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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
10/10/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	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
10/10/2016	2025 On 03-November-16			Bond Future	128.59	128.5778	128.5917	128.5778	3,044.00
10/10/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
10/10/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
10/10/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
10/10/2016	2025 On 03-November-16	129.22	Put	Bond Future	628	1	628	1	0.00
10/10/2016	2025 On 03-November-16	129.21	Put	Bond Future	618	1	618	1	0.00
10/10/2016	2025 On 03-November-16	129.23	Put	Bond Future	638	1	638	1	0.00
10/10/2016	2030 On 03-November-16			Bond Future	9.08	93.9813	9.0828	93.9813	26,853.00
10/10/2016	2030 On 03-November-16	9.33	Call	Bond Future	1749	2	1749	2	0.00
10/10/2016	2030 On 03-November-16	9.34	Call	Bond Future	1819	2	1819	2	0.00
10/10/2016	2030 On 03-November-16	9.35	Call	Bond Future	1889	2	1889	2	0.00
10/10/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
10/10/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
10/10/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
10/10/2016	2030 On 02-February-17			Bond Future	9.12	91.7732	9.1239	91.7732	203.00
10/10/2016	2030 On 02-February-17	9.29	Call	Bond Future	1164	1	1164	1	0.00
10/10/2016	2030 On 02-February-17	9.31	Call	Bond Future	1303	1	1303	1	0.00
10/10/2016	2030 On 02-February-17	9.30	Call	Bond Future	1234	1	1234	1	0.00
10/10/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
10/10/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
10/10/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
10/10/2016	2030 On 04-May-17			Bond Future	9.16	93.5982	9.1610	93.5982	0.00
10/10/2016	2030 On 04-May-17	9.34	Call	Bond Future	1238	1	1238	1	0.00
10/10/2016	2030 On 04-May-17	9.33	Call	Bond Future	1170	1	1170	1	0.00
10/10/2016	2030 On 04-May-17	9.32	Call	Bond Future	1101	1	1101	1	0.00
10/10/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
10/10/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
10/10/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
10/10/2016	2032 On 03-November-16			Bond Future	9.18	93.3296	9.1835	93.3296	13,093.00
10/10/2016	2032 On 03-November-16	10.28	Call	Bond Future	7920	8	7920	8	0.00
10/10/2016	2032 On 03-November-16	10.30	Call	Bond Future	8055	8	8055	8	0.00
10/10/2016	2032 On 03-November-16	10.29	Call	Bond Future	7988	8	7988	8	0.00
10/10/2016	2032 On 03-November-16	10.28	Put	Bond Future	5	0	5	0	0.00
10/10/2016	2032 On 03-November-16	10.30	Put	Bond Future	4	0	4	0	0.00

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10/10/2016	2032 On 03-November-16	10.29	Put	Bond Future	5	0	5	0	0.00
10/10/2016	2032 On 02-February-17			Bond Future	9.23	95.1150	9.2272	95.1150	0.00
10/10/2016	2032 On 02-February-17	9.51	Call	Bond Future	3850	4	3850	4	0.00
10/10/2016	2032 On 02-February-17	9.53	Call	Bond Future	3943	4	3943	4	0.00
10/10/2016	2032 On 02-February-17	9.52	Call	Bond Future	3897	4	3897	4	0.00
10/10/2016	2032 On 02-February-17	9.52	Put	Bond Future	1707	2	1707	2	0.00
10/10/2016	2032 On 02-February-17	9.51	Put	Bond Future	1733	2	1733	2	0.00
10/10/2016	2032 On 02-February-17	9.53	Put	Bond Future	1680	2	1680	2	0.00
10/10/2016	2032 On 04-May-17			Bond Future	9.26	92.8457	9.2632	92.8457	0.00
10/10/2016	2032 On 04-May-17	9.46	Call	Bond Future	4342	4	4342	4	0.00
10/10/2016	2032 On 04-May-17	9.45	Call	Bond Future	4300	4	4300	4	0.00
10/10/2016	2032 On 04-May-17	9.44	Call	Bond Future	4258	4	4258	4	0.00
10/10/2016	2032 On 04-May-17	9.45	Put	Bond Future	2909	3	2909	3	0.00
10/10/2016	2032 On 04-May-17	9.46	Put	Bond Future	2878	3	2878	3	0.00
10/10/2016	2032 On 04-May-17	9.44	Put	Bond Future	2941	3	2941	3	0.00
10/10/2016	2033 On 03-November-16			Bond Future	108.00	107.9889	108.0007	107.9889	4,678.00
10/10/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
10/10/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
10/10/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
10/10/2016	2033 On 03-November-16	109.17	Put	Bond Future	1169	1	1169	1	0.00
10/10/2016	2033 On 03-November-16	109.18	Put	Bond Future	1179	1	1179	1	0.00
10/10/2016	2033 On 03-November-16	109.16	Put	Bond Future	1159	1	1159	1	0.00
10/10/2016	2037 On 03-November-16			Bond Future	9.33	94.8543	9.3328	94.8543	36,770.00
10/10/2016	2037 On 03-November-16	10.35	Call	Bond Future	8055	8	8055	8	0.00
10/10/2016	2037 On 03-November-16	10.36	Call	Bond Future	8128	8	8128	8	0.00
10/10/2016	2037 On 03-November-16	10.37	Call	Bond Future	8201	8	8201	8	0.00
10/10/2016	2037 On 03-November-16	10.36	Put	Bond Future	12	0	12	0	0.00
10/10/2016	2037 On 03-November-16	10.37	Put	Bond Future	12	0	12	0	0.00
10/10/2016	2037 On 03-November-16	10.35	Put	Bond Future	13	0	13	0	0.00
10/10/2016	2037 On 02-February-17			Bond Future	9.37	92.4126	9.3744	92.4126	0.00
10/10/2016	2037 On 02-February-17	9.66	Call	Bond Future	4373	4	4373	4	0.00
10/10/2016	2037 On 02-February-17	9.68	Call	Bond Future	4474	5	4474	5	0.00
10/10/2016	2037 On 02-February-17	9.67	Call	Bond Future	4424	5	4424	5	0.00
10/10/2016	2037 On 02-February-17	9.66	Put	Bond Future	2020	2	2020	2	0.00

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10/10/2016	2037 On 02-February-17	9.67	Put	Bond Future	1990	2	1990	2	0.00
