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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	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
11/07/2016	2025 On 04-August-16			Bond Future	127.95	127.9339	127.9474	127.9339	3,012.00
11/07/2016	2025 On 04-August-16	123.86	Call	Bond Future	4087	4	4087	4	0.00
11/07/2016	2025 On 04-August-16	123.87	Call	Bond Future	4077	4	4077	4	0.00
11/07/2016	2025 On 04-August-16	123.85	Call	Bond Future	4097	4	4097	4	0.00
11/07/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2025 On 03-November-16			Bond Future	130.38	130.3646	130.3774	130.3646	0.00
11/07/2016	2025 On 03-November-16	129.23	Call	Bond Future	1147	1	1147	1	0.00
11/07/2016	2025 On 03-November-16	129.22	Call	Bond Future	1157	1	1157	1	0.00
11/07/2016	2025 On 03-November-16	129.21	Call	Bond Future	1167	1	1167	1	0.00
11/07/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2030 On 04-August-16			Bond Future	9.02	91.6251	9.0186	91.6251	27,010.00
11/07/2016	2030 On 04-August-16	10.17	Call	Bond Future	7878	7	7878	7	0.00
11/07/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2030 On 03-November-16			Bond Future	9.06	93.3606	9.0554	93.3606	0.00
11/07/2016	2030 On 03-November-16	9.33	Call	Bond Future	1946	1	1946	1	0.00
11/07/2016	2030 On 03-November-16	9.34	Call	Bond Future	2015	1	2015	1	0.00
11/07/2016	2030 On 03-November-16	9.35	Call	Bond Future	2085	1	2085	1	0.00
11/07/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2032 On 04-August-16			Bond Future	9.14	94.8116	9.1387	94.8116	13,640.00
11/07/2016	2032 On 04-August-16	8.99	Call	Bond Future	761	1	761	1	0.00
11/07/2016	2032 On 04-August-16	9.01	Call	Bond Future	818	1	818	1	0.00
11/07/2016	2032 On 04-August-16	9.00	Call	Bond Future	789	1	789	1	0.00
11/07/2016	2032 On 04-August-16	9.00	Put	Bond Future	1880	3	1880	3	0.00
11/07/2016	2032 On 04-August-16	9.01	Put	Bond Future	1830	2	1830	2	0.00
11/07/2016	2032 On 04-August-16	8.99	Put	Bond Future	1931	3	1931	3	0.00
11/07/2016	2032 On 03-November-16			Bond Future	9.18	92.4484	9.1793	92.4484	0.00
11/07/2016	2032 On 03-November-16	10.28	Call	Bond Future	8396	8	8396	8	0.00
11/07/2016	2032 On 03-November-16	10.30	Call	Bond Future	8513	8	8513	8	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
11/07/2016	2032 On 03-November-16	10.29	Call	Bond Future	8454	8	8454	8	0.00
11/07/2016	2032 On 03-November-16	10.28	Put	Bond Future	448	1	448	1	0.00
11/07/2016	2032 On 03-November-16	10.29	Put	Bond Future	439	1	439	1	0.00
11/07/2016	2032 On 03-November-16	10.30	Put	Bond Future	430	1	430	1	0.00
11/07/2016	2032 On 02-February-17			Bond Future	9.21	94.2850	9.2140	94.2850	0.00
11/07/2016	2032 On 02-February-17	9.51	Call	Bond Future	4923	4	4923	4	0.00
11/07/2016	2032 On 02-February-17	9.53	Call	Bond Future	5012	5	5012	5	0.00
11/07/2016	2032 On 02-February-17	9.52	Call	Bond Future	4967	4	4967	4	0.00
11/07/2016	2032 On 02-February-17	9.52	Put	Bond Future	2676	3	2676	3	0.00
11/07/2016	2032 On 02-February-17	9.51	Put	Bond Future	2706	3	2706	3	0.00
11/07/2016	2032 On 02-February-17	9.53	Put	Bond Future	2648	3	2648	3	0.00
11/07/2016	2033 On 04-August-16			Bond Future	108.54	108.5306	108.5420	108.5306	4,353.00
11/07/2016	2033 On 04-August-16	104.99	Call	Bond Future	3552	4	3552	4	0.00
11/07/2016	2033 On 04-August-16	105.00	Call	Bond Future	3542	4	3542	4	0.00
11/07/2016	2033 On 04-August-16	105.01	Call	Bond Future	3532	4	3532	4	0.00
11/07/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2033 On 03-November-16			Bond Future	109.59	109.5758	109.5866	109.5758	0.00
11/07/2016	2033 On 03-November-16	109.18	Call	Bond Future	407	0	407	0	0.00
11/07/2016	2033 On 03-November-16	109.17	Call	Bond Future	417	0	417	0	0.00
11/07/2016	2033 On 03-November-16	109.16	Call	Bond Future	427	0	427	0	0.00
11/07/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2037 On 04-August-16			Bond Future	9.27	92.2377	9.2737	92.2377	41,219.00
11/07/2016	2037 On 04-August-16	9.24	Call	Bond Future	1278	1	1278	1	0.00
11/07/2016	2037 On 04-August-16	9.25	Call	Bond Future	1319	1	1319	1	0.00
11/07/2016	2037 On 04-August-16	9.26	Call	Bond Future	1360	1	1360	1	0.00
11/07/2016	2037 On 04-August-16	9.25	Put	Bond Future	1522	2	1522	2	0.00
11/07/2016	2037 On 04-August-16	9.26	Put	Bond Future	1477	2	1477	2	0.00
11/07/2016	2037 On 04-August-16	9.24	Put	Bond Future	1568	2	1568	2	0.00
11/07/2016	2037 On 03-November-16			Bond Future	9.31	93.9847	9.3117	93.9847	0.00
11/07/2016	2037 On 03-November-16	10.35	Call	Bond Future	8819	8	8819	8	0.00

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11/07/2016	2037 On 03-November-16	10.36	Call	Bond Future	8882	8	8882	8	0.00
11/07/2016	2037 On 03-November-16	10.37	Call	Bond Future	8945	8	8945	8	0.00
11/07/2016	2037 On 03-November-16	10.36	Put	Bond Future	586	1	586	1	0.00
11/07/2016	2037 On 03-November-16	10.37	Put	Bond Future	576	1	576	1	0.00
11/07/2016	2037 On 03-November-16	10.35	Put	Bond Future	597	1	597	1	0.00
11/07/2016	2037 On 02-February-17			Bond Future	9.34	91.5949	9.3446	91.5949	0.00
11/07/2016	2037 On 02-February-17	9.66	Call	Bond Future	5608	5	5608	5	0.00
11/07/2016	2037 On 02-February-17	9.68	Call	Bond Future	5706	5	5706	5	0.00
11/07/2016	2037 On 02-February-17	9.67	Call	Bond Future	5657	5	5657	5	0.00
11/07/2016	2037 On 02-February-17	9.66	Put	Bond Future	3004	3	3004	3	0.00
