On 05-May-16			Index Future	643.55	642.9050	643.5510	642.9050	0.00
11/03/2016	ILBI On 04-August-16			Index Future	655.49	654.8320	655.4900	654.8320	157.00
11/03/2016	IS01 On 19-December-16			Interest Rate Swap	100.13	100.1471	100.1306	100.1471	0.00
11/03/2016	IS01 On 16-March-17			Interest Rate Swap	100.16	100.1879	100.1632	100.1879	0.00
11/03/2016	IS01 On 15-June-17			Interest Rate Swap	99.89	99.9244	99.8896	99.9244	0.00
11/03/2016	IS02 On 18-December-17			Interest Rate Swap	100.51	100.5748	100.5129	100.5748	0.00
11/03/2016	IS02 On 16-March-18			Interest Rate Swap	99.96	100.1316	99.9606	100.1316	0.00
11/03/2016	IS02 On 15-June-18			Interest Rate Swap	99.80	100.0031	99.8002	100.0031	0.00
11/03/2016	IS05 On 17-December-20			Interest Rate Swap	100.68	100.7091	100.6793	100.7091	0.00
11/03/2016	IS05 On 16-March-21			Interest Rate Swap	100.19	100.2186	100.1937	100.2186	0.00
11/03/2016	IS05 On 15-June-21			Interest Rate Swap	99.67	99.7023	99.6668	99.7023	0.00
11/03/2016	IS10 On 17-December-25			Interest Rate Swap	102.55	102.5835	102.5476	102.5835	0.00
11/03/2016	IS10 On 16-March-26			Interest Rate Swap	99.77	99.7886	99.7677	99.7886	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
11/03/2016	IS10 On 15-June-26			Interest Rate Swap	98.62	98.6388	98.6208	98.6388	0.00
11/03/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/03/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/03/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/03/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/03/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.06	92.9400	7.0600	92.9400	0.00
11/03/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.18	92.7800	7.1800	92.7800	0.00
11/03/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.24	92.7000	7.2400	92.7000	0.00
11/03/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.37	92.5700	7.3700	92.5700	0.00
11/03/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.43	92.4900	7.4300	92.4900	0.00
11/03/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.52	92.3900	7.5200	92.3900	0.00
11/03/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.58	92.3200	7.5800	92.3200	0.00
11/03/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.81	92.0700	7.8100	92.0700	0.00
11/03/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.94	91.9300	7.9400	91.9300	0.00
11/03/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.10	91.7800	8.1000	91.7800	0.00
11/03/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.18	91.6900	8.1800	91.6900	0.00
11/03/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.26	91.6100	8.2600	91.6100	0.00
11/03/2016	R023 On 05-May-16			Bond Future	9.01	94.9228	9.0063	94.9228	8,731.00
11/03/2016	R023 On 05-May-16	8.25	Call	Bond Future	230	0	230	0	0.00
11/03/2016	R023 On 05-May-16	8.26	Call	Bond Future	237	0	237	0	0.00
11/03/2016	R023 On 05-May-16	8.24	Call	Bond Future	223	0	223	0	0.00
11/03/2016	R023 On 05-May-16	8.25	Put	Bond Future	3957	4	3957	4	0.00
11/03/2016	R023 On 05-May-16	8.26	Put	Bond Future	3913	4	3913	4	0.00
11/03/2016	R023 On 05-May-16	8.24	Put	Bond Future	4001	4	4001	4	0.00
11/03/2016	R023 On 04-August-16			Bond Future	9.07	96.7178	9.0721	96.7178	0.00