10/10/2016	2037 On 02-February-17	9.68	Put	Bond Future	1960	2	1960	2	0.00
10/10/2016	2037 On 04-May-17			Bond Future	9.41	94.2503	9.4125	94.2503	0.00
10/10/2016	2037 On 04-May-17	9.59	Call	Bond Future	4820	5	4820	5	0.00
10/10/2016	2037 On 04-May-17	9.58	Call	Bond Future	4774	5	4774	5	0.00
10/10/2016	2037 On 04-May-17	9.60	Call	Bond Future	4866	5	4866	5	0.00
10/10/2016	2037 On 04-May-17	9.58	Put	Bond Future	3395	3	3395	3	0.00
10/10/2016	2037 On 04-May-17	9.60	Put	Bond Future	3324	3	3324	3	0.00
10/10/2016	2037 On 04-May-17	9.59	Put	Bond Future	3359	3	3359	3	0.00
10/10/2016	2038 On 03-November-16			Bond Future	136.70	136.6898	136.7041	136.6898	20,563.00
10/10/2016	2038 On 03-November-16	136.33	Call	Bond Future	374	0	374	0	0.00
10/10/2016	2038 On 03-November-16	136.32	Call	Bond Future	384	0	384	0	0.00
10/10/2016	2038 On 03-November-16	136.31	Call	Bond Future	394	0	394	0	0.00
10/10/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
10/10/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
10/10/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
10/10/2016	2040 On 03-November-16			Bond Future	9.38	98.9592	9.3777	98.9592	4,623.00
10/10/2016	2040 On 03-November-16	9.69	Call	Bond Future	3306	3	3306	3	0.00
10/10/2016	2040 On 03-November-16	9.71	Call	Bond Future	3441	4	3441	4	0.00
10/10/2016	2040 On 03-November-16	9.70	Call	Bond Future	3373	4	3373	4	0.00
10/10/2016	2040 On 03-November-16	9.69	Put	Bond Future	524	1	524	1	0.00
10/10/2016	2040 On 03-November-16	9.70	Put	Bond Future	504	1	504	1	0.00
10/10/2016	2040 On 03-November-16	9.71	Put	Bond Future	485	1	485	1	0.00
10/10/2016	2040 On 02-February-17			Bond Future	9.42	96.3457	9.4193	96.3457	0.00
10/10/2016	2040 On 02-February-17	9.58	Call	Bond Future	4065	4	4065	4	0.00
10/10/2016	2040 On 02-February-17	9.59	Call	Bond Future	4115	4	4115	4	0.00
10/10/2016	2040 On 02-February-17	9.60	Call	Bond Future	4166	4	4166	4	0.00
10/10/2016	2040 On 02-February-17	9.59	Put	Bond Future	2593	3	2593	3	0.00
10/10/2016	2040 On 02-February-17	9.60	Put	Bond Future	2556	3	2556	3	0.00
10/10/2016	2040 On 02-February-17	9.58	Put	Bond Future	2630	3	2630	3	0.00
10/10/2016	2040 On 04-May-17			Bond Future	9.46	98.2617	9.4574	98.2617	0.00
10/10/2016	2040 On 04-May-17	9.62	Call	Bond Future	5197	5	5197	5	0.00
10/10/2016	2040 On 04-May-17	9.63	Call	Bond Future	5246	5	5246	5	0.00
10/10/2016	2040 On 04-May-17	9.64	Call	Bond Future	5295	5	5295	5	0.00

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10/10/2016	2040 On 04-May-17	9.63	Put	Bond Future	3718	4	3718	4	0.00
10/10/2016	2040 On 04-May-17	9.64	Put	Bond Future	3680	4	3680	4	0.00
10/10/2016	2040 On 04-May-17	9.62	Put	Bond Future	3757	4	3757	4	0.00
10/10/2016	2044 On 03-November-16			Bond Future	9.40	96.1185	9.3974	96.1185	18,511.00
10/10/2016	2044 On 03-November-16	10.42	Call	Bond Future	8714	9	8714	9	0.00
10/10/2016	2044 On 03-November-16	10.41	Call	Bond Future	8637	9	8637	9	0.00
10/10/2016	2044 On 03-November-16	10.43	Call	Bond Future	8791	9	8791	9	0.00
10/10/2016	2044 On 03-November-16	10.43	Put	Bond Future	16	0	16	0	0.00
10/10/2016	2044 On 03-November-16	10.42	Put	Bond Future	17	0	17	0	0.00
10/10/2016	2044 On 03-November-16	10.41	Put	Bond Future	18	0	18	0	0.00
10/10/2016	2044 On 02-February-17			Bond Future	9.44	93.5758	9.4377	93.5758	0.00
10/10/2016	2044 On 02-February-17	9.77	Call	Bond Future	5058	5	5058	5	0.00
10/10/2016	2044 On 02-February-17	9.78	Call	Bond Future	5113	5	5113	5	0.00
10/10/2016	2044 On 02-February-17	9.76	Call	Bond Future	5002	5	5002	5	0.00
10/10/2016	2044 On 02-February-17	9.77	Put	Bond Future	2095	2	2095	2	0.00
10/10/2016	2044 On 02-February-17	9.78	Put	Bond Future	2063	2	2063	2	0.00
10/10/2016	2044 On 02-February-17	9.76	Put	Bond Future	2126	2	2126	2	0.00
10/10/2016	2044 On 04-May-17			Bond Future	9.47	95.4367	9.4745	95.4367	0.00
10/10/2016	2044 On 04-May-17	9.67	Call	Bond Future	5466	6	5466	6	0.00
10/10/2016	2044 On 04-May-17	9.66	Call	Bond Future	5417	6	5417	6	0.00
10/10/2016	2044 On 04-May-17	9.68	Call	Bond Future	5516	6	5516	6	0.00
10/10/2016	2044 On 04-May-17	9.68	Put	Bond Future	3679	4	3679	4	0.00
10/10/2016	2044 On 04-May-17	9.67	Put	Bond Future	3717	4	3717	4	0.00
10/10/2016	2044 On 04-May-17	9.66	Put	Bond Future	3756	4	3756	4	0.00
10/10/2016	2046 On 03-November-16			Bond Future	134.30	134.2815	134.2963	134.2815	17,476.00
10/10/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
10/10/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
10/10/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
10/10/2016	2046 On 03-November-16	137.09	Put	Bond Future	2794	3	2794	3	0.00
10/10/2016	2046 On 03-November-16	137.07	Put	Bond Future	2774	3	2774	3	0.00
10/10/2016	2046 On 03-November-16	137.08	Put	Bond Future	2784	3	2784	3	0.00
10/10/2016	2050 On 03-November-16			Bond Future	144.02	144.0071	144.0230	144.0071	21,628.00
10/10/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
10/10/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00

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10/10/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
10/10/2016	2050 On 03-November-16	149.53	Put	Bond Future	5507	6	5507	6	0.00
10/10/2016	2050 On 03-November-16	149.54	Put	Bond Future	5517	6	5517	6	0.00
10/10/2016	2050 On 03-November-16	149.52	Put	Bond Future	5497	6	5497	6	0.00
