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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For October 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	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
03/10/2016	2025 On 03-November-16			Bond Future	128.49	128.4789	128.4924	128.4789	3,044.00
03/10/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2025 On 03-November-16	129.22	Put	Bond Future	728	1	728	1	0.00
03/10/2016	2025 On 03-November-16	129.21	Put	Bond Future	718	1	718	1	0.00
03/10/2016	2025 On 03-November-16	129.23	Put	Bond Future	738	1	738	1	0.00
03/10/2016	2030 On 03-November-16			Bond Future	8.98	93.9575	8.9850	93.9575	26,853.00
03/10/2016	2030 On 03-November-16	9.33	Call	Bond Future	2454	2	2454	2	0.00
03/10/2016	2030 On 03-November-16	9.34	Call	Bond Future	2524	2	2524	2	0.00
03/10/2016	2030 On 03-November-16	9.35	Call	Bond Future	2594	2	2594	2	0.00
03/10/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
03/10/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
03/10/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
03/10/2016	2030 On 02-February-17			Bond Future	9.02	91.7542	9.0223	91.7542	0.00
03/10/2016	2030 On 02-February-17	9.29	Call	Bond Future	1887	1	1887	1	0.00
03/10/2016	2030 On 02-February-17	9.31	Call	Bond Future	2026	1	2026	1	0.00
03/10/2016	2030 On 02-February-17	9.30	Call	Bond Future	1956	1	1956	1	0.00
03/10/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
03/10/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
03/10/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
03/10/2016	2030 On 04-May-17			Bond Future	9.06	93.5842	9.0551	93.5842	0.00
03/10/2016	2030 On 04-May-17	9.34	Call	Bond Future	1981	1	1981	1	0.00
03/10/2016	2030 On 04-May-17	9.33	Call	Bond Future	1913	1	1913	1	0.00
03/10/2016	2030 On 04-May-17	9.32	Call	Bond Future	1844	1	1844	1	0.00
03/10/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
03/10/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
03/10/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
03/10/2016	2032 On 03-November-16			Bond Future	9.10	93.2246	9.1011	93.2246	13,093.00
03/10/2016	2032 On 03-November-16	10.28	Call	Bond Future	8562	8	8562	8	0.00
03/10/2016	2032 On 03-November-16	10.30	Call	Bond Future	8696	8	8696	8	0.00
03/10/2016	2032 On 03-November-16	10.29	Call	Bond Future	8629	8	8629	8	0.00
03/10/2016	2032 On 03-November-16	10.28	Put	Bond Future	9	0	9	0	0.00
03/10/2016	2032 On 03-November-16	10.30	Put	Bond Future	8	0	8	0	0.00

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03/10/2016	2032 On 03-November-16	10.29	Put	Bond Future	8	0	8	0	0.00
03/10/2016	2032 On 02-February-17			Bond Future	9.14	95.0131	9.1417	95.0131	0.00
03/10/2016	2032 On 02-February-17	9.51	Call	Bond Future	4393	4	4393	4	0.00
03/10/2016	2032 On 02-February-17	9.53	Call	Bond Future	4490	4	4490	4	0.00
03/10/2016	2032 On 02-February-17	9.52	Call	Bond Future	4441	4	4441	4	0.00
03/10/2016	2032 On 02-February-17	9.52	Put	Bond Future	1598	2	1598	2	0.00
03/10/2016	2032 On 02-February-17	9.51	Put	Bond Future	1622	2	1622	2	0.00
03/10/2016	2032 On 02-February-17	9.53	Put	Bond Future	1573	2	1573	2	0.00
03/10/2016	2032 On 04-May-17			Bond Future	9.17	92.7473	9.1742	92.7473	0.00
03/10/2016	2032 On 04-May-17	9.46	Call	Bond Future	4858	4	4858	4	0.00
03/10/2016	2032 On 04-May-17	9.45	Call	Bond Future	4814	4	4814	4	0.00
03/10/2016	2032 On 04-May-17	9.44	Call	Bond Future	4770	4	4770	4	0.00
03/10/2016	2032 On 04-May-17	9.45	Put	Bond Future	2750	3	2750	3	0.00
03/10/2016	2032 On 04-May-17	9.46	Put	Bond Future	2721	3	2721	3	0.00
03/10/2016	2032 On 04-May-17	9.44	Put	Bond Future	2780	3	2780	3	0.00
03/10/2016	2033 On 03-November-16			Bond Future	108.22	108.2083	108.2197	108.2083	4,678.00
03/10/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2033 On 03-November-16	109.17	Put	Bond Future	950	1	950	1	0.00
03/10/2016	2033 On 03-November-16	109.18	Put	Bond Future	960	1	960	1	0.00
03/10/2016	2033 On 03-November-16	109.16	Put	Bond Future	940	1	940	1	0.00
03/10/2016	2037 On 03-November-16			Bond Future	9.27	94.4833	9.2654	94.4833	36,730.00
03/10/2016	2037 On 03-November-16	10.35	Call	Bond Future	8639	8	8639	8	0.00
03/10/2016	2037 On 03-November-16	10.36	Call	Bond Future	8712	8	8712	8	0.00
03/10/2016	2037 On 03-November-16	10.37	Call	Bond Future	8784	8	8784	8	0.00
03/10/2016	2037 On 03-November-16	10.36	Put	Bond Future	21	0	21	0	0.00
03/10/2016	2037 On 03-November-16	10.37	Put	Bond Future	20	0	20	0	0.00
03/10/2016	2037 On 03-November-16	10.35	Put	Bond Future	22	0	22	0	0.00
03/10/2016	2037 On 02-February-17			Bond Future	9.30	92.0398	9.3046	92.0398	0.00
03/10/2016	2037 On 02-February-17	9.66	Call	Bond Future	4842	4	4842	4	0.00
03/10/2016	2037 On 02-February-17	9.68	Call	Bond Future	4947	4	4947	4	0.00
03/10/2016	2037 On 02-February-17	9.67	Call	Bond Future	4895	4	4895	4	0.00
03/10/2016	2037 On 02-February-17	9.66	Put	Bond Future	1900	2	1900	2	0.00

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03/10/2016	2037 On 02-February-17	9.67	Put	Bond Future	1872	2	1872	2	0.00
03/10/2016	2037 On 02-February-17	9.68	Put	Bond Future	1844	2	1844	2	0.00
03/10/2016	2037 On 04-May-17			Bond Future	9.34	93.8755	9.3399	93.8755	0.00
03/10/2016	2037 On 04-May-17	9.59	Call	Bond Future	5303	5	5303	5	0.00