11/07/2016	2037 On 02-February-17	9.67	Put	Bond Future	2973	3	2973	3	0.00
11/07/2016	2037 On 02-February-17	9.68	Put	Bond Future	2941	3	2941	3	0.00
11/07/2016	2038 On 04-August-16			Bond Future	134.49	134.7078	134.4902	134.7078	21,368.00
11/07/2016	2038 On 04-August-16	129.31	Call	Bond Future	5180	5	5180	5	0.00
11/07/2016	2038 On 04-August-16	129.30	Call	Bond Future	5190	5	5190	5	0.00
11/07/2016	2038 On 04-August-16	129.32	Call	Bond Future	5170	5	5170	5	0.00
11/07/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2038 On 03-November-16			Bond Future	137.04	137.2672	137.0445	137.2672	0.00
11/07/2016	2038 On 03-November-16	136.33	Call	Bond Future	714	1	714	1	0.00
11/07/2016	2038 On 03-November-16	136.32	Call	Bond Future	724	1	724	1	0.00
11/07/2016	2038 On 03-November-16	136.31	Call	Bond Future	734	1	734	1	0.00
11/07/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2040 On 04-August-16			Bond Future	9.32	96.1577	9.3236	96.1577	722.00
11/07/2016	2040 On 04-August-16	9.51	Call	Bond Future	2535	2	2535	2	0.00
11/07/2016	2040 On 04-August-16	9.50	Call	Bond Future	2475	2	2475	2	0.00
11/07/2016	2040 On 04-August-16	9.49	Call	Bond Future	2417	2	2417	2	0.00
11/07/2016	2040 On 04-August-16	9.51	Put	Bond Future	840	1	840	1	0.00
11/07/2016	2040 On 04-August-16	9.50	Put	Bond Future	870	1	870	1	0.00
11/07/2016	2040 On 04-August-16	9.49	Put	Bond Future	901	1	901	1	0.00
11/07/2016	2040 On 03-November-16			Bond Future	9.36	97.9790	9.3618	97.9790	0.00

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11/07/2016	2040 On 03-November-16	9.70	Call	Bond Future	5107	4	5107	4	0.00
11/07/2016	2040 On 03-November-16	9.71	Call	Bond Future	5163	5	5163	5	0.00
11/07/2016	2040 On 03-November-16	9.69	Call	Bond Future	5052	4	5052	4	0.00
11/07/2016	2040 On 03-November-16	9.69	Put	Bond Future	2124	3	2124	3	0.00
11/07/2016	2040 On 03-November-16	9.71	Put	Bond Future	2062	2	2062	2	0.00
11/07/2016	2040 On 03-November-16	9.70	Put	Bond Future	2093	3	2093	3	0.00
11/07/2016	2044 On 04-August-16			Bond Future	9.35	93.2765	9.3533	93.2765	19,251.00
11/07/2016	2044 On 04-August-16	9.51	Call	Bond Future	2391	2	2391	2	0.00
11/07/2016	2044 On 04-August-16	9.50	Call	Bond Future	2333	2	2333	2	0.00
11/07/2016	2044 On 04-August-16	9.49	Call	Bond Future	2275	2	2275	2	0.00
11/07/2016	2044 On 04-August-16	9.50	Put	Bond Future	981	1	981	1	0.00
11/07/2016	2044 On 04-August-16	9.51	Put	Bond Future	948	1	948	1	0.00
11/07/2016	2044 On 04-August-16	9.49	Put	Bond Future	1015	2	1015	2	0.00
11/07/2016	2044 On 03-November-16			Bond Future	9.39	95.0432	9.3907	95.0432	285.00
11/07/2016	2044 On 03-November-16	10.42	Call	Bond Future	9470	9	9470	9	0.00
11/07/2016	2044 On 03-November-16	10.43	Call	Bond Future	9536	9	9536	9	0.00
11/07/2016	2044 On 03-November-16	10.41	Call	Bond Future	9404	9	9404	9	0.00
11/07/2016	2044 On 03-November-16	10.43	Put	Bond Future	699	1	699	1	0.00
11/07/2016	2044 On 03-November-16	10.42	Put	Bond Future	711	1	711	1	0.00
11/07/2016	2044 On 03-November-16	10.41	Put	Bond Future	723	1	723	1	0.00
11/07/2016	2044 On 02-February-17			Bond Future	9.42	92.5493	9.4233	92.5493	0.00
11/07/2016	2044 On 02-February-17	9.77	Call	Bond Future	6285	6	6285	6	0.00
11/07/2016	2044 On 02-February-17	9.76	Call	Bond Future	6232	6	6232	6	0.00
11/07/2016	2044 On 02-February-17	9.78	Call	Bond Future	6337	6	6337	6	0.00
11/07/2016	2044 On 02-February-17	9.77	Put	Bond Future	3189	4	3189	4	0.00
11/07/2016	2044 On 02-February-17	9.78	Put	Bond Future	3155	4	3155	4	0.00
11/07/2016	2044 On 02-February-17	9.76	Put	Bond Future	3223	4	3223	4	0.00
11/07/2016	2046 On 04-August-16			Bond Future	134.67	134.6585	134.6732	134.6585	17,314.00
11/07/2016	2046 On 04-August-16	129.00	Call	Bond Future	5673	6	5673	6	0.00
11/07/2016	2046 On 04-August-16	129.01	Call	Bond Future	5663	6	5663	6	0.00
11/07/2016	2046 On 04-August-16	129.02	Call	Bond Future	5653	6	5653	6	0.00
11/07/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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11/07/2016	2046 On 03-November-16			Bond Future	135.73	135.7148	135.7287	135.7148	0.00
11/07/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
11/07/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
11/07/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
11/07/2016	2046 On 03-November-16	137.09	Put	Bond Future	1361	1	1361	1	0.00
11/07/2016	2046 On 03-November-16	137.07	Put	Bond Future	1341	1	1341	1	0.00
11/07/2016	2046 On 03-November-16	137.08	Put	Bond Future	1351	1	1351	1	0.00
11/07/2016	2050 On 04-August-16			Bond Future	143.53	143.5169	143.5326	143.5169	21,635.00
11/07/2016	2050 On 04-August-16	139.12	Call	Bond Future	4413	4	4413	4	0.00
11/07/2016	2050 On 04-August-16	139.14	Call	Bond Future	4393	4	4393	4	0.00
11/07/2016	2050 On 04-August-16	139.13	Call	Bond Future	4403	4	4403	4	0.00
11/07/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
11/07/2016	2050 On 03-November-16			Bond Future	146.26	146.2436	146.2584	146.2436	0.00
11/07/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
11/07/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
11/07/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
11/07/2016	2050 On 03-November-16	149.53	Put	Bond Future	3272	3	3272	3	0.00
11/07/2016	2050 On 03-November-16	149.54	Put	Bond Future	3282	3	3282	3	0.00
