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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	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
10/08/2016	2025 On 04-August-16			Bond Future	127.69	127.6883	127.6883	127.6883	0.00
10/08/2016	2025 On 03-November-16			Bond Future	130.21	130.2507	130.2089	130.2507	3,077.00
10/08/2016	2025 On 03-November-16	129.21	Call	Bond Future	999	1	999	1	0.00
10/08/2016	2025 On 03-November-16	129.22	Call	Bond Future	989	1	989	1	0.00
10/08/2016	2025 On 03-November-16	129.23	Call	Bond Future	979	1	979	1	0.00
10/08/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2030 On 04-August-16			Bond Future	8.94	92.9347	8.9400	92.9347	0.00
10/08/2016	2030 On 03-November-16			Bond Future	8.83	94.9726	8.8267	94.9726	30,296.00
10/08/2016	2030 On 03-November-16	9.33	Call	Bond Future	3611	3	3611	3	0.00
10/08/2016	2030 On 03-November-16	9.34	Call	Bond Future	3681	3	3681	3	0.00
10/08/2016	2030 On 03-November-16	9.35	Call	Bond Future	3750	3	3750	3	0.00
10/08/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2030 On 02-February-17			Bond Future	8.85	92.8199	8.8545	92.8199	0.00
10/08/2016	2030 On 02-February-17	9.29	Call	Bond Future	3098	2	3098	2	0.00
10/08/2016	2030 On 02-February-17	9.31	Call	Bond Future	3237	2	3237	2	0.00
10/08/2016	2030 On 02-February-17	9.30	Call	Bond Future	3167	2	3167	2	0.00
10/08/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2030 On 04-May-17			Bond Future	8.88	94.7183	8.8754	94.7183	0.00
10/08/2016	2030 On 04-May-17	9.34	Call	Bond Future	3262	2	3262	2	0.00
10/08/2016	2030 On 04-May-17	9.33	Call	Bond Future	3193	2	3193	2	0.00
10/08/2016	2030 On 04-May-17	9.32	Call	Bond Future	3125	2	3125	2	0.00
10/08/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2032 On 04-August-16			Bond Future	9.06	96.2529	9.0600	96.2529	0.00
10/08/2016	2032 On 03-November-16			Bond Future	8.95	94.2573	8.9451	94.2573	13,093.00
10/08/2016	2032 On 03-November-16	10.28	Call	Bond Future	9903	9	9903	9	0.00
10/08/2016	2032 On 03-November-16	10.30	Call	Bond Future	10031	9	10031	9	0.00

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10/08/2016	2032 On 03-November-16	10.29	Call	Bond Future	9967	9	9967	9	0.00
10/08/2016	2032 On 03-November-16	10.28	Put	Bond Future	125	0	125	0	0.00
10/08/2016	2032 On 03-November-16	10.30	Put	Bond Future	118	0	118	0	0.00
10/08/2016	2032 On 03-November-16	10.29	Put	Bond Future	121	0	121	0	0.00
10/08/2016	2032 On 02-February-17			Bond Future	8.98	96.0969	8.9768	96.0969	0.00
10/08/2016	2032 On 02-February-17	9.51	Call	Bond Future	5851	5	5851	5	0.00
10/08/2016	2032 On 02-February-17	9.53	Call	Bond Future	5952	5	5952	5	0.00
10/08/2016	2032 On 02-February-17	9.52	Call	Bond Future	5901	5	5901	5	0.00
10/08/2016	2032 On 02-February-17	9.52	Put	Bond Future	1777	2	1777	2	0.00
10/08/2016	2032 On 02-February-17	9.51	Put	Bond Future	1800	2	1800	2	0.00
10/08/2016	2032 On 02-February-17	9.53	Put	Bond Future	1754	2	1754	2	0.00
10/08/2016	2032 On 04-May-17			Bond Future	9.00	93.9008	8.9981	93.9008	0.00
10/08/2016	2032 On 04-May-17	9.46	Call	Bond Future	6151	6	6151	6	0.00
10/08/2016	2032 On 04-May-17	9.45	Call	Bond Future	6104	6	6104	6	0.00
10/08/2016	2032 On 04-May-17	9.44	Call	Bond Future	6057	6	6057	6	0.00
10/08/2016	2032 On 04-May-17	9.45	Put	Bond Future	2687	3	2687	3	0.00
10/08/2016	2032 On 04-May-17	9.46	Put	Bond Future	2661	3	2661	3	0.00
10/08/2016	2032 On 04-May-17	9.44	Put	Bond Future	2714	3	2714	3	0.00
10/08/2016	2033 On 04-August-16			Bond Future	107.60	107.5981	107.5981	107.5981	0.00
10/08/2016	2033 On 03-November-16			Bond Future	108.54	108.5710	108.5369	108.5710	4,275.00
10/08/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
10/08/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
10/08/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
10/08/2016	2033 On 03-November-16	109.17	Put	Bond Future	633	1	633	1	0.00
10/08/2016	2033 On 03-November-16	109.18	Put	Bond Future	643	1	643	1	0.00
10/08/2016	2033 On 03-November-16	109.16	Put	Bond Future	623	1	623	1	0.00
10/08/2016	2037 On 04-August-16			Bond Future	9.18	94.0416	9.1750	94.0416	0.00
10/08/2016	2037 On 03-November-16			Bond Future	9.06	96.2917	9.0575	96.2917	40,431.00
10/08/2016	2037 On 03-November-16	10.35	Call	Bond Future	10624	10	10624	10	0.00
10/08/2016	2037 On 03-November-16	10.36	Call	Bond Future	10693	10	10693	10	0.00
10/08/2016	2037 On 03-November-16	10.37	Call	Bond Future	10761	10	10761	10	0.00
10/08/2016	2037 On 03-November-16	10.36	Put	Bond Future	192	0	192	0	0.00
10/08/2016	2037 On 03-November-16	10.37	Put	Bond Future	187	0	187	0	0.00
10/08/2016	2037 On 03-November-16	10.35	Put	Bond Future	197	0	197	0	0.00

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10/08/2016	2037 On 02-February-17			Bond Future	9.09	93.9144	9.0870	93.9144	0.00
10/08/2016	2037 On 02-February-17	9.66	Call	Bond Future	6760	6	6760	6	0.00
10/08/2016	2037 On 02-February-17	9.68	Call	Bond Future	6872	6	6872	6	0.00
10/08/2016	2037 On 02-February-17	9.67	Call	Bond Future	6816	6	6816	6	0.00
10/08/2016	2037 On 02-February-17	9.66	Put	Bond Future	1940	2	1940	2	0.00
10/08/2016	2037 On 02-February-17	9.67	Put	Bond Future	1916	2	1916	2	0.00
10/08/2016	2037 On 02-February-17	9.68	Put	Bond Future	1891	2	1891	2	0.00
10/08/2016	2037 On 04-May-17			Bond Future	9.11	95.8353	9.1107	95.8353	0.00
