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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
11/10/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	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
11/10/2016	2025 On 03-November-16			Bond Future	128.61	128.5917	128.6056	128.5917	3,044.00
11/10/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
11/10/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
11/10/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
11/10/2016	2025 On 03-November-16	129.22	Put	Bond Future	614	1	614	1	0.00
11/10/2016	2025 On 03-November-16	129.21	Put	Bond Future	604	1	604	1	0.00
11/10/2016	2025 On 03-November-16	129.23	Put	Bond Future	624	1	624	1	0.00
11/10/2016	2030 On 03-November-16			Bond Future	9.32	93.9119	9.3245	93.9119	26,853.00
11/10/2016	2030 On 03-November-16	9.33	Call	Bond Future	38	2	38	2	0.00
11/10/2016	2030 On 03-November-16	9.34	Call	Bond Future	108	2	108	2	0.00
11/10/2016	2030 On 03-November-16	9.35	Call	Bond Future	178	2	178	2	0.00
11/10/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
11/10/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
11/10/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
11/10/2016	2030 On 02-February-17			Bond Future	9.37	91.7021	9.3737	91.7021	444.00
11/10/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	1	0	1	0.00
11/10/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	1	0	1	0.00
11/10/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	1	0	1	0.00
11/10/2016	2030 On 02-February-17	9.30	Put	Bond Future	510	0	510	0	0.00
11/10/2016	2030 On 02-February-17	9.31	Put	Bond Future	440	0	440	0	0.00
11/10/2016	2030 On 02-February-17	9.29	Put	Bond Future	579	0	579	0	0.00
11/10/2016	2030 On 04-May-17			Bond Future	9.42	93.5229	9.4193	93.5229	0.00
11/10/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	1	0	1	0.00
11/10/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	1	0	1	0.00
11/10/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	1	0	1	0.00
11/10/2016	2030 On 04-May-17	9.33	Put	Bond Future	610	0	610	0	0.00
11/10/2016	2030 On 04-May-17	9.32	Put	Bond Future	678	0	678	0	0.00
11/10/2016	2030 On 04-May-17	9.34	Put	Bond Future	541	0	541	0	0.00
11/10/2016	2032 On 03-November-16			Bond Future	9.43	93.2554	9.4250	93.2554	13,093.00
11/10/2016	2032 On 03-November-16	10.28	Call	Bond Future	6105	8	6105	8	0.00
11/10/2016	2032 On 03-November-16	10.30	Call	Bond Future	6237	8	6237	8	0.00
11/10/2016	2032 On 03-November-16	10.29	Call	Bond Future	6171	8	6171	8	0.00
11/10/2016	2032 On 03-November-16	10.28	Put	Bond Future	23	0	23	0	0.00
11/10/2016	2032 On 03-November-16	10.30	Put	Bond Future	20	0	20	0	0.00

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11/10/2016	2032 On 03-November-16	10.29	Put	Bond Future	22	0	22	0	0.00
11/10/2016	2032 On 02-February-17			Bond Future	9.48	95.0390	9.4765	95.0390	0.00
11/10/2016	2032 On 02-February-17	9.51	Call	Bond Future	2746	4	2746	4	0.00
11/10/2016	2032 On 02-February-17	9.53	Call	Bond Future	2824	4	2824	4	0.00
11/10/2016	2032 On 02-February-17	9.52	Call	Bond Future	2785	4	2785	4	0.00
11/10/2016	2032 On 02-February-17	9.52	Put	Bond Future	2464	2	2464	2	0.00
11/10/2016	2032 On 02-February-17	9.51	Put	Bond Future	2499	2	2499	2	0.00
11/10/2016	2032 On 02-February-17	9.53	Put	Bond Future	2430	2	2430	2	0.00
11/10/2016	2032 On 04-May-17			Bond Future	9.52	92.7654	9.5205	92.7654	0.00
11/10/2016	2032 On 04-May-17	9.46	Call	Bond Future	3300	4	3300	4	0.00
11/10/2016	2032 On 04-May-17	9.45	Call	Bond Future	3264	4	3264	4	0.00
11/10/2016	2032 On 04-May-17	9.44	Call	Bond Future	3228	4	3228	4	0.00
11/10/2016	2032 On 04-May-17	9.45	Put	Bond Future	3781	3	3781	3	0.00
11/10/2016	2032 On 04-May-17	9.46	Put	Bond Future	3743	3	3743	3	0.00
11/10/2016	2032 On 04-May-17	9.44	Put	Bond Future	3819	3	3819	3	0.00
11/10/2016	2033 On 03-November-16			Bond Future	108.01	108.0007	108.0126	108.0007	4,678.00
11/10/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
11/10/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
11/10/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
11/10/2016	2033 On 03-November-16	109.17	Put	Bond Future	1157	1	1157	1	0.00
11/10/2016	2033 On 03-November-16	109.18	Put	Bond Future	1167	1	1167	1	0.00
11/10/2016	2033 On 03-November-16	109.16	Put	Bond Future	1147	1	1147	1	0.00
11/10/2016	2037 On 03-November-16			Bond Future	9.57	94.7724	9.5692	94.7724	36,770.00
11/10/2016	2037 On 03-November-16	10.35	Call	Bond Future	6119	8	6119	8	0.00
11/10/2016	2037 On 03-November-16	10.36	Call	Bond Future	6189	8	6189	8	0.00
11/10/2016	2037 On 03-November-16	10.37	Call	Bond Future	6260	8	6260	8	0.00
11/10/2016	2037 On 03-November-16	10.36	Put	Bond Future	48	0	48	0	0.00
11/10/2016	2037 On 03-November-16	10.37	Put	Bond Future	45	0	45	0	0.00
11/10/2016	2037 On 03-November-16	10.35	Put	Bond Future	50	0	50	0	0.00
11/10/2016	2037 On 02-February-17			Bond Future	9.62	92.3286	9.6179	92.3286	0.00
11/10/2016	2037 On 02-February-17	9.66	Call	Bond Future	3180	4	3180	4	0.00
11/10/2016	2037 On 02-February-17	9.68	Call	Bond Future	3265	4	3265	4	0.00
11/10/2016	2037 On 02-February-17	9.67	Call	Bond Future	3223	4	3223	4	0.00
11/10/2016	2037 On 02-February-17	9.66	Put	Bond Future	2839	2	2839	2	0.00

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11/10/2016	2037 On 02-February-17	9.67	Put	Bond Future	2801	2	2801	2	0.00
11/10/2016	2037 On 02-February-17	9.68	Put	Bond Future	2763	2	2763	2	0.00
11/10/2016	2037 On 04-May-17			Bond Future	9.66	94.1618	9.6633	94.1618	0.00