10/10/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	AL37 On 03-November-16			Index Future	506.14	506.3050	506.1370	506.3050	9.00
10/10/2016	AL37 On 02-February-17			Index Future	515.82	515.9910	515.8150	515.9910	0.00
10/10/2016	AL7T On 03-November-16			Index Future	587.24	587.5570	587.2420	587.5570	2.00
10/10/2016	AL7T On 02-February-17			Index Future	598.47	598.7970	598.4710	598.7970	0.00
10/10/2016	ALBI On 03-November-16			Index Future	535.83	536.1640	535.8270	536.1640	604.00
10/10/2016	ALBI On 02-February-17			Index Future	546.07	546.4210	546.0730	546.4210	19.00
10/10/2016	ALBI On 04-May-17			Index Future	556.91	557.2820	556.9080	557.2820	0.00
10/10/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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10/10/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/10/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2016	EL28 On 03-November-16			Bond Future	129.94	129.9203	129.9364	129.9203	0.00
10/10/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
10/10/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
10/10/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
10/10/2016	EL28 On 03-November-16	132.16	Put	Bond Future	2224	2	2224	2	0.00
10/10/2016	EL28 On 03-November-16	132.17	Put	Bond Future	2234	2	2234	2	0.00
10/10/2016	EL28 On 03-November-16	132.15	Put	Bond Future	2214	2	2214	2	0.00
10/10/2016	EL28 On 02-February-17			Bond Future	132.43	132.4137	132.4296	132.4137	0.00
10/10/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
10/10/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
10/10/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
10/10/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2670	3	2670	3	0.00
10/10/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2690	3	2690	3	0.00
10/10/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2680	3	2680	3	0.00
10/10/2016	EL28 On 04-May-17			Bond Future	133.38	133.3720	133.3841	133.3720	0.00
10/10/2016	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
10/10/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
10/10/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
10/10/2016	EL28 On 04-May-17	137.90	Put	Bond Future	4516	5	4516	5	0.00
10/10/2016	EL28 On 04-May-17	137.91	Put	Bond Future	4526	5	4526	5	0.00
10/10/2016	EL28 On 04-May-17	137.92	Put	Bond Future	4536	5	4536	5	0.00
10/10/2016	ES33 On 03-November-16			Bond Future	10.22	79.4941	10.2222	79.4941	8,789.00
10/10/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6746	7	6746	7	0.00
10/10/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6630	7	6630	7	0.00
10/10/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6688	7	6688	7	0.00
10/10/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
10/10/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
10/10/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
10/10/2016	ES33 On 02-February-17			Bond Future	10.30	81.0149	10.2977	81.0149	0.00
10/10/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2006	2	2006	2	0.00
10/10/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1943	2	1943	2	0.00
10/10/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1879	2	1879	2	0.00
10/10/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
10/10/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
10/10/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
10/10/2016	ES33 On 04-May-17			Bond Future	10.36	78.8306	10.3639	78.8306	0.00
10/10/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1190	1	1190	1	0.00
10/10/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1253	1	1253	1	0.00
10/10/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1127	1	1127	1	0.00
10/10/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
10/10/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
10/10/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
10/10/2016	ES42 On 03-November-16			Bond Future	10.34	83.9969	10.3355	83.9969	8,777.00
10/10/2016	ES42 On 02-February-17			Bond Future	10.41	85.6038	10.4058	85.6038	0.00
10/10/2016	ES42 On 04-May-17			Bond Future	10.47	83.0424	10.4714	83.0424	0.00
10/10/2016	GOVI On 03-November-16			GOVI	533.44	533.7490	533.4360	533.7490	414.00
10/10/2016	GOVI On 03-November-16	476.11	Call	GOVI	573260	58	573260	58	0.00
10/10/2016	GOVI On 03-November-16	476.13	Call	GOVI	573060	58	573060	58	0.00
10/10/2016	GOVI On 03-November-16	476.12	Call	GOVI	573160	58	573160	58	0.00
10/10/2016	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
10/10/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
10/10/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
10/10/2016	GOVI On 02-February-17			GOVI	543.64	543.9600	543.6360	543.9600	27.00
10/10/2016	GOVI On 02-February-17	533.32	Call	GOVI	103160	11	103160	11	0.00
10/10/2016	GOVI On 02-February-17	533.34	Call	GOVI	102960	11	102960	11	0.00
10/10/2016	GOVI On 02-February-17	533.33	Call	GOVI	103060	11	103060	11	0.00
10/10/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
10/10/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
10/10/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
10/10/2016	GOVI On 04-May-17			GOVI	554.42	554.7710	554.4230	554.7710	0.00
10/10/2016	GOVI On 04-May-17	262.20	Call	GOVI	2922230	293	2922230	293	0.00
10/10/2016	GOVI On 04-May-17	262.19	Call	GOVI	2922330	293	2922330	293	0.00
10/10/2016	GOVI On 04-May-17	262.18	Call	GOVI	2922430	293	2922430	293	0.00