11/07/2016	2050 On 03-November-16	149.52	Put	Bond Future	3262	3	3262	3	0.00
11/07/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	AL37 On 04-August-16			Index Future	495.09	493.6640	495.0930	493.6640	15.00
11/07/2016	AL37 On 03-November-16			Index Future	504.56	503.1150	504.5640	503.1150	0.00
11/07/2016	AL7T On 04-August-16			Index Future	578.07	574.2810	578.0710	574.2810	11.00
11/07/2016	AL7T On 03-November-16			Index Future	589.13	585.2750	589.1300	585.2750	0.00
11/07/2016	ALBI On 04-August-16			Index Future	526.02	522.2790	526.0180	522.2790	727.00
11/07/2016	ALBI On 03-November-16			Index Future	536.08	532.2780	536.0810	532.2780	12.00
11/07/2016	ALBI On 02-February-17			Index Future	546.72	542.8480	546.7160	542.8480	0.00
11/07/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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11/07/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/07/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	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
11/07/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2016	EL28 On 04-August-16			Bond Future	132.58	132.6995	132.5806	132.6995	0.00
11/07/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5721	6	5721	6	0.00
11/07/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5711	6	5711	6	0.00
11/07/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5701	6	5701	6	0.00
11/07/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
11/07/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
11/07/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
11/07/2016	EL28 On 03-November-16			Bond Future	133.44	133.5603	133.4380	133.5603	0.00
11/07/2016	EL28 On 03-November-16	132.15	Call	Bond Future	1288	1	1288	1	0.00
11/07/2016	EL28 On 03-November-16	132.17	Call	Bond Future	1268	1	1268	1	0.00
11/07/2016	EL28 On 03-November-16	132.16	Call	Bond Future	1278	1	1278	1	0.00
11/07/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
11/07/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
11/07/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
11/07/2016	ES33 On 04-August-16			Bond Future	10.15	80.9731	10.1517	80.9731	8,882.00
11/07/2016	ES33 On 04-August-16	10.25	Call	Bond Future	657	0	657	0	0.00
11/07/2016	ES33 On 04-August-16	10.24	Call	Bond Future	590	0	590	0	0.00
11/07/2016	ES33 On 04-August-16	10.26	Call	Bond Future	723	0	723	0	0.00
11/07/2016	ES33 On 04-August-16	10.24	Put	Bond Future	0	0	0	0	0.00
11/07/2016	ES33 On 04-August-16	10.26	Put	Bond Future	0	0	0	0	0.00
11/07/2016	ES33 On 04-August-16	10.25	Put	Bond Future	0	0	0	0	0.00
11/07/2016	ES33 On 03-November-16			Bond Future	10.22	78.7141	10.2211	78.7141	0.00
11/07/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6753	6	6753	6	0.00
11/07/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6637	6	6637	6	0.00
11/07/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6695	6	6695	6	0.00
11/07/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
11/07/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
11/07/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
11/07/2016	ES33 On 02-February-17			Bond Future	10.29	80.2778	10.2878	80.2778	0.00
11/07/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2070	1	2070	1	0.00
11/07/2016	ES33 On 02-February-17	10.60	Call	Bond Future	2007	1	2007	1	0.00
11/07/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1944	1	1944	1	0.00
11/07/2016	ES33 On 02-February-17	10.60	Put	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
11/07/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
11/07/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
11/07/2016	ES42 On 04-August-16			Bond Future	10.27	85.7057	10.2713	85.7057	7,270.00
11/07/2016	ES42 On 03-November-16			Bond Future	10.34	83.0663	10.3384	83.0663	0.00
11/07/2016	GOVI On 04-August-16			GOVI	523.62	520.1160	523.6150	520.1160	448.00
11/07/2016	GOVI On 04-August-16	521.00	Call	GOVI	26150	0	26150	0	0.00
11/07/2016	GOVI On 04-August-16	521.01	Call	GOVI	26050	0	26050	0	0.00
11/07/2016	GOVI On 04-August-16	520.99	Call	GOVI	26250	0	26250	0	0.00
11/07/2016	GOVI On 04-August-16	521.01	Put	GOVI	0	1	0	1	0.00
11/07/2016	GOVI On 04-August-16	520.99	Put	GOVI	0	1	0	1	0.00
11/07/2016	GOVI On 04-August-16	521.00	Put	GOVI	0	1	0	1	0.00
11/07/2016	GOVI On 03-November-16			GOVI	533.63	530.0740	533.6320	530.0740	137.00
11/07/2016	GOVI On 03-November-16	476.11	Call	GOVI	575220	54	575220	54	0.00
11/07/2016	GOVI On 03-November-16	476.12	Call	GOVI	575120	54	575120	54	0.00
11/07/2016	GOVI On 03-November-16	476.13	Call	GOVI	575020	54	575020	54	0.00
11/07/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
11/07/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
11/07/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
11/07/2016	GOVI On 02-February-17			GOVI	544.22	540.6000	544.2190	540.6000	0.00
11/07/2016	GOVI On 02-February-17	533.32	Call	GOVI	108990	7	108990	7	0.00
11/07/2016	GOVI On 02-February-17	533.34	Call	GOVI	108790	7	108790	7	0.00
11/07/2016	GOVI On 02-February-17	533.33	Call	GOVI	108890	7	108890	7	0.00
11/07/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
11/07/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
11/07/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