10/08/2016	2037 On 04-May-17	9.59	Call	Bond Future	7183	7	7183	7	0.00
10/08/2016	2037 On 04-May-17	9.58	Call	Bond Future	7131	6	7131	6	0.00
10/08/2016	2037 On 04-May-17	9.60	Call	Bond Future	7234	7	7234	7	0.00
10/08/2016	2037 On 04-May-17	9.58	Put	Bond Future	3183	3	3183	3	0.00
10/08/2016	2037 On 04-May-17	9.60	Put	Bond Future	3123	3	3123	3	0.00
10/08/2016	2037 On 04-May-17	9.59	Put	Bond Future	3153	3	3153	3	0.00
10/08/2016	2038 On 04-August-16			Bond Future	133.96	133.9558	133.9558	133.9558	0.00
10/08/2016	2038 On 03-November-16			Bond Future	136.62	136.4327	136.6242	136.4327	20,808.00
10/08/2016	2038 On 03-November-16	136.33	Call	Bond Future	294	0	294	0	0.00
10/08/2016	2038 On 03-November-16	136.32	Call	Bond Future	304	0	304	0	0.00
10/08/2016	2038 On 03-November-16	136.31	Call	Bond Future	314	0	314	0	0.00
10/08/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2040 On 04-August-16			Bond Future	9.21	98.2817	9.2050	98.2817	0.00
10/08/2016	2040 On 03-November-16			Bond Future	9.09	100.6498	9.0922	100.6498	3,584.00
10/08/2016	2040 On 03-November-16	9.69	Call	Bond Future	6487	6	6487	6	0.00
10/08/2016	2040 On 03-November-16	9.71	Call	Bond Future	6621	6	6621	6	0.00
10/08/2016	2040 On 03-November-16	9.70	Call	Bond Future	6554	6	6554	6	0.00
10/08/2016	2040 On 03-November-16	9.69	Put	Bond Future	1041	1	1041	1	0.00
10/08/2016	2040 On 03-November-16	9.70	Put	Bond Future	1021	1	1021	1	0.00
10/08/2016	2040 On 03-November-16	9.71	Put	Bond Future	1001	1	1001	1	0.00
10/08/2016	2040 On 02-February-17			Bond Future	9.12	98.1071	9.1217	98.1071	0.00
10/08/2016	2040 On 02-February-17	9.58	Call	Bond Future	6678	6	6678	6	0.00
10/08/2016	2040 On 02-February-17	9.59	Call	Bond Future	6736	6	6736	6	0.00
10/08/2016	2040 On 02-February-17	9.60	Call	Bond Future	6794	6	6794	6	0.00

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10/08/2016	2040 On 02-February-17	9.59	Put	Bond Future	2460	3	2460	3	0.00
10/08/2016	2040 On 02-February-17	9.60	Put	Bond Future	2430	3	2430	3	0.00
10/08/2016	2040 On 02-February-17	9.58	Put	Bond Future	2490	3	2490	3	0.00
10/08/2016	2040 On 04-May-17			Bond Future	9.15	100.1137	9.1455	100.1137	0.00
10/08/2016	2040 On 04-May-17	9.62	Call	Bond Future	7737	7	7737	7	0.00
10/08/2016	2040 On 04-May-17	9.63	Call	Bond Future	7792	7	7792	7	0.00
10/08/2016	2040 On 04-May-17	9.64	Call	Bond Future	7848	7	7848	7	0.00
10/08/2016	2040 On 04-May-17	9.63	Put	Bond Future	3403	4	3403	4	0.00
10/08/2016	2040 On 04-May-17	9.64	Put	Bond Future	3371	4	3371	4	0.00
10/08/2016	2040 On 04-May-17	9.62	Put	Bond Future	3435	4	3435	4	0.00
10/08/2016	2044 On 04-August-16			Bond Future	9.25	95.3256	9.2450	95.3256	0.00
10/08/2016	2044 On 03-November-16			Bond Future	9.12	97.6933	9.1215	97.6933	18,597.00
10/08/2016	2044 On 03-November-16	10.42	Call	Bond Future	11548	11	11548	11	0.00
10/08/2016	2044 On 03-November-16	10.41	Call	Bond Future	11476	11	11476	11	0.00
10/08/2016	2044 On 03-November-16	10.43	Call	Bond Future	11620	11	11620	11	0.00
10/08/2016	2044 On 03-November-16	10.43	Put	Bond Future	234	0	234	0	0.00
10/08/2016	2044 On 03-November-16	10.42	Put	Bond Future	240	0	240	0	0.00
10/08/2016	2044 On 03-November-16	10.41	Put	Bond Future	246	0	246	0	0.00
10/08/2016	2044 On 02-February-17			Bond Future	9.15	95.2182	9.1504	95.2182	0.00
10/08/2016	2044 On 02-February-17	9.77	Call	Bond Future	7707	7	7707	7	0.00
10/08/2016	2044 On 02-February-17	9.78	Call	Bond Future	7768	7	7768	7	0.00
10/08/2016	2044 On 02-February-17	9.76	Call	Bond Future	7646	7	7646	7	0.00
10/08/2016	2044 On 02-February-17	9.77	Put	Bond Future	2046	2	2046	2	0.00
10/08/2016	2044 On 02-February-17	9.78	Put	Bond Future	2021	2	2021	2	0.00
10/08/2016	2044 On 02-February-17	9.76	Put	Bond Future	2072	2	2072	2	0.00
10/08/2016	2044 On 04-May-17			Bond Future	9.17	97.1658	9.1738	97.1658	0.00
10/08/2016	2044 On 04-May-17	9.67	Call	Bond Future	8009	7	8009	7	0.00
10/08/2016	2044 On 04-May-17	9.66	Call	Bond Future	7953	7	7953	7	0.00
10/08/2016	2044 On 04-May-17	9.68	Call	Bond Future	8064	7	8064	7	0.00
10/08/2016	2044 On 04-May-17	9.68	Put	Bond Future	3423	4	3423	4	0.00
10/08/2016	2044 On 04-May-17	9.67	Put	Bond Future	3455	4	3455	4	0.00
10/08/2016	2044 On 04-May-17	9.66	Put	Bond Future	3488	4	3488	4	0.00
10/08/2016	2046 On 04-August-16			Bond Future	133.83	133.8331	133.8331	133.8331	0.00
10/08/2016	2046 On 03-November-16			Bond Future	134.77	134.8105	134.7693	134.8105	17,253.00

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10/08/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
10/08/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
10/08/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
10/08/2016	2046 On 03-November-16	137.09	Put	Bond Future	2321	2	2321	2	0.00
10/08/2016	2046 On 03-November-16	137.07	Put	Bond Future	2301	2	2301	2	0.00
10/08/2016	2046 On 03-November-16	137.08	Put	Bond Future	2311	2	2311	2	0.00
10/08/2016	2050 On 04-August-16			Bond Future	142.34	142.3449	142.3449	142.3449	0.00
10/08/2016	2050 On 03-November-16			Bond Future	144.93	144.9774	144.9339	144.9774	21,628.00
10/08/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
10/08/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
10/08/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
10/08/2016	2050 On 03-November-16	149.53	Put	Bond Future	4596	5	4596	5	0.00