11/10/2016	2037 On 04-May-17	9.59	Call	Bond Future	3704	5	3704	5	0.00
11/10/2016	2037 On 04-May-17	9.58	Call	Bond Future	3665	5	3665	5	0.00
11/10/2016	2037 On 04-May-17	9.60	Call	Bond Future	3744	5	3744	5	0.00
11/10/2016	2037 On 04-May-17	9.58	Put	Bond Future	4339	3	4339	3	0.00
11/10/2016	2037 On 04-May-17	9.60	Put	Bond Future	4255	3	4255	3	0.00
11/10/2016	2037 On 04-May-17	9.59	Put	Bond Future	4297	3	4297	3	0.00
11/10/2016	2038 On 03-November-16			Bond Future	136.02	136.7041	136.0245	136.7041	20,563.00
11/10/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
11/10/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
11/10/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
11/10/2016	2038 On 03-November-16	136.32	Put	Bond Future	296	0	296	0	0.00
11/10/2016	2038 On 03-November-16	136.31	Put	Bond Future	286	0	286	0	0.00
11/10/2016	2038 On 03-November-16	136.33	Put	Bond Future	306	0	306	0	0.00
11/10/2016	2040 On 03-November-16			Bond Future	9.61	98.8712	9.6091	98.8712	4,623.00
11/10/2016	2040 On 03-November-16	9.69	Call	Bond Future	1862	3	1862	3	0.00
11/10/2016	2040 On 03-November-16	9.71	Call	Bond Future	1964	3	1964	3	0.00
11/10/2016	2040 On 03-November-16	9.70	Call	Bond Future	1913	3	1913	3	0.00
11/10/2016	2040 On 03-November-16	9.69	Put	Bond Future	1154	1	1154	1	0.00
11/10/2016	2040 On 03-November-16	9.70	Put	Bond Future	1118	1	1118	1	0.00
11/10/2016	2040 On 03-November-16	9.71	Put	Bond Future	1082	0	1082	0	0.00
11/10/2016	2040 On 02-February-17			Bond Future	9.66	96.2555	9.6575	96.2555	0.00
11/10/2016	2040 On 02-February-17	9.58	Call	Bond Future	2919	4	2919	4	0.00
11/10/2016	2040 On 02-February-17	9.59	Call	Bond Future	2961	4	2961	4	0.00
11/10/2016	2040 On 02-February-17	9.60	Call	Bond Future	3003	4	3003	4	0.00
11/10/2016	2040 On 02-February-17	9.59	Put	Bond Future	3552	3	3552	3	0.00
11/10/2016	2040 On 02-February-17	9.60	Put	Bond Future	3506	3	3506	3	0.00
11/10/2016	2040 On 02-February-17	9.58	Put	Bond Future	3598	3	3598	3	0.00
11/10/2016	2040 On 04-May-17			Bond Future	9.70	98.1667	9.7025	98.1667	0.00
11/10/2016	2040 On 04-May-17	9.62	Call	Bond Future	4031	5	4031	5	0.00
11/10/2016	2040 On 04-May-17	9.63	Call	Bond Future	4073	5	4073	5	0.00
11/10/2016	2040 On 04-May-17	9.64	Call	Bond Future	4115	5	4115	5	0.00

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11/10/2016	2040 On 04-May-17	9.63	Put	Bond Future	4703	4	4703	4	0.00
11/10/2016	2040 On 04-May-17	9.64	Put	Bond Future	4658	4	4658	4	0.00
11/10/2016	2040 On 04-May-17	9.62	Put	Bond Future	4748	4	4748	4	0.00
11/10/2016	2044 On 03-November-16			Bond Future	9.63	96.0292	9.6287	96.0292	18,511.00
11/10/2016	2044 On 03-November-16	10.42	Call	Bond Future	6659	9	6659	9	0.00
11/10/2016	2044 On 03-November-16	10.41	Call	Bond Future	6584	9	6584	9	0.00
11/10/2016	2044 On 03-November-16	10.43	Call	Bond Future	6734	9	6734	9	0.00
11/10/2016	2044 On 03-November-16	10.43	Put	Bond Future	57	0	57	0	0.00
11/10/2016	2044 On 03-November-16	10.42	Put	Bond Future	60	0	60	0	0.00
11/10/2016	2044 On 03-November-16	10.41	Put	Bond Future	63	0	63	0	0.00
11/10/2016	2044 On 02-February-17			Bond Future	9.68	93.4844	9.6756	93.4844	0.00
11/10/2016	2044 On 02-February-17	9.77	Call	Bond Future	3746	5	3746	5	0.00
11/10/2016	2044 On 02-February-17	9.78	Call	Bond Future	3793	5	3793	5	0.00
11/10/2016	2044 On 02-February-17	9.76	Call	Bond Future	3699	5	3699	5	0.00
11/10/2016	2044 On 02-February-17	9.77	Put	Bond Future	2921	2	2921	2	0.00
11/10/2016	2044 On 02-February-17	9.78	Put	Bond Future	2882	2	2882	2	0.00
11/10/2016	2044 On 02-February-17	9.76	Put	Bond Future	2961	2	2961	2	0.00
11/10/2016	2044 On 04-May-17			Bond Future	9.72	95.3406	9.7193	95.3406	0.00
11/10/2016	2044 On 04-May-17	9.67	Call	Bond Future	4262	5	4262	5	0.00
11/10/2016	2044 On 04-May-17	9.66	Call	Bond Future	4219	5	4219	5	0.00
11/10/2016	2044 On 04-May-17	9.68	Call	Bond Future	4305	6	4305	6	0.00
11/10/2016	2044 On 04-May-17	9.68	Put	Bond Future	4650	4	4650	4	0.00
11/10/2016	2044 On 04-May-17	9.67	Put	Bond Future	4695	4	4695	4	0.00
11/10/2016	2044 On 04-May-17	9.66	Put	Bond Future	4740	4	4740	4	0.00
11/10/2016	2046 On 03-November-16			Bond Future	134.31	134.2963	134.3112	134.2963	17,476.00
11/10/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
11/10/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
11/10/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
11/10/2016	2046 On 03-November-16	137.09	Put	Bond Future	2779	3	2779	3	0.00
11/10/2016	2046 On 03-November-16	137.07	Put	Bond Future	2759	3	2759	3	0.00
11/10/2016	2046 On 03-November-16	137.08	Put	Bond Future	2769	3	2769	3	0.00
11/10/2016	2050 On 03-November-16			Bond Future	144.04	144.0230	144.0389	144.0230	21,628.00
11/10/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
11/10/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00

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11/10/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
11/10/2016	2050 On 03-November-16	149.53	Put	Bond Future	5491	6	5491	6	0.00
11/10/2016	2050 On 03-November-16	149.54	Put	Bond Future	5501	6	5501	6	0.00
11/10/2016	2050 On 03-November-16	149.52	Put	Bond Future	5481	5	5481	5	0.00
11/10/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	AL37 On 03-November-16			Index Future	502.49	506.1370	502.4930	506.1370	9.00
11/10/2016	AL37 On 02-February-17			Index Future	512.10	515.8150	512.1000	515.8150	0.00
11/10/2016	AL7T On 03-November-16			Index Future	578.68	587.2420	578.6800	587.2420	2.00