11/03/2016	R023 On 04-August-16	8.24	Call	Bond Future	673	1	673	1	0.00
11/03/2016	R023 On 04-August-16	8.25	Call	Bond Future	684	1	684	1	0.00
11/03/2016	R023 On 04-August-16	8.26	Call	Bond Future	695	1	695	1	0.00
11/03/2016	R023 On 04-August-16	8.25	Put	Bond Future	4619	5	4619	5	0.00
11/03/2016	R023 On 04-August-16	8.26	Put	Bond Future	4581	5	4581	5	0.00
11/03/2016	R023 On 04-August-16	8.24	Put	Bond Future	4657	5	4657	5	0.00
11/03/2016	R023 On 03-November-16			Bond Future	9.14	94.6358	9.1360	94.6358	0.00
11/03/2016	R023 On 03-November-16	9.73	Call	Bond Future	4194	4	4194	4	0.00
11/03/2016	R023 On 03-November-16	9.74	Call	Bond Future	4223	4	4223	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
11/03/2016	R023 On 03-November-16	9.75	Call	Bond Future	4252	4	4252	4	0.00
11/03/2016	R023 On 03-November-16	9.74	Put	Bond Future	1539	2	1539	2	0.00
11/03/2016	R023 On 03-November-16	9.75	Put	Bond Future	1525	2	1525	2	0.00
11/03/2016	R023 On 03-November-16	9.73	Put	Bond Future	1554	2	1554	2	0.00
11/03/2016	R035 On 05-May-16			Bond Future	9.76	93.6343	9.7621	93.6343	4,141.00
11/03/2016	R035 On 05-May-16	10.35	Call	Bond Future	4543	4	4543	4	0.00
11/03/2016	R035 On 05-May-16	10.37	Call	Bond Future	4691	4	4691	4	0.00
11/03/2016	R035 On 05-May-16	10.36	Call	Bond Future	4617	4	4617	4	0.00
11/03/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
11/03/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
11/03/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
11/03/2016	R035 On 04-August-16			Bond Future	9.82	95.4050	9.8219	95.4050	0.00
11/03/2016	R035 On 04-August-16	10.37	Call	Bond Future	4195	4	4195	4	0.00
11/03/2016	R035 On 04-August-16	10.36	Call	Bond Future	4121	4	4121	4	0.00
11/03/2016	R035 On 04-August-16	10.35	Call	Bond Future	4047	4	4047	4	0.00
11/03/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
11/03/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
11/03/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
11/03/2016	R186 On 05-May-16			Bond Future	9.14	112.7113	9.1385	112.7113	56,445.00
11/03/2016	R186 On 05-May-16	8.34	Call	Bond Future	325	0	325	0	0.00
11/03/2016	R186 On 05-May-16	9.25	Call	Bond Future	2469	2	2469	2	180.00
11/03/2016	R186 On 05-May-16	9.89	Call	Bond Future	5613	5	5613	5	0.00
11/03/2016	R186 On 05-May-16	8.35	Call	Bond Future	335	0	335	0	0.00
11/03/2016	R186 On 05-May-16	8.33	Call	Bond Future	316	0	316	0	0.00
11/03/2016	R186 On 05-May-16	9.96	Call	Bond Future	6009	6	6009	6	0.00
11/03/2016	R186 On 05-May-16	9.86	Call	Bond Future	5445	5	5445	5	0.00
11/03/2016	R186 On 05-May-16	8.75	Call	Bond Future	946	1	946	1	180.00
11/03/2016	R186 On 05-May-16	7.56	Call	Bond Future	20	0	20	0	0.00
11/03/2016	R186 On 05-May-16	8.85	Call	Bond Future	1178	1	1178	1	0.00
11/03/2016	R186 On 05-May-16	8.33	Put	Bond Future	6285	7	6285	7	0.00
11/03/2016	R186 On 05-May-16	9.89	Put	Bond Future	437	1	437	1	180.00
11/03/2016	R186 On 05-May-16	9.96	Put	Bond Future	369	0	369	0	5,000.00
11/03/2016	R186 On 05-May-16	9.86	Put	Bond Future	469	1	469	1	5,000.00
11/03/2016	R186 On 05-May-16	7.56	Put	Bond Future	12094	13	12094	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
11/03/2016	R186 On 05-May-16	8.35	Put	Bond Future	6152	7	6152	7	0.00