11/07/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/07/2016	IGOV On 04-August-16			Index Future	248.23	248.2200	248.2340	248.2200	1,059.00
11/07/2016	IGOV On 03-November-16			Index Future	253.00	252.9870	252.9980	252.9870	24.00
11/07/2016	IGOV On 02-February-17			Index Future	258.03	258.0260	258.0330	258.0260	0.00
11/07/2016	ILBI On 04-August-16			Index Future	672.38	672.4890	672.3800	672.4890	156.00
11/07/2016	ILBI On 03-November-16			Index Future	685.21	685.3200	685.2080	685.3200	0.00
11/07/2016	IS01 On 19-December-16			Interest Rate Swap	100.08	100.0775	100.0770	100.0775	0.00
11/07/2016	IS01 On 16-March-17			Interest Rate Swap	100.04	100.0454	100.0449	100.0454	0.00
11/07/2016	IS01 On 15-June-17			Interest Rate Swap	99.70	99.7030	99.6981	99.7030	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
11/07/2016	IS01 On 21-September-17			Interest Rate Swap	99.79	99.7929	99.7884	99.7929	0.00
11/07/2016	IS02 On 18-December-17			Interest Rate Swap	100.11	100.1220	100.1094	100.1220	0.00
11/07/2016	IS02 On 16-March-18			Interest Rate Swap	99.44	99.4550	99.4361	99.4550	0.00
11/07/2016	IS02 On 15-June-18			Interest Rate Swap	99.15	99.1927	99.1518	99.1927	0.00
11/07/2016	IS02 On 21-September-18			Interest Rate Swap	99.26	99.3180	99.2551	99.3180	0.00
11/07/2016	IS05 On 17-December-20			Interest Rate Swap	98.19	98.4210	98.1861	98.4210	0.00
11/07/2016	IS05 On 16-March-21			Interest Rate Swap	97.54	97.7828	97.5431	97.7828	0.00
11/07/2016	IS05 On 15-June-21			Interest Rate Swap	96.86	97.1082	96.8621	97.1082	0.00
11/07/2016	IS05 On 21-September-21			Interest Rate Swap	97.15	97.4033	97.1487	97.4033	0.00
11/07/2016	IS10 On 17-December-25			Interest Rate Swap	98.15	98.7849	98.1492	98.7849	0.00
11/07/2016	IS10 On 16-March-26			Interest Rate Swap	95.24	95.9014	95.2398	95.9014	0.00
11/07/2016	IS10 On 15-June-26			Interest Rate Swap	94.01	94.6862	94.0083	94.6862	0.00
11/07/2016	IS10 On 21-September-26			Interest Rate Swap	96.08	96.7520	96.0765	96.7520	0.00
11/07/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/07/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/07/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/07/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/07/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
11/07/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
11/07/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
11/07/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
11/07/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
11/07/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
11/07/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
11/07/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
11/07/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.72	92.2800	7.7200	92.2800	0.00
11/07/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.76	92.2400	7.7600	92.2400	0.00
11/07/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.80	92.2000	7.8000	92.2000	0.00
11/07/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
11/07/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
11/07/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
11/07/2016	R023 On 04-August-16			Bond Future	8.39	99.8496	8.3858	99.8496	11,610.00
11/07/2016	R023 On 04-August-16	8.24	Call	Bond Future	414	0	414	0	0.00
11/07/2016	R023 On 04-August-16	8.26	Call	Bond Future	449	0	449	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
11/07/2016	R023 On 04-August-16	8.25	Call	Bond Future	431	0	431	0	0.00
11/07/2016	R023 On 04-August-16	8.25	Put	Bond Future	1095	1	1095	1	0.00
11/07/2016	R023 On 04-August-16	8.24	Put	Bond Future	1126	1	1126	1	0.00
11/07/2016	R023 On 04-August-16	8.26	Put	Bond Future	1063	1	1063	1	0.00
11/07/2016	R023 On 03-November-16			Bond Future	8.42	97.8096	8.4186	97.8096	607.00
11/07/2016	R023 On 03-November-16	9.73	Call	Bond Future	6072	6	6072	6	0.00
11/07/2016	R023 On 03-November-16	9.75	Call	Bond Future	6153	6	6153	6	0.00
11/07/2016	R023 On 03-November-16	9.74	Call	Bond Future	6112	6	6112	6	0.00
11/07/2016	R023 On 03-November-16	9.74	Put	Bond Future	112	0	112	0	0.00
11/07/2016	R023 On 03-November-16	9.75	Put	Bond Future	109	0	109	0	0.00
11/07/2016	R023 On 03-November-16	9.73	Put	Bond Future	115	0	115	0	0.00
11/07/2016	R023 On 02-February-17			Bond Future	8.44	99.7524	8.4422	99.7524	0.00
11/07/2016	R023 On 02-February-17	8.86	Call	Bond Future	3133	3	3133	3	0.00
11/07/2016	R023 On 02-February-17	8.85	Call	Bond Future	3104	3	3104	3	0.00
11/07/2016	R023 On 02-February-17	8.84	Call	Bond Future	3074	3	3074	3	0.00
11/07/2016	R023 On 02-February-17	8.85	Put	Bond Future	1260	1	1260	1	0.00
11/07/2016	R023 On 02-February-17	8.84	Put	Bond Future	1275	1	1275	1	0.00
11/07/2016	R023 On 02-February-17	8.86	Put	Bond Future	1245	1	1245	1	0.00
11/07/2016	R035 On 04-August-16			Bond Future	9.22	99.9504	9.2230	99.9504	4,572.00
11/07/2016	R035 On 04-August-16	10.35	Call	Bond Future	8997	8	8997	8	0.00
11/07/2016	R035 On 04-August-16	10.36	Call	Bond Future	9071	8	9071	8	0.00
11/07/2016	R035 On 04-August-16	10.37	Call	Bond Future	9145	8	9145	8	0.00
11/07/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R035 On 03-November-16			Bond Future	9.26	97.3416	9.2643	97.3416	0.00
11/07/2016	R035 On 03-November-16	9.57	Call	Bond Future	2550	2	2550	2	0.00