03/10/2016	2037 On 04-May-17	9.58	Call	Bond Future	5255	5	5255	5	0.00
03/10/2016	2037 On 04-May-17	9.60	Call	Bond Future	5350	5	5350	5	0.00
03/10/2016	2037 On 04-May-17	9.58	Put	Bond Future	3268	4	3268	4	0.00
03/10/2016	2037 On 04-May-17	9.60	Put	Bond Future	3200	4	3200	4	0.00
03/10/2016	2037 On 04-May-17	9.59	Put	Bond Future	3234	4	3234	4	0.00
03/10/2016	2038 On 03-November-16			Bond Future	135.68	135.6609	135.6751	135.6609	20,563.00
03/10/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2038 On 03-November-16	136.32	Put	Bond Future	645	1	645	1	0.00
03/10/2016	2038 On 03-November-16	136.31	Put	Bond Future	635	1	635	1	0.00
03/10/2016	2038 On 03-November-16	136.33	Put	Bond Future	655	1	655	1	0.00
03/10/2016	2040 On 03-November-16			Bond Future	9.32	98.5608	9.3205	98.5608	4,623.00
03/10/2016	2040 On 03-November-16	9.69	Call	Bond Future	3870	3	3870	3	0.00
03/10/2016	2040 On 03-November-16	9.71	Call	Bond Future	4007	3	4007	3	0.00
03/10/2016	2040 On 03-November-16	9.70	Call	Bond Future	3938	3	3938	3	0.00
03/10/2016	2040 On 03-November-16	9.69	Put	Bond Future	564	1	564	1	0.00
03/10/2016	2040 On 03-November-16	9.70	Put	Bond Future	545	1	545	1	0.00
03/10/2016	2040 On 03-November-16	9.71	Put	Bond Future	526	1	526	1	0.00
03/10/2016	2040 On 02-February-17			Bond Future	9.36	95.9451	9.3600	95.9451	0.00
03/10/2016	2040 On 02-February-17	9.58	Call	Bond Future	4526	4	4526	4	0.00
03/10/2016	2040 On 02-February-17	9.59	Call	Bond Future	4579	4	4579	4	0.00
03/10/2016	2040 On 02-February-17	9.60	Call	Bond Future	4632	4	4632	4	0.00
03/10/2016	2040 On 02-February-17	9.59	Put	Bond Future	2517	3	2517	3	0.00
03/10/2016	2040 On 02-February-17	9.60	Put	Bond Future	2482	3	2482	3	0.00
03/10/2016	2040 On 02-February-17	9.58	Put	Bond Future	2553	3	2553	3	0.00
03/10/2016	2040 On 04-May-17			Bond Future	9.40	97.8587	9.3956	97.8587	0.00
03/10/2016	2040 On 04-May-17	9.62	Call	Bond Future	5652	5	5652	5	0.00
03/10/2016	2040 On 04-May-17	9.63	Call	Bond Future	5703	5	5703	5	0.00
03/10/2016	2040 On 04-May-17	9.64	Call	Bond Future	5753	5	5753	5	0.00

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03/10/2016	2040 On 04-May-17	9.63	Put	Bond Future	3619	4	3619	4	0.00
03/10/2016	2040 On 04-May-17	9.64	Put	Bond Future	3583	4	3583	4	0.00
03/10/2016	2040 On 04-May-17	9.62	Put	Bond Future	3656	4	3656	4	0.00
03/10/2016	2044 On 03-November-16			Bond Future	9.34	95.6696	9.3400	95.6696	18,511.00
03/10/2016	2044 On 03-November-16	10.42	Call	Bond Future	9260	8	9260	8	0.00
03/10/2016	2044 On 03-November-16	10.41	Call	Bond Future	9184	8	9184	8	0.00
03/10/2016	2044 On 03-November-16	10.43	Call	Bond Future	9337	8	9337	8	0.00
03/10/2016	2044 On 03-November-16	10.43	Put	Bond Future	29	0	29	0	0.00
03/10/2016	2044 On 03-November-16	10.42	Put	Bond Future	30	0	30	0	0.00
03/10/2016	2044 On 03-November-16	10.41	Put	Bond Future	32	0	32	0	0.00
03/10/2016	2044 On 02-February-17			Bond Future	9.38	93.1236	9.3783	93.1236	0.00
03/10/2016	2044 On 02-February-17	9.77	Call	Bond Future	5556	5	5556	5	0.00
03/10/2016	2044 On 02-February-17	9.78	Call	Bond Future	5613	5	5613	5	0.00
03/10/2016	2044 On 02-February-17	9.76	Call	Bond Future	5499	5	5499	5	0.00
03/10/2016	2044 On 02-February-17	9.77	Put	Bond Future	2046	2	2046	2	0.00
03/10/2016	2044 On 02-February-17	9.78	Put	Bond Future	2016	2	2016	2	0.00
03/10/2016	2044 On 02-February-17	9.76	Put	Bond Future	2076	2	2076	2	0.00
03/10/2016	2044 On 04-May-17			Bond Future	9.41	94.9809	9.4128	94.9809	0.00
03/10/2016	2044 On 04-May-17	9.67	Call	Bond Future	5932	5	5932	5	0.00
03/10/2016	2044 On 04-May-17	9.66	Call	Bond Future	5881	5	5881	5	0.00
03/10/2016	2044 On 04-May-17	9.68	Call	Bond Future	5983	5	5983	5	0.00
03/10/2016	2044 On 04-May-17	9.68	Put	Bond Future	3582	4	3582	4	0.00
03/10/2016	2044 On 04-May-17	9.67	Put	Bond Future	3619	4	3619	4	0.00
03/10/2016	2044 On 04-May-17	9.66	Put	Bond Future	3656	4	3656	4	0.00
03/10/2016	2046 On 03-November-16			Bond Future	133.76	133.7475	133.7619	133.7475	17,476.00
03/10/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2046 On 03-November-16	137.09	Put	Bond Future	3328	3	3328	3	0.00
03/10/2016	2046 On 03-November-16	137.07	Put	Bond Future	3308	3	3308	3	0.00
03/10/2016	2046 On 03-November-16	137.08	Put	Bond Future	3318	3	3318	3	0.00
03/10/2016	2050 On 03-November-16			Bond Future	143.91	143.8942	143.9096	143.8942	21,628.00
03/10/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00

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03/10/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2050 On 03-November-16	149.53	Put	Bond Future	5620	6	5620	6	0.00
03/10/2016	2050 On 03-November-16	149.54	Put	Bond Future	5630	6	5630	6	0.00
03/10/2016	2050 On 03-November-16	149.52	Put	Bond Future	5610	6	5610	6	0.00
03/10/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	AL37 On 03-November-16			Index Future	508.32	506.8680	508.3160	506.8680	9.00
03/10/2016	AL37 On 02-February-17			Index Future	518.06	516.5930	518.0560	516.5930	0.00
03/10/2016	AL7T On 03-November-16			Index Future	591.01	587.6200	591.0110	587.6200	2.00
03/10/2016	AL7T On 02-February-17			Index Future	602.34	598.8930	602.3350	598.8930	0.00
03/10/2016	ALBI On 03-November-16			Index Future	538.97	535.3070	538.9660	535.3070	712.00