10/08/2016	2050 On 03-November-16	149.54	Put	Bond Future	4606	5	4606	5	0.00
10/08/2016	2050 On 03-November-16	149.52	Put	Bond Future	4586	5	4586	5	0.00
10/08/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	AL37 On 03-November-16			Index Future	508.33	506.6870	508.3300	506.6870	14.00
10/08/2016	AL37 On 02-February-17			Index Future	518.24	516.5730	518.2420	516.5730	0.00
10/08/2016	AL7T On 03-November-16			Index Future	595.57	591.9180	595.5730	591.9180	9.00
10/08/2016	AL7T On 02-February-17			Index Future	607.19	603.4670	607.1860	603.4670	0.00
10/08/2016	ALBI On 03-November-16			Index Future	544.79	540.9070	544.7930	540.9070	721.00
10/08/2016	ALBI On 02-February-17			Index Future	555.42	551.4610	555.4160	551.4610	0.00
10/08/2016	ALBI On 04-May-17			Index Future	566.74	562.7290	566.7430	562.7290	0.00
10/08/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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10/08/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/08/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	EL28 On 04-August-16			Bond Future	131.11	131.1089	131.1089	131.1089	0.00
10/08/2016	EL28 On 03-November-16			Bond Future	131.84	131.8806	131.8442	131.8806	0.00
10/08/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
10/08/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
10/08/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
10/08/2016	EL28 On 03-November-16	132.16	Put	Bond Future	316	0	316	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
10/08/2016	EL28 On 03-November-16	132.17	Put	Bond Future	326	0	326	0	0.00
10/08/2016	EL28 On 03-November-16	132.15	Put	Bond Future	306	0	306	0	0.00
10/08/2016	EL28 On 02-February-17			Bond Future	134.42	134.4623	134.4233	134.4623	0.00
10/08/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
10/08/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
10/08/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
10/08/2016	EL28 On 02-February-17	135.10	Put	Bond Future	677	1	677	1	0.00
10/08/2016	EL28 On 02-February-17	135.12	Put	Bond Future	697	1	697	1	0.00
10/08/2016	EL28 On 02-February-17	135.11	Put	Bond Future	687	1	687	1	0.00
10/08/2016	EL28 On 04-May-17			Bond Future	135.48	135.5276	135.4822	135.5276	0.00
10/08/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
10/08/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
10/08/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
10/08/2016	EL28 On 04-May-17	137.90	Put	Bond Future	2418	2	2418	2	0.00
10/08/2016	EL28 On 04-May-17	137.91	Put	Bond Future	2428	2	2428	2	0.00
10/08/2016	EL28 On 04-May-17	137.92	Put	Bond Future	2438	2	2438	2	0.00
10/08/2016	ES33 On 04-August-16			Bond Future	10.06	82.3398	10.0550	82.3398	0.00
10/08/2016	ES33 On 03-November-16			Bond Future	9.97	80.4403	9.9718	80.4403	8,789.00
10/08/2016	ES33 On 03-November-16	11.31	Call	Bond Future	8435	8	8435	8	0.00
10/08/2016	ES33 On 03-November-16	11.29	Call	Bond Future	8319	8	8319	8	0.00
10/08/2016	ES33 On 03-November-16	11.30	Call	Bond Future	8377	8	8377	8	0.00
10/08/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
10/08/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
10/08/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
10/08/2016	ES33 On 02-February-17			Bond Future	10.03	82.0102	10.0346	82.0102	0.00
10/08/2016	ES33 On 02-February-17	10.61	Call	Bond Future	3757	3	3757	3	0.00
10/08/2016	ES33 On 02-February-17	10.60	Call	Bond Future	3694	3	3694	3	0.00
10/08/2016	ES33 On 02-February-17	10.59	Call	Bond Future	3631	3	3631	3	0.00
10/08/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
10/08/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
10/08/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
10/08/2016	ES33 On 04-May-17			Bond Future	10.09	79.8911	10.0857	79.8911	0.00
10/08/2016	ES33 On 04-May-17	10.55	Call	Bond Future	3022	2	3022	2	0.00
10/08/2016	ES33 On 04-May-17	10.56	Call	Bond Future	3085	2	3085	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2016	ES33 On 04-May-17	10.54	Call	Bond Future	2958	2	2958	2	0.00
10/08/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
10/08/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
10/08/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
10/08/2016	ES42 On 04-August-16			Bond Future	10.17	87.3599	10.1650	87.3599	0.00
10/08/2016	ES42 On 03-November-16			Bond Future	10.07	85.2222	10.0688	85.2222	8,777.00
10/08/2016	ES42 On 02-February-17			Bond Future	10.13	86.8858	10.1267	86.8858	0.00
10/08/2016	ES42 On 04-May-17			Bond Future	10.18	84.3989	10.1773	84.3989	0.00
10/08/2016	GOVI On 03-November-16			GOVI	541.43	537.8310	541.4290	537.8310	417.00
10/08/2016	GOVI On 03-November-16	476.11	Call	GOVI	653190	62	653190	62	0.00
10/08/2016	GOVI On 03-November-16	476.13	Call	GOVI	652990	62	652990	62	0.00
10/08/2016	GOVI On 03-November-16	476.12	Call	GOVI	653090	62	653090	62	0.00
10/08/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
10/08/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
10/08/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
10/08/2016	GOVI On 02-February-17			GOVI	551.99	548.3250	551.9860	548.3250	26.00
10/08/2016	GOVI On 02-February-17	533.32	Call	GOVI	186660	15	186660	15	0.00
10/08/2016	GOVI On 02-February-17	533.34	Call	GOVI	186460	15	186460	15	0.00