11/07/2016	R035 On 03-November-16	9.59	Call	Bond Future	2713	2	2713	2	0.00
11/07/2016	R035 On 03-November-16	9.58	Call	Bond Future	2632	2	2632	2	0.00
11/07/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R186 On 04-August-16			Bond Future	8.61	113.4467	8.6116	113.4467	96,020.00
11/07/2016	R186 On 04-August-16	9.20	Call	Bond Future	4296	4	4296	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
11/07/2016	R186 On 04-August-16	8.85	Call	Bond Future	2191	2	2191	2	750.00
11/07/2016	R186 On 04-August-16	8.90	Call	Bond Future	2462	2	2462	2	500.00
11/07/2016	R186 On 04-August-16	9.60	Call	Bond Future	6958	6	6958	6	0.00
11/07/2016	R186 On 04-August-16	8.51	Call	Bond Future	778	1	778	1	0.00
11/07/2016	R186 On 04-August-16	8.49	Call	Bond Future	721	1	721	1	0.00
11/07/2016	R186 On 04-August-16	10.00	Call	Bond Future	9599	9	9599	9	0.00
11/07/2016	R186 On 04-August-16	9.25	Call	Bond Future	4623	4	4623	4	0.00
11/07/2016	R186 On 04-August-16	9.35	Call	Bond Future	5285	5	5285	5	500.00
11/07/2016	R186 On 04-August-16	9.40	Call	Bond Future	5619	5	5619	5	0.00
11/07/2016	R186 On 04-August-16	8.50	Call	Bond Future	749	1	749	1	0.00
11/07/2016	R186 On 04-August-16	9.30	Call	Bond Future	4953	4	4953	4	500.00
11/07/2016	R186 On 04-August-16	9.10	Call	Bond Future	3655	3	3655	3	0.00
11/07/2016	R186 On 04-August-16	8.90	Put	Bond Future	371	1	371	1	0.00
11/07/2016	R186 On 04-August-16	9.20	Put	Bond Future	85	0	85	0	2,500.00
11/07/2016	R186 On 04-August-16	9.10	Put	Bond Future	145	0	145	0	2,500.00
11/07/2016	R186 On 04-August-16	9.60	Put	Bond Future	7	0	7	0	4,031.00
11/07/2016	R186 On 04-August-16	8.49	Put	Bond Future	1619	2	1619	2	0.00
11/07/2016	R186 On 04-August-16	8.85	Put	Bond Future	459	1	459	1	0.00
11/07/2016	R186 On 04-August-16	10.00	Put	Bond Future	0	0	0	0	6,500.00
11/07/2016	R186 On 04-August-16	8.51	Put	Bond Future	1527	2	1527	2	0.00
11/07/2016	R186 On 04-August-16	9.25	Put	Bond Future	65	0	65	0	1,000.00
11/07/2016	R186 On 04-August-16	9.35	Put	Bond Future	36	0	36	0	0.00
11/07/2016	R186 On 04-August-16	8.50	Put	Bond Future	1572	2	1572	2	0.00
11/07/2016	R186 On 04-August-16	9.30	Put	Bond Future	49	0	49	0	0.00
11/07/2016	R186 On 04-August-16	9.40	Put	Bond Future	27	0	27	0	3,569.00
11/07/2016	R186 On 03-November-16			Bond Future	8.64	115.5952	8.6436	115.5952	1,253.00
11/07/2016	R186 On 03-November-16	9.66	Call	Bond Future	7412	7	7412	7	0.00
11/07/2016	R186 On 03-November-16	8.96	Call	Bond Future	3714	3	3714	3	0.00
11/07/2016	R186 On 03-November-16	9.40	Call	Bond Future	5945	5	5945	5	1,425.00
11/07/2016	R186 On 03-November-16	9.20	Call	Bond Future	4884	4	4884	4	1,425.00
11/07/2016	R186 On 03-November-16	8.95	Call	Bond Future	3669	3	3669	3	0.00
11/07/2016	R186 On 03-November-16	8.97	Call	Bond Future	3760	3	3760	3	0.00
11/07/2016	R186 On 03-November-16	9.71	Call	Bond Future	7702	7	7702	7	0.00
11/07/2016	R186 On 03-November-16	9.66	Put	Bond Future	404	1	404	1	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2016	R186 On 03-November-16	9.71	Put	Bond Future	365	0	365	0	5,000.00
11/07/2016	R186 On 03-November-16	8.96	Put	Bond Future	1467	2	1467	2	0.00
11/07/2016	R186 On 03-November-16	8.97	Put	Bond Future	1443	2	1443	2	0.00
11/07/2016	R186 On 03-November-16	9.20	Put	Bond Future	971	1	971	1	0.00
11/07/2016	R186 On 03-November-16	8.95	Put	Bond Future	1491	2	1491	2	0.00
11/07/2016	R186 On 03-November-16	9.40	Put	Bond Future	672	1	672	1	0.00
11/07/2016	R197 On 04-August-16			Bond Future	299.51	299.4766	299.5077	299.4766	1,608.00
11/07/2016	R197 On 04-August-16	293.98	Call	Bond Future	5528	5	5528	5	0.00
11/07/2016	R197 On 04-August-16	293.96	Call	Bond Future	5548	6	5548	6	0.00
11/07/2016	R197 On 04-August-16	293.97	Call	Bond Future	5538	6	5538	6	0.00
11/07/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R197 On 03-November-16			Bond Future	305.20	305.1665	305.1958	305.1665	0.00
11/07/2016	R197 On 03-November-16	303.56	Call	Bond Future	1636	2	1636	2	0.00
11/07/2016	R197 On 03-November-16	303.58	Call	Bond Future	1616	2	1616	2	0.00
11/07/2016	R197 On 03-November-16	303.57	Call	Bond Future	1626	2	1626	2	0.00
11/07/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R202 On 04-August-16			Bond Future	249.50	249.4689	249.4955	249.4689	37,066.00
11/07/2016	R202 On 04-August-16	243.26	Call	Bond Future	6616	7	6616	7	0.00
11/07/2016	R202 On 04-August-16	243.25	Call	Bond Future	6624	7	6624	7	0.00
11/07/2016	R202 On 04-August-16	243.24	Call	Bond Future	6633	7	6633	7	0.00
11/07/2016	R202 On 04-August-16	243.25	Put	Bond Future	379	0	379	0	0.00
11/07/2016	R202 On 04-August-16	243.26	Put	Bond Future	380	0	380	0	0.00
11/07/2016	R202 On 04-August-16	243.24	Put	Bond Future	378	0	378	0	0.00
11/07/2016	R202 On 03-November-16			Bond Future	254.23	254.2087	254.2339	254.2087	0.00
11/07/2016	R202 On 03-November-16	253.85	Call	Bond Future	384	0	384	0	0.00
11/07/2016	R202 On 03-November-16	253.86	Call	Bond Future	374	0	374	0	0.00
11/07/2016	R202 On 03-November-16	253.87	Call	Bond Future	364	0	364	0	0.00
11/07/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R202 On 03-November-16	253.85	Put	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
11/07/2016	R203 On 04-August-16			Bond Future	7.46	104.0675	7.4563	104.0675	58,231.00
11/07/2016	R203 On 04-August-16	7.24	Call	Bond Future	41	0	41	0	0.00