10/10/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
10/10/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
10/10/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
10/10/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/10/2016	IGOV On 03-November-16			Index Future	250.11	250.0250	250.1080	250.0250	1,021.00
10/10/2016	IGOV On 02-February-17			Index Future	254.91	254.8240	254.9060	254.8240	57.00
10/10/2016	IGOV On 04-May-17			Index Future	259.98	259.9040	259.9790	259.9040	0.00
10/10/2016	ILBI On 03-November-16			Index Future	677.91	677.8340	677.9070	677.8340	0.00
10/10/2016	ILBI On 02-February-17			Index Future	691.04	690.9630	691.0350	690.9630	155.00
10/10/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
10/10/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0151	100.0146	100.0151	0.00
10/10/2016	IS01 On 15-June-17			Interest Rate Swap	99.65	99.6493	99.6479	99.6493	0.00
10/10/2016	IS01 On 21-September-17			Interest Rate Swap	99.70	99.6968	99.6994	99.6968	0.00
10/10/2016	IS01 On 21-December-17			Interest Rate Swap	99.97	99.9652	99.9741	99.9652	0.00
10/10/2016	IS02 On 18-December-17			Interest Rate Swap	100.00	99.9926	100.0017	99.9926	0.00
10/10/2016	IS02 On 16-March-18			Interest Rate Swap	99.29	99.2816	99.2917	99.2816	0.00
10/10/2016	IS02 On 15-June-18			Interest Rate Swap	98.96	98.9485	98.9597	98.9485	0.00
10/10/2016	IS02 On 21-September-18			Interest Rate Swap	99.02	99.0018	99.0248	99.0018	0.00
10/10/2016	IS02 On 21-December-18			Interest Rate Swap	99.53	99.5000	99.5300	99.5000	0.00
10/10/2016	IS05 On 17-December-20			Interest Rate Swap	97.91	97.8586	97.9074	97.8586	0.00
10/10/2016	IS05 On 16-March-21			Interest Rate Swap	97.24	97.1965	97.2385	97.1965	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2016	IS05 On 15-June-21			Interest Rate Swap	96.54	96.5017	96.5359	96.5017	0.00
10/10/2016	IS05 On 21-September-21			Interest Rate Swap	96.80	96.7719	96.8010	96.7719	0.00
10/10/2016	IS05 On 21-December-21			Interest Rate Swap	99.04	99.0070	99.0356	99.0070	50.00
10/10/2016	IS10 On 17-December-25			Interest Rate Swap	97.71	97.6382	97.7108	97.6382	0.00
10/10/2016	IS10 On 16-March-26			Interest Rate Swap	94.79	94.7227	94.7852	94.7227	0.00
10/10/2016	IS10 On 15-June-26			Interest Rate Swap	93.55	93.5031	93.5531	93.5031	0.00
10/10/2016	IS10 On 21-September-26			Interest Rate Swap	95.64	95.6029	95.6421	95.6029	0.00
10/10/2016	IS10 On 21-December-26			Interest Rate Swap	99.30	99.2700	99.3040	99.2700	0.00
10/10/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/10/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/10/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/10/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/10/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
10/10/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
10/10/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	10,000.00
10/10/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
10/10/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
10/10/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	1,000.00
10/10/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
10/10/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
10/10/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
10/10/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	1,000.00
10/10/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
10/10/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
10/10/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
10/10/2016	R023 On 03-November-16			Bond Future	8.38	98.4538	8.3825	98.4538	13,335.00
10/10/2016	R023 On 03-November-16	9.73	Call	Bond Future	6127	6	6127	6	0.00
10/10/2016	R023 On 03-November-16	9.74	Call	Bond Future	6171	6	6171	6	0.00
10/10/2016	R023 On 03-November-16	9.75	Call	Bond Future	6215	6	6215	6	0.00
10/10/2016	R023 On 03-November-16	9.74	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R023 On 03-November-16	9.75	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R023 On 03-November-16	9.73	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R023 On 02-February-17			Bond Future	8.42	100.3372	8.4196	100.3372	0.00
10/10/2016	R023 On 02-February-17	8.86	Call	Bond Future	2677	3	2677	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2016	R023 On 02-February-17	8.85	Call	Bond Future	2645	3	2645	3	0.00
10/10/2016	R023 On 02-February-17	8.84	Call	Bond Future	2613	3	2613	3	0.00
10/10/2016	R023 On 02-February-17	8.85	Put	Bond Future	698	1	698	1	0.00
10/10/2016	R023 On 02-February-17	8.86	Put	Bond Future	685	1	685	1	0.00
10/10/2016	R023 On 02-February-17	8.84	Put	Bond Future	711	1	711	1	0.00
10/10/2016	R023 On 04-May-17			Bond Future	8.44	98.3980	8.4379	98.3980	0.00
10/10/2016	R023 On 04-May-17	8.59	Call	Bond Future	2237	2	2237	2	0.00
10/10/2016	R023 On 04-May-17	8.61	Call	Bond Future	2287	2	2287	2	0.00
10/10/2016	R023 On 04-May-17	8.60	Call	Bond Future	2262	2	2262	2	0.00
10/10/2016	R023 On 04-May-17	8.59	Put	Bond Future	1566	2	1566	2	0.00
10/10/2016	R023 On 04-May-17	8.61	Put	Bond Future	1528	2	1528	2	0.00
10/10/2016	R023 On 04-May-17	8.60	Put	Bond Future	1547	2	1547	2	0.00
10/10/2016	R035 On 03-November-16			Bond Future	9.27	98.2656	9.2740	98.2656	4,822.00
10/10/2016	R035 On 03-November-16	9.57	Call	Bond Future	2468	3	2468	3	0.00