11/03/2016	R186 On 05-May-16	8.34	Put	Bond Future	6218	7	6218	7	0.00
11/03/2016	R186 On 05-May-16	8.85	Put	Bond Future	3259	4	3259	4	5,350.00
11/03/2016	R186 On 05-May-16	8.75	Put	Bond Future	3761	4	3761	4	1,900.00
11/03/2016	R186 On 05-May-16	9.25	Put	Bond Future	1679	2	1679	2	0.00
11/03/2016	R186 On 04-August-16			Bond Future	9.20	109.5390	9.1985	109.5390	0.00
11/03/2016	R186 On 04-August-16	8.51	Call	Bond Future	1352	1	1352	1	0.00
11/03/2016	R186 On 04-August-16	8.49	Call	Bond Future	1312	1	1312	1	0.00
11/03/2016	R186 On 04-August-16	8.50	Call	Bond Future	1332	1	1332	1	0.00
11/03/2016	R186 On 04-August-16	8.49	Put	Bond Future	6410	7	6410	7	0.00
11/03/2016	R186 On 04-August-16	8.50	Put	Bond Future	6355	7	6355	7	0.00
11/03/2016	R186 On 04-August-16	8.51	Put	Bond Future	6301	7	6301	7	0.00
11/03/2016	R197 On 05-May-16			Bond Future	294.59	294.6069	294.5861	294.6069	2,289.00
11/03/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
11/03/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
11/03/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
11/03/2016	R197 On 05-May-16	300.00	Put	Bond Future	5414	5	5414	5	0.00
11/03/2016	R197 On 05-May-16	300.01	Put	Bond Future	5424	5	5424	5	0.00
11/03/2016	R197 On 05-May-16	299.99	Put	Bond Future	5404	5	5404	5	0.00
11/03/2016	R197 On 04-August-16			Bond Future	293.69	293.7066	293.6858	293.7066	0.00
11/03/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
11/03/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
11/03/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
11/03/2016	R197 On 04-August-16	293.96	Put	Bond Future	274	0	274	0	0.00
11/03/2016	R197 On 04-August-16	293.97	Put	Bond Future	284	0	284	0	0.00
11/03/2016	R197 On 04-August-16	293.98	Put	Bond Future	294	0	294	0	0.00
11/03/2016	R202 On 05-May-16			Bond Future	240.22	240.2319	240.2160	240.2319	43,261.00
11/03/2016	R202 On 05-May-16	246.99	Call	Bond Future	1178	1	1178	1	0.00
11/03/2016	R202 On 05-May-16	247.01	Call	Bond Future	1174	1	1174	1	0.00
11/03/2016	R202 On 05-May-16	247.00	Call	Bond Future	1176	1	1176	1	0.00
11/03/2016	R202 On 05-May-16	247.00	Put	Bond Future	7960	8	7960	8	0.00
11/03/2016	R202 On 05-May-16	247.01	Put	Bond Future	7968	8	7968	8	0.00
11/03/2016	R202 On 05-May-16	246.99	Put	Bond Future	7952	8	7952	8	0.00
11/03/2016	R202 On 04-August-16			Bond Future	241.33	241.3444	241.3285	241.3444	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
11/03/2016	R202 On 04-August-16	243.26	Call	Bond Future	4535	5	4535	5	0.00
11/03/2016	R202 On 04-August-16	243.25	Call	Bond Future	4539	5	4539	5	0.00
11/03/2016	R202 On 04-August-16	243.24	Call	Bond Future	4544	5	4544	5	0.00
11/03/2016	R202 On 04-August-16	243.25	Put	Bond Future	6461	6	6461	6	0.00
11/03/2016	R202 On 04-August-16	243.24	Put	Bond Future	6455	6	6455	6	0.00
11/03/2016	R202 On 04-August-16	243.26	Put	Bond Future	6466	6	6466	6	0.00
11/03/2016	R203 On 05-May-16			Bond Future	8.07	101.3877	8.0680	101.3877	53,980.00
11/03/2016	R203 On 05-May-16	7.26	Call	Bond Future	31	0	31	0	0.00
11/03/2016	R203 On 05-May-16	7.24	Call	Bond Future	29	0	29	0	0.00
11/03/2016	R203 On 05-May-16	7.25	Call	Bond Future	30	0	30	0	0.00