11/10/2016	AL7T On 02-February-17			Index Future	589.74	598.4710	589.7440	598.4710	0.00
11/10/2016	ALBI On 03-November-16			Index Future	526.91	535.8270	526.9100	535.8270	604.00
11/10/2016	ALBI On 02-February-17			Index Future	536.98	546.0730	536.9840	546.0730	19.00
11/10/2016	ALBI On 04-May-17			Index Future	547.63	556.9080	547.6320	556.9080	0.00
11/10/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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11/10/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/10/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2016	EL28 On 03-November-16			Bond Future	129.89	129.9364	129.8880	129.9364	0.00
11/10/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
11/10/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
11/10/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
11/10/2016	EL28 On 03-November-16	132.16	Put	Bond Future	2272	2	2272	2	0.00
11/10/2016	EL28 On 03-November-16	132.17	Put	Bond Future	2282	2	2282	2	0.00
11/10/2016	EL28 On 03-November-16	132.15	Put	Bond Future	2262	2	2262	2	0.00
11/10/2016	EL28 On 02-February-17			Bond Future	132.38	132.4296	132.3800	132.4296	0.00
11/10/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
11/10/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
11/10/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
11/10/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2720	3	2720	3	0.00
11/10/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2740	3	2740	3	0.00
11/10/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2730	3	2730	3	0.00
11/10/2016	EL28 On 04-May-17			Bond Future	133.33	133.3841	133.3318	133.3841	0.00
11/10/2016	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
11/10/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
11/10/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
11/10/2016	EL28 On 04-May-17	137.90	Put	Bond Future	4568	5	4568	5	0.00
11/10/2016	EL28 On 04-May-17	137.91	Put	Bond Future	4578	5	4578	5	0.00
11/10/2016	EL28 On 04-May-17	137.92	Put	Bond Future	4588	5	4588	5	0.00
11/10/2016	ES33 On 03-November-16			Bond Future	10.45	79.4324	10.4484	79.4324	8,789.00
11/10/2016	ES33 On 03-November-16	11.31	Call	Bond Future	5266	7	5266	7	0.00
11/10/2016	ES33 On 03-November-16	11.29	Call	Bond Future	5150	7	5150	7	0.00
11/10/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5208	7	5208	7	0.00
11/10/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
11/10/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
11/10/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
11/10/2016	ES33 On 02-February-17			Bond Future	10.53	80.9516	10.5314	80.9516	0.00
11/10/2016	ES33 On 02-February-17	10.61	Call	Bond Future	497	2	497	2	0.00
11/10/2016	ES33 On 02-February-17	10.60	Call	Bond Future	434	2	434	2	0.00
11/10/2016	ES33 On 02-February-17	10.59	Call	Bond Future	371	2	371	2	0.00
11/10/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
11/10/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
11/10/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
11/10/2016	ES33 On 04-May-17			Bond Future	10.61	78.7637	10.6054	78.7637	0.00
11/10/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	1	0	1	0.00
11/10/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	1	0	1	0.00
11/10/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	1	0	1	0.00
11/10/2016	ES33 On 04-May-17	10.55	Put	Bond Future	349	0	349	0	0.00
11/10/2016	ES33 On 04-May-17	10.54	Put	Bond Future	412	0	412	0	0.00
11/10/2016	ES33 On 04-May-17	10.56	Put	Bond Future	286	0	286	0	0.00
11/10/2016	ES42 On 03-November-16			Bond Future	10.56	83.9251	10.5617	83.9251	8,777.00
11/10/2016	ES42 On 02-February-17			Bond Future	10.64	85.5302	10.6392	85.5302	0.00
11/10/2016	ES42 On 04-May-17			Bond Future	10.71	82.9647	10.7125	82.9647	0.00
11/10/2016	GOVI On 03-November-16			GOVI	525.20	533.4360	525.1990	533.4360	414.00
11/10/2016	GOVI On 03-November-16	476.11	Call	GOVI	490890	57	490890	57	0.00
11/10/2016	GOVI On 03-November-16	476.13	Call	GOVI	490690	57	490690	57	0.00
11/10/2016	GOVI On 03-November-16	476.12	Call	GOVI	490790	57	490790	57	0.00
11/10/2016	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
11/10/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
11/10/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
11/10/2016	GOVI On 02-February-17			GOVI	535.24	543.6360	535.2410	543.6360	27.00
11/10/2016	GOVI On 02-February-17	533.32	Call	GOVI	19210	10	19210	10	0.00
11/10/2016	GOVI On 02-February-17	533.34	Call	GOVI	19010	10	19010	10	0.00
11/10/2016	GOVI On 02-February-17	533.33	Call	GOVI	19110	10	19110	10	0.00
11/10/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
11/10/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
11/10/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
11/10/2016	GOVI On 04-May-17			GOVI	545.85	554.4230	545.8540	554.4230	0.00
11/10/2016	GOVI On 04-May-17	262.20	Call	GOVI	2836540	292	2836540	292	0.00
11/10/2016	GOVI On 04-May-17	262.19	Call	GOVI	2836640	292	2836640	292	0.00
11/10/2016	GOVI On 04-May-17	262.18	Call	GOVI	2836740	292	2836740	292	0.00
11/10/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
11/10/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
11/10/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
11/10/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/10/2016	IGOV On 03-November-16			Index Future	250.00	250.1080	250.0020	250.1080	1,021.00
11/10/2016	IGOV On 02-February-17			Index Future	254.80	254.9060	254.7970	254.9060	57.00