10/10/2016	R035 On 03-November-16	9.59	Call	Bond Future	2631	3	2631	3	0.00
10/10/2016	R035 On 03-November-16	9.58	Call	Bond Future	2549	3	2549	3	0.00
10/10/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R035 On 02-February-17			Bond Future	9.32	100.1454	9.3197	100.1454	0.00
10/10/2016	R035 On 02-February-17	9.51	Call	Bond Future	1580	2	1580	2	0.00
10/10/2016	R035 On 02-February-17	9.52	Call	Bond Future	1661	2	1661	2	0.00
10/10/2016	R035 On 02-February-17	9.50	Call	Bond Future	1498	2	1498	2	0.00
10/10/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R035 On 04-May-17			Bond Future	9.35	97.6313	9.3547	97.6313	0.00
10/10/2016	R035 On 04-May-17	9.53	Call	Bond Future	1443	2	1443	2	0.00
10/10/2016	R035 On 04-May-17	9.55	Call	Bond Future	1605	2	1605	2	0.00
10/10/2016	R035 On 04-May-17	9.54	Call	Bond Future	1524	2	1524	2	0.00
10/10/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R186 On 03-November-16			Bond Future	8.70	116.0351	8.6971	116.0351	86,938.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2016	R186 On 03-November-16	9.10	Call	Bond Future	3036	3	3036	3	0.00
10/10/2016	R186 On 03-November-16	9.66	Call	Bond Future	6630	7	6630	7	0.00
10/10/2016	R186 On 03-November-16	8.96	Call	Bond Future	2244	2	2244	2	0.00
10/10/2016	R186 On 03-November-16	9.40	Call	Bond Future	4926	5	4926	5	1,425.00
10/10/2016	R186 On 03-November-16	8.52	Call	Bond Future	535	1	535	1	0.00
10/10/2016	R186 On 03-November-16	8.82	Call	Bond Future	1553	2	1553	2	0.00
10/10/2016	R186 On 03-November-16	8.95	Call	Bond Future	2191	2	2191	2	0.00
10/10/2016	R186 On 03-November-16	9.20	Call	Bond Future	3646	4	3646	4	1,425.00
10/10/2016	R186 On 03-November-16	8.30	Call	Bond Future	182	0	182	0	150.00
10/10/2016	R186 On 03-November-16	8.90	Call	Bond Future	1933	2	1933	2	0.00
10/10/2016	R186 On 03-November-16	8.97	Call	Bond Future	2297	2	2297	2	0.00
10/10/2016	R186 On 03-November-16	9.71	Call	Bond Future	6958	7	6958	7	0.00
10/10/2016	R186 On 03-November-16	9.66	Put	Bond Future	7	0	7	0	0.00
10/10/2016	R186 On 03-November-16	9.71	Put	Bond Future	5	0	5	0	0.00
10/10/2016	R186 On 03-November-16	8.90	Put	Bond Future	492	1	492	1	5,092.00
10/10/2016	R186 On 03-November-16	9.10	Put	Bond Future	198	0	198	0	108.00
10/10/2016	R186 On 03-November-16	8.96	Put	Bond Future	381	0	381	0	0.00
10/10/2016	R186 On 03-November-16	8.97	Put	Bond Future	364	0	364	0	0.00
10/10/2016	R186 On 03-November-16	8.30	Put	Bond Future	3078	3	3078	3	0.00
10/10/2016	R186 On 03-November-16	8.52	Put	Bond Future	1815	2	1815	2	150.00
10/10/2016	R186 On 03-November-16	8.95	Put	Bond Future	398	0	398	0	0.00
10/10/2016	R186 On 03-November-16	9.20	Put	Bond Future	119	0	119	0	0.00
10/10/2016	R186 On 03-November-16	8.82	Put	Bond Future	677	1	677	1	150.00
10/10/2016	R186 On 03-November-16	9.40	Put	Bond Future	38	0	38	0	0.00
10/10/2016	R186 On 02-February-17			Bond Future	8.73	112.9520	8.7346	112.9520	84.00
10/10/2016	R186 On 02-February-17	9.50	Call	Bond Future	5805	6	5805	6	0.00
10/10/2016	R186 On 02-February-17	8.87	Call	Bond Future	2794	3	2794	3	0.00
10/10/2016	R186 On 02-February-17	9.40	Call	Bond Future	5273	5	5273	5	0.00
10/10/2016	R186 On 02-February-17	8.60	Call	Bond Future	1836	2	1836	2	7,000.00
10/10/2016	R186 On 02-February-17	8.81	Call	Bond Future	2560	3	2560	3	0.00
10/10/2016	R186 On 02-February-17	8.00	Call	Bond Future	539	1	539	1	7,000.00
10/10/2016	R186 On 02-February-17	8.37	Call	Bond Future	1209	1	1209	1	500.00
10/10/2016	R186 On 02-February-17	8.79	Call	Bond Future	2484	3	2484	3	0.00
10/10/2016	R186 On 02-February-17	8.43	Call	Bond Future	1357	1	1357	1	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
10/10/2016	R186 On 02-February-17	8.80	Call	Bond Future	2521	3	2521	3	0.00
10/10/2016	R186 On 02-February-17	8.90	Call	Bond Future	2916	3	2916	3	0.00
10/10/2016	R186 On 02-February-17	9.50	Put	Bond Future	600	1	600	1	13,500.00
10/10/2016	R186 On 02-February-17	8.87	Put	Bond Future	1849	2	1849	2	500.00
10/10/2016	R186 On 02-February-17	8.60	Put	Bond Future	2787	3	2787	3	0.00
10/10/2016	R186 On 02-February-17	8.37	Put	Bond Future	3810	4	3810	4	0.00
10/10/2016	R186 On 02-February-17	8.79	Put	Bond Future	2096	2	2096	2	0.00
10/10/2016	R186 On 02-February-17	9.40	Put	Bond Future	729	1	729	1	750.00
10/10/2016	R186 On 02-February-17	8.00	Put	Bond Future	5863	6	5863	6	0.00
10/10/2016	R186 On 02-February-17	8.81	Put	Bond Future	2032	2	2032	2	0.00
10/10/2016	R186 On 02-February-17	8.43	Put	Bond Future	3524	4	3524	4	0.00
10/10/2016	R186 On 02-February-17	8.80	Put	Bond Future	2064	2	2064	2	0.00
10/10/2016	R186 On 02-February-17	8.90	Put	Bond Future	1763	2	1763	2	750.00
10/10/2016	R186 On 04-May-17			Bond Future	8.76	115.1978	8.7633	115.1978	0.00
10/10/2016	R186 On 04-May-17	8.90	Call	Bond Future	3546	4	3546	4	0.00
10/10/2016	R186 On 04-May-17	8.91	Call	Bond Future	3585	4	3585	4	0.00
10/10/2016	R186 On 04-May-17	8.89	Call	Bond Future	3508	4	3508	4	0.00
10/10/2016	R186 On 04-May-17	8.89	Put	Bond Future	2640	3	2640	3	0.00
10/10/2016	R186 On 04-May-17	8.90	Put	Bond Future	2611	3	2611	3	0.00
10/10/2016	R186 On 04-May-17	8.91	Put	Bond Future	2581	3	2581	3	0.00
10/10/2016	R197 On 03-November-16			Bond Future	303.19	303.1580	303.1896	303.1580	875.00
10/10/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
10/10/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
10/10/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