03/10/2016	ALBI On 02-February-17			Index Future	549.29	545.5770	549.2940	545.5770	2.00
03/10/2016	ALBI On 04-May-17			Index Future	560.23	556.4520	560.2300	556.4520	0.00
03/10/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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03/10/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/10/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	EL28 On 03-November-16			Bond Future	129.69	129.6749	129.6909	129.6749	0.00
03/10/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
03/10/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
03/10/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
03/10/2016	EL28 On 03-November-16	132.16	Put	Bond Future	2469	2	2469	2	0.00
03/10/2016	EL28 On 03-November-16	132.17	Put	Bond Future	2479	2	2479	2	0.00
03/10/2016	EL28 On 03-November-16	132.15	Put	Bond Future	2459	2	2459	2	0.00
03/10/2016	EL28 On 02-February-17			Bond Future	132.18	132.1709	132.1845	132.1709	0.00
03/10/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
03/10/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
03/10/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
03/10/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2915	3	2915	3	0.00
03/10/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2935	3	2935	3	0.00
03/10/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2925	3	2925	3	0.00
03/10/2016	EL28 On 04-May-17			Bond Future	133.14	133.1281	133.1432	133.1281	0.00
03/10/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
03/10/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
03/10/2016	EL28 On 04-May-17	137.90	Put	Bond Future	4757	5	4757	5	0.00
03/10/2016	EL28 On 04-May-17	137.91	Put	Bond Future	4767	5	4767	5	0.00
03/10/2016	EL28 On 04-May-17	137.92	Put	Bond Future	4777	5	4777	5	0.00
03/10/2016	ES33 On 03-November-16			Bond Future	10.15	79.2206	10.1522	79.2206	8,789.00
03/10/2016	ES33 On 03-November-16	11.31	Call	Bond Future	7212	7	7212	7	0.00
03/10/2016	ES33 On 03-November-16	11.29	Call	Bond Future	7096	6	7096	6	0.00
03/10/2016	ES33 On 03-November-16	11.30	Call	Bond Future	7154	6	7154	6	0.00
03/10/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
03/10/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
03/10/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
03/10/2016	ES33 On 02-February-17			Bond Future	10.22	80.7405	10.2250	80.7405	0.00
03/10/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2484	2	2484	2	0.00
03/10/2016	ES33 On 02-February-17	10.60	Call	Bond Future	2421	2	2421	2	0.00
03/10/2016	ES33 On 02-February-17	10.59	Call	Bond Future	2358	2	2358	2	0.00
03/10/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
03/10/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
03/10/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
03/10/2016	ES33 On 04-May-17			Bond Future	10.29	78.5553	10.2880	78.5553	0.00
03/10/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1684	1	1684	1	0.00
03/10/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1747	1	1747	1	0.00
03/10/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1621	1	1621	1	0.00
03/10/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
03/10/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
03/10/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
03/10/2016	ES42 On 03-November-16			Bond Future	10.28	83.6075	10.2802	83.6075	8,777.00
03/10/2016	ES42 On 02-February-17			Bond Future	10.35	85.2115	10.3484	85.2115	0.00
03/10/2016	ES42 On 04-May-17			Bond Future	10.41	82.6472	10.4113	82.6472	0.00
03/10/2016	GOVI On 03-November-16			GOVI	536.57	533.2090	536.5650	533.2090	413.00
03/10/2016	GOVI On 03-November-16	476.11	Call	GOVI	604550	57	604550	57	0.00
03/10/2016	GOVI On 03-November-16	476.13	Call	GOVI	604350	57	604350	57	0.00
03/10/2016	GOVI On 03-November-16	476.12	Call	GOVI	604450	57	604450	57	0.00
03/10/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
03/10/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
03/10/2016	GOVI On 02-February-17			GOVI	546.85	543.4390	546.8460	543.4390	27.00
03/10/2016	GOVI On 02-February-17	533.32	Call	GOVI	135260	10	135260	10	0.00
03/10/2016	GOVI On 02-February-17	533.34	Call	GOVI	135060	10	135060	10	0.00
03/10/2016	GOVI On 02-February-17	533.33	Call	GOVI	135160	10	135160	10	0.00
03/10/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
03/10/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
03/10/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
03/10/2016	GOVI On 04-May-17			GOVI	557.73	554.2720	557.7340	554.2720	0.00
03/10/2016	GOVI On 04-May-17	262.20	Call	GOVI	2955340	292	2955340	292	0.00
03/10/2016	GOVI On 04-May-17	262.19	Call	GOVI	2955440	292	2955440	292	0.00
03/10/2016	GOVI On 04-May-17	262.18	Call	GOVI	2955540	292	2955540	292	0.00
03/10/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
03/10/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
03/10/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
03/10/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/10/2016	IGOV On 03-November-16			Index Future	249.59	249.5120	249.5880	249.5120	1,021.00
03/10/2016	IGOV On 02-February-17			Index Future	254.39	254.3150	254.3860	254.3150	57.00
03/10/2016	IGOV On 04-May-17			Index Future	259.47	259.3990	259.4660	259.3990	0.00