11/07/2016	R203 On 04-August-16	7.26	Call	Bond Future	46	0	46	0	0.00
11/07/2016	R203 On 04-August-16	7.25	Call	Bond Future	43	0	43	0	0.00
11/07/2016	R203 On 04-August-16	7.24	Put	Bond Future	267	0	267	0	0.00
11/07/2016	R203 On 04-August-16	7.26	Put	Bond Future	251	0	251	0	0.00
11/07/2016	R203 On 04-August-16	7.25	Put	Bond Future	259	0	259	0	0.00
11/07/2016	R203 On 03-November-16			Bond Future	7.37	101.8667	7.3707	101.8667	0.00
11/07/2016	R203 On 03-November-16	8.84	Call	Bond Future	1193	1	1193	1	0.00
11/07/2016	R203 On 03-November-16	8.86	Call	Bond Future	1209	1	1209	1	0.00
11/07/2016	R203 On 03-November-16	8.85	Call	Bond Future	1201	1	1201	1	0.00
11/07/2016	R203 On 03-November-16	8.85	Put	Bond Future	4	0	4	0	0.00
11/07/2016	R203 On 03-November-16	8.86	Put	Bond Future	4	0	4	0	0.00
11/07/2016	R203 On 03-November-16	8.84	Put	Bond Future	4	0	4	0	0.00
11/07/2016	R203 On 02-February-17			Bond Future	7.11	103.8902	7.1102	103.8902	0.00
11/07/2016	R203 On 02-February-17	7.70	Call	Bond Future	425	0	425	0	0.00
11/07/2016	R203 On 02-February-17	7.72	Call	Bond Future	434	0	434	0	0.00
11/07/2016	R203 On 02-February-17	7.71	Call	Bond Future	429	0	429	0	0.00
11/07/2016	R203 On 02-February-17	7.71	Put	Bond Future	81	0	81	0	0.00
11/07/2016	R203 On 02-February-17	7.70	Put	Bond Future	83	0	83	0	0.00
11/07/2016	R203 On 02-February-17	7.72	Put	Bond Future	80	0	80	0	0.00
11/07/2016	R204 On 04-August-16			Bond Future	7.82	101.3076	7.8241	101.3076	33,282.00
11/07/2016	R204 On 04-August-16	7.76	Call	Bond Future	211	0	211	0	0.00
11/07/2016	R204 On 04-August-16	7.75	Call	Bond Future	201	0	201	0	0.00
11/07/2016	R204 On 04-August-16	7.74	Call	Bond Future	193	0	193	0	0.00
11/07/2016	R204 On 04-August-16	7.75	Put	Bond Future	359	0	359	0	0.00
11/07/2016	R204 On 04-August-16	7.74	Put	Bond Future	372	0	372	0	0.00
11/07/2016	R204 On 04-August-16	7.76	Put	Bond Future	347	0	347	0	0.00
11/07/2016	R204 On 03-November-16			Bond Future	7.83	103.2262	7.8305	103.2262	656.00
11/07/2016	R204 On 03-November-16	9.22	Call	Bond Future	2644	3	2644	3	0.00
11/07/2016	R204 On 03-November-16	9.21	Call	Bond Future	2626	2	2626	2	0.00
11/07/2016	R204 On 03-November-16	9.23	Call	Bond Future	2662	3	2662	3	0.00
11/07/2016	R204 On 03-November-16	9.22	Put	Bond Future	18	0	18	0	0.00
11/07/2016	R204 On 03-November-16	9.23	Put	Bond Future	17	0	17	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
11/07/2016	R204 On 03-November-16	9.21	Put	Bond Future	19	0	19	0	0.00
11/07/2016	R204 On 02-February-17			Bond Future	7.80	101.2348	7.8004	101.2348	0.00
11/07/2016	R204 On 02-February-17	8.28	Call	Bond Future	1154	1	1154	1	0.00
11/07/2016	R204 On 02-February-17	8.29	Call	Bond Future	1166	1	1166	1	0.00
11/07/2016	R204 On 02-February-17	8.30	Call	Bond Future	1178	1	1178	1	0.00
11/07/2016	R204 On 02-February-17	8.28	Put	Bond Future	337	0	337	0	0.00
11/07/2016	R204 On 02-February-17	8.29	Put	Bond Future	332	0	332	0	0.00
11/07/2016	R204 On 02-February-17	8.30	Put	Bond Future	327	0	327	0	0.00
11/07/2016	R207 On 04-August-16			Bond Future	8.04	97.9804	8.0406	97.9804	74,649.00
11/07/2016	R207 On 04-August-16	8.00	Call	Bond Future	342	0	342	0	0.00
11/07/2016	R207 On 04-August-16	7.99	Call	Bond Future	329	0	329	0	0.00
11/07/2016	R207 On 04-August-16	8.01	Call	Bond Future	355	0	355	0	0.00
11/07/2016	R207 On 04-August-16	7.99	Put	Bond Future	476	1	476	1	0.00
11/07/2016	R207 On 04-August-16	8.00	Put	Bond Future	460	1	460	1	0.00
11/07/2016	R207 On 04-August-16	8.01	Put	Bond Future	444	1	444	1	0.00
11/07/2016	R207 On 02-February-17			Bond Future	8.06	98.1757	8.0588	98.1757	0.00
11/07/2016	R207 On 02-February-17	8.91	Call	Bond Future	2428	2	2428	2	62.00
11/07/2016	R207 On 02-February-17	9.22	Call	Bond Future	3070	3	3070	3	0.00
11/07/2016	R207 On 02-February-17	9.24	Call	Bond Future	3113	3	3113	3	0.00
11/07/2016	R207 On 02-February-17	9.23	Call	Bond Future	3091	3	3091	3	0.00
11/07/2016	R207 On 02-February-17	8.91	Put	Bond Future	298	0	298	0	0.00
11/07/2016	R207 On 02-February-17	9.22	Put	Bond Future	178	0	178	0	0.00
11/07/2016	R207 On 02-February-17	9.23	Put	Bond Future	175	0	175	0	0.00
11/07/2016	R207 On 02-February-17	9.24	Put	Bond Future	172	0	172	0	0.00
11/07/2016	R208 On 04-August-16			Bond Future	8.19	96.7035	8.1919	96.7035	48,487.00
11/07/2016	R208 On 04-August-16	7.99	Call	Bond Future	229	0	229	0	0.00
11/07/2016	R208 On 04-August-16	8.00	Call	Bond Future	240	0	240	0	0.00
11/07/2016	R208 On 04-August-16	8.01	Call	Bond Future	251	0	251	0	0.00
11/07/2016	R208 On 04-August-16	7.99	Put	Bond Future	974	1	974	1	0.00
11/07/2016	R208 On 04-August-16	8.00	Put	Bond Future	947	1	947	1	0.00
11/07/2016	R208 On 04-August-16	8.01	Put	Bond Future	921	1	921	1	0.00
11/07/2016	R208 On 03-November-16			Bond Future	8.22	95.1323	8.2206	95.1323	46.00
11/07/2016	R208 On 03-November-16	9.57	Call	Bond Future	4652	4	4652	4	0.00
11/07/2016	R208 On 03-November-16	9.59	Call	Bond Future	4715	4	4715	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
11/07/2016	R208 On 03-November-16	9.58	Call	Bond Future	4683	4	4683	4	0.00
11/07/2016	R208 On 03-November-16	9.57	Put	Bond Future	58	0	58	0	0.00
11/07/2016	R208 On 03-November-16	9.58	Put	Bond Future	56	0	56	0	0.00
11/07/2016	R208 On 03-November-16	9.59	Put	Bond Future	55	0	55	0	0.00
