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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	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
10/06/2016	2025 On 04-August-16			Bond Future	127.47	127.3654	127.4747	127.3654	3,004.00
10/06/2016	2025 On 04-August-16	123.86	Call	Bond Future	3615	4	3615	4	0.00
10/06/2016	2025 On 04-August-16	123.87	Call	Bond Future	3605	3	3605	3	0.00
10/06/2016	2025 On 04-August-16	123.85	Call	Bond Future	3625	4	3625	4	0.00
10/06/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
10/06/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
10/06/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
10/06/2016	2025 On 03-November-16			Bond Future	129.91	129.7947	129.9137	129.7947	0.00
10/06/2016	2025 On 03-November-16	129.23	Call	Bond Future	684	1	684	1	0.00
10/06/2016	2025 On 03-November-16	129.22	Call	Bond Future	694	1	694	1	0.00
10/06/2016	2025 On 03-November-16	129.21	Call	Bond Future	704	1	704	1	0.00
10/06/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
10/06/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
10/06/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
10/06/2016	2030 On 04-August-16			Bond Future	9.49	89.1739	9.4869	89.1739	25,310.00
10/06/2016	2030 On 04-August-16	10.17	Call	Bond Future	4554	5	4554	5	0.00
10/06/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
10/06/2016	2030 On 03-November-16			Bond Future	9.54	90.8676	9.5370	90.8676	0.00
10/06/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
10/06/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
10/06/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
10/06/2016	2030 On 03-November-16	9.33	Put	Bond Future	1429	1	1429	1	0.00
10/06/2016	2030 On 03-November-16	9.34	Put	Bond Future	1359	1	1359	1	0.00
10/06/2016	2030 On 03-November-16	9.35	Put	Bond Future	1289	1	1289	1	0.00
10/06/2016	2032 On 04-August-16			Bond Future	9.60	92.2782	9.6010	92.2782	11,433.00
10/06/2016	2032 On 04-August-16	8.99	Call	Bond Future	483	1	483	1	0.00
10/06/2016	2032 On 04-August-16	9.01	Call	Bond Future	511	1	511	1	0.00
10/06/2016	2032 On 04-August-16	9.00	Call	Bond Future	497	1	497	1	0.00
10/06/2016	2032 On 04-August-16	9.00	Put	Bond Future	5093	5	5093	5	0.00
10/06/2016	2032 On 04-August-16	9.01	Put	Bond Future	5028	5	5028	5	0.00
10/06/2016	2032 On 04-August-16	8.99	Put	Bond Future	5159	5	5159	5	0.00
10/06/2016	2032 On 03-November-16			Bond Future	9.65	89.8719	9.6543	89.8719	0.00
10/06/2016	2032 On 03-November-16	10.28	Call	Bond Future	5899	6	5899	6	0.00
10/06/2016	2032 On 03-November-16	10.30	Call	Bond Future	5995	6	5995	6	0.00

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10/06/2016	2032 On 03-November-16	10.29	Call	Bond Future	5947	6	5947	6	0.00
10/06/2016	2032 On 03-November-16	10.28	Put	Bond Future	1510	1	1510	1	0.00
10/06/2016	2032 On 03-November-16	10.29	Put	Bond Future	1490	1	1490	1	0.00
10/06/2016	2032 On 03-November-16	10.30	Put	Bond Future	1471	1	1471	1	0.00
10/06/2016	2032 On 02-February-17			Bond Future	9.70	91.6741	9.6998	91.6741	0.00
10/06/2016	2032 On 02-February-17	9.51	Call	Bond Future	3490	4	3490	4	0.00
10/06/2016	2032 On 02-February-17	9.53	Call	Bond Future	3555	4	3555	4	0.00
10/06/2016	2032 On 02-February-17	9.52	Call	Bond Future	3522	4	3522	4	0.00
10/06/2016	2032 On 02-February-17	9.52	Put	Bond Future	4830	5	4830	5	0.00
10/06/2016	2032 On 02-February-17	9.51	Put	Bond Future	4871	5	4871	5	0.00
10/06/2016	2032 On 02-February-17	9.53	Put	Bond Future	4789	5	4789	5	0.00
10/06/2016	2033 On 04-August-16			Bond Future	108.53	108.1407	108.5332	108.1407	4,170.00
10/06/2016	2033 On 04-August-16	104.99	Call	Bond Future	3543	3	3543	3	0.00
10/06/2016	2033 On 04-August-16	105.00	Call	Bond Future	3533	3	3533	3	0.00
10/06/2016	2033 On 04-August-16	105.01	Call	Bond Future	3523	3	3523	3	0.00
10/06/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
10/06/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
10/06/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
10/06/2016	2033 On 03-November-16			Bond Future	109.59	109.1840	109.5904	109.1840	0.00
10/06/2016	2033 On 03-November-16	109.18	Call	Bond Future	410	0	410	0	0.00
10/06/2016	2033 On 03-November-16	109.17	Call	Bond Future	420	0	420	0	0.00
10/06/2016	2033 On 03-November-16	109.16	Call	Bond Future	430	0	430	0	0.00
10/06/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
10/06/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
10/06/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
10/06/2016	2037 On 04-August-16			Bond Future	9.76	89.2979	9.7616	89.2979	40,983.00
10/06/2016	2037 On 04-August-16	9.24	Call	Bond Future	719	1	719	1	0.00
10/06/2016	2037 On 04-August-16	9.25	Call	Bond Future	738	1	738	1	0.00
10/06/2016	2037 On 04-August-16	9.26	Call	Bond Future	758	1	758	1	0.00
10/06/2016	2037 On 04-August-16	9.25	Put	Bond Future	4991	5	4991	5	0.00
10/06/2016	2037 On 04-August-16	9.26	Put	Bond Future	4925	5	4925	5	0.00
10/06/2016	2037 On 04-August-16	9.24	Put	Bond Future	5059	5	5059	5	0.00
10/06/2016	2037 On 03-November-16			Bond Future	9.81	90.9941	9.8121	90.9941	0.00
10/06/2016	2037 On 03-November-16	10.35	Call	Bond Future	6051	6	6051	6	0.00

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10/06/2016	2037 On 03-November-16	10.36	Call	Bond Future	6101	6	6101	6	0.00
10/06/2016	2037 On 03-November-16	10.37	Call	Bond Future	6151	6	6151	6	0.00
10/06/2016	2037 On 03-November-16	10.36	Put	Bond Future	1919	2	1919	2	0.00