03/10/2016	ILBI On 03-November-16			Index Future	676.53	676.4180	676.5250	676.4180	0.00
03/10/2016	ILBI On 02-February-17			Index Future	689.63	689.5260	689.6330	689.5260	155.00
03/10/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
03/10/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0113	100.0099	100.0113	0.00
03/10/2016	IS01 On 15-June-17			Interest Rate Swap	99.63	99.6395	99.6318	99.6395	0.00
03/10/2016	IS01 On 21-September-17			Interest Rate Swap	99.66	99.6751	99.6636	99.6751	0.00
03/10/2016	IS01 On 21-December-17			Interest Rate Swap	99.91	99.9304	99.9130	99.9304	0.00
03/10/2016	IS02 On 18-December-17			Interest Rate Swap	99.94	99.9577	99.9411	99.9577	0.00
03/10/2016	IS02 On 16-March-18			Interest Rate Swap	99.21	99.2341	99.2092	99.2341	0.00
03/10/2016	IS02 On 15-June-18			Interest Rate Swap	98.86	98.8880	98.8552	98.8880	0.00
03/10/2016	IS02 On 21-September-18			Interest Rate Swap	98.89	98.9343	98.8869	98.9343	0.00
03/10/2016	IS02 On 21-December-18			Interest Rate Swap	99.37	99.4300	99.3700	99.4300	0.00
03/10/2016	IS05 On 17-December-20			Interest Rate Swap	97.53	97.7320	97.5333	97.7320	0.00
03/10/2016	IS05 On 16-March-21			Interest Rate Swap	96.84	97.0561	96.8407	97.0561	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
03/10/2016	IS05 On 15-June-21			Interest Rate Swap	96.11	96.3468	96.1147	96.3468	0.00
03/10/2016	IS05 On 21-September-21			Interest Rate Swap	96.36	96.6090	96.3593	96.6090	0.00
03/10/2016	IS05 On 21-December-21			Interest Rate Swap	98.58	98.8457	98.5819	98.8457	50.00
03/10/2016	IS10 On 17-December-25			Interest Rate Swap	97.04	97.4999	97.0378	97.4999	0.00
03/10/2016	IS10 On 16-March-26			Interest Rate Swap	94.09	94.5718	94.0901	94.5718	0.00
03/10/2016	IS10 On 15-June-26			Interest Rate Swap	92.84	93.3401	92.8414	93.3401	0.00
03/10/2016	IS10 On 21-September-26			Interest Rate Swap	94.93	95.4331	94.9276	95.4331	0.00
03/10/2016	IS10 On 21-December-26			Interest Rate Swap	98.59	99.0973	98.5947	99.0973	0.00
03/10/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/10/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/10/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/10/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/10/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
03/10/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
03/10/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	10,000.00
03/10/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
03/10/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
03/10/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	1,000.00
03/10/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	0.00
03/10/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
03/10/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
03/10/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	1,000.00
03/10/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
03/10/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
03/10/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
03/10/2016	R023 On 03-November-16			Bond Future	8.27	98.5597	8.2686	98.5597	13,335.00
03/10/2016	R023 On 03-November-16	9.73	Call	Bond Future	6668	6	6668	6	0.00
03/10/2016	R023 On 03-November-16	9.74	Call	Bond Future	6712	6	6712	6	0.00
03/10/2016	R023 On 03-November-16	9.75	Call	Bond Future	6756	6	6756	6	0.00
03/10/2016	R023 On 03-November-16	9.74	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R023 On 03-November-16	9.75	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R023 On 03-November-16	9.73	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R023 On 02-February-17			Bond Future	8.30	100.4506	8.2988	100.4506	0.00
03/10/2016	R023 On 02-February-17	8.86	Call	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
03/10/2016	R023 On 02-February-17	8.85	Call	Bond Future	3091	3	3091	3	0.00
03/10/2016	R023 On 02-February-17	8.84	Call	Bond Future	3057	3	3057	3	0.00
03/10/2016	R023 On 02-February-17	8.85	Put	Bond Future	589	1	589	1	0.00
03/10/2016	R023 On 02-February-17	8.86	Put	Bond Future	578	1	578	1	0.00
03/10/2016	R023 On 02-February-17	8.84	Put	Bond Future	600	1	600	1	0.00
03/10/2016	R023 On 04-May-17			Bond Future	8.31	98.5193	8.3091	98.5193	0.00
03/10/2016	R023 On 04-May-17	8.59	Call	Bond Future	2636	2	2636	2	0.00
03/10/2016	R023 On 04-May-17	8.61	Call	Bond Future	2690	2	2690	2	0.00
03/10/2016	R023 On 04-May-17	8.60	Call	Bond Future	2663	2	2663	2	0.00
03/10/2016	R023 On 04-May-17	8.59	Put	Bond Future	1391	2	1391	2	0.00
03/10/2016	R023 On 04-May-17	8.61	Put	Bond Future	1358	2	1358	2	0.00
03/10/2016	R023 On 04-May-17	8.60	Put	Bond Future	1374	2	1374	2	0.00
03/10/2016	R035 On 03-November-16			Bond Future	9.21	97.9341	9.2069	97.9341	4,849.00
03/10/2016	R035 On 03-November-16	9.57	Call	Bond Future	3040	2	3040	2	0.00
03/10/2016	R035 On 03-November-16	9.59	Call	Bond Future	3203	2	3203	2	0.00
03/10/2016	R035 On 03-November-16	9.58	Call	Bond Future	3122	2	3122	2	0.00
03/10/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R035 On 02-February-17			Bond Future	9.25	99.8129	9.2501	99.8129	0.00
03/10/2016	R035 On 02-February-17	9.51	Call	Bond Future	2167	1	2167	1	0.00
03/10/2016	R035 On 02-February-17	9.52	Call	Bond Future	2249	1	2249	1	0.00