11/03/2016	R203 On 05-May-16	7.24	Put	Bond Future	1078	1	1078	1	0.00
11/03/2016	R203 On 05-May-16	7.26	Put	Bond Future	1055	1	1055	1	0.00
11/03/2016	R203 On 05-May-16	7.25	Put	Bond Future	1066	1	1066	1	0.00
11/03/2016	R203 On 04-August-16			Bond Future	8.17	103.3051	8.1719	103.3051	0.00
11/03/2016	R203 On 04-August-16	7.24	Call	Bond Future	91	0	91	0	0.00
11/03/2016	R203 On 04-August-16	7.26	Call	Bond Future	95	0	95	0	0.00
11/03/2016	R203 On 04-August-16	7.25	Call	Bond Future	93	0	93	0	0.00
11/03/2016	R203 On 04-August-16	7.25	Put	Bond Future	1051	1	1051	1	0.00
11/03/2016	R203 On 04-August-16	7.26	Put	Bond Future	1043	1	1043	1	0.00
11/03/2016	R203 On 04-August-16	7.24	Put	Bond Future	1060	1	1060	1	0.00
11/03/2016	R203 On 03-November-16			Bond Future	8.28	101.1084	8.2804	101.1084	0.00
11/03/2016	R203 On 03-November-16	8.84	Call	Bond Future	705	1	705	1	0.00
11/03/2016	R203 On 03-November-16	8.86	Call	Bond Future	716	1	716	1	0.00
11/03/2016	R203 On 03-November-16	8.85	Call	Bond Future	710	1	710	1	0.00
11/03/2016	R203 On 03-November-16	8.84	Put	Bond Future	254	0	254	0	0.00
11/03/2016	R203 On 03-November-16	8.86	Put	Bond Future	250	0	250	0	0.00
11/03/2016	R203 On 03-November-16	8.85	Put	Bond Future	252	0	252	0	0.00
11/03/2016	R204 On 05-May-16			Bond Future	8.44	101.8767	8.4418	101.8767	33,129.00
11/03/2016	R204 On 05-May-16	7.76	Call	Bond Future	105	0	105	0	0.00
11/03/2016	R204 On 05-May-16	7.75	Call	Bond Future	102	0	102	0	0.00
11/03/2016	R204 On 05-May-16	7.74	Call	Bond Future	99	0	99	0	0.00
11/03/2016	R204 On 05-May-16	7.75	Put	Bond Future	1702	2	1702	2	0.00
11/03/2016	R204 On 05-May-16	7.76	Put	Bond Future	1682	2	1682	2	0.00
11/03/2016	R204 On 05-May-16	7.74	Put	Bond Future	1723	2	1723	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
11/03/2016	R204 On 04-August-16			Bond Future	8.54	99.7623	8.5417	99.7623	0.00
11/03/2016	R204 On 04-August-16	7.74	Call	Bond Future	260	0	260	0	0.00
11/03/2016	R204 On 04-August-16	7.75	Call	Bond Future	265	0	265	0	0.00
11/03/2016	R204 On 04-August-16	7.76	Call	Bond Future	270	0	270	0	0.00
11/03/2016	R204 On 04-August-16	7.75	Put	Bond Future	1934	2	1934	2	0.00
11/03/2016	R204 On 04-August-16	7.76	Put	Bond Future	1918	2	1918	2	0.00
11/03/2016	R204 On 04-August-16	7.74	Put	Bond Future	1951	2	1951	2	0.00
11/03/2016	R204 On 03-November-16			Bond Future	8.63	101.6703	8.6301	101.6703	0.00
11/03/2016	R204 On 03-November-16	9.21	Call	Bond Future	1696	2	1696	2	0.00
11/03/2016	R204 On 03-November-16	9.23	Call	Bond Future	1721	2	1721	2	0.00
11/03/2016	R204 On 03-November-16	9.22	Call	Bond Future	1708	2	1708	2	0.00
11/03/2016	R204 On 03-November-16	9.22	Put	Bond Future	604	1	604	1	0.00
11/03/2016	R204 On 03-November-16	9.21	Put	Bond Future	610	1	610	1	0.00
11/03/2016	R204 On 03-November-16	9.23	Put	Bond Future	598	1	598	1	0.00
11/03/2016	R207 On 05-May-16			Bond Future	8.68	97.6481	8.6838	97.6481	42,093.00
11/03/2016	R207 On 05-May-16	7.56	Call	Bond Future	35	0	35	0	43.00
11/03/2016	R207 On 05-May-16	7.85	Call	Bond Future	97	0	97	0	0.00
11/03/2016	R207 On 05-May-16	7.86	Call	Bond Future	100	0	100	0	0.00
11/03/2016	R207 On 05-May-16	7.84	Call	Bond Future	93	0	93	0	0.00
11/03/2016	R207 On 05-May-16	7.85	Put	Bond Future	2648	3	2648	3	0.00