11/07/2016	R208 On 02-February-17			Bond Future	8.23	97.0221	8.2348	97.0221	0.00
11/07/2016	R208 On 02-February-17	8.64	Call	Bond Future	2179	2	2179	2	0.00
11/07/2016	R208 On 02-February-17	8.63	Call	Bond Future	2157	2	2157	2	0.00
11/07/2016	R208 On 02-February-17	8.65	Call	Bond Future	2201	2	2201	2	0.00
11/07/2016	R208 On 02-February-17	8.65	Put	Bond Future	825	1	825	1	0.00
11/07/2016	R208 On 02-February-17	8.64	Put	Bond Future	836	1	836	1	0.00
11/07/2016	R208 On 02-February-17	8.63	Put	Bond Future	847	1	847	1	0.00
11/07/2016	R209 On 04-August-16			Bond Future	9.17	75.0987	9.1721	75.0987	55,153.00
11/07/2016	R209 On 04-August-16	9.24	Call	Bond Future	1407	1	1407	1	0.00
11/07/2016	R209 On 04-August-16	10.60	Call	Bond Future	9258	9	9258	9	5,624.00
11/07/2016	R209 On 04-August-16	9.26	Call	Bond Future	1489	1	1489	1	0.00
11/07/2016	R209 On 04-August-16	9.25	Call	Bond Future	1448	1	1448	1	0.00
11/07/2016	R209 On 04-August-16	9.70	Call	Bond Future	3792	3	3792	3	0.00
11/07/2016	R209 On 04-August-16	10.29	Call	Bond Future	7412	7	7412	7	0.00
11/07/2016	R209 On 04-August-16	9.60	Call	Bond Future	3206	3	3206	3	5,624.00
11/07/2016	R209 On 04-August-16	9.40	Call	Bond Future	2130	2	2130	2	250.00
11/07/2016	R209 On 04-August-16	9.24	Put	Bond Future	922	1	922	1	0.00
11/07/2016	R209 On 04-August-16	10.60	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R209 On 04-August-16	9.26	Put	Bond Future	862	1	862	1	0.00
11/07/2016	R209 On 04-August-16	9.25	Put	Bond Future	891	1	891	1	0.00
11/07/2016	R209 On 04-August-16	10.29	Put	Bond Future	5	0	5	0	250.00
11/07/2016	R209 On 04-August-16	9.70	Put	Bond Future	143	0	143	0	250.00
11/07/2016	R209 On 04-August-16	9.40	Put	Bond Future	520	1	520	1	0.00
11/07/2016	R209 On 04-August-16	9.60	Put	Bond Future	227	0	227	0	0.00
11/07/2016	R209 On 03-November-16			Bond Future	9.21	73.3704	9.2077	73.3704	0.00
11/07/2016	R209 On 03-November-16	10.24	Call	Bond Future	7300	7	7300	7	0.00
11/07/2016	R209 On 03-November-16	10.26	Call	Bond Future	7405	7	7405	7	0.00
11/07/2016	R209 On 03-November-16	10.25	Call	Bond Future	7353	7	7353	7	0.00
11/07/2016	R209 On 03-November-16	10.25	Put	Bond Future	460	1	460	1	5,000.00
11/07/2016	R209 On 03-November-16	10.26	Put	Bond Future	451	1	451	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2016	R209 On 03-November-16	10.24	Put	Bond Future	468	1	468	1	0.00
11/07/2016	R209 On 02-February-17			Bond Future	9.24	74.8280	9.2382	74.8280	0.00
11/07/2016	R209 On 02-February-17	9.53	Call	Bond Future	4480	4	4480	4	0.00
11/07/2016	R209 On 02-February-17	9.55	Call	Bond Future	4562	4	4562	4	0.00
11/07/2016	R209 On 02-February-17	9.54	Call	Bond Future	4521	4	4521	4	0.00
11/07/2016	R209 On 02-February-17	9.53	Put	Bond Future	2458	3	2458	3	0.00
11/07/2016	R209 On 02-February-17	9.54	Put	Bond Future	2431	3	2431	3	0.00
11/07/2016	R209 On 02-February-17	9.55	Put	Bond Future	2405	3	2405	3	0.00
11/07/2016	R210 On 04-August-16			Bond Future	189.22	189.3941	189.2226	189.3941	2,571.00
11/07/2016	R210 On 04-August-16	181.51	Call	Bond Future	7713	8	7713	8	0.00
11/07/2016	R210 On 04-August-16	181.50	Call	Bond Future	7723	8	7723	8	0.00
11/07/2016	R210 On 04-August-16	181.52	Call	Bond Future	7703	8	7703	8	0.00
11/07/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R210 On 03-November-16			Bond Future	190.54	190.7156	190.5393	190.7156	0.00
11/07/2016	R210 On 03-November-16	188.90	Call	Bond Future	1639	2	1639	2	0.00
11/07/2016	R210 On 03-November-16	188.92	Call	Bond Future	1619	2	1619	2	0.00
11/07/2016	R210 On 03-November-16	188.91	Call	Bond Future	1629	2	1629	2	0.00
11/07/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R211 On 04-August-16			Bond Future	139.88	139.8675	139.8807	139.8675	62.00
11/07/2016	R211 On 04-August-16	137.09	Call	Bond Future	2791	3	2791	3	0.00
11/07/2016	R211 On 04-August-16	137.07	Call	Bond Future	2811	3	2811	3	0.00
11/07/2016	R211 On 04-August-16	137.08	Call	Bond Future	2801	3	2801	3	0.00
11/07/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R211 On 03-November-16			Bond Future	142.54	142.5250	142.5373	142.5250	0.00
11/07/2016	R211 On 03-November-16	141.76	Call	Bond Future	777	1	777	1	0.00
11/07/2016	R211 On 03-November-16	141.75	Call	Bond Future	787	1	787	1	0.00
11/07/2016	R211 On 03-November-16	141.74	Call	Bond Future	797	1	797	1	0.00
11/07/2016	R211 On 03-November-16	141.75	Put	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
11/07/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R212 On 04-August-16			Bond Future	146.27	146.2505	146.2659	146.2505	4,218.00
11/07/2016	R212 On 04-August-16	142.44	Call	Bond Future	3826	4	3826	4	0.00
11/07/2016	R212 On 04-August-16	142.43	Call	Bond Future	3836	4	3836	4	0.00
11/07/2016	R212 On 04-August-16	142.42	Call	Bond Future	3846	4	3846	4	0.00
11/07/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R212 On 03-November-16			Bond Future	149.04	149.0292	149.0439	149.0292	0.00
11/07/2016	R212 On 03-November-16	148.11	Call	Bond Future	934	1	934	1	0.00
11/07/2016	R212 On 03-November-16	148.12	Call	Bond Future	924	1	924	1	0.00
11/07/2016	R212 On 03-November-16	148.10	Call	Bond Future	944	1	944	1	0.00
11/07/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R213 On 04-August-16			Bond Future	9.06	85.9270	9.0572	85.9270	44,423.00
11/07/2016	R213 On 04-August-16	9.01	Call	Bond Future	954	1	954	1	0.00