11/10/2016	IGOV On 04-May-17			Index Future	259.87	259.9790	259.8650	259.9790	0.00
11/10/2016	ILBI On 03-November-16			Index Future	677.63	677.9070	677.6310	677.9070	0.00
11/10/2016	ILBI On 02-February-17			Index Future	690.75	691.0350	690.7520	691.0350	155.00
11/10/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
11/10/2016	IS01 On 16-March-17			Interest Rate Swap	100.03	100.0146	100.0293	100.0146	0.00
11/10/2016	IS01 On 15-June-17			Interest Rate Swap	99.69	99.6479	99.6855	99.6479	0.00
11/10/2016	IS01 On 21-September-17			Interest Rate Swap	99.77	99.6994	99.7735	99.6994	0.00
11/10/2016	IS01 On 21-December-17			Interest Rate Swap	100.08	99.9741	100.0836	99.9741	0.00
11/10/2016	IS02 On 18-December-17			Interest Rate Swap	100.11	100.0017	100.1091	100.0017	0.00
11/10/2016	IS02 On 16-March-18			Interest Rate Swap	99.44	99.2917	99.4450	99.2917	0.00
11/10/2016	IS02 On 15-June-18			Interest Rate Swap	99.16	98.9597	99.1631	98.9597	0.00
11/10/2016	IS02 On 21-September-18			Interest Rate Swap	99.28	99.0248	99.2794	99.0248	0.00
11/10/2016	IS02 On 21-December-18			Interest Rate Swap	99.83	99.5300	99.8300	99.5300	0.00
11/10/2016	IS05 On 17-December-20			Interest Rate Swap	98.50	97.9074	98.4983	97.9074	0.00
11/10/2016	IS05 On 16-March-21			Interest Rate Swap	97.87	97.2385	97.8727	97.2385	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2016	IS05 On 15-June-21			Interest Rate Swap	97.21	96.5359	97.2149	96.5359	0.00
11/10/2016	IS05 On 21-September-21			Interest Rate Swap	97.52	96.8010	97.5197	96.8010	0.00
11/10/2016	IS05 On 21-December-21			Interest Rate Swap	99.77	99.0356	99.7750	99.0356	50.00
11/10/2016	IS10 On 17-December-25			Interest Rate Swap	98.89	97.7108	98.8918	97.7108	0.00
11/10/2016	IS10 On 16-March-26			Interest Rate Swap	96.01	94.7852	96.0143	94.7852	0.00
11/10/2016	IS10 On 15-June-26			Interest Rate Swap	94.82	93.5531	94.8201	93.5531	0.00
11/10/2016	IS10 On 21-September-26			Interest Rate Swap	96.92	95.6421	96.9210	95.6421	0.00
11/10/2016	IS10 On 21-December-26			Interest Rate Swap	100.57	99.3040	100.5745	99.3040	0.00
11/10/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/10/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/10/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/10/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/10/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
11/10/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
11/10/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	10,000.00
11/10/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.44	92.5700	7.4400	92.5700	0.00
11/10/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.47	92.5400	7.4700	92.5400	0.00
11/10/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	1,000.00
11/10/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.51	92.5200	7.5100	92.5200	0.00
11/10/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.51	92.5200	7.5100	92.5200	0.00
11/10/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.50	92.5200	7.5000	92.5200	0.00
11/10/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.50	92.5300	7.5000	92.5300	0.00
11/10/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
11/10/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.50	92.5300	7.5000	92.5300	0.00
11/10/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
11/10/2016	R023 On 03-November-16			Bond Future	8.57	98.4076	8.5747	98.4076	14,675.00
11/10/2016	R023 On 03-November-16	9.73	Call	Bond Future	5223	6	5223	6	0.00
11/10/2016	R023 On 03-November-16	9.74	Call	Bond Future	5267	6	5267	6	0.00
11/10/2016	R023 On 03-November-16	9.75	Call	Bond Future	5310	6	5310	6	0.00
11/10/2016	R023 On 03-November-16	9.74	Put	Bond Future	0	0	0	0	0.00
11/10/2016	R023 On 03-November-16	9.75	Put	Bond Future	0	0	0	0	0.00
11/10/2016	R023 On 03-November-16	9.73	Put	Bond Future	0	0	0	0	0.00
11/10/2016	R023 On 02-February-17			Bond Future	8.62	100.2897	8.6222	100.2897	0.00
11/10/2016	R023 On 02-February-17	8.86	Call	Bond Future	2055	3	2055	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2016	R023 On 02-February-17	8.85	Call	Bond Future	2027	3	2027	3	0.00
11/10/2016	R023 On 02-February-17	8.84	Call	Bond Future	2000	3	2000	3	0.00
11/10/2016	R023 On 02-February-17	8.85	Put	Bond Future	1003	1	1003	1	0.00
11/10/2016	R023 On 02-February-17	8.86	Put	Bond Future	986	1	986	1	0.00
11/10/2016	R023 On 02-February-17	8.84	Put	Bond Future	1020	1	1020	1	0.00
11/10/2016	R023 On 04-May-17			Bond Future	8.65	98.3465	8.6516	98.3465	0.00
11/10/2016	R023 On 04-May-17	8.59	Call	Bond Future	1737	2	1737	2	0.00
11/10/2016	R023 On 04-May-17	8.61	Call	Bond Future	1780	2	1780	2	0.00
11/10/2016	R023 On 04-May-17	8.60	Call	Bond Future	1758	2	1758	2	0.00
11/10/2016	R023 On 04-May-17	8.59	Put	Bond Future	2007	2	2007	2	0.00
11/10/2016	R023 On 04-May-17	8.61	Put	Bond Future	1962	2	1962	2	0.00
11/10/2016	R023 On 04-May-17	8.60	Put	Bond Future	1985	2	1985	2	0.00
11/10/2016	R035 On 03-November-16			Bond Future	9.51	98.1839	9.5054	98.1839	4,822.00
11/10/2016	R035 On 03-November-16	9.57	Call	Bond Future	530	2	530	2	0.00
11/10/2016	R035 On 03-November-16	9.59	Call	Bond Future	693	3	693	3	0.00
11/10/2016	R035 On 03-November-16	9.58	Call	Bond Future	612	3	612	3	0.00
11/10/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
11/10/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
11/10/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
11/10/2016	R035 On 02-February-17			Bond Future	9.56	100.0617	9.5584	100.0617	0.00
11/10/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	2	0	2	0.00