03/10/2016	R035 On 02-February-17	9.50	Call	Bond Future	2085	1	2085	1	0.00
03/10/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R035 On 04-May-17			Bond Future	9.28	97.2979	9.2822	97.2979	0.00
03/10/2016	R035 On 04-May-17	9.53	Call	Bond Future	2049	1	2049	1	0.00
03/10/2016	R035 On 04-May-17	9.55	Call	Bond Future	2211	1	2211	1	0.00
03/10/2016	R035 On 04-May-17	9.54	Call	Bond Future	2130	1	2130	1	0.00
03/10/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R186 On 03-November-16			Bond Future	8.59	116.0493	8.5938	116.0493	85,885.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2016	R186 On 03-November-16	9.10	Call	Bond Future	3774	3	3774	3	0.00
03/10/2016	R186 On 03-November-16	9.66	Call	Bond Future	7378	7	7378	7	0.00
03/10/2016	R186 On 03-November-16	8.96	Call	Bond Future	2952	2	2952	2	0.00
03/10/2016	R186 On 03-November-16	9.40	Call	Bond Future	5678	5	5678	5	1,425.00
03/10/2016	R186 On 03-November-16	8.52	Call	Bond Future	967	1	967	1	0.00
03/10/2016	R186 On 03-November-16	8.82	Call	Bond Future	2204	2	2204	2	0.00
03/10/2016	R186 On 03-November-16	8.95	Call	Bond Future	2895	2	2895	2	0.00
03/10/2016	R186 On 03-November-16	9.20	Call	Bond Future	4394	4	4394	4	1,425.00
03/10/2016	R186 On 03-November-16	8.30	Call	Bond Future	429	0	429	0	150.00
03/10/2016	R186 On 03-November-16	8.90	Call	Bond Future	2620	2	2620	2	0.00
03/10/2016	R186 On 03-November-16	8.97	Call	Bond Future	3008	3	3008	3	0.00
03/10/2016	R186 On 03-November-16	9.71	Call	Bond Future	7704	7	7704	7	0.00
03/10/2016	R186 On 03-November-16	9.66	Put	Bond Future	10	0	10	0	0.00
03/10/2016	R186 On 03-November-16	9.71	Put	Bond Future	7	0	7	0	0.00
03/10/2016	R186 On 03-November-16	8.90	Put	Bond Future	435	1	435	1	5,092.00
03/10/2016	R186 On 03-November-16	9.10	Put	Bond Future	192	0	192	0	108.00
03/10/2016	R186 On 03-November-16	8.96	Put	Bond Future	344	1	344	1	0.00
03/10/2016	R186 On 03-November-16	8.97	Put	Bond Future	331	1	331	1	0.00
03/10/2016	R186 On 03-November-16	8.30	Put	Bond Future	2581	3	2581	3	0.00
03/10/2016	R186 On 03-November-16	8.52	Put	Bond Future	1502	2	1502	2	150.00
03/10/2016	R186 On 03-November-16	8.95	Put	Bond Future	358	1	358	1	0.00
03/10/2016	R186 On 03-November-16	9.20	Put	Bond Future	122	0	122	0	0.00
03/10/2016	R186 On 03-November-16	8.82	Put	Bond Future	584	1	584	1	150.00
03/10/2016	R186 On 03-November-16	9.40	Put	Bond Future	45	0	45	0	0.00
03/10/2016	R186 On 02-February-17			Bond Future	8.63	112.9728	8.6265	112.9728	0.00
03/10/2016	R186 On 02-February-17	9.50	Call	Bond Future	6514	6	6514	6	0.00
03/10/2016	R186 On 02-February-17	8.87	Call	Bond Future	3361	3	3361	3	0.00
03/10/2016	R186 On 02-February-17	9.40	Call	Bond Future	5967	5	5967	5	0.00
03/10/2016	R186 On 02-February-17	8.60	Call	Bond Future	2297	2	2297	2	7,000.00
03/10/2016	R186 On 02-February-17	8.81	Call	Bond Future	3107	3	3107	3	0.00
03/10/2016	R186 On 02-February-17	8.00	Call	Bond Future	760	1	760	1	7,000.00
03/10/2016	R186 On 02-February-17	8.37	Call	Bond Future	1573	1	1573	1	500.00
03/10/2016	R186 On 02-February-17	8.79	Call	Bond Future	3024	3	3024	3	0.00
03/10/2016	R186 On 02-February-17	8.43	Call	Bond Future	1744	2	1744	2	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2016	R186 On 02-February-17	8.80	Call	Bond Future	3065	3	3065	3	0.00
03/10/2016	R186 On 02-February-17	8.90	Call	Bond Future	3492	3	3492	3	0.00
03/10/2016	R186 On 02-February-17	9.50	Put	Bond Future	546	1	546	1	13,500.00
03/10/2016	R186 On 02-February-17	8.87	Put	Bond Future	1653	2	1653	2	500.00
03/10/2016	R186 On 02-February-17	8.60	Put	Bond Future	2485	3	2485	3	0.00
03/10/2016	R186 On 02-February-17	8.37	Put	Bond Future	3411	4	3411	4	0.00
03/10/2016	R186 On 02-February-17	8.79	Put	Bond Future	1873	2	1873	2	0.00
03/10/2016	R186 On 02-February-17	9.40	Put	Bond Future	660	1	660	1	750.00
03/10/2016	R186 On 02-February-17	8.00	Put	Bond Future	5321	6	5321	6	0.00
03/10/2016	R186 On 02-February-17	8.81	Put	Bond Future	1816	2	1816	2	0.00
03/10/2016	R186 On 02-February-17	8.43	Put	Bond Future	3149	4	3149	4	0.00
03/10/2016	R186 On 02-February-17	8.80	Put	Bond Future	1845	2	1845	2	0.00
03/10/2016	R186 On 02-February-17	8.90	Put	Bond Future	1576	2	1576	2	750.00
03/10/2016	R186 On 04-May-17			Bond Future	8.65	115.2256	8.6497	115.2256	0.00
03/10/2016	R186 On 04-May-17	8.90	Call	Bond Future	4060	4	4060	4	0.00
03/10/2016	R186 On 04-May-17	8.91	Call	Bond Future	4102	4	4102	4	0.00
03/10/2016	R186 On 04-May-17	8.89	Call	Bond Future	4019	4	4019	4	0.00
03/10/2016	R186 On 04-May-17	8.89	Put	Bond Future	2366	3	2366	3	0.00
03/10/2016	R186 On 04-May-17	8.90	Put	Bond Future	2339	3	2339	3	0.00
03/10/2016	R186 On 04-May-17	8.91	Put	Bond Future	2312	3	2312	3	0.00
03/10/2016	R197 On 03-November-16			Bond Future	302.60	302.5640	302.5954	302.5640	875.00
03/10/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
03/10/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
03/10/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
03/10/2016	R197 On 03-November-16	303.57	Put	Bond Future	975	1	975	1	0.00
03/10/2016	R197 On 03-November-16	303.58	Put	Bond Future	985	1	985	1	0.00
03/10/2016	R197 On 03-November-16	303.56	Put	Bond Future	965	1	965	1	0.00
03/10/2016	R202 On 03-November-16			Bond Future	249.90	249.8697	249.8964	249.8697	35,841.00
03/10/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