11/03/2016	R207 On 05-May-16	7.86	Put	Bond Future	2621	3	2621	3	0.00
11/03/2016	R207 On 05-May-16	7.84	Put	Bond Future	2676	3	2676	3	0.00
11/03/2016	R207 On 05-May-16	7.56	Put	Bond Future	3493	4	3493	4	0.00
11/03/2016	R207 On 04-August-16			Bond Future	8.78	95.8504	8.7774	95.8504	0.00
11/03/2016	R207 On 04-August-16	8.00	Call	Bond Future	394	0	394	0	0.00
11/03/2016	R207 On 04-August-16	7.99	Call	Bond Future	388	0	388	0	0.00
11/03/2016	R207 On 04-August-16	8.01	Call	Bond Future	401	0	401	0	0.00
11/03/2016	R207 On 04-August-16	7.99	Put	Bond Future	2647	3	2647	3	0.00
11/03/2016	R207 On 04-August-16	8.01	Put	Bond Future	2602	3	2602	3	0.00
11/03/2016	R207 On 04-August-16	8.00	Put	Bond Future	2624	3	2624	3	0.00
11/03/2016	R208 On 05-May-16			Bond Future	8.83	92.3556	8.8295	92.3556	45,179.00
11/03/2016	R208 On 05-May-16	7.99	Call	Bond Future	125	0	125	0	0.00
11/03/2016	R208 On 05-May-16	8.01	Call	Bond Future	133	0	133	0	0.00
11/03/2016	R208 On 05-May-16	8.00	Call	Bond Future	129	0	129	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
11/03/2016	R208 On 05-May-16	8.00	Put	Bond Future	3269	3	3269	3	0.00
11/03/2016	R208 On 05-May-16	8.01	Put	Bond Future	3234	3	3234	3	0.00
11/03/2016	R208 On 05-May-16	7.99	Put	Bond Future	3303	4	3303	4	0.00
11/03/2016	R208 On 04-August-16			Bond Future	8.91	94.1022	8.9088	94.1022	0.00
11/03/2016	R208 On 04-August-16	7.99	Call	Bond Future	412	0	412	0	0.00
11/03/2016	R208 On 04-August-16	8.00	Call	Bond Future	419	0	419	0	0.00
11/03/2016	R208 On 04-August-16	8.01	Call	Bond Future	426	0	426	0	0.00
11/03/2016	R208 On 04-August-16	7.99	Put	Bond Future	3743	4	3743	4	0.00
11/03/2016	R208 On 04-August-16	8.00	Put	Bond Future	3713	4	3713	4	0.00
11/03/2016	R208 On 04-August-16	8.01	Put	Bond Future	3684	4	3684	4	0.00
11/03/2016	R208 On 03-November-16			Bond Future	8.98	92.4988	8.9801	92.4988	0.00
11/03/2016	R208 On 03-November-16	9.57	Call	Bond Future	3086	3	3086	3	0.00
11/03/2016	R208 On 03-November-16	9.59	Call	Bond Future	3130	3	3130	3	0.00
11/03/2016	R208 On 03-November-16	9.58	Call	Bond Future	3108	3	3108	3	0.00
11/03/2016	R208 On 03-November-16	9.57	Put	Bond Future	1111	1	1111	1	0.00
11/03/2016	R208 On 03-November-16	9.58	Put	Bond Future	1100	1	1100	1	0.00
11/03/2016	R208 On 03-November-16	9.59	Put	Bond Future	1090	1	1090	1	0.00
11/03/2016	R209 On 05-May-16			Bond Future	9.70	70.1020	9.6996	70.1020	32,951.00
11/03/2016	R209 On 05-May-16	9.00	Call	Bond Future	470	0	470	0	6,700.00
11/03/2016	R209 On 05-May-16	8.25	Call	Bond Future	42	0	42	0	6,700.00
11/03/2016	R209 On 05-May-16	8.99	Call	Bond Future	458	0	458	0	0.00
11/03/2016	R209 On 05-May-16	9.01	Call	Bond Future	482	0	482	0	0.00
11/03/2016	R209 On 05-May-16	9.01	Put	Bond Future	5317	6	5317	6	0.00
11/03/2016	R209 On 05-May-16	9.00	Put	Bond Future	5379	6	5379	6	0.00
11/03/2016	R209 On 05-May-16	8.25	Put	Bond Future	10816	11	10816	11	0.00
11/03/2016	R209 On 05-May-16	8.99	Put	Bond Future	5441	6	5441	6	0.00
11/03/2016	R209 On 04-August-16			Bond Future	9.75	71.4278	9.7548	71.4278	0.00
11/03/2016	R209 On 04-August-16	10.60	Call	Bond Future	6481	6	6481	6	5,760.00
11/03/2016	R209 On 04-August-16	9.24	Call	Bond Future	1777	2	1777	2	0.00