10/10/2016	R197 On 03-November-16	303.57	Put	Bond Future	380	0	380	0	0.00
10/10/2016	R197 On 03-November-16	303.58	Put	Bond Future	390	0	390	0	0.00
10/10/2016	R197 On 03-November-16	303.56	Put	Bond Future	370	0	370	0	0.00
10/10/2016	R202 On 03-November-16			Bond Future	250.26	250.2301	250.2572	250.2301	35,840.00
10/10/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
10/10/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
10/10/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
10/10/2016	R202 On 03-November-16	253.86	Put	Bond Future	3603	4	3603	4	0.00
10/10/2016	R202 On 03-November-16	253.87	Put	Bond Future	3613	4	3613	4	0.00
10/10/2016	R202 On 03-November-16	253.85	Put	Bond Future	3593	4	3593	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2016	R203 On 03-November-16			Bond Future	7.54	101.7959	7.5433	101.7959	23,644.00
10/10/2016	R203 On 03-November-16	8.84	Call	Bond Future	1048	1	1048	1	0.00
10/10/2016	R203 On 03-November-16	8.86	Call	Bond Future	1064	1	1064	1	0.00
10/10/2016	R203 On 03-November-16	8.85	Call	Bond Future	1056	1	1056	1	0.00
10/10/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R203 On 02-February-17			Bond Future	7.48	103.7433	7.4841	103.7433	0.00
10/10/2016	R203 On 02-February-17	7.70	Call	Bond Future	219	0	219	0	0.00
10/10/2016	R203 On 02-February-17	7.72	Call	Bond Future	227	0	227	0	0.00
10/10/2016	R203 On 02-February-17	7.71	Call	Bond Future	223	0	223	0	0.00
10/10/2016	R203 On 02-February-17	7.71	Put	Bond Future	92	0	92	0	0.00
10/10/2016	R203 On 02-February-17	7.72	Put	Bond Future	90	0	90	0	0.00
10/10/2016	R203 On 02-February-17	7.70	Put	Bond Future	94	0	94	0	0.00
10/10/2016	R203 On 04-May-17			Bond Future	6.98	101.6313	6.9801	101.6313	0.00
10/10/2016	R203 On 04-May-17	6.91	Call	Bond Future	103	0	103	0	0.00
10/10/2016	R203 On 04-May-17	6.92	Call	Bond Future	105	0	105	0	0.00
10/10/2016	R203 On 04-May-17	6.93	Call	Bond Future	106	0	106	0	0.00
10/10/2016	R203 On 04-May-17	6.92	Put	Bond Future	126	0	126	0	0.00
10/10/2016	R203 On 04-May-17	6.91	Put	Bond Future	127	0	127	0	0.00
10/10/2016	R203 On 04-May-17	6.93	Put	Bond Future	124	0	124	0	0.00
10/10/2016	R204 On 03-November-16			Bond Future	7.74	103.5645	7.7353	103.5645	31,547.00
10/10/2016	R204 On 03-November-16	9.21	Call	Bond Future	2791	3	2791	3	0.00
10/10/2016	R204 On 03-November-16	9.23	Call	Bond Future	2828	3	2828	3	0.00
10/10/2016	R204 On 03-November-16	9.22	Call	Bond Future	2810	3	2810	3	0.00
10/10/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R204 On 02-February-17			Bond Future	7.73	101.5054	7.7341	101.5054	0.00
10/10/2016	R204 On 02-February-17	8.28	Call	Bond Future	1070	1	1070	1	0.00
10/10/2016	R204 On 02-February-17	8.29	Call	Bond Future	1083	1	1083	1	0.00
10/10/2016	R204 On 02-February-17	8.30	Call	Bond Future	1097	1	1097	1	0.00
10/10/2016	R204 On 02-February-17	8.28	Put	Bond Future	139	0	139	0	0.00
10/10/2016	R204 On 02-February-17	8.30	Put	Bond Future	132	0	132	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2016	R204 On 02-February-17	8.29	Put	Bond Future	135	0	135	0	0.00
10/10/2016	R204 On 04-May-17			Bond Future	7.69	103.5235	7.6868	103.5235	0.00
10/10/2016	R204 On 04-May-17	7.90	Call	Bond Future	706	1	706	1	0.00
10/10/2016	R204 On 04-May-17	7.92	Call	Bond Future	725	1	725	1	0.00
10/10/2016	R204 On 04-May-17	7.91	Call	Bond Future	715	1	715	1	0.00
10/10/2016	R204 On 04-May-17	7.91	Put	Bond Future	381	0	381	0	0.00
10/10/2016	R204 On 04-May-17	7.92	Put	Bond Future	375	0	375	0	0.00
10/10/2016	R204 On 04-May-17	7.90	Put	Bond Future	386	0	386	0	0.00
10/10/2016	R207 On 03-November-16			Bond Future	7.93	100.4088	7.9324	100.4088	58,834.00
10/10/2016	R207 On 03-November-16	7.94	Call	Bond Future	358	0	358	0	0.00
10/10/2016	R207 On 03-November-16	7.93	Call	Bond Future	344	0	344	0	0.00
10/10/2016	R207 On 03-November-16	7.95	Call	Bond Future	373	0	373	0	0.00
10/10/2016	R207 On 03-November-16	7.95	Put	Bond Future	324	0	324	0	0.00
10/10/2016	R207 On 03-November-16	7.94	Put	Bond Future	338	0	338	0	0.00
10/10/2016	R207 On 03-November-16	7.93	Put	Bond Future	351	0	351	0	0.00
10/10/2016	R207 On 02-February-17			Bond Future	7.95	98.6871	7.9472	98.6871	0.00
10/10/2016	R207 On 02-February-17	8.91	Call	Bond Future	2493	3	2493	3	62.00
10/10/2016	R207 On 02-February-17	9.22	Call	Bond Future	3206	3	3206	3	0.00
10/10/2016	R207 On 02-February-17	9.24	Call	Bond Future	3253	3	3253	3	0.00
10/10/2016	R207 On 02-February-17	9.23	Call	Bond Future	3229	3	3229	3	0.00
10/10/2016	R207 On 02-February-17	8.91	Put	Bond Future	79	0	79	0	0.00
10/10/2016	R207 On 02-February-17	9.22	Put	Bond Future	30	0	30	0	0.00
10/10/2016	R207 On 02-February-17	9.24	Put	Bond Future	28	0	28	0	0.00
10/10/2016	R207 On 02-February-17	9.23	Put	Bond Future	29	0	29	0	0.00
10/10/2016	R207 On 04-May-17			Bond Future	7.94	100.6493	7.9443	100.6493	0.00
10/10/2016	R207 On 04-May-17	8.20	Call	Bond Future	1202	1	1202	1	0.00
10/10/2016	R207 On 04-May-17	8.22	Call	Bond Future	1231	1	1231	1	0.00
10/10/2016	R207 On 04-May-17	8.21	Call	Bond Future	1217	1	1217	1	0.00
10/10/2016	R207 On 04-May-17	8.22	Put	Bond Future	585	1	585	1	0.00
10/10/2016	R207 On 04-May-17	8.20	Put	Bond Future	602	1	602	1	0.00
10/10/2016	R207 On 04-May-17	8.21	Put	Bond Future	594	1	594	1	0.00
10/10/2016	R207 On 03-August-17			Bond Future	7.90	99.0874	7.8989	99.0874	0.00