03/10/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
03/10/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
03/10/2016	R202 On 03-November-16	253.86	Put	Bond Future	3964	4	3964	4	0.00
03/10/2016	R202 On 03-November-16	253.87	Put	Bond Future	3974	4	3974	4	0.00
03/10/2016	R202 On 03-November-16	253.85	Put	Bond Future	3954	4	3954	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
03/10/2016	R203 On 03-November-16			Bond Future	7.38	101.8780	7.3770	101.8780	23,344.00
03/10/2016	R203 On 03-November-16	8.84	Call	Bond Future	1184	1	1184	1	0.00
03/10/2016	R203 On 03-November-16	8.86	Call	Bond Future	1200	1	1200	1	0.00
03/10/2016	R203 On 03-November-16	8.85	Call	Bond Future	1192	1	1192	1	0.00
03/10/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R203 On 02-February-17			Bond Future	7.24	103.8325	7.2387	103.8325	0.00
03/10/2016	R203 On 02-February-17	7.70	Call	Bond Future	322	0	322	0	0.00
03/10/2016	R203 On 02-February-17	7.72	Call	Bond Future	331	0	331	0	0.00
03/10/2016	R203 On 02-February-17	7.71	Call	Bond Future	327	0	327	0	0.00
03/10/2016	R203 On 02-February-17	7.71	Put	Bond Future	53	0	53	0	0.00
03/10/2016	R203 On 02-February-17	7.72	Put	Bond Future	52	0	52	0	0.00
03/10/2016	R203 On 02-February-17	7.70	Put	Bond Future	55	0	55	0	0.00
03/10/2016	R203 On 04-May-17			Bond Future	6.55	101.7282	6.5463	101.7282	0.00
03/10/2016	R203 On 04-May-17	6.91	Call	Bond Future	191	0	191	0	0.00
03/10/2016	R203 On 04-May-17	6.92	Call	Bond Future	194	0	194	0	0.00
03/10/2016	R203 On 04-May-17	6.93	Call	Bond Future	196	0	196	0	0.00
03/10/2016	R203 On 04-May-17	6.92	Put	Bond Future	63	0	63	0	0.00
03/10/2016	R203 On 04-May-17	6.91	Put	Bond Future	64	0	64	0	0.00
03/10/2016	R203 On 04-May-17	6.93	Put	Bond Future	62	0	62	0	0.00
03/10/2016	R204 On 03-November-16			Bond Future	7.60	103.7144	7.5951	103.7144	31,543.00
03/10/2016	R204 On 03-November-16	9.21	Call	Bond Future	3062	3	3062	3	0.00
03/10/2016	R204 On 03-November-16	9.23	Call	Bond Future	3099	3	3099	3	0.00
03/10/2016	R204 On 03-November-16	9.22	Call	Bond Future	3080	3	3080	3	0.00
03/10/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R204 On 02-February-17			Bond Future	7.57	101.6638	7.5712	101.6638	0.00
03/10/2016	R204 On 02-February-17	8.28	Call	Bond Future	1308	1	1308	1	0.00
03/10/2016	R204 On 02-February-17	8.29	Call	Bond Future	1323	1	1323	1	0.00
03/10/2016	R204 On 02-February-17	8.30	Call	Bond Future	1337	1	1337	1	0.00
03/10/2016	R204 On 02-February-17	8.28	Put	Bond Future	97	0	97	0	0.00
03/10/2016	R204 On 02-February-17	8.30	Put	Bond Future	93	0	93	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
03/10/2016	R204 On 02-February-17	8.29	Put	Bond Future	95	0	95	0	0.00
03/10/2016	R204 On 04-May-17			Bond Future	7.49	103.6910	7.4923	103.6910	0.00
03/10/2016	R204 On 04-May-17	7.90	Call	Bond Future	912	1	912	1	0.00
03/10/2016	R204 On 04-May-17	7.92	Call	Bond Future	933	1	933	1	0.00
03/10/2016	R204 On 04-May-17	7.91	Call	Bond Future	923	1	923	1	0.00
03/10/2016	R204 On 04-May-17	7.91	Put	Bond Future	296	0	296	0	0.00
03/10/2016	R204 On 04-May-17	7.92	Put	Bond Future	291	0	291	0	0.00
03/10/2016	R204 On 04-May-17	7.90	Put	Bond Future	300	0	300	0	0.00
03/10/2016	R207 On 03-November-16			Bond Future	7.81	100.5175	7.8104	100.5175	58,834.00
03/10/2016	R207 On 03-November-16	7.94	Call	Bond Future	600	0	600	0	0.00
03/10/2016	R207 On 03-November-16	7.93	Call	Bond Future	582	0	582	0	0.00
03/10/2016	R207 On 03-November-16	7.95	Call	Bond Future	618	1	618	1	0.00
03/10/2016	R207 On 03-November-16	7.95	Put	Bond Future	235	0	235	0	0.00
03/10/2016	R207 On 03-November-16	7.94	Put	Bond Future	245	0	245	0	0.00
03/10/2016	R207 On 03-November-16	7.93	Put	Bond Future	254	0	254	0	0.00
03/10/2016	R207 On 02-February-17			Bond Future	7.81	98.8034	7.8120	98.8034	0.00
03/10/2016	R207 On 02-February-17	8.91	Call	Bond Future	2821	3	2821	3	62.00
03/10/2016	R207 On 02-February-17	9.22	Call	Bond Future	3544	3	3544	3	0.00
03/10/2016	R207 On 02-February-17	9.24	Call	Bond Future	3591	3	3591	3	0.00
03/10/2016	R207 On 02-February-17	9.23	Call	Bond Future	3568	3	3568	3	0.00
03/10/2016	R207 On 02-February-17	8.91	Put	Bond Future	62	0	62	0	0.00
03/10/2016	R207 On 02-February-17	9.22	Put	Bond Future	23	0	23	0	0.00
03/10/2016	R207 On 02-February-17	9.24	Put	Bond Future	22	0	22	0	0.00
03/10/2016	R207 On 02-February-17	9.23	Put	Bond Future	23	0	23	0	0.00
03/10/2016	R207 On 04-May-17			Bond Future	7.79	100.7737	7.7922	100.7737	0.00
03/10/2016	R207 On 04-May-17	8.20	Call	Bond Future	1462	1	1462	1	0.00
03/10/2016	R207 On 04-May-17	8.22	Call	Bond Future	1494	1	1494	1	0.00
03/10/2016	R207 On 04-May-17	8.21	Call	Bond Future	1478	1	1478	1	0.00
03/10/2016	R207 On 04-May-17	8.22	Put	Bond Future	489	1	489	1	0.00
03/10/2016	R207 On 04-May-17	8.20	Put	Bond Future	504	1	504	1	0.00
03/10/2016	R207 On 04-May-17	8.21	Put	Bond Future	497	1	497	1	0.00
03/10/2016	R207 On 03-August-17			Bond Future	7.73	99.2206	7.7268	99.2206	0.00
03/10/2016	R207 On 03-August-17	8.19	Call	Bond Future	1574	1	1574	1	51.00
03/10/2016	R207 On 03-August-17	8.40	Call	Bond Future	1893	2	1893	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
03/10/2016	R207 On 03-August-17	8.39	Call	Bond Future	1877	2	1877	2	0.00
03/10/2016	R207 On 03-August-17	8.41	Call	Bond Future	1909	2	1909	2	0.00