10/06/2016	2037 On 03-November-16	10.37	Put	Bond Future	1896	2	1896	2	0.00
10/06/2016	2037 On 03-November-16	10.35	Put	Bond Future	1943	2	1943	2	0.00
10/06/2016	2037 On 02-February-17			Bond Future	9.86	88.5618	9.8559	88.5618	0.00
10/06/2016	2037 On 02-February-17	9.66	Call	Bond Future	3887	4	3887	4	0.00
10/06/2016	2037 On 02-February-17	9.68	Call	Bond Future	3957	4	3957	4	0.00
10/06/2016	2037 On 02-February-17	9.67	Call	Bond Future	3922	4	3922	4	0.00
10/06/2016	2037 On 02-February-17	9.66	Put	Bond Future	5447	5	5447	5	0.00
10/06/2016	2037 On 02-February-17	9.67	Put	Bond Future	5401	5	5401	5	0.00
10/06/2016	2037 On 02-February-17	9.68	Put	Bond Future	5356	5	5356	5	0.00
10/06/2016	2038 On 04-August-16			Bond Future	133.62	132.9234	133.6242	132.9234	22,221.00
10/06/2016	2038 On 04-August-16	129.31	Call	Bond Future	4314	4	4314	4	0.00
10/06/2016	2038 On 04-August-16	129.30	Call	Bond Future	4324	4	4324	4	0.00
10/06/2016	2038 On 04-August-16	129.32	Call	Bond Future	4304	4	4304	4	0.00
10/06/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
10/06/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
10/06/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
10/06/2016	2038 On 03-November-16			Bond Future	136.18	135.4586	136.1809	135.4586	0.00
10/06/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
10/06/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
10/06/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
10/06/2016	2038 On 03-November-16	136.32	Put	Bond Future	139	1	139	1	0.00
10/06/2016	2038 On 03-November-16	136.31	Put	Bond Future	129	1	129	1	0.00
10/06/2016	2038 On 03-November-16	136.33	Put	Bond Future	149	1	149	1	0.00
10/06/2016	2040 On 04-August-16			Bond Future	9.82	92.9244	9.8217	92.9244	722.00
10/06/2016	2040 On 04-August-16	9.51	Call	Bond Future	1313	1	1313	1	0.00
10/06/2016	2040 On 04-August-16	9.50	Call	Bond Future	1285	1	1285	1	0.00
10/06/2016	2040 On 04-August-16	9.49	Call	Bond Future	1256	1	1256	1	0.00
10/06/2016	2040 On 04-August-16	9.51	Put	Bond Future	4042	4	4042	4	0.00
10/06/2016	2040 On 04-August-16	9.50	Put	Bond Future	4103	4	4103	4	0.00
10/06/2016	2040 On 04-August-16	9.49	Put	Bond Future	4164	4	4164	4	0.00
10/06/2016	2040 On 03-November-16			Bond Future	9.87	94.6894	9.8725	94.6894	0.00

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10/06/2016	2040 On 03-November-16	9.70	Call	Bond Future	3232	3	3232	3	0.00
10/06/2016	2040 On 03-November-16	9.71	Call	Bond Future	3270	3	3270	3	0.00
10/06/2016	2040 On 03-November-16	9.69	Call	Bond Future	3194	3	3194	3	0.00
10/06/2016	2040 On 03-November-16	9.69	Put	Bond Future	4760	5	4760	5	0.00
10/06/2016	2040 On 03-November-16	9.71	Put	Bond Future	4662	5	4662	5	0.00
10/06/2016	2040 On 03-November-16	9.70	Put	Bond Future	4711	5	4711	5	0.00
10/06/2016	2044 On 04-August-16			Bond Future	9.84	90.1559	9.8356	90.1559	19,151.00
10/06/2016	2044 On 04-August-16	9.51	Call	Bond Future	1286	1	1286	1	0.00
10/06/2016	2044 On 04-August-16	9.50	Call	Bond Future	1257	1	1257	1	0.00
10/06/2016	2044 On 04-August-16	9.49	Call	Bond Future	1229	1	1229	1	0.00
10/06/2016	2044 On 04-August-16	9.50	Put	Bond Future	4227	4	4227	4	0.00
10/06/2016	2044 On 04-August-16	9.51	Put	Bond Future	4165	4	4165	4	0.00
10/06/2016	2044 On 04-August-16	9.49	Put	Bond Future	4290	4	4290	4	0.00
10/06/2016	2044 On 03-November-16			Bond Future	9.88	91.8684	9.8848	91.8684	0.00
10/06/2016	2044 On 03-November-16	10.42	Call	Bond Future	6493	7	6493	7	0.00
10/06/2016	2044 On 03-November-16	10.43	Call	Bond Future	6546	7	6546	7	0.00
10/06/2016	2044 On 03-November-16	10.41	Call	Bond Future	6440	7	6440	7	0.00
10/06/2016	2044 On 03-November-16	10.43	Put	Bond Future	2098	2	2098	2	0.00
10/06/2016	2044 On 03-November-16	10.42	Put	Bond Future	2124	2	2124	2	0.00
10/06/2016	2044 On 03-November-16	10.41	Put	Bond Future	2149	2	2149	2	0.00
10/06/2016	2044 On 02-February-17			Bond Future	9.93	89.3284	9.9278	89.3284	0.00
10/06/2016	2044 On 02-February-17	9.77	Call	Bond Future	4415	5	4415	5	0.00
10/06/2016	2044 On 02-February-17	9.76	Call	Bond Future	4376	4	4376	4	0.00
10/06/2016	2044 On 02-February-17	9.78	Call	Bond Future	4453	5	4453	5	0.00
10/06/2016	2044 On 02-February-17	9.77	Put	Bond Future	5766	6	5766	6	0.00
10/06/2016	2044 On 02-February-17	9.78	Put	Bond Future	5718	6	5718	6	0.00
10/06/2016	2044 On 02-February-17	9.76	Put	Bond Future	5814	6	5814	6	0.00
10/06/2016	2046 On 04-August-16			Bond Future	134.70	134.5464	134.7002	134.5464	16,659.00
10/06/2016	2046 On 04-August-16	129.00	Call	Bond Future	5700	6	5700	6	0.00
10/06/2016	2046 On 04-August-16	129.01	Call	Bond Future	5690	6	5690	6	0.00
10/06/2016	2046 On 04-August-16	129.02	Call	Bond Future	5680	6	5680	6	0.00
10/06/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
10/06/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
10/06/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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10/06/2016	2046 On 03-November-16			Bond Future	135.77	135.6069	135.7717	135.6069	0.00
10/06/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
10/06/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
10/06/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
10/06/2016	2046 On 03-November-16	137.09	Put	Bond Future	1318	1	1318	1	0.00
10/06/2016	2046 On 03-November-16	137.07	Put	Bond Future	1298	1	1298	1	0.00
10/06/2016	2046 On 03-November-16	137.08	Put	Bond Future	1308	1	1308	1	0.00