11/03/2016	R209 On 04-August-16	9.26	Call	Bond Future	1824	2	1824	2	0.00
11/03/2016	R209 On 04-August-16	9.25	Call	Bond Future	1800	2	1800	2	0.00
11/03/2016	R209 On 04-August-16	9.60	Call	Bond Future	2725	3	2725	3	5,760.00
11/03/2016	R209 On 04-August-16	9.26	Put	Bond Future	5207	5	5207	5	0.00
11/03/2016	R209 On 04-August-16	10.60	Put	Bond Future	1234	1	1234	1	0.00

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11/03/2016	R209 On 04-August-16	9.24	Put	Bond Future	5303	6	5303	6	0.00
11/03/2016	R209 On 04-August-16	9.25	Put	Bond Future	5255	6	5255	6	0.00
11/03/2016	R209 On 04-August-16	9.60	Put	Bond Future	3757	4	3757	4	0.00
11/03/2016	R209 On 03-November-16			Bond Future	9.80	69.6429	9.8048	69.6429	0.00
11/03/2016	R209 On 03-November-16	10.24	Call	Bond Future	5547	5	5547	5	0.00
11/03/2016	R209 On 03-November-16	10.26	Call	Bond Future	5622	5	5622	5	0.00
11/03/2016	R209 On 03-November-16	10.25	Call	Bond Future	5585	5	5585	5	0.00
11/03/2016	R209 On 03-November-16	10.25	Put	Bond Future	2767	3	2767	3	0.00
11/03/2016	R209 On 03-November-16	10.26	Put	Bond Future	2743	3	2743	3	0.00
11/03/2016	R209 On 03-November-16	10.24	Put	Bond Future	2791	3	2791	3	0.00
11/03/2016	R210 On 05-May-16			Bond Future	181.45	181.2748	181.4508	181.2748	1,554.00
11/03/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
11/03/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
11/03/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
11/03/2016	R210 On 05-May-16	185.00	Put	Bond Future	3549	4	3549	4	0.00
11/03/2016	R210 On 05-May-16	185.01	Put	Bond Future	3559	4	3559	4	0.00
11/03/2016	R210 On 05-May-16	184.99	Put	Bond Future	3539	4	3539	4	0.00
11/03/2016	R210 On 04-August-16			Bond Future	184.90	184.7180	184.8977	184.7180	0.00
11/03/2016	R210 On 04-August-16	181.51	Call	Bond Future	3388	3	3388	3	0.00
11/03/2016	R210 On 04-August-16	181.50	Call	Bond Future	3398	3	3398	3	0.00
11/03/2016	R210 On 04-August-16	181.52	Call	Bond Future	3378	3	3378	3	0.00
11/03/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
11/03/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
11/03/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
11/03/2016	R211 On 05-May-16			Bond Future	137.45	137.4616	137.4491	137.4616	62.00
11/03/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
11/03/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
11/03/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
11/03/2016	R211 On 05-May-16	138.99	Put	Bond Future	1541	2	1541	2	0.00
11/03/2016	R211 On 05-May-16	139.00	Put	Bond Future	1551	2	1551	2	0.00
11/03/2016	R211 On 05-May-16	139.01	Put	Bond Future	1561	2	1561	2	0.00
11/03/2016	R211 On 04-August-16			Bond Future	138.32	138.3343	138.3218	138.3343	0.00
11/03/2016	R211 On 04-August-16	137.09	Call	Bond Future	1232	1	1232	1	0.00
11/03/2016	R211 On 04-August-16	137.07	Call	Bond Future	1252	1	1252	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
11/03/2016	R211 On 04-August-16	137.08	Call	Bond Future	1242	1	1242	1	0.00
11/03/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
11/03/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
11/03/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
11/03/2016	R212 On 05-May-16			Bond Future	143.21	143.1772	143.2056	143.1772	3,833.00