11/10/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	2	0	2	0.00
11/10/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	1	0	1	0.00
11/10/2016	R035 On 02-February-17	9.51	Put	Bond Future	395	0	395	0	0.00
11/10/2016	R035 On 02-February-17	9.52	Put	Bond Future	313	0	313	0	0.00
11/10/2016	R035 On 02-February-17	9.50	Put	Bond Future	477	0	477	0	0.00
11/10/2016	R035 On 04-May-17			Bond Future	9.60	97.5430	9.6007	97.5430	0.00
11/10/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	1	0	1	0.00
11/10/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	2	0	2	0.00
11/10/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	2	0	2	0.00
11/10/2016	R035 On 04-May-17	9.53	Put	Bond Future	572	0	572	0	0.00
11/10/2016	R035 On 04-May-17	9.54	Put	Bond Future	491	0	491	0	0.00
11/10/2016	R035 On 04-May-17	9.55	Put	Bond Future	410	0	410	0	0.00
11/10/2016	R186 On 03-November-16			Bond Future	8.93	115.9654	8.9343	115.9654	87,136.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2016	R186 On 03-November-16	9.10	Call	Bond Future	1716	3	1716	3	0.00
11/10/2016	R186 On 03-November-16	9.66	Call	Bond Future	4973	7	4973	7	0.00
11/10/2016	R186 On 03-November-16	8.96	Call	Bond Future	1125	2	1125	2	0.00
11/10/2016	R186 On 03-November-16	9.40	Call	Bond Future	3347	5	3347	5	1,425.00
11/10/2016	R186 On 03-November-16	8.52	Call	Bond Future	158	1	158	1	0.00
11/10/2016	R186 On 03-November-16	8.82	Call	Bond Future	675	2	675	2	0.00
11/10/2016	R186 On 03-November-16	8.95	Call	Bond Future	1088	2	1088	2	0.00
11/10/2016	R186 On 03-November-16	9.20	Call	Bond Future	2213	4	2213	4	1,425.00
11/10/2016	R186 On 03-November-16	8.30	Call	Bond Future	38	0	38	0	150.00
11/10/2016	R186 On 03-November-16	8.90	Call	Bond Future	914	2	914	2	0.00
11/10/2016	R186 On 03-November-16	8.97	Call	Bond Future	1163	2	1163	2	0.00
11/10/2016	R186 On 03-November-16	9.71	Call	Bond Future	5294	7	5294	7	0.00
11/10/2016	R186 On 03-November-16	9.66	Put	Bond Future	32	0	32	0	0.00
11/10/2016	R186 On 03-November-16	9.71	Put	Bond Future	23	0	23	0	0.00
11/10/2016	R186 On 03-November-16	8.90	Put	Bond Future	1155	0	1155	0	5,092.00
11/10/2016	R186 On 03-November-16	9.10	Put	Bond Future	560	0	560	0	108.00
11/10/2016	R186 On 03-November-16	8.96	Put	Bond Future	945	0	945	0	0.00
11/10/2016	R186 On 03-November-16	8.97	Put	Bond Future	912	0	912	0	0.00
11/10/2016	R186 On 03-November-16	8.30	Put	Bond Future	4617	3	4617	3	0.00
11/10/2016	R186 On 03-November-16	8.52	Put	Bond Future	3120	2	3120	2	150.00
11/10/2016	R186 On 03-November-16	8.95	Put	Bond Future	978	0	978	0	0.00
11/10/2016	R186 On 03-November-16	9.20	Put	Bond Future	368	0	368	0	0.00
11/10/2016	R186 On 03-November-16	8.82	Put	Bond Future	1481	1	1481	1	150.00
11/10/2016	R186 On 03-November-16	9.40	Put	Bond Future	141	0	141	0	0.00
11/10/2016	R186 On 02-February-17			Bond Future	8.98	112.8805	8.9814	112.8805	2,681.00
11/10/2016	R186 On 02-February-17	9.50	Call	Bond Future	4460	6	4460	6	0.00
11/10/2016	R186 On 02-February-17	8.87	Call	Bond Future	1899	3	1899	3	0.00
11/10/2016	R186 On 02-February-17	9.40	Call	Bond Future	3987	5	3987	5	0.00
11/10/2016	R186 On 02-February-17	8.60	Call	Bond Future	1166	2	1166	2	7,000.00
11/10/2016	R186 On 02-February-17	8.81	Call	Bond Future	1715	3	1715	3	0.00
11/10/2016	R186 On 02-February-17	8.00	Call	Bond Future	286	1	286	1	7,000.00
11/10/2016	R186 On 02-February-17	8.37	Call	Bond Future	721	1	721	1	500.00
11/10/2016	R186 On 02-February-17	8.79	Call	Bond Future	1655	2	1655	2	0.00
11/10/2016	R186 On 02-February-17	8.43	Call	Bond Future	823	1	823	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
11/10/2016	R186 On 02-February-17	8.80	Call	Bond Future	1685	3	1685	3	0.00
11/10/2016	R186 On 02-February-17	8.90	Call	Bond Future	1996	3	1996	3	0.00
11/10/2016	R186 On 02-February-17	9.50	Put	Bond Future	970	1	970	1	13,500.00
11/10/2016	R186 On 02-February-17	8.87	Put	Bond Future	2669	2	2669	2	500.00
11/10/2016	R186 On 02-February-17	8.60	Put	Bond Future	3832	3	3832	3	0.00
11/10/2016	R186 On 02-February-17	8.37	Put	Bond Future	5037	4	5037	4	0.00
11/10/2016	R186 On 02-February-17	8.79	Put	Bond Future	2982	2	2982	2	0.00
11/10/2016	R186 On 02-February-17	9.40	Put	Bond Future	1158	1	1158	1	750.00
11/10/2016	R186 On 02-February-17	8.00	Put	Bond Future	7325	6	7325	6	0.00
11/10/2016	R186 On 02-February-17	8.81	Put	Bond Future	2902	2	2902	2	0.00
11/10/2016	R186 On 02-February-17	8.43	Put	Bond Future	4705	4	4705	4	0.00
11/10/2016	R186 On 02-February-17	8.80	Put	Bond Future	2942	2	2942	2	0.00
11/10/2016	R186 On 02-February-17	8.90	Put	Bond Future	2558	2	2558	2	750.00
11/10/2016	R186 On 04-May-17			Bond Future	9.02	115.1213	9.0204	115.1213	0.00
11/10/2016	R186 On 04-May-17	8.90	Call	Bond Future	2635	4	2635	4	0.00
11/10/2016	R186 On 04-May-17	8.91	Call	Bond Future	2667	4	2667	4	0.00
11/10/2016	R186 On 04-May-17	8.89	Call	Bond Future	2603	4	2603	4	0.00
11/10/2016	R186 On 04-May-17	8.89	Put	Bond Future	3486	3	3486	3	0.00
11/10/2016	R186 On 04-May-17	8.90	Put	Bond Future	3450	3	3450	3	0.00
11/10/2016	R186 On 04-May-17	8.91	Put	Bond Future	3414	3	3414	3	0.00
11/10/2016	R197 On 03-November-16			Bond Future	303.22	303.1896	303.2222	303.1896	875.00
11/10/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
11/10/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
11/10/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
11/10/2016	R197 On 03-November-16	303.57	Put	Bond Future	348	0	348	0	0.00
11/10/2016	R197 On 03-November-16	303.58	Put	Bond Future	358	0	358	0	0.00