03/10/2016	R207 On 03-August-17	8.39	Put	Bond Future	453	1	453	1	0.00
03/10/2016	R207 On 03-August-17	8.41	Put	Bond Future	442	1	442	1	0.00
03/10/2016	R207 On 03-August-17	8.19	Put	Bond Future	576	1	576	1	0.00
03/10/2016	R207 On 03-August-17	8.40	Put	Bond Future	447	1	447	1	0.00
03/10/2016	R208 On 03-November-16			Bond Future	8.00	95.9021	8.0004	95.9021	30,986.00
03/10/2016	R208 On 03-November-16	9.57	Call	Bond Future	5370	5	5370	5	0.00
03/10/2016	R208 On 03-November-16	9.58	Call	Bond Future	5403	5	5403	5	0.00
03/10/2016	R208 On 03-November-16	9.59	Call	Bond Future	5436	5	5436	5	0.00
03/10/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R208 On 02-February-17			Bond Future	8.02	97.7420	8.0186	97.7420	0.00
03/10/2016	R208 On 02-February-17	8.64	Call	Bond Future	2383	2	2383	2	0.00
03/10/2016	R208 On 02-February-17	8.63	Call	Bond Future	2357	2	2357	2	0.00
03/10/2016	R208 On 02-February-17	8.65	Call	Bond Future	2409	2	2409	2	0.00
03/10/2016	R208 On 02-February-17	8.64	Put	Bond Future	313	0	313	0	0.00
03/10/2016	R208 On 02-February-17	8.65	Put	Bond Future	307	0	307	0	0.00
03/10/2016	R208 On 02-February-17	8.63	Put	Bond Future	320	0	320	0	0.00
03/10/2016	R208 On 04-May-17			Bond Future	8.02	96.2869	8.0152	96.2869	0.00
03/10/2016	R208 On 04-May-17	8.37	Call	Bond Future	1929	2	1929	2	0.00
03/10/2016	R208 On 04-May-17	8.39	Call	Bond Future	1971	2	1971	2	0.00
03/10/2016	R208 On 04-May-17	8.38	Call	Bond Future	1950	2	1950	2	0.00
03/10/2016	R208 On 04-May-17	8.37	Put	Bond Future	800	1	800	1	0.00
03/10/2016	R208 On 04-May-17	8.39	Put	Bond Future	778	1	778	1	0.00
03/10/2016	R208 On 04-May-17	8.38	Put	Bond Future	789	1	789	1	0.00
03/10/2016	R209 On 03-November-16			Bond Future	9.15	73.8006	9.1543	73.8006	37,798.00
03/10/2016	R209 On 03-November-16	10.24	Call	Bond Future	7228	7	7228	7	0.00
03/10/2016	R209 On 03-November-16	10.26	Call	Bond Future	7349	7	7349	7	0.00
03/10/2016	R209 On 03-November-16	8.81	Call	Bond Future	399	0	399	0	345.00
03/10/2016	R209 On 03-November-16	10.25	Call	Bond Future	7288	7	7288	7	0.00
03/10/2016	R209 On 03-November-16	9.05	Call	Bond Future	944	1	944	1	0.00
03/10/2016	R209 On 03-November-16	9.45	Call	Bond Future	2590	2	2590	2	0.00



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03/10/2016	R209 On 03-November-16	8.87	Call	Bond Future	505	0	505	0	250.00
03/10/2016	R209 On 03-November-16	9.42	Call	Bond Future	2438	2	2438	2	120.00
03/10/2016	R209 On 03-November-16	9.04	Call	Bond Future	915	1	915	1	0.00
03/10/2016	R209 On 03-November-16	9.34	Call	Bond Future	2055	2	2055	2	0.00
03/10/2016	R209 On 03-November-16	10.26	Put	Bond Future	13	0	13	0	0.00
03/10/2016	R209 On 03-November-16	9.45	Put	Bond Future	512	1	512	1	250.00
03/10/2016	R209 On 03-November-16	10.25	Put	Bond Future	14	0	14	0	0.00
03/10/2016	R209 On 03-November-16	9.05	Put	Bond Future	1699	2	1699	2	250.00
03/10/2016	R209 On 03-November-16	8.81	Put	Bond Future	2936	4	2936	4	0.00
03/10/2016	R209 On 03-November-16	10.24	Put	Bond Future	14	0	14	0	0.00
03/10/2016	R209 On 03-November-16	9.04	Put	Bond Future	1743	2	1743	2	345.00
03/10/2016	R209 On 03-November-16	9.42	Put	Bond Future	567	1	567	1	0.00
03/10/2016	R209 On 03-November-16	8.87	Put	Bond Future	2591	3	2591	3	0.00
03/10/2016	R209 On 03-November-16	9.34	Put	Bond Future	739	1	739	1	345.00
03/10/2016	R209 On 02-February-17			Bond Future	9.19	75.2165	9.1905	75.2165	0.00
03/10/2016	R209 On 02-February-17	9.55	Call	Bond Future	3980	4	3980	4	0.00
03/10/2016	R209 On 02-February-17	9.53	Call	Bond Future	3891	3	3891	3	0.00
03/10/2016	R209 On 02-February-17	9.54	Call	Bond Future	3936	3	3936	3	0.00
03/10/2016	R209 On 02-February-17	9.53	Put	Bond Future	1531	2	1531	2	0.00
03/10/2016	R209 On 02-February-17	9.54	Put	Bond Future	1507	2	1507	2	0.00
03/10/2016	R209 On 02-February-17	9.55	Put	Bond Future	1484	2	1484	2	0.00
03/10/2016	R209 On 04-May-17			Bond Future	9.22	73.5645	9.2194	73.5645	0.00
03/10/2016	R209 On 04-May-17	9.46	Call	Bond Future	4282	4	4282	4	0.00
03/10/2016	R209 On 04-May-17	9.48	Call	Bond Future	4362	4	4362	4	0.00
03/10/2016	R209 On 04-May-17	9.47	Call	Bond Future	4322	4	4322	4	0.00
03/10/2016	R209 On 04-May-17	9.46	Put	Bond Future	2609	3	2609	3	0.00
03/10/2016	R209 On 04-May-17	9.47	Put	Bond Future	2581	3	2581	3	0.00
03/10/2016	R209 On 04-May-17	9.48	Put	Bond Future	2553	3	2553	3	0.00
03/10/2016	R210 On 03-November-16			Bond Future	186.39	186.3749	186.3948	186.3749	2,086.00
03/10/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
03/10/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
03/10/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
03/10/2016	R210 On 03-November-16	188.90	Put	Bond Future	2505	3	2505	3	0.00
03/10/2016	R210 On 03-November-16	188.92	Put	Bond Future	2525	3	2525	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
03/10/2016	R210 On 03-November-16	188.91	Put	Bond Future	2515	3	2515	3	0.00
03/10/2016	R211 On 03-November-16			Bond Future	141.95	141.9357	141.9519	141.9357	56.00
03/10/2016	R211 On 03-November-16	141.76	Call	Bond Future	192	0	192	0	0.00
03/10/2016	R211 On 03-November-16	141.75	Call	Bond Future	202	0	202	0	0.00
03/10/2016	R211 On 03-November-16	141.74	Call	Bond Future	212	0	212	0	0.00