11/03/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
11/03/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
11/03/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
11/03/2016	R212 On 05-May-16	145.00	Put	Bond Future	1794	2	1794	2	0.00
11/03/2016	R212 On 05-May-16	145.01	Put	Bond Future	1804	2	1804	2	0.00
11/03/2016	R212 On 05-May-16	144.99	Put	Bond Future	1784	2	1784	2	0.00
11/03/2016	R212 On 04-August-16			Bond Future	144.02	143.9888	144.0181	143.9888	0.00
11/03/2016	R212 On 04-August-16	142.44	Call	Bond Future	1578	2	1578	2	0.00
11/03/2016	R212 On 04-August-16	142.43	Call	Bond Future	1588	2	1588	2	0.00
11/03/2016	R212 On 04-August-16	142.42	Call	Bond Future	1598	2	1598	2	0.00
11/03/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
11/03/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
11/03/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
11/03/2016	R213 On 05-May-16			Bond Future	9.57	80.8047	9.5702	80.8047	48,116.00
11/03/2016	R213 On 05-May-16	8.74	Call	Bond Future	319	0	319	0	0.00
11/03/2016	R213 On 05-May-16	8.76	Call	Bond Future	337	0	337	0	0.00
11/03/2016	R213 On 05-May-16	8.75	Call	Bond Future	328	0	328	0	0.00
11/03/2016	R213 On 05-May-16	8.75	Put	Bond Future	6085	6	6085	6	0.00
11/03/2016	R213 On 05-May-16	8.74	Put	Bond Future	6149	7	6149	7	0.00
11/03/2016	R213 On 05-May-16	8.76	Put	Bond Future	6020	6	6020	6	0.00
11/03/2016	R213 On 04-August-16			Bond Future	9.63	82.3328	9.6267	82.3328	0.00
11/03/2016	R213 On 04-August-16	9.01	Call	Bond Future	1532	1	1532	1	0.00
11/03/2016	R213 On 04-August-16	8.99	Call	Bond Future	1491	1	1491	1	0.00
11/03/2016	R213 On 04-August-16	9.00	Call	Bond Future	1512	1	1512	1	0.00
11/03/2016	R213 On 04-August-16	8.99	Put	Bond Future	5853	6	5853	6	0.00
11/03/2016	R213 On 04-August-16	9.01	Put	Bond Future	5752	6	5752	6	0.00
11/03/2016	R213 On 04-August-16	9.00	Put	Bond Future	5802	6	5802	6	0.00
11/03/2016	R213 On 03-November-16			Bond Future	9.68	80.3561	9.6808	80.3561	0.00
11/03/2016	R213 On 03-November-16	10.20	Call	Bond Future	5866	6	5866	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2016	R213 On 03-November-16	10.19	Call	Bond Future	5827	6	5827	6	0.00
11/03/2016	R213 On 03-November-16	10.18	Call	Bond Future	5789	6	5789	6	0.00
11/03/2016	R213 On 03-November-16	10.19	Put	Bond Future	2604	3	2604	3	0.00
11/03/2016	R213 On 03-November-16	10.20	Put	Bond Future	2582	3	2582	3	0.00
11/03/2016	R213 On 03-November-16	10.18	Put	Bond Future	2627	3	2627	3	0.00
11/03/2016	R214 On 05-May-16			Bond Future	9.80	70.3018	9.8032	70.3018	32,449.00
11/03/2016	R214 On 05-May-16	8.99	Call	Bond Future	359	0	359	0	0.00
11/03/2016	R214 On 05-May-16	9.01	Call	Bond Future	379	0	379	0	0.00
11/03/2016	R214 On 05-May-16	9.00	Call	Bond Future	369	0	369	0	0.00
11/03/2016	R214 On 05-May-16	9.30	Call	Bond Future	792	1	792	1	0.00
11/03/2016	R214 On 05-May-16	9.01	Put	Bond Future	6210	7	6210	7	0.00
11/03/2016	R214 On 05-May-16	9.00	Put	Bond Future	6279	7	6279	7	0.00
11/03/2016	R214 On 05-May-16	8.99	Put	Bond Future	6347	7	6347	7	0.00
11/03/2016	R214 On 05-May-16	9.30	Put	Bond Future	4401	5	4401	5	0.00
11/03/2016	R214 On 04-August-16			Bond Future	9.86	71.6313	9.8566	71.6313	0.00