10/10/2016	R207 On 03-August-17	8.19	Call	Bond Future	1324	1	1324	1	51.00
10/10/2016	R207 On 03-August-17	8.40	Call	Bond Future	1619	2	1619	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2016	R207 On 03-August-17	8.39	Call	Bond Future	1604	2	1604	2	0.00
10/10/2016	R207 On 03-August-17	8.41	Call	Bond Future	1633	2	1633	2	0.00
10/10/2016	R207 On 03-August-17	8.39	Put	Bond Future	551	1	551	1	0.00
10/10/2016	R207 On 03-August-17	8.41	Put	Bond Future	538	1	538	1	0.00
10/10/2016	R207 On 03-August-17	8.19	Put	Bond Future	699	1	699	1	0.00
10/10/2016	R207 On 03-August-17	8.40	Put	Bond Future	545	1	545	1	0.00
10/10/2016	R208 On 03-November-16			Bond Future	8.12	95.7845	8.1155	95.7845	30,293.00
10/10/2016	R208 On 03-November-16	9.57	Call	Bond Future	4964	5	4964	5	0.00
10/10/2016	R208 On 03-November-16	9.58	Call	Bond Future	4997	5	4997	5	0.00
10/10/2016	R208 On 03-November-16	9.59	Call	Bond Future	5030	5	5030	5	0.00
10/10/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R208 On 02-February-17			Bond Future	8.14	97.6169	8.1429	97.6169	0.00
10/10/2016	R208 On 02-February-17	8.64	Call	Bond Future	2036	2	2036	2	0.00
10/10/2016	R208 On 02-February-17	8.63	Call	Bond Future	2011	2	2011	2	0.00
10/10/2016	R208 On 02-February-17	8.65	Call	Bond Future	2061	2	2061	2	0.00
10/10/2016	R208 On 02-February-17	8.64	Put	Bond Future	384	0	384	0	0.00
10/10/2016	R208 On 02-February-17	8.65	Put	Bond Future	376	0	376	0	0.00
10/10/2016	R208 On 02-February-17	8.63	Put	Bond Future	392	0	392	0	0.00
10/10/2016	R208 On 04-May-17			Bond Future	8.15	96.1537	8.1507	96.1537	0.00
10/10/2016	R208 On 04-May-17	8.37	Call	Bond Future	1638	2	1638	2	0.00
10/10/2016	R208 On 04-May-17	8.39	Call	Bond Future	1676	2	1676	2	0.00
10/10/2016	R208 On 04-May-17	8.38	Call	Bond Future	1657	2	1657	2	0.00
10/10/2016	R208 On 04-May-17	8.37	Put	Bond Future	942	1	942	1	0.00
10/10/2016	R208 On 04-May-17	8.39	Put	Bond Future	917	1	917	1	0.00
10/10/2016	R208 On 04-May-17	8.38	Put	Bond Future	930	1	930	1	0.00
10/10/2016	R209 On 03-November-16			Bond Future	9.23	74.0735	9.2269	74.0735	37,782.00
10/10/2016	R209 On 03-November-16	10.24	Call	Bond Future	6703	7	6703	7	0.00
10/10/2016	R209 On 03-November-16	10.26	Call	Bond Future	6825	7	6825	7	0.00
10/10/2016	R209 On 03-November-16	10.25	Call	Bond Future	6764	7	6764	7	0.00
10/10/2016	R209 On 03-November-16	9.05	Call	Bond Future	595	1	595	1	0.00
10/10/2016	R209 On 03-November-16	9.45	Call	Bond Future	2066	2	2066	2	0.00
10/10/2016	R209 On 03-November-16	8.81	Call	Bond Future	199	0	199	0	345.00

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10/10/2016	R209 On 03-November-16	8.87	Call	Bond Future	269	0	269	0	250.00
10/10/2016	R209 On 03-November-16	9.42	Call	Bond Future	1922	2	1922	2	120.00
10/10/2016	R209 On 03-November-16	9.04	Call	Bond Future	572	1	572	1	0.00
10/10/2016	R209 On 03-November-16	9.34	Call	Bond Future	1559	2	1559	2	0.00
10/10/2016	R209 On 03-November-16	10.26	Put	Bond Future	7	0	7	0	0.00
10/10/2016	R209 On 03-November-16	9.45	Put	Bond Future	507	1	507	1	250.00
10/10/2016	R209 On 03-November-16	10.25	Put	Bond Future	8	0	8	0	0.00
10/10/2016	R209 On 03-November-16	9.05	Put	Bond Future	1868	2	1868	2	250.00
10/10/2016	R209 On 03-November-16	8.81	Put	Bond Future	3254	3	3254	3	0.00
10/10/2016	R209 On 03-November-16	10.24	Put	Bond Future	9	0	9	0	0.00
10/10/2016	R209 On 03-November-16	9.04	Put	Bond Future	1918	2	1918	2	345.00
10/10/2016	R209 On 03-November-16	9.42	Put	Bond Future	569	1	569	1	0.00
10/10/2016	R209 On 03-November-16	8.87	Put	Bond Future	2873	3	2873	3	0.00
10/10/2016	R209 On 03-November-16	9.34	Put	Bond Future	763	1	763	1	345.00
10/10/2016	R209 On 02-February-17			Bond Future	9.27	75.4905	9.2655	75.4905	0.00
10/10/2016	R209 On 02-February-17	9.55	Call	Bond Future	3563	4	3563	4	0.00
10/10/2016	R209 On 02-February-17	9.53	Call	Bond Future	3478	4	3478	4	0.00
10/10/2016	R209 On 02-February-17	9.54	Call	Bond Future	3520	4	3520	4	0.00
10/10/2016	R209 On 02-February-17	9.53	Put	Bond Future	1649	2	1649	2	0.00
10/10/2016	R209 On 02-February-17	9.54	Put	Bond Future	1624	2	1624	2	0.00
10/10/2016	R209 On 02-February-17	9.55	Put	Bond Future	1599	2	1599	2	0.00
10/10/2016	R209 On 04-May-17			Bond Future	9.30	73.8396	9.2972	73.8396	0.00
10/10/2016	R209 On 04-May-17	9.46	Call	Bond Future	3901	4	3901	4	0.00
10/10/2016	R209 On 04-May-17	9.48	Call	Bond Future	3978	4	3978	4	0.00
10/10/2016	R209 On 04-May-17	9.47	Call	Bond Future	3939	4	3939	4	0.00
10/10/2016	R209 On 04-May-17	9.46	Put	Bond Future	2775	3	2775	3	0.00
10/10/2016	R209 On 04-May-17	9.47	Put	Bond Future	2745	3	2745	3	0.00
10/10/2016	R209 On 04-May-17	9.48	Put	Bond Future	2716	3	2716	3	0.00
10/10/2016	R210 On 03-November-16			Bond Future	186.73	186.7061	186.7264	186.7061	2,118.00
10/10/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
10/10/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
10/10/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
10/10/2016	R210 On 03-November-16	188.90	Put	Bond Future	2174	2	2174	2	0.00
10/10/2016	R210 On 03-November-16	188.92	Put	Bond Future	2194	2	2194	2	0.00

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10/10/2016	R210 On 03-November-16	188.91	Put	Bond Future	2184	2	2184	2	0.00
10/10/2016	R211 On 03-November-16			Bond Future	142.07	142.0545	142.0710	142.0545	56.00
10/10/2016	R211 On 03-November-16	141.76	Call	Bond Future	311	0	311	0	0.00