11/07/2016	R213 On 04-August-16	8.99	Call	Bond Future	891	1	891	1	0.00
11/07/2016	R213 On 04-August-16	9.00	Call	Bond Future	922	1	922	1	0.00
11/07/2016	R213 On 04-August-16	8.99	Put	Bond Future	1367	2	1367	2	0.00
11/07/2016	R213 On 04-August-16	9.00	Put	Bond Future	1327	2	1327	2	0.00
11/07/2016	R213 On 04-August-16	9.01	Put	Bond Future	1288	2	1288	2	0.00
11/07/2016	R213 On 03-November-16			Bond Future	9.10	84.0037	9.0958	84.0037	0.00
11/07/2016	R213 On 03-November-16	10.20	Call	Bond Future	7606	7	7606	7	0.00
11/07/2016	R213 On 03-November-16	10.19	Call	Bond Future	7552	7	7552	7	0.00
11/07/2016	R213 On 03-November-16	10.18	Call	Bond Future	7498	7	7498	7	0.00
11/07/2016	R213 On 03-November-16	10.19	Put	Bond Future	384	0	384	0	0.00
11/07/2016	R213 On 03-November-16	10.18	Put	Bond Future	391	1	391	1	0.00
11/07/2016	R213 On 03-November-16	10.20	Put	Bond Future	376	0	376	0	0.00
11/07/2016	R213 On 02-February-17			Bond Future	9.13	85.6723	9.1297	85.6723	0.00
11/07/2016	R213 On 02-February-17	9.40	Call	Bond Future	4292	4	4292	4	0.00
11/07/2016	R213 On 02-February-17	9.42	Call	Bond Future	4372	4	4372	4	0.00
11/07/2016	R213 On 02-February-17	9.41	Call	Bond Future	4332	4	4332	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
11/07/2016	R213 On 02-February-17	9.40	Put	Bond Future	2456	3	2456	3	0.00
11/07/2016	R213 On 02-February-17	9.42	Put	Bond Future	2403	3	2403	3	0.00
11/07/2016	R213 On 02-February-17	9.41	Put	Bond Future	2429	3	2429	3	0.00
11/07/2016	R214 On 04-August-16			Bond Future	9.26	75.4933	9.2615	75.4933	30,086.00
11/07/2016	R214 On 04-August-16	9.30	Call	Bond Future	1360	1	1360	1	1,300.00
11/07/2016	R214 On 04-August-16	9.24	Call	Bond Future	1133	1	1133	1	0.00
11/07/2016	R214 On 04-August-16	11.30	Call	Bond Future	13034	12	13034	12	5,610.00
11/07/2016	R214 On 04-August-16	9.26	Call	Bond Future	1206	1	1206	1	0.00
11/07/2016	R214 On 04-August-16	9.25	Call	Bond Future	1169	1	1169	1	0.00
11/07/2016	R214 On 04-August-16	10.30	Call	Bond Future	7183	6	7183	6	5,610.00
11/07/2016	R214 On 04-August-16	8.55	Call	Bond Future	39	0	39	0	1,300.00
11/07/2016	R214 On 04-August-16	9.30	Put	Bond Future	1072	2	1072	2	0.00
11/07/2016	R214 On 04-August-16	9.26	Put	Bond Future	1217	2	1217	2	0.00
11/07/2016	R214 On 04-August-16	9.24	Put	Bond Future	1295	2	1295	2	0.00
11/07/2016	R214 On 04-August-16	11.30	Put	Bond Future	0	0	0	0	0.00
11/07/2016	R214 On 04-August-16	10.30	Put	Bond Future	10	0	10	0	0.00
11/07/2016	R214 On 04-August-16	9.25	Put	Bond Future	1256	2	1256	2	0.00
11/07/2016	R214 On 04-August-16	8.55	Put	Bond Future	5720	7	5720	7	0.00
11/07/2016	R214 On 03-November-16			Bond Future	9.30	73.6260	9.2981	73.6260	3,395.00
11/07/2016	R214 On 03-November-16	10.33	Call	Bond Future	7584	7	7584	7	0.00
11/07/2016	R214 On 03-November-16	10.35	Call	Bond Future	7692	7	7692	7	0.00
11/07/2016	R214 On 03-November-16	10.34	Call	Bond Future	7638	7	7638	7	0.00
11/07/2016	R214 On 03-November-16	10.33	Put	Bond Future	500	1	500	1	0.00
11/07/2016	R214 On 03-November-16	10.34	Put	Bond Future	491	1	491	1	0.00
11/07/2016	R214 On 03-November-16	10.35	Put	Bond Future	482	1	482	1	0.00
11/07/2016	R214 On 02-February-17			Bond Future	9.33	75.0884	9.3308	75.0884	0.00
11/07/2016	R214 On 02-February-17	9.67	Call	Bond Future	4936	4	4936	4	0.00
11/07/2016	R214 On 02-February-17	9.66	Call	Bond Future	4893	4	4893	4	0.00
11/07/2016	R214 On 02-February-17	9.68	Call	Bond Future	4979	4	4979	4	0.00
11/07/2016	R214 On 02-February-17	9.67	Put	Bond Future	2491	3	2491	3	0.00
11/07/2016	R214 On 02-February-17	9.66	Put	Bond Future	2518	3	2518	3	0.00
11/07/2016	R214 On 02-February-17	9.68	Put	Bond Future	2463	3	2463	3	0.00
11/07/2016	R248 On 04-August-16			Bond Future	9.33	96.8775	9.3321	96.8775	57,887.00
11/07/2016	R248 On 04-August-16	9.25	Call	Bond Future	1249	1	1249	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2016	R248 On 04-August-16	9.26	Call	Bond Future	1290	1	1290	1	0.00
11/07/2016	R248 On 04-August-16	9.24	Call	Bond Future	1208	1	1208	1	0.00
11/07/2016	R248 On 04-August-16	9.26	Put	Bond Future	1985	3	1985	3	0.00
11/07/2016	R248 On 04-August-16	9.25	Put	Bond Future	2041	3	2041	3	0.00
11/07/2016	R248 On 04-August-16	9.24	Put	Bond Future	2099	3	2099	3	0.00
11/07/2016	R248 On 03-November-16			Bond Future	9.37	94.2739	9.3706	94.2739	1,529.00
11/07/2016	R248 On 03-November-16	10.39	Call	Bond Future	9626	9	9626	9	0.00
11/07/2016	R248 On 03-November-16	10.38	Call	Bond Future	9559	9	9559	9	0.00
11/07/2016	R248 On 03-November-16	10.37	Call	Bond Future	9492	9	9492	9	0.00
11/07/2016	R248 On 03-November-16	10.38	Put	Bond Future	760	1	760	1	0.00
11/07/2016	R248 On 03-November-16	10.39	Put	Bond Future	747	1	747	1	0.00
11/07/2016	R248 On 03-November-16	10.37	Put	Bond Future	772	1	772	1	0.00
11/07/2016	R248 On 02-February-17			Bond Future	9.41	96.1465	9.4052	96.1465	0.00
11/07/2016	R248 On 02-February-17	9.76	Call	Bond Future	6560	6	6560	6	0.00
11/07/2016	R248 On 02-February-17	9.77	Call	Bond Future	6614	6	6614	6	0.00
11/07/2016	R248 On 02-February-17	9.78	Call	Bond Future	6669	6	6669	6	0.00
11/07/2016	R248 On 02-February-17	9.77	Put	Bond Future	3279	4	3279	4	0.00
11/07/2016	R248 On 02-February-17	9.76	Put	Bond Future	3313	4	3313	4	0.00
11/07/2016	R248 On 02-February-17	9.78	Put	Bond Future	3245	4	3245	4	0.00