11/10/2016	R197 On 03-November-16	303.56	Put	Bond Future	338	0	338	0	0.00
11/10/2016	R202 On 03-November-16			Bond Future	250.28	250.2572	250.2847	250.2572	35,840.00
11/10/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
11/10/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
11/10/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
11/10/2016	R202 On 03-November-16	253.86	Put	Bond Future	3575	4	3575	4	0.00
11/10/2016	R202 On 03-November-16	253.87	Put	Bond Future	3585	4	3585	4	0.00
11/10/2016	R202 On 03-November-16	253.85	Put	Bond Future	3565	4	3565	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2016	R203 On 03-November-16			Bond Future	7.72	101.7867	7.7222	101.7867	23,644.00
11/10/2016	R203 On 03-November-16	8.84	Call	Bond Future	903	1	903	1	0.00
11/10/2016	R203 On 03-November-16	8.86	Call	Bond Future	919	1	919	1	0.00
11/10/2016	R203 On 03-November-16	8.85	Call	Bond Future	911	1	911	1	0.00
11/10/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
11/10/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
11/10/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
11/10/2016	R203 On 02-February-17			Bond Future	7.74	103.7334	7.7409	103.7334	0.00
11/10/2016	R203 On 02-February-17	7.70	Call	Bond Future	136	0	136	0	0.00
11/10/2016	R203 On 02-February-17	7.72	Call	Bond Future	142	0	142	0	0.00
11/10/2016	R203 On 02-February-17	7.71	Call	Bond Future	139	0	139	0	0.00
11/10/2016	R203 On 02-February-17	7.71	Put	Bond Future	156	0	156	0	0.00
11/10/2016	R203 On 02-February-17	7.72	Put	Bond Future	154	0	154	0	0.00
11/10/2016	R203 On 02-February-17	7.70	Put	Bond Future	159	0	159	0	0.00
11/10/2016	R203 On 04-May-17			Bond Future	7.42	101.6181	7.4170	101.6181	0.00
11/10/2016	R203 On 04-May-17	6.91	Call	Bond Future	47	0	47	0	0.00
11/10/2016	R203 On 04-May-17	6.92	Call	Bond Future	48	0	48	0	0.00
11/10/2016	R203 On 04-May-17	6.93	Call	Bond Future	49	0	49	0	0.00
11/10/2016	R203 On 04-May-17	6.92	Put	Bond Future	222	0	222	0	0.00
11/10/2016	R203 On 04-May-17	6.91	Put	Bond Future	224	0	224	0	0.00
11/10/2016	R203 On 04-May-17	6.93	Put	Bond Future	219	0	219	0	0.00
11/10/2016	R204 On 03-November-16			Bond Future	7.91	103.5544	7.9112	103.5544	31,547.00
11/10/2016	R204 On 03-November-16	9.21	Call	Bond Future	2453	3	2453	3	0.00
11/10/2016	R204 On 03-November-16	9.23	Call	Bond Future	2490	3	2490	3	0.00
11/10/2016	R204 On 03-November-16	9.22	Call	Bond Future	2471	3	2471	3	0.00
11/10/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
11/10/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
11/10/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
11/10/2016	R204 On 02-February-17			Bond Future	7.94	101.4947	7.9356	101.4947	0.00
11/10/2016	R204 On 02-February-17	8.28	Call	Bond Future	811	1	811	1	0.00
11/10/2016	R204 On 02-February-17	8.29	Call	Bond Future	823	1	823	1	0.00
11/10/2016	R204 On 02-February-17	8.30	Call	Bond Future	835	1	835	1	0.00
11/10/2016	R204 On 02-February-17	8.28	Put	Bond Future	225	0	225	0	0.00
11/10/2016	R204 On 02-February-17	8.30	Put	Bond Future	215	0	215	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2016	R204 On 02-February-17	8.29	Put	Bond Future	220	0	220	0	0.00
11/10/2016	R204 On 04-May-17			Bond Future	7.92	103.5094	7.9226	103.5094	0.00
11/10/2016	R204 On 04-May-17	7.90	Call	Bond Future	512	1	512	1	0.00
11/10/2016	R204 On 04-May-17	7.92	Call	Bond Future	528	1	528	1	0.00
11/10/2016	R204 On 04-May-17	7.91	Call	Bond Future	520	1	520	1	0.00
11/10/2016	R204 On 04-May-17	7.91	Put	Bond Future	539	0	539	0	0.00
11/10/2016	R204 On 04-May-17	7.92	Put	Bond Future	532	0	532	0	0.00
11/10/2016	R204 On 04-May-17	7.90	Put	Bond Future	546	0	546	0	0.00
11/10/2016	R207 On 03-November-16			Bond Future	8.13	100.3811	8.1267	100.3811	58,834.00
11/10/2016	R207 On 03-November-16	7.94	Call	Bond Future	144	0	144	0	0.00
11/10/2016	R207 On 03-November-16	7.93	Call	Bond Future	137	0	137	0	0.00
11/10/2016	R207 On 03-November-16	7.95	Call	Bond Future	152	0	152	0	0.00
11/10/2016	R207 On 03-November-16	7.95	Put	Bond Future	634	0	634	0	0.00
11/10/2016	R207 On 03-November-16	7.94	Put	Bond Future	653	0	653	0	0.00
11/10/2016	R207 On 03-November-16	7.93	Put	Bond Future	673	0	673	0	0.00
11/10/2016	R207 On 02-February-17			Bond Future	8.16	98.6584	8.1601	98.6584	0.00
11/10/2016	R207 On 02-February-17	8.91	Call	Bond Future	2015	2	2015	2	62.00
11/10/2016	R207 On 02-February-17	9.22	Call	Bond Future	2694	3	2694	3	0.00
11/10/2016	R207 On 02-February-17	9.24	Call	Bond Future	2739	3	2739	3	0.00
11/10/2016	R207 On 02-February-17	9.23	Call	Bond Future	2717	3	2717	3	0.00
11/10/2016	R207 On 02-February-17	8.91	Put	Bond Future	141	0	141	0	0.00
11/10/2016	R207 On 02-February-17	9.22	Put	Bond Future	59	0	59	0	0.00
11/10/2016	R207 On 02-February-17	9.24	Put	Bond Future	55	0	55	0	0.00
11/10/2016	R207 On 02-February-17	9.23	Put	Bond Future	57	0	57	0	0.00
11/10/2016	R207 On 04-May-17			Bond Future	8.18	100.6170	8.1799	100.6170	0.00
11/10/2016	R207 On 04-May-17	8.20	Call	Bond Future	889	1	889	1	0.00
11/10/2016	R207 On 04-May-17	8.22	Call	Bond Future	913	1	913	1	0.00
11/10/2016	R207 On 04-May-17	8.21	Call	Bond Future	901	1	901	1	0.00
11/10/2016	R207 On 04-May-17	8.22	Put	Bond Future	820	1	820	1	0.00
11/10/2016	R207 On 04-May-17	8.20	Put	Bond Future	842	1	842	1	0.00
11/10/2016	R207 On 04-May-17	8.21	Put	Bond Future	831	1	831	1	0.00
11/10/2016	R207 On 03-August-17			Bond Future	8.16	99.0527	8.1619	99.0527	0.00
11/10/2016	R207 On 03-August-17	8.19	Call	Bond Future	1006	1	1006	1	51.00