10/06/2016	2050 On 04-August-16			Bond Future	144.13	142.5728	144.1288	142.5728	21,191.00
10/06/2016	2050 On 04-August-16	139.12	Call	Bond Future	5009	3	5009	3	0.00
10/06/2016	2050 On 04-August-16	139.14	Call	Bond Future	4989	3	4989	3	0.00
10/06/2016	2050 On 04-August-16	139.13	Call	Bond Future	4999	3	4999	3	0.00
10/06/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
10/06/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
10/06/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
10/06/2016	2050 On 03-November-16			Bond Future	146.89	145.2923	146.8867	145.2923	0.00
10/06/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
10/06/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
10/06/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
10/06/2016	2050 On 03-November-16	149.53	Put	Bond Future	2643	4	2643	4	0.00
10/06/2016	2050 On 03-November-16	149.54	Put	Bond Future	2653	4	2653	4	0.00
10/06/2016	2050 On 03-November-16	149.52	Put	Bond Future	2633	4	2633	4	0.00
10/06/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	AL37 On 04-August-16			Index Future	486.87	487.1520	486.8690	487.1520	19.00
10/06/2016	AL37 On 03-November-16			Index Future	496.26	496.5050	496.2550	496.5050	0.00
10/06/2016	AL7T On 04-August-16			Index Future	560.72	561.4070	560.7190	561.4070	11.00
10/06/2016	AL7T On 03-November-16			Index Future	571.53	572.1850	571.5290	572.1850	0.00
10/06/2016	ALBI On 04-August-16			Index Future	509.52	510.1670	509.5230	510.1670	723.00
10/06/2016	ALBI On 03-November-16			Index Future	519.35	519.9610	519.3460	519.9610	0.00
10/06/2016	ALBI On 02-February-17			Index Future	529.83	530.3820	529.8270	530.3820	0.00
10/06/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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10/06/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/06/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	CS26 On 02-April-26			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
10/06/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2016	EL28 On 04-August-16			Bond Future	132.08	131.8713	132.0836	131.8713	0.00
10/06/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5224	5	5224	5	0.00
10/06/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5214	5	5214	5	0.00
10/06/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5204	5	5204	5	0.00
10/06/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
10/06/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
10/06/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
10/06/2016	EL28 On 03-November-16			Bond Future	132.95	132.7222	132.9464	132.7222	0.00
10/06/2016	EL28 On 03-November-16	132.15	Call	Bond Future	796	1	796	1	0.00
10/06/2016	EL28 On 03-November-16	132.17	Call	Bond Future	776	1	776	1	0.00
10/06/2016	EL28 On 03-November-16	132.16	Call	Bond Future	786	1	786	1	0.00
10/06/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
10/06/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
10/06/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
10/06/2016	ES33 On 04-August-16			Bond Future	10.62	78.7371	10.6229	78.7371	8,837.00
10/06/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
10/06/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
10/06/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
10/06/2016	ES33 On 04-August-16	10.24	Put	Bond Future	2483	2	2483	2	0.00
10/06/2016	ES33 On 04-August-16	10.26	Put	Bond Future	2350	2	2350	2	0.00
10/06/2016	ES33 On 04-August-16	10.25	Put	Bond Future	2417	2	2417	2	0.00
10/06/2016	ES33 On 03-November-16			Bond Future	10.71	76.4398	10.7058	76.4398	0.00
10/06/2016	ES33 On 03-November-16	11.31	Call	Bond Future	3632	4	3632	4	0.00
10/06/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3517	4	3517	4	0.00
10/06/2016	ES33 On 03-November-16	11.30	Call	Bond Future	3575	4	3575	4	0.00
10/06/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
10/06/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
10/06/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
10/06/2016	ES33 On 02-February-17			Bond Future	10.78	77.9726	10.7844	77.9726	0.00
10/06/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
10/06/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
10/06/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
10/06/2016	ES33 On 02-February-17	10.60	Put	Bond Future	1149	1	1149	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2016	ES33 On 02-February-17	10.61	Put	Bond Future	1086	1	1086	1	0.00
10/06/2016	ES33 On 02-February-17	10.59	Put	Bond Future	1212	1	1212	1	0.00
10/06/2016	ES42 On 04-August-16			Bond Future	10.77	82.8885	10.7725	82.8885	7,270.00
10/06/2016	ES42 On 03-November-16			Bond Future	10.85	80.2002	10.8542	80.2002	0.00
10/06/2016	GOVI On 04-August-16			GOVI	508.14	508.7550	508.1370	508.7550	448.00
10/06/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
10/06/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
10/06/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
10/06/2016	GOVI On 04-August-16	521.01	Put	GOVI	128730	12	128730	12	0.00
10/06/2016	GOVI On 04-August-16	520.99	Put	GOVI	128530	12	128530	12	0.00
10/06/2016	GOVI On 04-August-16	521.00	Put	GOVI	128630	12	128630	12	0.00
10/06/2016	GOVI On 03-November-16			GOVI	517.93	518.5220	517.9330	518.5220	127.00
10/06/2016	GOVI On 03-November-16	476.11	Call	GOVI	418230	42	418230	42	0.00
10/06/2016	GOVI On 03-November-16	476.12	Call	GOVI	418130	42	418130	42	0.00
10/06/2016	GOVI On 03-November-16	476.13	Call	GOVI	418030	42	418030	42	0.00