10/10/2016	R211 On 03-November-16	141.75	Call	Bond Future	321	0	321	0	0.00
10/10/2016	R211 On 03-November-16	141.74	Call	Bond Future	331	0	331	0	0.00
10/10/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R212 On 03-November-16			Bond Future	148.22	148.2086	148.2241	148.2086	3,049.00
10/10/2016	R212 On 03-November-16	148.11	Call	Bond Future	114	0	114	0	0.00
10/10/2016	R212 On 03-November-16	148.12	Call	Bond Future	104	0	104	0	0.00
10/10/2016	R212 On 03-November-16	148.10	Call	Bond Future	124	0	124	0	0.00
10/10/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
10/10/2016	R213 On 03-November-16			Bond Future	9.10	84.7771	9.0983	84.7771	42,426.00
10/10/2016	R213 On 03-November-16	10.18	Call	Bond Future	7094	7	7094	7	0.00
10/10/2016	R213 On 03-November-16	10.20	Call	Bond Future	7216	7	7216	7	0.00
10/10/2016	R213 On 03-November-16	10.19	Call	Bond Future	7155	7	7155	7	0.00
10/10/2016	R213 On 03-November-16	10.19	Put	Bond Future	4	0	4	0	0.00
10/10/2016	R213 On 03-November-16	10.20	Put	Bond Future	4	0	4	0	0.00
10/10/2016	R213 On 03-November-16	10.18	Put	Bond Future	4	0	4	0	0.00
10/10/2016	R213 On 02-February-17			Bond Future	9.14	86.3989	9.1411	86.3989	0.00
10/10/2016	R213 On 02-February-17	9.40	Call	Bond Future	3361	3	3361	3	0.00
10/10/2016	R213 On 02-February-17	9.42	Call	Bond Future	3444	4	3444	4	0.00
10/10/2016	R213 On 02-February-17	9.41	Call	Bond Future	3402	3	3402	3	0.00
10/10/2016	R213 On 02-February-17	9.40	Put	Bond Future	1603	2	1603	2	0.00
10/10/2016	R213 On 02-February-17	9.42	Put	Bond Future	1553	2	1553	2	0.00
10/10/2016	R213 On 02-February-17	9.41	Put	Bond Future	1578	2	1578	2	0.00
10/10/2016	R213 On 04-May-17			Bond Future	9.17	84.5632	9.1728	84.5632	0.00
10/10/2016	R213 On 04-May-17	9.37	Call	Bond Future	3911	4	3911	4	0.00
10/10/2016	R213 On 04-May-17	9.36	Call	Bond Future	3872	4	3872	4	0.00
10/10/2016	R213 On 04-May-17	9.35	Call	Bond Future	3834	4	3834	4	0.00
10/10/2016	R213 On 04-May-17	9.36	Put	Bond Future	2610	3	2610	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2016	R213 On 04-May-17	9.37	Put	Bond Future	2581	3	2581	3	0.00
10/10/2016	R213 On 04-May-17	9.35	Put	Bond Future	2638	3	2638	3	0.00
10/10/2016	R214 On 03-November-16			Bond Future	9.30	74.4725	9.3023	74.4725	29,928.00
10/10/2016	R214 On 03-November-16	10.35	Call	Bond Future	7187	7	7187	7	0.00
10/10/2016	R214 On 03-November-16	10.33	Call	Bond Future	7063	7	7063	7	0.00
10/10/2016	R214 On 03-November-16	10.34	Call	Bond Future	7125	7	7125	7	0.00
10/10/2016	R214 On 03-November-16	10.33	Put	Bond Future	10	0	10	0	0.00
10/10/2016	R214 On 03-November-16	10.34	Put	Bond Future	9	0	9	0	0.00
10/10/2016	R214 On 03-November-16	10.35	Put	Bond Future	9	0	9	0	0.00
10/10/2016	R214 On 02-February-17			Bond Future	9.34	75.8971	9.3423	75.8971	7,379.00
10/10/2016	R214 On 02-February-17	9.67	Call	Bond Future	3981	4	3981	4	0.00
10/10/2016	R214 On 02-February-17	9.66	Call	Bond Future	3936	4	3936	4	0.00
10/10/2016	R214 On 02-February-17	9.68	Call	Bond Future	4026	4	4026	4	0.00
10/10/2016	R214 On 02-February-17	9.67	Put	Bond Future	1621	2	1621	2	0.00
10/10/2016	R214 On 02-February-17	9.68	Put	Bond Future	1596	2	1596	2	0.00
10/10/2016	R214 On 02-February-17	9.66	Put	Bond Future	1646	2	1646	2	0.00
10/10/2016	R214 On 04-May-17			Bond Future	9.37	74.1065	9.3729	74.1065	0.00
10/10/2016	R214 On 04-May-17	9.58	Call	Bond Future	4346	4	4346	4	0.00
10/10/2016	R214 On 04-May-17	9.56	Call	Bond Future	4265	4	4265	4	0.00
10/10/2016	R214 On 04-May-17	9.57	Call	Bond Future	4306	4	4306	4	0.00
10/10/2016	R214 On 04-May-17	9.56	Put	Bond Future	2911	3	2911	3	0.00
10/10/2016	R214 On 04-May-17	9.57	Put	Bond Future	2880	3	2880	3	0.00
10/10/2016	R214 On 04-May-17	9.58	Put	Bond Future	2849	3	2849	3	0.00
10/10/2016	R248 On 03-November-16			Bond Future	9.35	95.6607	9.3527	95.6607	62,082.00
10/10/2016	R248 On 03-November-16	10.39	Call	Bond Future	9066	9	9066	9	0.00
10/10/2016	R248 On 03-November-16	10.38	Call	Bond Future	8988	9	8988	9	0.00
10/10/2016	R248 On 03-November-16	10.37	Call	Bond Future	8909	9	8909	9	0.00
10/10/2016	R248 On 03-November-16	10.38	Put	Bond Future	18	0	18	0	0.00
10/10/2016	R248 On 03-November-16	10.39	Put	Bond Future	17	0	17	0	0.00
10/10/2016	R248 On 03-November-16	10.37	Put	Bond Future	19	0	19	0	0.00
10/10/2016	R248 On 02-February-17			Bond Future	9.39	97.4907	9.3941	97.4907	0.00
10/10/2016	R248 On 02-February-17	9.76	Call	Bond Future	5461	6	5461	6	0.00
10/10/2016	R248 On 02-February-17	9.77	Call	Bond Future	5519	6	5519	6	0.00
10/10/2016	R248 On 02-February-17	9.78	Call	Bond Future	5577	6	5577	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
10/10/2016	R248 On 02-February-17	9.77	Put	Bond Future	2078	2	2078	2	0.00
10/10/2016	R248 On 02-February-17	9.76	Put	Bond Future	2109	2	2109	2	0.00
10/10/2016	R248 On 02-February-17	9.78	Put	Bond Future	2048	2	2048	2	0.00
10/10/2016	R248 On 04-May-17			Bond Future	9.43	94.9873	9.4261	94.9873	0.00
10/10/2016	R248 On 04-May-17	9.67	Call	Bond Future	5896	6	5896	6	0.00
10/10/2016	R248 On 04-May-17	9.66	Call	Bond Future	5844	6	5844	6	0.00
10/10/2016	R248 On 04-May-17	9.65	Call	Bond Future	5792	6	5792	6	0.00
10/10/2016	R248 On 04-May-17	9.66	Put	Bond Future	3690	4	3690	4	0.00
10/10/2016	R248 On 04-May-17	9.67	Put	Bond Future	3652	4	3652	4	0.00
10/10/2016	R248 On 04-May-17	9.65	Put	Bond Future	3729	4	3729	4	0.00