11/10/2016	R207 On 03-August-17	8.40	Call	Bond Future	1261	2	1261	2	0.00

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11/10/2016	R207 On 03-August-17	8.39	Call	Bond Future	1248	2	1248	2	0.00
11/10/2016	R207 On 03-August-17	8.41	Call	Bond Future	1274	2	1274	2	0.00
11/10/2016	R207 On 03-August-17	8.39	Put	Bond Future	761	1	761	1	0.00
11/10/2016	R207 On 03-August-17	8.41	Put	Bond Future	744	1	744	1	0.00
11/10/2016	R207 On 03-August-17	8.19	Put	Bond Future	946	1	946	1	0.00
11/10/2016	R207 On 03-August-17	8.40	Put	Bond Future	753	1	753	1	0.00
11/10/2016	R208 On 03-November-16			Bond Future	8.31	95.7496	8.3137	95.7496	30,293.00
11/10/2016	R208 On 03-November-16	9.57	Call	Bond Future	4268	5	4268	5	0.00
11/10/2016	R208 On 03-November-16	9.58	Call	Bond Future	4301	5	4301	5	0.00
11/10/2016	R208 On 03-November-16	9.59	Call	Bond Future	4334	5	4334	5	0.00
11/10/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
11/10/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
11/10/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
11/10/2016	R208 On 02-February-17			Bond Future	8.36	97.5808	8.3550	97.5808	0.00
11/10/2016	R208 On 02-February-17	8.64	Call	Bond Future	1534	2	1534	2	0.00
11/10/2016	R208 On 02-February-17	8.63	Call	Bond Future	1513	2	1513	2	0.00
11/10/2016	R208 On 02-February-17	8.65	Call	Bond Future	1556	2	1556	2	0.00
11/10/2016	R208 On 02-February-17	8.64	Put	Bond Future	592	0	592	0	0.00
11/10/2016	R208 On 02-February-17	8.65	Put	Bond Future	581	0	581	0	0.00
11/10/2016	R208 On 02-February-17	8.63	Put	Bond Future	603	0	603	0	0.00
11/10/2016	R208 On 04-May-17			Bond Future	8.38	96.1140	8.3789	96.1140	0.00
11/10/2016	R208 On 04-May-17	8.37	Call	Bond Future	1238	2	1238	2	0.00
11/10/2016	R208 On 04-May-17	8.39	Call	Bond Future	1270	2	1270	2	0.00
11/10/2016	R208 On 04-May-17	8.38	Call	Bond Future	1254	2	1254	2	0.00
11/10/2016	R208 On 04-May-17	8.37	Put	Bond Future	1266	1	1266	1	0.00
11/10/2016	R208 On 04-May-17	8.39	Put	Bond Future	1235	1	1235	1	0.00
11/10/2016	R208 On 04-May-17	8.38	Put	Bond Future	1251	1	1251	1	0.00
11/10/2016	R209 On 03-November-16			Bond Future	9.46	74.0047	9.4582	74.0047	37,761.00
11/10/2016	R209 On 03-November-16	10.24	Call	Bond Future	5113	7	5113	7	0.00
11/10/2016	R209 On 03-November-16	10.26	Call	Bond Future	5232	7	5232	7	0.00
11/10/2016	R209 On 03-November-16	8.81	Call	Bond Future	48	0	48	0	345.00
11/10/2016	R209 On 03-November-16	10.25	Call	Bond Future	5172	7	5172	7	0.00
11/10/2016	R209 On 03-November-16	9.05	Call	Bond Future	200	1	200	1	0.00
11/10/2016	R209 On 03-November-16	9.45	Call	Bond Future	1054	2	1054	2	0.00

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11/10/2016	R209 On 03-November-16	8.87	Call	Bond Future	71	0	71	0	250.00
11/10/2016	R209 On 03-November-16	9.42	Call	Bond Future	955	2	955	2	120.00
11/10/2016	R209 On 03-November-16	9.04	Call	Bond Future	189	1	189	1	0.00
11/10/2016	R209 On 03-November-16	9.34	Call	Bond Future	720	2	720	2	0.00
11/10/2016	R209 On 03-November-16	10.26	Put	Bond Future	30	0	30	0	0.00
11/10/2016	R209 On 03-November-16	9.45	Put	Bond Future	1111	1	1111	1	250.00
11/10/2016	R209 On 03-November-16	10.25	Put	Bond Future	32	0	32	0	0.00
11/10/2016	R209 On 03-November-16	9.05	Put	Bond Future	3089	2	3089	2	250.00
11/10/2016	R209 On 03-November-16	8.81	Put	Bond Future	4719	3	4719	3	0.00
11/10/2016	R209 On 03-November-16	10.24	Put	Bond Future	34	0	34	0	0.00
11/10/2016	R209 On 03-November-16	9.04	Put	Bond Future	3152	2	3152	2	345.00
11/10/2016	R209 On 03-November-16	9.42	Put	Bond Future	1219	1	1219	1	0.00
11/10/2016	R209 On 03-November-16	8.87	Put	Bond Future	4291	3	4291	3	0.00
11/10/2016	R209 On 03-November-16	9.34	Put	Bond Future	1539	1	1539	1	345.00
11/10/2016	R209 On 02-February-17			Bond Future	9.50	75.4201	9.5032	75.4201	0.00
11/10/2016	R209 On 02-February-17	9.55	Call	Bond Future	2581	4	2581	4	0.00
11/10/2016	R209 On 02-February-17	9.53	Call	Bond Future	2511	3	2511	3	0.00
11/10/2016	R209 On 02-February-17	9.54	Call	Bond Future	2546	4	2546	4	0.00
11/10/2016	R209 On 02-February-17	9.53	Put	Bond Future	2329	2	2329	2	0.00
11/10/2016	R209 On 02-February-17	9.54	Put	Bond Future	2296	2	2296	2	0.00
11/10/2016	R209 On 02-February-17	9.55	Put	Bond Future	2264	2	2264	2	0.00
11/10/2016	R209 On 04-May-17			Bond Future	9.54	73.7655	9.5417	73.7655	0.00
11/10/2016	R209 On 04-May-17	9.46	Call	Bond Future	2992	4	2992	4	0.00
11/10/2016	R209 On 04-May-17	9.48	Call	Bond Future	3058	4	3058	4	0.00
11/10/2016	R209 On 04-May-17	9.47	Call	Bond Future	3025	4	3025	4	0.00
11/10/2016	R209 On 04-May-17	9.46	Put	Bond Future	3547	3	3547	3	0.00
11/10/2016	R209 On 04-May-17	9.47	Put	Bond Future	3511	3	3511	3	0.00
11/10/2016	R209 On 04-May-17	9.48	Put	Bond Future	3476	3	3476	3	0.00
11/10/2016	R210 On 03-November-16			Bond Future	186.65	186.7264	186.6542	186.7264	2,118.00
11/10/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
11/10/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
11/10/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
11/10/2016	R210 On 03-November-16	188.90	Put	Bond Future	2246	2	2246	2	0.00
11/10/2016	R210 On 03-November-16	188.92	Put	Bond Future	2266	2	2266	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2016	R210 On 03-November-16	188.91	Put	Bond Future	2256	2	2256	2	0.00
11/10/2016	R211 On 03-November-16			Bond Future	142.09	142.0710	142.0878	142.0710	56.00
11/10/2016	R211 On 03-November-16	141.76	Call	Bond Future	328	0	328	0	0.00
11/10/2016	R211 On 03-November-16	141.75	Call	Bond Future	338	0	338	0	0.00