10/08/2016	GOVI On 02-February-17	533.33	Call	GOVI	186560	15	186560	15	0.00
10/08/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
10/08/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
10/08/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
10/08/2016	GOVI On 04-May-17			GOVI	563.24	559.5280	563.2430	559.5280	0.00
10/08/2016	GOVI On 04-May-17	262.20	Call	GOVI	3010430	297	3010430	297	0.00
10/08/2016	GOVI On 04-May-17	262.19	Call	GOVI	3010530	297	3010530	297	0.00
10/08/2016	GOVI On 04-May-17	262.18	Call	GOVI	3010630	297	3010630	297	0.00
10/08/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
10/08/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
10/08/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
10/08/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/08/2016	IGOV On 03-November-16			Index Future	251.96	251.9740	251.9590	251.9740	1,023.00
10/08/2016	IGOV On 02-February-17			Index Future	256.89	256.9060	256.8870	256.9060	55.00
10/08/2016	IGOV On 04-May-17			Index Future	262.14	262.1690	262.1410	262.1690	0.00
10/08/2016	ILBI On 03-November-16			Index Future	682.13	682.3710	682.1260	682.3710	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
10/08/2016	ILBI On 02-February-17			Index Future	695.40	695.6470	695.3950	695.6470	150.00
10/08/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0719	100.0693	100.0719	0.00
10/08/2016	IS01 On 16-March-17			Interest Rate Swap	100.02	100.0298	100.0192	100.0298	0.00
10/08/2016	IS01 On 15-June-17			Interest Rate Swap	99.65	99.6734	99.6546	99.6734	0.00
10/08/2016	IS01 On 21-September-17			Interest Rate Swap	99.73	99.7637	99.7293	99.7637	0.00
10/08/2016	IS02 On 18-December-17			Interest Rate Swap	100.03	100.0785	100.0250	100.0785	0.00
10/08/2016	IS02 On 16-March-18			Interest Rate Swap	99.32	99.3979	99.3242	99.3979	0.00
10/08/2016	IS02 On 15-June-18			Interest Rate Swap	99.00	99.0966	99.0042	99.0966	0.00
10/08/2016	IS02 On 21-September-18			Interest Rate Swap	99.09	99.1952	99.0866	99.1952	0.00
10/08/2016	IS05 On 17-December-20			Interest Rate Swap	97.85	98.1343	97.8535	98.1343	0.00
10/08/2016	IS05 On 16-March-21			Interest Rate Swap	97.16	97.4641	97.1619	97.4641	0.00
10/08/2016	IS05 On 15-June-21			Interest Rate Swap	96.44	96.7569	96.4360	96.7569	0.00
10/08/2016	IS05 On 21-September-21			Interest Rate Swap	96.69	97.0201	96.6857	97.0201	0.00
10/08/2016	IS10 On 17-December-25			Interest Rate Swap	97.17	97.7341	97.1699	97.7341	0.00
10/08/2016	IS10 On 16-March-26			Interest Rate Swap	94.21	94.8065	94.2143	94.8065	0.00
10/08/2016	IS10 On 15-June-26			Interest Rate Swap	92.95	93.5643	92.9506	93.5643	0.00
10/08/2016	IS10 On 21-September-26			Interest Rate Swap	95.01	95.6339	95.0118	95.6339	0.00
10/08/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/08/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/08/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/08/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/08/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.36	92.6500	7.3600	92.6500	0.00
10/08/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.36	92.6300	7.3600	92.6300	10.00
10/08/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.38	92.6100	7.3800	92.6100	0.00
10/08/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.39	92.5800	7.3900	92.5800	0.00
10/08/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.41	92.5400	7.4100	92.5400	0.00
10/08/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.46	92.5000	7.4600	92.5000	0.00
10/08/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.47	92.4800	7.4700	92.4800	0.00
10/08/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.51	92.4300	7.5100	92.4300	0.00
10/08/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.53	92.4000	7.5300	92.4000	0.00
10/08/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.54	92.3800	7.5400	92.3800	0.00
10/08/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.54	92.3700	7.5400	92.3700	0.00
10/08/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
10/08/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	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
10/08/2016	R023 On 04-August-16			Bond Future	8.28	100.7865	8.2800	100.7865	0.00
10/08/2016	R023 On 03-November-16			Bond Future	8.21	98.7622	8.2126	98.7622	14,971.00
10/08/2016	R023 On 03-November-16	9.73	Call	Bond Future	6959	7	6959	7	0.00
10/08/2016	R023 On 03-November-16	9.74	Call	Bond Future	7002	7	7002	7	0.00
10/08/2016	R023 On 03-November-16	9.75	Call	Bond Future	7045	7	7045	7	0.00
10/08/2016	R023 On 03-November-16	9.74	Put	Bond Future	23	0	23	0	0.00
10/08/2016	R023 On 03-November-16	9.75	Put	Bond Future	22	0	22	0	0.00
10/08/2016	R023 On 03-November-16	9.73	Put	Bond Future	24	0	24	0	0.00
10/08/2016	R023 On 02-February-17			Bond Future	8.23	100.6896	8.2327	100.6896	0.00
10/08/2016	R023 On 02-February-17	8.86	Call	Bond Future	3657	3	3657	3	0.00
10/08/2016	R023 On 02-February-17	8.85	Call	Bond Future	3624	3	3624	3	0.00
10/08/2016	R023 On 02-February-17	8.84	Call	Bond Future	3592	3	3592	3	0.00
10/08/2016	R023 On 02-February-17	8.85	Put	Bond Future	817	1	817	1	0.00
10/08/2016	R023 On 02-February-17	8.86	Put	Bond Future	805	1	805	1	0.00
10/08/2016	R023 On 02-February-17	8.84	Put	Bond Future	829	1	829	1	0.00