11/03/2016	R214 On 04-August-16	9.30	Call	Bond Future	1768	2	1768	2	1,300.00
11/03/2016	R214 On 04-August-16	11.30	Call	Bond Future	9388	9	9388	9	5,800.00
11/03/2016	R214 On 04-August-16	9.24	Call	Bond Future	1632	2	1632	2	0.00
11/03/2016	R214 On 04-August-16	9.26	Call	Bond Future	1676	2	1676	2	0.00
11/03/2016	R214 On 04-August-16	9.25	Call	Bond Future	1654	2	1654	2	0.00
11/03/2016	R214 On 04-August-16	8.55	Call	Bond Future	561	1	561	1	1,300.00
11/03/2016	R214 On 04-August-16	10.30	Call	Bond Future	4996	5	4996	5	5,800.00
11/03/2016	R214 On 04-August-16	9.26	Put	Bond Future	5946	6	5946	6	0.00
11/03/2016	R214 On 04-August-16	9.24	Put	Bond Future	6052	6	6052	6	0.00
11/03/2016	R214 On 04-August-16	9.30	Put	Bond Future	5738	6	5738	6	0.00
11/03/2016	R214 On 04-August-16	11.30	Put	Bond Future	613	1	613	1	0.00
11/03/2016	R214 On 04-August-16	10.30	Put	Bond Future	2082	2	2082	2	0.00
11/03/2016	R214 On 04-August-16	9.25	Put	Bond Future	5999	6	5999	6	0.00
11/03/2016	R214 On 04-August-16	8.55	Put	Bond Future	10501	11	10501	11	0.00
11/03/2016	R214 On 03-November-16			Bond Future	9.91	69.7037	9.9075	69.7037	0.00
11/03/2016	R214 On 03-November-16	10.33	Call	Bond Future	5724	5	5724	5	0.00
11/03/2016	R214 On 03-November-16	10.35	Call	Bond Future	5800	6	5800	6	0.00
11/03/2016	R214 On 03-November-16	10.34	Call	Bond Future	5762	6	5762	6	0.00
11/03/2016	R214 On 03-November-16	10.33	Put	Bond Future	2966	3	2966	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
11/03/2016	R214 On 03-November-16	10.34	Put	Bond Future	2942	3	2942	3	0.00
11/03/2016	R214 On 03-November-16	10.35	Put	Bond Future	2917	3	2917	3	0.00
11/03/2016	R248 On 05-May-16			Bond Future	9.88	90.2848	9.8797	90.2848	63,582.00
11/03/2016	R248 On 05-May-16	9.01	Call	Bond Future	392	0	392	0	0.00
11/03/2016	R248 On 05-May-16	9.00	Call	Bond Future	380	0	380	0	0.00
11/03/2016	R248 On 05-May-16	8.99	Call	Bond Future	369	0	369	0	0.00
11/03/2016	R248 On 05-May-16	9.00	Put	Bond Future	8676	9	8676	9	0.00
11/03/2016	R248 On 05-May-16	8.99	Put	Bond Future	8767	9	8767	9	0.00
11/03/2016	R248 On 05-May-16	9.01	Put	Bond Future	8585	9	8585	9	0.00
11/03/2016	R248 On 04-August-16			Bond Future	9.94	91.9921	9.9359	91.9921	0.00
11/03/2016	R248 On 04-August-16	9.25	Call	Bond Future	1901	2	1901	2	0.00
11/03/2016	R248 On 04-August-16	9.26	Call	Bond Future	1927	2	1927	2	0.00
11/03/2016	R248 On 04-August-16	9.24	Call	Bond Future	1874	2	1874	2	0.00
11/03/2016	R248 On 04-August-16	9.26	Put	Bond Future	8112	8	8112	8	0.00
11/03/2016	R248 On 04-August-16	9.25	Put	Bond Future	8183	9	8183	9	0.00
11/03/2016	R248 On 04-August-16	9.24	Put	Bond Future	8254	9	8254	9	0.00
11/03/2016	R248 On 03-November-16			Bond Future	9.99	89.3125	9.9895	89.3125	0.00
11/03/2016	R248 On 03-November-16	10.39	Call	Bond Future	7112	7	7112	7	0.00
11/03/2016	R248 On 03-November-16	10.38	Call	Bond Future	7064	7	7064	7	0.00
11/03/2016	R248 On 03-November-16	10.37	Call	Bond Future	7017	7	7017	7	0.00
11/03/2016	R248 On 03-November-16	10.38	Put	Bond Future	3843	4	3843	4	0.00
11/03/2016	R248 On 03-November-16	10.39	Put	Bond Future	3811	4	3811	4	0.00
11/03/2016	R248 On 03-November-16	10.37	Put	Bond Future	3875	4	3875	4	0.00