10/06/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
10/06/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
10/06/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
10/06/2016	GOVI On 02-February-17			GOVI	528.39	528.9140	528.3850	528.9140	0.00
10/06/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
10/06/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
10/06/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
10/06/2016	GOVI On 02-February-17	533.33	Put	GOVI	49450	4	49450	4	0.00
10/06/2016	GOVI On 02-February-17	533.34	Put	GOVI	49550	4	49550	4	0.00
10/06/2016	GOVI On 02-February-17	533.32	Put	GOVI	49350	4	49350	4	0.00
10/06/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/06/2016	IGOV On 04-August-16			Index Future	247.67	247.1580	247.6660	247.1580	1,081.00
10/06/2016	IGOV On 03-November-16			Index Future	252.46	251.9230	252.4560	251.9230	24.00
10/06/2016	IGOV On 02-February-17			Index Future	257.57	256.9920	257.5650	256.9920	0.00
10/06/2016	ILBI On 04-August-16			Index Future	670.84	669.7760	670.8430	669.7760	156.00
10/06/2016	ILBI On 03-November-16			Index Future	683.65	682.5600	683.6470	682.5600	0.00
10/06/2016	IS01 On 19-December-16			Interest Rate Swap	100.09	100.0933	100.0932	100.0933	0.00
10/06/2016	IS01 On 16-March-17			Interest Rate Swap	100.09	100.0851	100.0900	100.0851	0.00
10/06/2016	IS01 On 15-June-17			Interest Rate Swap	99.79	99.7888	99.7932	99.7888	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
10/06/2016	IS01 On 21-September-17			Interest Rate Swap	99.94	99.9336	99.9387	99.9336	0.00
10/06/2016	IS02 On 18-December-17			Interest Rate Swap	100.33	100.3279	100.3309	100.3279	0.00
10/06/2016	IS02 On 16-March-18			Interest Rate Swap	99.73	99.7336	99.7327	99.7336	0.00
10/06/2016	IS02 On 15-June-18			Interest Rate Swap	99.53	99.5507	99.5318	99.5507	0.00
10/06/2016	IS02 On 21-September-18			Interest Rate Swap	99.75	99.7711	99.7488	99.7711	0.00
10/06/2016	IS05 On 17-December-20			Interest Rate Swap	99.87	99.8531	99.8684	99.8531	0.00
10/06/2016	IS05 On 16-March-21			Interest Rate Swap	99.33	99.3222	99.3327	99.3222	0.00
10/06/2016	IS05 On 15-June-21			Interest Rate Swap	98.76	98.7591	98.7646	98.7591	0.00
10/06/2016	IS05 On 21-September-21			Interest Rate Swap	99.16	99.1575	99.1629	99.1575	0.00
10/06/2016	IS10 On 17-December-25			Interest Rate Swap	101.43	101.3900	101.4269	101.3900	0.00
10/06/2016	IS10 On 16-March-26			Interest Rate Swap	98.63	98.5917	98.6346	98.5917	0.00
10/06/2016	IS10 On 15-June-26			Interest Rate Swap	97.50	97.4508	97.4968	97.4508	0.00
10/06/2016	IS10 On 21-September-26			Interest Rate Swap	99.60	99.5463	99.5973	99.5463	0.00
10/06/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/06/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/06/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/06/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/06/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.32	92.6900	7.3200	92.6900	10.00
10/06/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.35	92.6600	7.3500	92.6600	0.00
10/06/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.42	92.5900	7.4200	92.5900	0.00
10/06/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.46	92.5500	7.4600	92.5500	0.00
10/06/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.51	92.5000	7.5100	92.5000	0.00
10/06/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.54	92.4700	7.5400	92.4700	0.00
10/06/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.63	92.3800	7.6300	92.3800	0.00
10/06/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.77	92.2400	7.7700	92.2400	0.00
10/06/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.90	92.1100	7.9000	92.1100	0.00
10/06/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.96	92.0500	7.9600	92.0500	0.00
10/06/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.03	91.9800	8.0300	91.9800	0.00
10/06/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.10	91.9100	8.1000	91.9100	0.00
10/06/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
10/06/2016	R023 On 04-August-16			Bond Future	8.85	98.0940	8.8542	98.0940	11,289.00
10/06/2016	R023 On 04-August-16	8.24	Call	Bond Future	246	0	246	0	0.00
10/06/2016	R023 On 04-August-16	8.26	Call	Bond Future	262	0	262	0	0.00
10/06/2016	R023 On 04-August-16	8.25	Call	Bond Future	254	0	254	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
10/06/2016	R023 On 04-August-16	8.25	Put	Bond Future	3165	3	3165	3	0.00
10/06/2016	R023 On 04-August-16	8.24	Put	Bond Future	3207	3	3207	3	0.00
10/06/2016	R023 On 04-August-16	8.26	Put	Bond Future	3125	3	3125	3	0.00
10/06/2016	R023 On 03-November-16			Bond Future	8.91	96.0258	8.9077	96.0258	0.00
10/06/2016	R023 On 03-November-16	9.73	Call	Bond Future	4302	4	4302	4	0.00
10/06/2016	R023 On 03-November-16	9.75	Call	Bond Future	4370	4	4370	4	0.00
10/06/2016	R023 On 03-November-16	9.74	Call	Bond Future	4336	4	4336	4	0.00
10/06/2016	R023 On 03-November-16	9.74	Put	Bond Future	612	1	612	1	0.00
10/06/2016	R023 On 03-November-16	9.75	Put	Bond Future	603	1	603	1	0.00
10/06/2016	R023 On 03-November-16	9.73	Put	Bond Future	622	1	622	1	0.00
10/06/2016	R023 On 02-February-17			Bond Future	8.95	97.9509	8.9500	97.9509	0.00
10/06/2016	R023 On 02-February-17	8.86	Call	Bond Future	2186	2	2186	2	0.00
10/06/2016	R023 On 02-February-17	8.85	Call	Bond Future	2164	2	2164	2	0.00
10/06/2016	R023 On 02-February-17	8.84	Call	Bond Future	2143	2	2143	2	0.00