10/08/2016	R023 On 04-May-17			Bond Future	8.23	98.8127	8.2289	98.8127	0.00
10/08/2016	R023 On 04-May-17	8.59	Call	Bond Future	3118	3	3118	3	0.00
10/08/2016	R023 On 04-May-17	8.61	Call	Bond Future	3174	3	3174	3	0.00
10/08/2016	R023 On 04-May-17	8.60	Call	Bond Future	3146	3	3146	3	0.00
10/08/2016	R023 On 04-May-17	8.59	Put	Bond Future	1514	2	1514	2	0.00
10/08/2016	R023 On 04-May-17	8.61	Put	Bond Future	1482	2	1482	2	0.00
10/08/2016	R023 On 04-May-17	8.60	Put	Bond Future	1498	2	1498	2	0.00
10/08/2016	R035 On 04-August-16			Bond Future	9.13	101.7072	9.1250	101.7072	0.00
10/08/2016	R035 On 03-November-16			Bond Future	9.02	99.5545	9.0157	99.5545	4,315.00
10/08/2016	R035 On 03-November-16	9.57	Call	Bond Future	4702	4	4702	4	0.00
10/08/2016	R035 On 03-November-16	9.59	Call	Bond Future	4865	4	4865	4	0.00
10/08/2016	R035 On 03-November-16	9.58	Call	Bond Future	4784	4	4784	4	0.00
10/08/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R035 On 02-February-17			Bond Future	9.05	101.4973	9.0492	101.4973	0.00
10/08/2016	R035 On 02-February-17	9.51	Call	Bond Future	3895	3	3895	3	0.00
10/08/2016	R035 On 02-February-17	9.52	Call	Bond Future	3977	3	3977	3	0.00
10/08/2016	R035 On 02-February-17	9.50	Call	Bond Future	3813	3	3813	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
10/08/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R035 On 04-May-17			Bond Future	9.07	99.0657	9.0699	99.0657	0.00
10/08/2016	R035 On 04-May-17	9.53	Call	Bond Future	3859	3	3859	3	0.00
10/08/2016	R035 On 04-May-17	9.55	Call	Bond Future	4021	3	4021	3	0.00
10/08/2016	R035 On 04-May-17	9.54	Call	Bond Future	3940	3	3940	3	0.00
10/08/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R186 On 04-August-16			Bond Future	8.56	114.5684	8.5600	114.5684	0.00
10/08/2016	R186 On 03-November-16			Bond Future	8.47	116.8970	8.4684	116.8970	94,167.00
10/08/2016	R186 On 03-November-16	9.66	Call	Bond Future	8422	8	8422	8	0.00
10/08/2016	R186 On 03-November-16	9.10	Call	Bond Future	5072	5	5072	5	0.00
10/08/2016	R186 On 03-November-16	8.96	Call	Bond Future	4309	4	4309	4	0.00
10/08/2016	R186 On 03-November-16	9.40	Call	Bond Future	6826	6	6826	6	1,425.00
10/08/2016	R186 On 03-November-16	8.95	Call	Bond Future	4256	4	4256	4	0.00
10/08/2016	R186 On 03-November-16	9.20	Call	Bond Future	5642	5	5642	5	1,425.00
10/08/2016	R186 On 03-November-16	8.97	Call	Bond Future	4362	4	4362	4	0.00
10/08/2016	R186 On 03-November-16	9.71	Call	Bond Future	8733	8	8733	8	0.00
10/08/2016	R186 On 03-November-16	9.66	Put	Bond Future	142	0	142	0	5,000.00
10/08/2016	R186 On 03-November-16	9.71	Put	Bond Future	124	0	124	0	5,000.00
10/08/2016	R186 On 03-November-16	9.10	Put	Bond Future	578	1	578	1	5,200.00
10/08/2016	R186 On 03-November-16	8.96	Put	Bond Future	789	1	789	1	0.00
10/08/2016	R186 On 03-November-16	8.97	Put	Bond Future	772	1	772	1	0.00
10/08/2016	R186 On 03-November-16	8.95	Put	Bond Future	807	1	807	1	0.00
10/08/2016	R186 On 03-November-16	9.20	Put	Bond Future	458	1	458	1	0.00
10/08/2016	R186 On 03-November-16	9.40	Put	Bond Future	281	0	281	0	0.00
10/08/2016	R186 On 02-February-17			Bond Future	8.49	113.8745	8.4907	113.8745	0.00
10/08/2016	R186 On 02-February-17	9.50	Call	Bond Future	7643	7	7643	7	0.00
10/08/2016	R186 On 02-February-17	9.40	Call	Bond Future	7101	7	7101	7	0.00
10/08/2016	R186 On 02-February-17	8.81	Call	Bond Future	4179	4	4179	4	0.00
10/08/2016	R186 On 02-February-17	8.79	Call	Bond Future	4091	4	4091	4	0.00
10/08/2016	R186 On 02-February-17	8.43	Call	Bond Future	2690	2	2690	2	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2016	R186 On 02-February-17	8.80	Call	Bond Future	4135	4	4135	4	0.00
10/08/2016	R186 On 02-February-17	8.90	Call	Bond Future	4585	4	4585	4	0.00
10/08/2016	R186 On 02-February-17	9.50	Put	Bond Future	707	1	707	1	6,500.00
10/08/2016	R186 On 02-February-17	8.79	Put	Bond Future	1972	2	1972	2	0.00
10/08/2016	R186 On 02-February-17	9.40	Put	Bond Future	825	1	825	1	750.00
10/08/2016	R186 On 02-February-17	8.81	Put	Bond Future	1921	2	1921	2	0.00
10/08/2016	R186 On 02-February-17	8.43	Put	Bond Future	3127	4	3127	4	0.00
10/08/2016	R186 On 02-February-17	8.80	Put	Bond Future	1946	2	1946	2	0.00
10/08/2016	R186 On 02-February-17	8.90	Put	Bond Future	1701	2	1701	2	750.00
10/08/2016	R186 On 04-May-17			Bond Future	8.50	116.2031	8.5004	116.2031	0.00
10/08/2016	R186 On 04-May-17	8.90	Call	Bond Future	5207	5	5207	5	0.00
10/08/2016	R186 On 04-May-17	8.89	Call	Bond Future	5164	5	5164	5	0.00
10/08/2016	R186 On 04-May-17	8.91	Call	Bond Future	5250	5	5250	5	0.00
10/08/2016	R186 On 04-May-17	8.89	Put	Bond Future	2467	3	2467	3	0.00
10/08/2016	R186 On 04-May-17	8.90	Put	Bond Future	2443	3	2443	3	0.00
10/08/2016	R186 On 04-May-17	8.91	Put	Bond Future	2418	3	2418	3	0.00
10/08/2016	R197 On 04-August-16			Bond Future	299.27	299.2683	299.2683	299.2683	0.00
10/08/2016	R197 On 03-November-16			Bond Future	304.89	304.9881	304.8903	304.9881	1,589.00
10/08/2016	R197 On 03-November-16	303.56	Call	Bond Future	1330	1	1330	1	0.00
10/08/2016	R197 On 03-November-16	303.57	Call	Bond Future	1320	1	1320	1	0.00
10/08/2016	R197 On 03-November-16	303.58	Call	Bond Future	1310	1	1310	1	0.00
10/08/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R202 On 04-August-16			Bond Future	248.10	248.0986	248.0986	248.0986	0.00
10/08/2016	R202 On 03-November-16			Bond Future	252.44	252.5160	252.4376	252.5160	36,773.00