11/10/2016	R211 On 03-November-16	141.74	Call	Bond Future	348	0	348	0	0.00
11/10/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
11/10/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
11/10/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
11/10/2016	R212 On 03-November-16			Bond Future	148.20	148.2241	148.2036	148.2241	3,049.00
11/10/2016	R212 On 03-November-16	148.11	Call	Bond Future	94	0	94	0	0.00
11/10/2016	R212 On 03-November-16	148.12	Call	Bond Future	84	0	84	0	0.00
11/10/2016	R212 On 03-November-16	148.10	Call	Bond Future	104	0	104	0	0.00
11/10/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
11/10/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
11/10/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
11/10/2016	R213 On 03-November-16			Bond Future	9.34	84.7099	9.3449	84.7099	42,426.00
11/10/2016	R213 On 03-November-16	10.18	Call	Bond Future	5415	7	5415	7	0.00
11/10/2016	R213 On 03-November-16	10.20	Call	Bond Future	5535	7	5535	7	0.00
11/10/2016	R213 On 03-November-16	10.19	Call	Bond Future	5475	7	5475	7	0.00
11/10/2016	R213 On 03-November-16	10.19	Put	Bond Future	19	0	19	0	0.00
11/10/2016	R213 On 03-November-16	10.20	Put	Bond Future	18	0	18	0	0.00
11/10/2016	R213 On 03-November-16	10.18	Put	Bond Future	21	0	21	0	0.00
11/10/2016	R213 On 02-February-17			Bond Future	9.40	86.3300	9.3956	86.3300	0.00
11/10/2016	R213 On 02-February-17	9.40	Call	Bond Future	2360	3	2360	3	0.00
11/10/2016	R213 On 02-February-17	9.42	Call	Bond Future	2428	3	2428	3	0.00
11/10/2016	R213 On 02-February-17	9.41	Call	Bond Future	2394	3	2394	3	0.00
11/10/2016	R213 On 02-February-17	9.40	Put	Bond Future	2331	2	2331	2	0.00
11/10/2016	R213 On 02-February-17	9.42	Put	Bond Future	2265	2	2265	2	0.00
11/10/2016	R213 On 02-February-17	9.41	Put	Bond Future	2298	2	2298	2	0.00
11/10/2016	R213 On 04-May-17			Bond Future	9.44	84.4904	9.4353	84.4904	0.00
11/10/2016	R213 On 04-May-17	9.37	Call	Bond Future	2949	4	2949	4	0.00
11/10/2016	R213 On 04-May-17	9.36	Call	Bond Future	2916	4	2916	4	0.00
11/10/2016	R213 On 04-May-17	9.35	Call	Bond Future	2884	4	2884	4	0.00
11/10/2016	R213 On 04-May-17	9.36	Put	Bond Future	3417	3	3417	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2016	R213 On 04-May-17	9.37	Put	Bond Future	3383	3	3383	3	0.00
11/10/2016	R213 On 04-May-17	9.35	Put	Bond Future	3452	3	3452	3	0.00
11/10/2016	R214 On 03-November-16			Bond Future	9.53	74.4004	9.5285	74.4004	29,928.00
11/10/2016	R214 On 03-November-16	10.35	Call	Bond Future	5555	7	5555	7	0.00
11/10/2016	R214 On 03-November-16	10.33	Call	Bond Future	5433	7	5433	7	0.00
11/10/2016	R214 On 03-November-16	10.34	Call	Bond Future	5494	7	5494	7	0.00
11/10/2016	R214 On 03-November-16	10.33	Put	Bond Future	36	0	36	0	0.00
11/10/2016	R214 On 03-November-16	10.34	Put	Bond Future	34	0	34	0	0.00
11/10/2016	R214 On 03-November-16	10.35	Put	Bond Future	32	0	32	0	0.00
11/10/2016	R214 On 02-February-17			Bond Future	9.57	75.8234	9.5749	75.8234	7,379.00
11/10/2016	R214 On 02-February-17	9.67	Call	Bond Future	2943	4	2943	4	0.00
11/10/2016	R214 On 02-February-17	9.66	Call	Bond Future	2905	4	2905	4	0.00
11/10/2016	R214 On 02-February-17	9.68	Call	Bond Future	2982	4	2982	4	0.00
11/10/2016	R214 On 02-February-17	9.67	Put	Bond Future	2271	2	2271	2	0.00
11/10/2016	R214 On 02-February-17	9.68	Put	Bond Future	2239	2	2239	2	0.00
11/10/2016	R214 On 02-February-17	9.66	Put	Bond Future	2303	2	2303	2	0.00
11/10/2016	R214 On 04-May-17			Bond Future	9.61	74.0290	9.6117	74.0290	0.00
11/10/2016	R214 On 04-May-17	9.58	Call	Bond Future	3386	4	3386	4	0.00
11/10/2016	R214 On 04-May-17	9.56	Call	Bond Future	3316	4	3316	4	0.00
11/10/2016	R214 On 04-May-17	9.57	Call	Bond Future	3351	4	3351	4	0.00
11/10/2016	R214 On 04-May-17	9.56	Put	Bond Future	3684	3	3684	3	0.00
11/10/2016	R214 On 04-May-17	9.57	Put	Bond Future	3647	3	3647	3	0.00
11/10/2016	R214 On 04-May-17	9.58	Put	Bond Future	3611	3	3611	3	0.00
11/10/2016	R248 On 03-November-16			Bond Future	9.58	95.5687	9.5840	95.5687	64,312.00
11/10/2016	R248 On 03-November-16	10.39	Call	Bond Future	6947	9	6947	9	0.00
11/10/2016	R248 On 03-November-16	10.38	Call	Bond Future	6871	9	6871	9	0.00
11/10/2016	R248 On 03-November-16	10.37	Call	Bond Future	6794	9	6794	9	0.00
11/10/2016	R248 On 03-November-16	10.38	Put	Bond Future	64	0	64	0	0.00
11/10/2016	R248 On 03-November-16	10.39	Put	Bond Future	60	0	60	0	0.00
11/10/2016	R248 On 03-November-16	10.37	Put	Bond Future	67	0	67	0	0.00
11/10/2016	R248 On 02-February-17			Bond Future	9.63	97.3965	9.6321	97.3965	0.00
11/10/2016	R248 On 02-February-17	9.76	Call	Bond Future	4083	5	4083	5	0.00
11/10/2016	R248 On 02-February-17	9.77	Call	Bond Future	4133	6	4133	6	0.00
11/10/2016	R248 On 02-February-17	9.78	Call	Bond Future	4182	6	4182	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2016	R248 On 02-February-17	9.77	Put	Bond Future	2897	2	2897	2	0.00
11/10/2016	R248 On 02-February-17	9.76	Put	Bond Future	2936	2	2936	2	0.00
11/10/2016	R248 On 02-February-17	9.78	Put	Bond Future	2858	2	2858	2	0.00
11/10/2016	R248 On 04-May-17			Bond Future	9.67	94.8883	9.6706	94.8883	0.00
11/10/2016	R248 On 04-May-17	9.67	Call	Bond Future	4619	6	4619	6	0.00
11/10/2016	R248 On 04-May-17	9.66	Call	Bond Future	4574	6	4574	6	0.00
11/10/2016	R248 On 04-May-17	9.65	Call	Bond Future	4529	6	4529	6	0.00
11/10/2016	R248 On 04-May-17	9.66	Put	Bond Future	4669	4	4669	4	0.00
11/10/2016	R248 On 04-May-17	9.67	Put	Bond Future	4624	4	4624	4	0.00
11/10/2016	R248 On 04-May-17	9.65	Put	Bond Future	4714	4	4714	4	0.00