03/10/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R212 On 03-November-16			Bond Future	148.08	147.9872	148.0754	147.9872	3,109.00
03/10/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
03/10/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
03/10/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00
03/10/2016	R212 On 03-November-16	148.11	Put	Bond Future	35	0	35	0	0.00
03/10/2016	R212 On 03-November-16	148.12	Put	Bond Future	45	0	45	0	0.00
03/10/2016	R212 On 03-November-16	148.10	Put	Bond Future	25	0	25	0	0.00
03/10/2016	R213 On 03-November-16			Bond Future	9.01	84.7177	9.0108	84.7177	42,426.00
03/10/2016	R213 On 03-November-16	10.18	Call	Bond Future	7710	7	7710	7	0.00
03/10/2016	R213 On 03-November-16	10.20	Call	Bond Future	7832	7	7832	7	0.00
03/10/2016	R213 On 03-November-16	10.19	Call	Bond Future	7771	7	7771	7	0.00
03/10/2016	R213 On 03-November-16	10.19	Put	Bond Future	7	0	7	0	0.00
03/10/2016	R213 On 03-November-16	10.20	Put	Bond Future	6	0	6	0	0.00
03/10/2016	R213 On 03-November-16	10.18	Put	Bond Future	7	0	7	0	0.00
03/10/2016	R213 On 02-February-17			Bond Future	9.05	86.3431	9.0503	86.3431	0.00
03/10/2016	R213 On 02-February-17	9.40	Call	Bond Future	3838	3	3838	3	0.00
03/10/2016	R213 On 02-February-17	9.42	Call	Bond Future	3926	4	3926	4	0.00
03/10/2016	R213 On 02-February-17	9.41	Call	Bond Future	3882	4	3882	4	0.00
03/10/2016	R213 On 02-February-17	9.40	Put	Bond Future	1452	2	1452	2	0.00
03/10/2016	R213 On 02-February-17	9.42	Put	Bond Future	1406	2	1406	2	0.00
03/10/2016	R213 On 02-February-17	9.41	Put	Bond Future	1429	2	1429	2	0.00
03/10/2016	R213 On 04-May-17			Bond Future	9.08	84.5113	9.0784	84.5113	0.00
03/10/2016	R213 On 04-May-17	9.37	Call	Bond Future	4355	4	4355	4	0.00
03/10/2016	R213 On 04-May-17	9.36	Call	Bond Future	4315	4	4315	4	0.00
03/10/2016	R213 On 04-May-17	9.35	Call	Bond Future	4275	4	4275	4	0.00
03/10/2016	R213 On 04-May-17	9.36	Put	Bond Future	2405	3	2405	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
03/10/2016	R213 On 04-May-17	9.37	Put	Bond Future	2379	3	2379	3	0.00
03/10/2016	R213 On 04-May-17	9.35	Put	Bond Future	2432	3	2432	3	0.00
03/10/2016	R214 On 03-November-16			Bond Future	9.24	74.1105	9.2450	74.1105	29,928.00
03/10/2016	R214 On 03-November-16	10.35	Call	Bond Future	7624	7	7624	7	0.00
03/10/2016	R214 On 03-November-16	10.33	Call	Bond Future	7500	7	7500	7	0.00
03/10/2016	R214 On 03-November-16	10.34	Call	Bond Future	7562	7	7562	7	0.00
03/10/2016	R214 On 03-November-16	10.33	Put	Bond Future	18	0	18	0	0.00
03/10/2016	R214 On 03-November-16	10.34	Put	Bond Future	17	0	17	0	0.00
03/10/2016	R214 On 03-November-16	10.35	Put	Bond Future	16	0	16	0	0.00
03/10/2016	R214 On 02-February-17			Bond Future	9.28	75.5323	9.2830	75.5323	7,379.00
03/10/2016	R214 On 02-February-17	9.67	Call	Bond Future	4344	4	4344	4	0.00
03/10/2016	R214 On 02-February-17	9.66	Call	Bond Future	4298	4	4298	4	0.00
03/10/2016	R214 On 02-February-17	9.68	Call	Bond Future	4391	4	4391	4	0.00
03/10/2016	R214 On 02-February-17	9.67	Put	Bond Future	1544	2	1544	2	0.00
03/10/2016	R214 On 02-February-17	9.68	Put	Bond Future	1520	2	1520	2	0.00
03/10/2016	R214 On 02-February-17	9.66	Put	Bond Future	1568	2	1568	2	0.00
03/10/2016	R214 On 04-May-17			Bond Future	9.31	73.7388	9.3114	73.7388	0.00
03/10/2016	R214 On 04-May-17	9.58	Call	Bond Future	4673	4	4673	4	0.00
03/10/2016	R214 On 04-May-17	9.56	Call	Bond Future	4590	4	4590	4	0.00
03/10/2016	R214 On 04-May-17	9.57	Call	Bond Future	4631	4	4631	4	0.00
03/10/2016	R214 On 04-May-17	9.56	Put	Bond Future	2781	3	2781	3	0.00
03/10/2016	R214 On 04-May-17	9.57	Put	Bond Future	2751	3	2751	3	0.00
03/10/2016	R214 On 04-May-17	9.58	Put	Bond Future	2722	3	2722	3	0.00
03/10/2016	R248 On 03-November-16			Bond Future	9.30	95.1965	9.2954	95.1965	62,123.00
03/10/2016	R248 On 03-November-16	10.39	Call	Bond Future	9628	9	9628	9	0.00
03/10/2016	R248 On 03-November-16	10.38	Call	Bond Future	9550	9	9550	9	0.00
03/10/2016	R248 On 03-November-16	10.37	Call	Bond Future	9472	9	9472	9	0.00
03/10/2016	R248 On 03-November-16	10.38	Put	Bond Future	31	0	31	0	0.00
03/10/2016	R248 On 03-November-16	10.39	Put	Bond Future	30	0	30	0	0.00
03/10/2016	R248 On 03-November-16	10.37	Put	Bond Future	33	0	33	0	0.00
03/10/2016	R248 On 02-February-17			Bond Future	9.33	97.0229	9.3349	97.0229	0.00
03/10/2016	R248 On 02-February-17	9.76	Call	Bond Future	5930	5	5930	5	0.00
03/10/2016	R248 On 02-February-17	9.77	Call	Bond Future	5989	5	5989	5	0.00
03/10/2016	R248 On 02-February-17	9.78	Call	Bond Future	6049	5	6049	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
03/10/2016	R248 On 02-February-17	9.77	Put	Bond Future	1986	2	1986	2	0.00
03/10/2016	R248 On 02-February-17	9.76	Put	Bond Future	2015	2	2015	2	0.00
03/10/2016	R248 On 02-February-17	9.78	Put	Bond Future	1957	2	1957	2	0.00
03/10/2016	R248 On 04-May-17			Bond Future	9.36	94.5156	9.3646	94.5156	0.00
03/10/2016	R248 On 04-May-17	9.67	Call	Bond Future	6382	6	6382	6	0.00
03/10/2016	R248 On 04-May-17	9.66	Call	Bond Future	6328	6	6328	6	0.00
03/10/2016	R248 On 04-May-17	9.65	Call	Bond Future	6275	6	6275	6	0.00
03/10/2016	R248 On 04-May-17	9.66	Put	Bond Future	3593	4	3593	4	0.00
03/10/2016	R248 On 04-May-17	9.67	Put	Bond Future	3557	4	3557	4	0.00
03/10/2016	R248 On 04-May-17	9.65	Put	Bond Future	3630	4	3630	4	0.00