10/08/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
10/08/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
10/08/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
10/08/2016	R202 On 03-November-16	253.86	Put	Bond Future	1422	1	1422	1	0.00
10/08/2016	R202 On 03-November-16	253.87	Put	Bond Future	1432	1	1432	1	0.00
10/08/2016	R202 On 03-November-16	253.85	Put	Bond Future	1412	1	1412	1	0.00
10/08/2016	R203 On 04-August-16			Bond Future	7.51	104.0720	7.5100	104.0720	0.00
10/08/2016	R203 On 03-November-16			Bond Future	7.44	101.8235	7.4361	101.8235	30,318.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2016	R203 On 03-November-16	8.84	Call	Bond Future	1140	1	1140	1	0.00
10/08/2016	R203 On 03-November-16	8.86	Call	Bond Future	1156	1	1156	1	0.00
10/08/2016	R203 On 03-November-16	8.85	Call	Bond Future	1148	1	1148	1	0.00
10/08/2016	R203 On 03-November-16	8.84	Put	Bond Future	5	0	5	0	0.00
10/08/2016	R203 On 03-November-16	8.86	Put	Bond Future	4	0	4	0	0.00
10/08/2016	R203 On 03-November-16	8.85	Put	Bond Future	4	0	4	0	0.00
10/08/2016	R203 On 02-February-17			Bond Future	7.26	103.8108	7.2645	103.8108	0.00
10/08/2016	R203 On 02-February-17	7.70	Call	Bond Future	383	0	383	0	0.00
10/08/2016	R203 On 02-February-17	7.72	Call	Bond Future	391	0	391	0	0.00
10/08/2016	R203 On 02-February-17	7.71	Call	Bond Future	386	0	386	0	0.00
10/08/2016	R203 On 02-February-17	7.71	Put	Bond Future	128	0	128	0	0.00
10/08/2016	R203 On 02-February-17	7.72	Put	Bond Future	127	0	127	0	0.00
10/08/2016	R203 On 02-February-17	7.70	Put	Bond Future	130	0	130	0	0.00
10/08/2016	R203 On 04-May-17			Bond Future	6.45	101.7576	6.4496	101.7576	0.00
10/08/2016	R203 On 04-May-17	6.91	Call	Bond Future	275	0	275	0	0.00
10/08/2016	R203 On 04-May-17	6.92	Call	Bond Future	277	0	277	0	0.00
10/08/2016	R203 On 04-May-17	6.93	Call	Bond Future	280	0	280	0	0.00
10/08/2016	R203 On 04-May-17	6.92	Put	Bond Future	112	0	112	0	0.00
10/08/2016	R203 On 04-May-17	6.91	Put	Bond Future	113	0	113	0	0.00
10/08/2016	R203 On 04-May-17	6.93	Put	Bond Future	111	0	111	0	0.00
10/08/2016	R204 On 04-August-16			Bond Future	7.72	101.6724	7.7200	101.6724	0.00
10/08/2016	R204 On 03-November-16			Bond Future	7.68	103.5459	7.6780	103.5459	29,099.00
10/08/2016	R204 On 03-November-16	9.21	Call	Bond Future	2907	3	2907	3	0.00
10/08/2016	R204 On 03-November-16	9.23	Call	Bond Future	2943	3	2943	3	0.00
10/08/2016	R204 On 03-November-16	9.22	Call	Bond Future	2925	3	2925	3	0.00
10/08/2016	R204 On 03-November-16	9.22	Put	Bond Future	5	0	5	0	0.00
10/08/2016	R204 On 03-November-16	9.23	Put	Bond Future	5	0	5	0	0.00
10/08/2016	R204 On 03-November-16	9.21	Put	Bond Future	5	0	5	0	0.00
10/08/2016	R204 On 02-February-17			Bond Future	7.65	101.5256	7.6463	101.5256	0.00
10/08/2016	R204 On 02-February-17	8.28	Call	Bond Future	1317	1	1317	1	0.00
10/08/2016	R204 On 02-February-17	8.29	Call	Bond Future	1330	1	1330	1	0.00
10/08/2016	R204 On 02-February-17	8.30	Call	Bond Future	1343	1	1343	1	0.00
10/08/2016	R204 On 02-February-17	8.28	Put	Bond Future	235	0	235	0	0.00
10/08/2016	R204 On 02-February-17	8.30	Put	Bond Future	227	0	227	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
10/08/2016	R204 On 02-February-17	8.29	Put	Bond Future	231	0	231	0	0.00
10/08/2016	R204 On 04-May-17			Bond Future	7.55	103.6015	7.5470	103.6015	0.00
10/08/2016	R204 On 04-May-17	7.90	Call	Bond Future	988	1	988	1	0.00
10/08/2016	R204 On 04-May-17	7.92	Call	Bond Future	1007	1	1007	1	0.00
10/08/2016	R204 On 04-May-17	7.91	Call	Bond Future	998	1	998	1	0.00
10/08/2016	R204 On 04-May-17	7.91	Put	Bond Future	453	0	453	0	0.00
10/08/2016	R204 On 04-May-17	7.92	Put	Bond Future	448	0	448	0	0.00
10/08/2016	R204 On 04-May-17	7.90	Put	Bond Future	458	0	458	0	0.00
10/08/2016	R207 On 04-August-16			Bond Future	7.91	98.5693	7.9050	98.5693	0.00
10/08/2016	R207 On 03-November-16			Bond Future	7.86	100.3481	7.8574	100.3481	57,287.00
10/08/2016	R207 On 03-November-16	7.94	Call	Bond Future	825	1	825	1	0.00
10/08/2016	R207 On 03-November-16	7.93	Call	Bond Future	810	1	810	1	0.00
10/08/2016	R207 On 03-November-16	7.95	Call	Bond Future	840	1	840	1	0.00
10/08/2016	R207 On 03-November-16	7.95	Put	Bond Future	587	1	587	1	0.00
10/08/2016	R207 On 03-November-16	7.94	Put	Bond Future	599	1	599	1	0.00
10/08/2016	R207 On 03-November-16	7.93	Put	Bond Future	611	1	611	1	0.00
10/08/2016	R207 On 02-February-17			Bond Future	7.85	98.6635	7.8504	98.6635	0.00
10/08/2016	R207 On 02-February-17	8.91	Call	Bond Future	2831	3	2831	3	62.00
10/08/2016	R207 On 02-February-17	9.22	Call	Bond Future	3512	3	3512	3	0.00
10/08/2016	R207 On 02-February-17	9.24	Call	Bond Future	3557	3	3557	3	0.00
10/08/2016	R207 On 02-February-17	9.23	Call	Bond Future	3534	3	3534	3	0.00
10/08/2016	R207 On 02-February-17	8.91	Put	Bond Future	171	0	171	0	0.00
10/08/2016	R207 On 02-February-17	9.22	Put	Bond Future	89	0	89	0	0.00
10/08/2016	R207 On 02-February-17	9.24	Put	Bond Future	85	0	85	0	0.00
10/08/2016	R207 On 02-February-17	9.23	Put	Bond Future	87	0	87	0	0.00
10/08/2016	R207 On 04-May-17			Bond Future	7.81	100.6810	7.8144	100.6810	0.00
10/08/2016	R207 On 04-May-17	8.20	Call	Bond Future	1615	1	1615	1	0.00
10/08/2016	R207 On 04-May-17	8.22	Call	Bond Future	1646	1	1646	1	0.00
10/08/2016	R207 On 04-May-17	8.21	Call	Bond Future	1631	1	1631	1	0.00