10/06/2016	R023 On 02-February-17	8.85	Put	Bond Future	2610	3	2610	3	0.00
10/06/2016	R023 On 02-February-17	8.84	Put	Bond Future	2633	3	2633	3	0.00
10/06/2016	R023 On 02-February-17	8.86	Put	Bond Future	2587	3	2587	3	0.00
10/06/2016	R035 On 04-August-16			Bond Future	9.69	97.1328	9.6944	97.1328	5,505.00
10/06/2016	R035 On 04-August-16	10.35	Call	Bond Future	5068	5	5068	5	0.00
10/06/2016	R035 On 04-August-16	10.36	Call	Bond Future	5142	5	5142	5	0.00
10/06/2016	R035 On 04-August-16	10.37	Call	Bond Future	5216	5	5216	5	0.00
10/06/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R035 On 03-November-16			Bond Future	9.75	94.4756	9.7483	94.4756	0.00
10/06/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
10/06/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
10/06/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
10/06/2016	R035 On 03-November-16	9.59	Put	Bond Future	1276	1	1276	1	0.00
10/06/2016	R035 On 03-November-16	9.57	Put	Bond Future	1440	1	1440	1	0.00
10/06/2016	R035 On 03-November-16	9.58	Put	Bond Future	1358	1	1358	1	0.00
10/06/2016	R186 On 04-August-16			Bond Future	9.08	110.9370	9.0835	110.9370	99,602.00
10/06/2016	R186 On 04-August-16	8.90	Call	Bond Future	1229	1	1229	1	500.00
10/06/2016	R186 On 04-August-16	8.85	Call	Bond Future	1096	1	1096	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
10/06/2016	R186 On 04-August-16	9.60	Call	Bond Future	4117	4	4117	4	0.00
10/06/2016	R186 On 04-August-16	8.51	Call	Bond Future	443	0	443	0	0.00
10/06/2016	R186 On 04-August-16	8.49	Call	Bond Future	417	0	417	0	0.00
10/06/2016	R186 On 04-August-16	10.00	Call	Bond Future	6389	7	6389	7	0.00
10/06/2016	R186 On 04-August-16	9.25	Call	Bond Future	2447	3	2447	3	0.00
10/06/2016	R186 On 04-August-16	9.35	Call	Bond Future	2883	3	2883	3	500.00
10/06/2016	R186 On 04-August-16	9.40	Call	Bond Future	3114	3	3114	3	0.00
10/06/2016	R186 On 04-August-16	9.30	Call	Bond Future	2661	3	2661	3	500.00
10/06/2016	R186 On 04-August-16	8.50	Call	Bond Future	430	0	430	0	0.00
10/06/2016	R186 On 04-August-16	8.90	Put	Bond Future	2532	2	2532	2	0.00
10/06/2016	R186 On 04-August-16	9.60	Put	Bond Future	560	1	560	1	5,635.00
10/06/2016	R186 On 04-August-16	8.49	Put	Bond Future	4709	5	4709	5	0.00
10/06/2016	R186 On 04-August-16	8.85	Put	Bond Future	2758	3	2758	3	0.00
10/06/2016	R186 On 04-August-16	10.00	Put	Bond Future	185	0	185	0	6,500.00
10/06/2016	R186 On 04-August-16	8.51	Put	Bond Future	4586	4	4586	4	0.00
10/06/2016	R186 On 04-August-16	8.50	Put	Bond Future	4647	5	4647	5	0.00
10/06/2016	R186 On 04-August-16	9.25	Put	Bond Future	1283	1	1283	1	1,000.00
10/06/2016	R186 On 04-August-16	9.35	Put	Bond Future	1027	1	1027	1	0.00
10/06/2016	R186 On 04-August-16	9.40	Put	Bond Future	915	1	915	1	5,000.00
10/06/2016	R186 On 04-August-16	9.30	Put	Bond Future	1150	1	1150	1	0.00
10/06/2016	R186 On 03-November-16			Bond Future	9.13	113.0439	9.1317	113.0439	10.00
10/06/2016	R186 On 03-November-16	9.66	Call	Bond Future	5041	5	5041	5	0.00
10/06/2016	R186 On 03-November-16	8.96	Call	Bond Future	2348	2	2348	2	0.00
10/06/2016	R186 On 03-November-16	9.40	Call	Bond Future	3913	4	3913	4	1,425.00
10/06/2016	R186 On 03-November-16	9.20	Call	Bond Future	3147	3	3147	3	1,425.00
10/06/2016	R186 On 03-November-16	8.95	Call	Bond Future	2317	2	2317	2	0.00
10/06/2016	R186 On 03-November-16	8.97	Call	Bond Future	2378	2	2378	2	0.00
10/06/2016	R186 On 03-November-16	9.71	Call	Bond Future	5273	5	5273	5	0.00
10/06/2016	R186 On 03-November-16	9.66	Put	Bond Future	1475	1	1475	1	5,000.00
10/06/2016	R186 On 03-November-16	9.71	Put	Bond Future	1378	1	1378	1	5,000.00
10/06/2016	R186 On 03-November-16	8.96	Put	Bond Future	3542	3	3542	3	0.00
10/06/2016	R186 On 03-November-16	8.97	Put	Bond Future	3503	3	3503	3	0.00
10/06/2016	R186 On 03-November-16	9.20	Put	Bond Future	2677	3	2677	3	0.00
10/06/2016	R186 On 03-November-16	8.95	Put	Bond Future	3582	4	3582	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
10/06/2016	R186 On 03-November-16	9.40	Put	Bond Future	2082	2	2082	2	0.00
10/06/2016	R197 On 04-August-16			Bond Future	298.46	298.4428	298.4618	298.4428	1,845.00
10/06/2016	R197 On 04-August-16	293.98	Call	Bond Future	4482	4	4482	4	0.00
10/06/2016	R197 On 04-August-16	293.96	Call	Bond Future	4502	4	4502	4	0.00
10/06/2016	R197 On 04-August-16	293.97	Call	Bond Future	4492	4	4492	4	0.00
10/06/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R197 On 03-November-16			Bond Future	304.17	304.1351	304.1722	304.1351	0.00
10/06/2016	R197 On 03-November-16	303.56	Call	Bond Future	612	1	612	1	0.00
10/06/2016	R197 On 03-November-16	303.58	Call	Bond Future	592	1	592	1	0.00
10/06/2016	R197 On 03-November-16	303.57	Call	Bond Future	602	1	602	1	0.00
10/06/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R202 On 04-August-16			Bond Future	249.10	249.0855	249.1020	249.0855	37,608.00
10/06/2016	R202 On 04-August-16	243.26	Call	Bond Future	7087	7	7087	7	0.00
10/06/2016	R202 On 04-August-16	243.25	Call	Bond Future	7095	7	7095	7	0.00
10/06/2016	R202 On 04-August-16	243.24	Call	Bond Future	7102	7	7102	7	0.00
10/06/2016	R202 On 04-August-16	243.25	Put	Bond Future	1243	1	1243	1	0.00
10/06/2016	R202 On 04-August-16	243.26	Put	Bond Future	1245	1	1245	1	0.00
10/06/2016	R202 On 04-August-16	243.24	Put	Bond Future	1240	1	1240	1	0.00
10/06/2016	R202 On 03-November-16			Bond Future	253.87	253.8367	253.8678	253.8367	0.00
10/06/2016	R202 On 03-November-16	253.85	Call	Bond Future	18	0	18	0	0.00