10/08/2016	R207 On 04-May-17	8.22	Put	Bond Future	693	1	693	1	0.00
10/08/2016	R207 On 04-May-17	8.20	Put	Bond Future	710	1	710	1	0.00
10/08/2016	R207 On 04-May-17	8.21	Put	Bond Future	701	1	701	1	0.00
10/08/2016	R208 On 04-August-16			Bond Future	8.07	97.4143	8.0650	97.4143	0.00
10/08/2016	R208 On 03-November-16			Bond Future	8.01	95.8109	8.0123	95.8109	34,900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2016	R208 On 03-November-16	9.57	Call	Bond Future	5339	5	5339	5	0.00
10/08/2016	R208 On 03-November-16	9.59	Call	Bond Future	5404	5	5404	5	0.00
10/08/2016	R208 On 03-November-16	9.58	Call	Bond Future	5371	5	5371	5	0.00
10/08/2016	R208 On 03-November-16	9.57	Put	Bond Future	11	0	11	0	0.00
10/08/2016	R208 On 03-November-16	9.58	Put	Bond Future	10	0	10	0	0.00
10/08/2016	R208 On 03-November-16	9.59	Put	Bond Future	10	0	10	0	0.00
10/08/2016	R208 On 02-February-17			Bond Future	8.02	97.6808	8.0217	97.6808	0.00
10/08/2016	R208 On 02-February-17	8.64	Call	Bond Future	2595	2	2595	2	0.00
10/08/2016	R208 On 02-February-17	8.63	Call	Bond Future	2570	2	2570	2	0.00
10/08/2016	R208 On 02-February-17	8.65	Call	Bond Future	2619	2	2619	2	0.00
10/08/2016	R208 On 02-February-17	8.65	Put	Bond Future	527	1	527	1	0.00
10/08/2016	R208 On 02-February-17	8.64	Put	Bond Future	536	1	536	1	0.00
10/08/2016	R208 On 02-February-17	8.63	Put	Bond Future	544	1	544	1	0.00
10/08/2016	R208 On 04-May-17			Bond Future	8.00	96.2733	8.0040	96.2733	0.00
10/08/2016	R208 On 04-May-17	8.37	Call	Bond Future	2162	2	2162	2	0.00
10/08/2016	R208 On 04-May-17	8.39	Call	Bond Future	2202	2	2202	2	0.00
10/08/2016	R208 On 04-May-17	8.38	Call	Bond Future	2182	2	2182	2	0.00
10/08/2016	R208 On 04-May-17	8.37	Put	Bond Future	996	1	996	1	0.00
10/08/2016	R208 On 04-May-17	8.39	Put	Bond Future	974	1	974	1	0.00
10/08/2016	R208 On 04-May-17	8.38	Put	Bond Future	985	1	985	1	0.00
10/08/2016	R209 On 04-August-16			Bond Future	9.09	76.4852	9.0850	76.4852	0.00
10/08/2016	R209 On 03-November-16			Bond Future	8.97	75.1380	8.9708	75.1380	35,743.00
10/08/2016	R209 On 03-November-16	10.24	Call	Bond Future	8687	8	8687	8	0.00
10/08/2016	R209 On 03-November-16	10.26	Call	Bond Future	8802	8	8802	8	0.00
10/08/2016	R209 On 03-November-16	9.05	Call	Bond Future	2464	2	2464	2	0.00
10/08/2016	R209 On 03-November-16	9.45	Call	Bond Future	4282	4	4282	4	0.00
10/08/2016	R209 On 03-November-16	10.25	Call	Bond Future	8745	8	8745	8	0.00
10/08/2016	R209 On 03-November-16	8.87	Call	Bond Future	1813	2	1813	2	250.00
10/08/2016	R209 On 03-November-16	9.05	Put	Bond Future	1882	2	1882	2	250.00
10/08/2016	R209 On 03-November-16	9.45	Put	Bond Future	867	1	867	1	250.00
10/08/2016	R209 On 03-November-16	10.25	Put	Bond Future	134	0	134	0	5,000.00
10/08/2016	R209 On 03-November-16	10.26	Put	Bond Future	130	0	130	0	0.00
10/08/2016	R209 On 03-November-16	10.24	Put	Bond Future	137	0	137	0	0.00
10/08/2016	R209 On 03-November-16	8.87	Put	Bond Future	2562	3	2562	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
10/08/2016	R209 On 02-February-17			Bond Future	9.00	76.6045	8.9984	76.6045	0.00
10/08/2016	R209 On 02-February-17	9.55	Call	Bond Future	5501	5	5501	5	0.00
10/08/2016	R209 On 02-February-17	9.53	Call	Bond Future	5408	5	5408	5	0.00
10/08/2016	R209 On 02-February-17	9.54	Call	Bond Future	5454	5	5454	5	0.00
10/08/2016	R209 On 02-February-17	9.53	Put	Bond Future	1660	2	1660	2	0.00
10/08/2016	R209 On 02-February-17	9.54	Put	Bond Future	1638	2	1638	2	0.00
10/08/2016	R209 On 02-February-17	9.55	Put	Bond Future	1617	2	1617	2	0.00
10/08/2016	R209 On 04-May-17			Bond Future	9.02	75.0184	9.0171	75.0184	0.00
10/08/2016	R209 On 04-May-17	9.46	Call	Bond Future	5638	5	5638	5	0.00
10/08/2016	R209 On 04-May-17	9.48	Call	Bond Future	5725	5	5725	5	0.00
10/08/2016	R209 On 04-May-17	9.47	Call	Bond Future	5681	5	5681	5	0.00
10/08/2016	R209 On 04-May-17	9.46	Put	Bond Future	2513	3	2513	3	0.00
10/08/2016	R209 On 04-May-17	9.47	Put	Bond Future	2488	3	2488	3	0.00
10/08/2016	R209 On 04-May-17	9.48	Put	Bond Future	2463	3	2463	3	0.00
10/08/2016	R210 On 04-August-16			Bond Future	187.54	187.5370	187.5370	187.5370	0.00
10/08/2016	R210 On 03-November-16			Bond Future	188.67	188.7338	188.6741	188.7338	2,269.00
10/08/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
10/08/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
10/08/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
10/08/2016	R210 On 03-November-16	188.90	Put	Bond Future	226	0	226	0	0.00
10/08/2016	R210 On 03-November-16	188.92	Put	Bond Future	246	0	246	0	0.00
10/08/2016	R210 On 03-November-16	188.91	Put	Bond Future	236	0	236	0	0.00
10/08/2016	R211 On 04-August-16			Bond Future	139.68	139.6844	139.6844	139.6844	0.00
10/08/2016	R211 On 03-November-16			Bond Future	142.22	142.2663	142.2209	142.2663	56.00
10/08/2016	R211 On 03-November-16	141.76	Call	Bond Future	461	1	461	1	0.00
10/08/2016	R211 On 03-November-16	141.75	Call	Bond Future	471	1	471	1	0.00
10/08/2016	R211 On 03-November-16	141.74	Call	Bond Future	481	1	481	1	0.00
10/08/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R212 On 04-August-16			Bond Future	146.20	146.2010	146.2010	146.2010	0.00
10/08/2016	R212 On 03-November-16			Bond Future	148.86	148.9033	148.8555	148.9033	4,145.00
10/08/2016	R212 On 03-November-16	148.11	Call	Bond Future	746	1	746	1	0.00