10/06/2016	R202 On 03-November-16	253.86	Call	Bond Future	8	0	8	0	0.00
10/06/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
10/06/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R202 On 03-November-16	253.87	Put	Bond Future	2	0	2	0	0.00
10/06/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R203 On 04-August-16			Bond Future	7.74	103.8551	7.7371	103.8551	58,097.00
10/06/2016	R203 On 04-August-16	7.24	Call	Bond Future	40	0	40	0	0.00
10/06/2016	R203 On 04-August-16	7.26	Call	Bond Future	43	0	43	0	0.00
10/06/2016	R203 On 04-August-16	7.25	Call	Bond Future	42	0	42	0	0.00
10/06/2016	R203 On 04-August-16	7.24	Put	Bond Future	558	1	558	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2016	R203 On 04-August-16	7.26	Put	Bond Future	541	1	541	1	0.00
10/06/2016	R203 On 04-August-16	7.25	Put	Bond Future	550	1	550	1	0.00
10/06/2016	R203 On 03-November-16			Bond Future	7.72	101.6557	7.7185	101.6557	0.00
10/06/2016	R203 On 03-November-16	8.84	Call	Bond Future	944	1	944	1	0.00
10/06/2016	R203 On 03-November-16	8.86	Call	Bond Future	959	1	959	1	0.00
10/06/2016	R203 On 03-November-16	8.85	Call	Bond Future	951	1	951	1	0.00
10/06/2016	R203 On 03-November-16	8.85	Put	Bond Future	38	0	38	0	0.00
10/06/2016	R203 On 03-November-16	8.86	Put	Bond Future	37	0	37	0	0.00
10/06/2016	R203 On 03-November-16	8.84	Put	Bond Future	38	0	38	0	0.00
10/06/2016	R203 On 02-February-17			Bond Future	7.55	103.6939	7.5480	103.6939	0.00
10/06/2016	R203 On 02-February-17	7.70	Call	Bond Future	306	0	306	0	0.00
10/06/2016	R203 On 02-February-17	7.72	Call	Bond Future	312	0	312	0	0.00
10/06/2016	R203 On 02-February-17	7.71	Call	Bond Future	309	0	309	0	0.00
10/06/2016	R203 On 02-February-17	7.71	Put	Bond Future	215	0	215	0	0.00
10/06/2016	R203 On 02-February-17	7.70	Put	Bond Future	218	0	218	0	0.00
10/06/2016	R203 On 02-February-17	7.72	Put	Bond Future	213	0	213	0	0.00
10/06/2016	R204 On 04-August-16			Bond Future	8.16	100.7582	8.1619	100.7582	31,609.00
10/06/2016	R204 On 04-August-16	7.76	Call	Bond Future	163	0	163	0	0.00
10/06/2016	R204 On 04-August-16	7.75	Call	Bond Future	158	0	158	0	0.00
10/06/2016	R204 On 04-August-16	7.74	Call	Bond Future	153	0	153	0	0.00
10/06/2016	R204 On 04-August-16	7.75	Put	Bond Future	1031	1	1031	1	0.00
10/06/2016	R204 On 04-August-16	7.74	Put	Bond Future	1048	1	1048	1	0.00
10/06/2016	R204 On 04-August-16	7.76	Put	Bond Future	1015	1	1015	1	0.00
10/06/2016	R204 On 03-November-16			Bond Future	8.20	102.6718	8.2039	102.6718	0.00
10/06/2016	R204 On 03-November-16	9.22	Call	Bond Future	2056	2	2056	2	0.00
10/06/2016	R204 On 03-November-16	9.21	Call	Bond Future	2040	2	2040	2	0.00
10/06/2016	R204 On 03-November-16	9.23	Call	Bond Future	2072	2	2072	2	0.00
10/06/2016	R204 On 03-November-16	9.22	Put	Bond Future	144	0	144	0	0.00
10/06/2016	R204 On 03-November-16	9.23	Put	Bond Future	142	0	142	0	0.00
10/06/2016	R204 On 03-November-16	9.21	Put	Bond Future	147	0	147	0	0.00
10/06/2016	R204 On 02-February-17			Bond Future	8.21	100.6879	8.2076	100.6879	0.00
10/06/2016	R204 On 02-February-17	8.28	Call	Bond Future	870	1	870	1	0.00
10/06/2016	R204 On 02-February-17	8.29	Call	Bond Future	879	1	879	1	0.00
10/06/2016	R204 On 02-February-17	8.30	Call	Bond Future	888	1	888	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2016	R204 On 02-February-17	8.28	Put	Bond Future	747	1	747	1	0.00
10/06/2016	R204 On 02-February-17	8.29	Put	Bond Future	739	1	739	1	0.00
10/06/2016	R204 On 02-February-17	8.30	Put	Bond Future	731	1	731	1	0.00
10/06/2016	R207 On 04-August-16			Bond Future	8.46	97.0195	8.4567	97.0195	76,760.00
10/06/2016	R207 On 04-August-16	8.00	Call	Bond Future	208	0	208	0	0.00
10/06/2016	R207 On 04-August-16	7.99	Call	Bond Future	202	0	202	0	0.00
10/06/2016	R207 On 04-August-16	8.01	Call	Bond Future	215	0	215	0	0.00
10/06/2016	R207 On 04-August-16	7.99	Put	Bond Future	1549	2	1549	2	0.00
10/06/2016	R207 On 04-August-16	8.00	Put	Bond Future	1526	1	1526	1	0.00
10/06/2016	R207 On 04-August-16	8.01	Put	Bond Future	1503	1	1503	1	0.00
10/06/2016	R207 On 02-February-17			Bond Future	8.53	97.2007	8.5348	97.2007	0.00
10/06/2016	R207 On 02-February-17	8.91	Call	Bond Future	1799	2	1799	2	62.00
10/06/2016	R207 On 02-February-17	9.22	Call	Bond Future	2309	2	2309	2	0.00
10/06/2016	R207 On 02-February-17	9.24	Call	Bond Future	2344	2	2344	2	0.00
10/06/2016	R207 On 02-February-17	9.23	Call	Bond Future	2327	2	2327	2	0.00
10/06/2016	R207 On 02-February-17	8.91	Put	Bond Future	867	1	867	1	0.00
10/06/2016	R207 On 02-February-17	9.22	Put	Bond Future	616	1	616	1	0.00
10/06/2016	R207 On 02-February-17	9.23	Put	Bond Future	609	1	609	1	0.00
10/06/2016	R207 On 02-February-17	9.24	Put	Bond Future	602	1	602	1	0.00
10/06/2016	R208 On 04-August-16			Bond Future	8.61	95.4722	8.6130	95.4722	48,506.00
10/06/2016	R208 On 04-August-16	7.99	Call	Bond Future	163	0	163	0	0.00
10/06/2016	R208 On 04-August-16	8.00	Call	Bond Future	168	0	168	0	0.00
10/06/2016	R208 On 04-August-16	8.01	Call	Bond Future	174	0	174	0	0.00
10/06/2016	R208 On 04-August-16	7.99	Put	Bond Future	2438	2	2438	2	0.00
10/06/2016	R208 On 04-August-16	8.00	Put	Bond Future	2406	2	2406	2	0.00
10/06/2016	R208 On 04-August-16	8.01	Put	Bond Future	2375	2	2375	2	0.00
10/06/2016	R208 On 03-November-16			Bond Future	8.67	93.8827	8.6657	93.8827	0.00
10/06/2016	R208 On 03-November-16	9.57	Call	Bond Future	3425	3	3425	3	0.00
10/06/2016	R208 On 03-November-16	9.59	Call	Bond Future	3479	4	3479	4	0.00