10/08/2016	R212 On 03-November-16	148.12	Call	Bond Future	736	1	736	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
10/08/2016	R212 On 03-November-16	148.10	Call	Bond Future	756	1	756	1	0.00
10/08/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R213 On 04-August-16			Bond Future	8.98	87.1843	8.9800	87.1843	0.00
10/08/2016	R213 On 03-November-16			Bond Future	8.86	85.5919	8.8585	85.5919	43,664.00
10/08/2016	R213 On 03-November-16	10.18	Call	Bond Future	8892	8	8892	8	0.00
10/08/2016	R213 On 03-November-16	10.20	Call	Bond Future	9009	8	9009	8	0.00
10/08/2016	R213 On 03-November-16	10.19	Call	Bond Future	8951	8	8951	8	0.00
10/08/2016	R213 On 03-November-16	10.19	Put	Bond Future	104	0	104	0	0.00
10/08/2016	R213 On 03-November-16	10.20	Put	Bond Future	101	0	101	0	0.00
10/08/2016	R213 On 03-November-16	10.18	Put	Bond Future	107	0	107	0	0.00
10/08/2016	R213 On 02-February-17			Bond Future	8.89	87.2623	8.8892	87.2623	0.00
10/08/2016	R213 On 02-February-17	9.40	Call	Bond Future	5169	5	5169	5	0.00
10/08/2016	R213 On 02-February-17	9.42	Call	Bond Future	5260	5	5260	5	0.00
10/08/2016	R213 On 02-February-17	9.41	Call	Bond Future	5214	5	5214	5	0.00
10/08/2016	R213 On 02-February-17	9.40	Put	Bond Future	1650	2	1650	2	0.00
10/08/2016	R213 On 02-February-17	9.42	Put	Bond Future	1608	2	1608	2	0.00
10/08/2016	R213 On 02-February-17	9.41	Put	Bond Future	1629	2	1629	2	0.00
10/08/2016	R213 On 04-May-17			Bond Future	8.91	85.4918	8.9064	85.4918	0.00
10/08/2016	R213 On 04-May-17	9.37	Call	Bond Future	5506	5	5506	5	0.00
10/08/2016	R213 On 04-May-17	9.36	Call	Bond Future	5463	5	5463	5	0.00
10/08/2016	R213 On 04-May-17	9.35	Call	Bond Future	5420	5	5420	5	0.00
10/08/2016	R213 On 04-May-17	9.36	Put	Bond Future	2357	3	2357	3	0.00
10/08/2016	R213 On 04-May-17	9.37	Put	Bond Future	2333	3	2333	3	0.00
10/08/2016	R213 On 04-May-17	9.35	Put	Bond Future	2381	3	2381	3	0.00
10/08/2016	R214 On 04-August-16			Bond Future	9.17	77.0158	9.1650	77.0158	0.00
10/08/2016	R214 On 03-November-16			Bond Future	9.04	75.6294	9.0413	75.6294	29,406.00
10/08/2016	R214 On 03-November-16	10.35	Call	Bond Future	9309	9	9309	9	0.00
10/08/2016	R214 On 03-November-16	10.33	Call	Bond Future	9191	8	9191	8	0.00
10/08/2016	R214 On 03-November-16	10.34	Call	Bond Future	9250	9	9250	9	0.00
10/08/2016	R214 On 03-November-16	10.33	Put	Bond Future	150	0	150	0	0.00
10/08/2016	R214 On 03-November-16	10.34	Put	Bond Future	146	0	146	0	0.00
10/08/2016	R214 On 03-November-16	10.35	Put	Bond Future	142	0	142	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
10/08/2016	R214 On 02-February-17			Bond Future	9.07	77.1053	9.0707	77.1053	0.00
10/08/2016	R214 On 02-February-17	9.67	Call	Bond Future	6071	5	6071	5	0.00
10/08/2016	R214 On 02-February-17	9.66	Call	Bond Future	6022	5	6022	5	0.00
10/08/2016	R214 On 02-February-17	9.68	Call	Bond Future	6120	6	6120	6	0.00
10/08/2016	R214 On 02-February-17	9.67	Put	Bond Future	1656	2	1656	2	0.00
10/08/2016	R214 On 02-February-17	9.68	Put	Bond Future	1635	2	1635	2	0.00
10/08/2016	R214 On 02-February-17	9.66	Put	Bond Future	1677	2	1677	2	0.00
10/08/2016	R214 On 04-May-17			Bond Future	9.09	75.3811	9.0888	75.3811	0.00
10/08/2016	R214 On 04-May-17	9.58	Call	Bond Future	6225	6	6225	6	0.00
10/08/2016	R214 On 04-May-17	9.56	Call	Bond Future	6134	6	6134	6	0.00
10/08/2016	R214 On 04-May-17	9.57	Call	Bond Future	6180	6	6180	6	0.00
10/08/2016	R214 On 04-May-17	9.56	Put	Bond Future	2641	3	2641	3	0.00
10/08/2016	R214 On 04-May-17	9.57	Put	Bond Future	2616	3	2616	3	0.00
10/08/2016	R214 On 04-May-17	9.58	Put	Bond Future	2590	3	2590	3	0.00
10/08/2016	R248 On 04-August-16			Bond Future	9.23	98.9695	9.2300	98.9695	0.00
10/08/2016	R248 On 03-November-16			Bond Future	9.11	96.9339	9.1129	96.9339	61,316.00
10/08/2016	R248 On 03-November-16	10.39	Call	Bond Future	11633	11	11633	11	0.00
10/08/2016	R248 On 03-November-16	10.38	Call	Bond Future	11560	11	11560	11	0.00
10/08/2016	R248 On 03-November-16	10.37	Call	Bond Future	11486	11	11486	11	0.00
10/08/2016	R248 On 03-November-16	10.38	Put	Bond Future	252	0	252	0	0.00
10/08/2016	R248 On 03-November-16	10.39	Put	Bond Future	246	0	246	0	0.00
10/08/2016	R248 On 03-November-16	10.37	Put	Bond Future	258	0	258	0	0.00
10/08/2016	R248 On 02-February-17			Bond Future	9.14	98.8256	9.1441	98.8256	0.00
10/08/2016	R248 On 02-February-17	9.76	Call	Bond Future	7982	7	7982	7	0.00
10/08/2016	R248 On 02-February-17	9.77	Call	Bond Future	8045	7	8045	7	0.00
10/08/2016	R248 On 02-February-17	9.78	Call	Bond Future	8107	7	8107	7	0.00
10/08/2016	R248 On 02-February-17	9.77	Put	Bond Future	2185	2	2185	2	0.00
10/08/2016	R248 On 02-February-17	9.76	Put	Bond Future	2211	2	2211	2	0.00
10/08/2016	R248 On 02-February-17	9.78	Put	Bond Future	2158	2	2158	2	0.00
10/08/2016	R248 On 04-May-17			Bond Future	9.16	96.4030	9.1640	96.4030	0.00
10/08/2016	R248 On 04-May-17	9.67	Call	Bond Future	8200	8	8200	8	0.00
10/08/2016	R248 On 04-May-17	9.66	Call	Bond Future	8143	8	8143	8	0.00
10/08/2016	R248 On 04-May-17	9.65	Call	Bond Future	8085	8	8085	8	0.00
10/08/2016	R248 On 04-May-17	9.66	Put	Bond Future	3468	4	3468	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
10/08/2016	R248 On 04-May-17	9.67	Put	Bond Future	3435	4	3435	4	0.00
10/08/2016	R248 On 04-May-17	9.65	Put	Bond Future	3501	4	3501	4	0.00