10/06/2016	R208 On 03-November-16	9.58	Call	Bond Future	3452	3	3452	3	0.00
10/06/2016	R208 On 03-November-16	9.57	Put	Bond Future	377	0	377	0	0.00
10/06/2016	R208 On 03-November-16	9.58	Put	Bond Future	371	0	371	0	0.00
10/06/2016	R208 On 03-November-16	9.59	Put	Bond Future	365	0	365	0	0.00
10/06/2016	R208 On 02-February-17			Bond Future	8.70	95.7651	8.7012	95.7651	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
10/06/2016	R208 On 02-February-17	8.64	Call	Bond Future	1589	2	1589	2	0.00
10/06/2016	R208 On 02-February-17	8.63	Call	Bond Future	1573	2	1573	2	0.00
10/06/2016	R208 On 02-February-17	8.65	Call	Bond Future	1605	2	1605	2	0.00
10/06/2016	R208 On 02-February-17	8.65	Put	Bond Future	1773	2	1773	2	0.00
10/06/2016	R208 On 02-February-17	8.64	Put	Bond Future	1790	2	1790	2	0.00
10/06/2016	R208 On 02-February-17	8.63	Put	Bond Future	1807	2	1807	2	0.00
10/06/2016	R209 On 04-August-16			Bond Future	9.63	72.7979	9.6317	72.7979	55,063.00
10/06/2016	R209 On 04-August-16	9.24	Call	Bond Future	775	1	775	1	0.00
10/06/2016	R209 On 04-August-16	10.60	Call	Bond Future	6252	6	6252	6	5,624.00
10/06/2016	R209 On 04-August-16	9.26	Call	Bond Future	815	1	815	1	0.00
10/06/2016	R209 On 04-August-16	9.25	Call	Bond Future	795	1	795	1	0.00
10/06/2016	R209 On 04-August-16	9.70	Call	Bond Future	2039	2	2039	2	0.00
10/06/2016	R209 On 04-August-16	10.29	Call	Bond Future	4638	5	4638	5	0.00
10/06/2016	R209 On 04-August-16	9.60	Call	Bond Future	1700	2	1700	2	5,624.00
10/06/2016	R209 On 04-August-16	9.40	Call	Bond Future	1129	1	1129	1	250.00
10/06/2016	R209 On 04-August-16	9.24	Put	Bond Future	3482	3	3482	3	0.00
10/06/2016	R209 On 04-August-16	10.60	Put	Bond Future	187	0	187	0	0.00
10/06/2016	R209 On 04-August-16	9.26	Put	Bond Future	3379	3	3379	3	0.00
10/06/2016	R209 On 04-August-16	9.25	Put	Bond Future	3431	3	3431	3	0.00
10/06/2016	R209 On 04-August-16	10.29	Put	Bond Future	423	0	423	0	250.00
10/06/2016	R209 On 04-August-16	9.70	Put	Bond Future	1583	2	1583	2	250.00
10/06/2016	R209 On 04-August-16	9.40	Put	Bond Future	2711	3	2711	3	0.00
10/06/2016	R209 On 04-August-16	9.60	Put	Bond Future	1914	2	1914	2	0.00
10/06/2016	R209 On 03-November-16			Bond Future	9.68	71.0299	9.6786	71.0299	0.00
10/06/2016	R209 On 03-November-16	10.24	Call	Bond Future	5071	5	5071	5	0.00
10/06/2016	R209 On 03-November-16	10.26	Call	Bond Future	5156	5	5156	5	0.00
10/06/2016	R209 On 03-November-16	10.25	Call	Bond Future	5114	5	5114	5	0.00
10/06/2016	R209 On 03-November-16	10.25	Put	Bond Future	1464	1	1464	1	5,000.00
10/06/2016	R209 On 03-November-16	10.26	Put	Bond Future	1445	1	1445	1	0.00
10/06/2016	R209 On 03-November-16	10.24	Put	Bond Future	1482	1	1482	1	0.00
10/06/2016	R209 On 02-February-17			Bond Future	9.72	72.4541	9.7184	72.4541	0.00
10/06/2016	R209 On 02-February-17	9.53	Call	Bond Future	3194	3	3194	3	0.00
10/06/2016	R209 On 02-February-17	9.55	Call	Bond Future	3254	3	3254	3	0.00
10/06/2016	R209 On 02-February-17	9.54	Call	Bond Future	3224	3	3224	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
10/06/2016	R209 On 02-February-17	9.53	Put	Bond Future	4454	4	4454	4	0.00
10/06/2016	R209 On 02-February-17	9.54	Put	Bond Future	4416	4	4416	4	0.00
10/06/2016	R209 On 02-February-17	9.55	Put	Bond Future	4379	4	4379	4	0.00
10/06/2016	R210 On 04-August-16			Bond Future	188.58	188.2826	188.5823	188.2826	2,571.00
10/06/2016	R210 On 04-August-16	181.51	Call	Bond Future	7072	7	7072	7	0.00
10/06/2016	R210 On 04-August-16	181.50	Call	Bond Future	7082	7	7082	7	0.00
10/06/2016	R210 On 04-August-16	181.52	Call	Bond Future	7062	7	7062	7	0.00
10/06/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R210 On 03-November-16			Bond Future	189.91	189.5914	189.9080	189.5914	0.00
10/06/2016	R210 On 03-November-16	188.90	Call	Bond Future	1008	1	1008	1	0.00
10/06/2016	R210 On 03-November-16	188.92	Call	Bond Future	988	1	988	1	0.00
10/06/2016	R210 On 03-November-16	188.91	Call	Bond Future	998	1	998	1	0.00
10/06/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R211 On 04-August-16			Bond Future	139.96	139.9512	139.9567	139.9512	64.00
10/06/2016	R211 On 04-August-16	137.09	Call	Bond Future	2867	3	2867	3	0.00
10/06/2016	R211 On 04-August-16	137.07	Call	Bond Future	2887	3	2887	3	0.00
10/06/2016	R211 On 04-August-16	137.08	Call	Bond Future	2877	3	2877	3	0.00
10/06/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R211 On 03-November-16			Bond Future	142.63	142.6206	142.6346	142.6206	0.00
10/06/2016	R211 On 03-November-16	141.76	Call	Bond Future	875	1	875	1	0.00
10/06/2016	R211 On 03-November-16	141.75	Call	Bond Future	885	1	885	1	0.00
10/06/2016	R211 On 03-November-16	141.74	Call	Bond Future	895	1	895	1	0.00
10/06/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R212 On 04-August-16			Bond Future	145.84	145.8315	145.8408	145.8315	4,218.00
10/06/2016	R212 On 04-August-16	142.44	Call	Bond Future	3401	3	3401	3	0.00
10/06/2016	R212 On 04-August-16	142.43	Call	Bond Future	3411	3	3411	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
10/06/2016	R212 On 04-August-16	142.42	Call	Bond Future	3421	3	3421	3	0.00
10/06/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R212 On 03-November-16			Bond Future	148.63	148.6131	148.6314	148.6131	0.00
10/06/2016	R212 On 03-November-16	148.11	Call	Bond Future	521	1	521	1	0.00
10/06/2016	R212 On 03-November-16	148.12	Call	Bond Future	511	0	511	0	0.00
10/06/2016	R212 On 03-November-16	148.10	Call	Bond Future	531	1	531	1	0.00
10/06/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
10/06/2016	R213 On 04-August-16			Bond Future	9.51	83.6439	9.5125	83.6439	45,747.00
10/06/2016	R213 On 04-August-16	9.01	Call	Bond Future	565	1	565	1	0.00
10/06/2016	R213 On 04-August-16	8.99	Call	Bond Future	535	1	535	1	0.00
10/06/2016	R213 On 04-August-16	9.00	Call	Bond Future	550	1	550	1	0.00
10/06/2016	R213 On 04-August-16	8.99	Put	Bond Future	4139	4	4139	4	0.00
10/06/2016	R213 On 04-August-16	9.00	Put	Bond Future	4082	4	4082	4	0.00
10/06/2016	R213 On 04-August-16	9.01	Put	Bond Future	4026	4	4026	4	0.00
10/06/2016	R213 On 03-November-16			Bond Future	9.56	81.6816	9.5635	81.6816	0.00
10/06/2016	R213 On 03-November-16	10.20	Call	Bond Future	5357	5	5357	5	0.00
10/06/2016	R213 On 03-November-16	10.19	Call	Bond Future	5313	5	5313	5	0.00
10/06/2016	R213 On 03-November-16	10.18	Call	Bond Future	5269	5	5269	5	0.00
10/06/2016	R213 On 03-November-16	10.19	Put	Bond Future	1320	1	1320	1	0.00
10/06/2016	R213 On 03-November-16	10.18	Put	Bond Future	1338	1	1338	1	0.00
10/06/2016	R213 On 03-November-16	10.20	Put	Bond Future	1303	1	1303	1	0.00
10/06/2016	R213 On 02-February-17			Bond Future	9.61	83.3193	9.6080	83.3193	0.00
10/06/2016	R213 On 02-February-17	9.40	Call	Bond Future	3065	3	3065	3	0.00
10/06/2016	R213 On 02-February-17	9.42	Call	Bond Future	3123	3	3123	3	0.00
10/06/2016	R213 On 02-February-17	9.41	Call	Bond Future	3094	3	3094	3	0.00
10/06/2016	R213 On 02-February-17	9.40	Put	Bond Future	4439	4	4439	4	0.00
10/06/2016	R213 On 02-February-17	9.42	Put	Bond Future	4364	4	4364	4	0.00
10/06/2016	R213 On 02-February-17	9.41	Put	Bond Future	4401	4	4401	4	0.00
10/06/2016	R214 On 04-August-16			Bond Future	9.75	72.8548	9.7510	72.8548	30,086.00
10/06/2016	R214 On 04-August-16	9.30	Call	Bond Future	710	1	710	1	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2016	R214 On 04-August-16	9.24	Call	Bond Future	606	1	606	1	0.00
10/06/2016	R214 On 04-August-16	11.30	Call	Bond Future	9538	10	9538	10	5,610.00
10/06/2016	R214 On 04-August-16	9.26	Call	Bond Future	639	1	639	1	0.00
10/06/2016	R214 On 04-August-16	9.25	Call	Bond Future	623	1	623	1	0.00
10/06/2016	R214 On 04-August-16	10.30	Call	Bond Future	4240	4	4240	4	5,610.00
10/06/2016	R214 On 04-August-16	8.55	Call	Bond Future	59	0	59	0	1,300.00
10/06/2016	R214 On 04-August-16	9.30	Put	Bond Future	3954	4	3954	4	0.00
10/06/2016	R214 On 04-August-16	9.26	Put	Bond Future	4184	4	4184	4	0.00
10/06/2016	R214 On 04-August-16	9.24	Put	Bond Future	4301	4	4301	4	0.00
10/06/2016	R214 On 04-August-16	11.30	Put	Bond Future	37	0	37	0	0.00
10/06/2016	R214 On 04-August-16	10.30	Put	Bond Future	600	1	600	1	0.00
10/06/2016	R214 On 04-August-16	9.25	Put	Bond Future	4242	4	4242	4	0.00
10/06/2016	R214 On 04-August-16	8.55	Put	Bond Future	9274	9	9274	9	0.00
10/06/2016	R214 On 03-November-16			Bond Future	9.80	70.9413	9.7993	70.9413	0.00
10/06/2016	R214 On 03-November-16	10.33	Call	Bond Future	5134	5	5134	5	0.00
10/06/2016	R214 On 03-November-16	10.35	Call	Bond Future	5220	5	5220	5	0.00
10/06/2016	R214 On 03-November-16	10.34	Call	Bond Future	5177	5	5177	5	0.00
10/06/2016	R214 On 03-November-16	10.33	Put	Bond Future	1640	2	1640	2	0.00
10/06/2016	R214 On 03-November-16	10.34	Put	Bond Future	1620	2	1620	2	0.00
10/06/2016	R214 On 03-November-16	10.35	Put	Bond Future	1600	2	1600	2	0.00
10/06/2016	R214 On 02-February-17			Bond Future	9.84	72.3636	9.8423	72.3636	0.00
10/06/2016	R214 On 02-February-17	9.67	Call	Bond Future	3373	3	3373	3	0.00
10/06/2016	R214 On 02-February-17	9.66	Call	Bond Future	3343	3	3343	3	0.00
10/06/2016	R214 On 02-February-17	9.68	Call	Bond Future	3404	3	3404	3	0.00
10/06/2016	R214 On 02-February-17	9.67	Put	Bond Future	4565	5	4565	5	0.00
10/06/2016	R214 On 02-February-17	9.66	Put	Bond Future	4604	5	4604	5	0.00
10/06/2016	R214 On 02-February-17	9.68	Put	Bond Future	4526	4	4526	4	0.00
10/06/2016	R248 On 04-August-16			Bond Future	9.83	93.6102	9.8275	93.6102	58,911.00
10/06/2016	R248 On 04-August-16	9.25	Call	Bond Future	708	1	708	1	0.00
10/06/2016	R248 On 04-August-16	9.26	Call	Bond Future	727	1	727	1	0.00
10/06/2016	R248 On 04-August-16	9.24	Call	Bond Future	689	1	689	1	0.00
10/06/2016	R248 On 04-August-16	9.26	Put	Bond Future	5970	6	5970	6	0.00
10/06/2016	R248 On 04-August-16	9.25	Put	Bond Future	6048	6	6048	6	0.00
10/06/2016	R248 On 04-August-16	9.24	Put	Bond Future	6126	6	6126	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
10/06/2016	R248 On 03-November-16			Bond Future	9.88	90.9496	9.8784	90.9496	0.00
10/06/2016	R248 On 03-November-16	10.39	Call	Bond Future	6497	7	6497	7	0.00
10/06/2016	R248 On 03-November-16	10.38	Call	Bond Future	6444	7	6444	7	0.00
10/06/2016	R248 On 03-November-16	10.37	Call	Bond Future	6392	7	6392	7	0.00
10/06/2016	R248 On 03-November-16	10.38	Put	Bond Future	2266	2	2266	2	0.00
10/06/2016	R248 On 03-November-16	10.39	Put	Bond Future	2239	2	2239	2	0.00
10/06/2016	R248 On 03-November-16	10.37	Put	Bond Future	2293	2	2293	2	0.00
10/06/2016	R248 On 02-February-17			Bond Future	9.92	92.7732	9.9240	92.7732	0.00
10/06/2016	R248 On 02-February-17	9.76	Call	Bond Future	4487	5	4487	5	0.00
10/06/2016	R248 On 02-February-17	9.77	Call	Bond Future	4527	5	4527	5	0.00
10/06/2016	R248 On 02-February-17	9.78	Call	Bond Future	4566	5	4566	5	0.00
10/06/2016	R248 On 02-February-17	9.77	Put	Bond Future	5872	6	5872	6	0.00
10/06/2016	R248 On 02-February-17	9.76	Put	Bond Future	5921	6	5921	6	0.00
10/06/2016	R248 On 02-February-17	9.78	Put	Bond Future	5823	6	5823	6	0.00