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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For September 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	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
01/09/2016	2025 On 03-November-16			Bond Future	128.60	128.6944	128.5999	128.6944	3,024.00
01/09/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
01/09/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
01/09/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
01/09/2016	2025 On 03-November-16	129.22	Put	Bond Future	620	1	620	1	0.00
01/09/2016	2025 On 03-November-16	129.21	Put	Bond Future	610	1	610	1	0.00
01/09/2016	2025 On 03-November-16	129.23	Put	Bond Future	630	1	630	1	0.00
01/09/2016	2030 On 03-November-16			Bond Future	9.39	91.5184	9.3864	91.5184	29,460.00
01/09/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
01/09/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
01/09/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
01/09/2016	2030 On 03-November-16	9.33	Put	Bond Future	393	1	393	1	0.00
01/09/2016	2030 On 03-November-16	9.34	Put	Bond Future	323	1	323	1	0.00
01/09/2016	2030 On 03-November-16	9.35	Put	Bond Future	253	1	253	1	0.00
01/09/2016	2030 On 02-February-17			Bond Future	9.43	89.2846	9.4346	89.2846	0.00
01/09/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
01/09/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
01/09/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
01/09/2016	2030 On 02-February-17	9.30	Put	Bond Future	928	1	928	1	0.00
01/09/2016	2030 On 02-February-17	9.31	Put	Bond Future	858	1	858	1	0.00
01/09/2016	2030 On 02-February-17	9.29	Put	Bond Future	997	1	997	1	0.00
01/09/2016	2030 On 04-May-17			Bond Future	9.48	91.0906	9.4773	91.0906	0.00
01/09/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
01/09/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
01/09/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
01/09/2016	2030 On 04-May-17	9.33	Put	Bond Future	1002	1	1002	1	0.00
01/09/2016	2030 On 04-May-17	9.32	Put	Bond Future	1071	1	1071	1	0.00
01/09/2016	2030 On 04-May-17	9.34	Put	Bond Future	934	1	934	1	0.00
01/09/2016	2032 On 03-November-16			Bond Future	9.48	90.7575	9.4779	90.7575	13,093.00
01/09/2016	2032 On 03-November-16	10.28	Call	Bond Future	5999	6	5999	6	0.00
01/09/2016	2032 On 03-November-16	10.30	Call	Bond Future	6117	6	6117	6	0.00
01/09/2016	2032 On 03-November-16	10.29	Call	Bond Future	6058	6	6058	6	0.00
01/09/2016	2032 On 03-November-16	10.28	Put	Bond Future	312	0	312	0	0.00
01/09/2016	2032 On 03-November-16	10.30	Put	Bond Future	295	0	295	0	0.00

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01/09/2016	2032 On 03-November-16	10.29	Put	Bond Future	303	0	303	0	0.00
01/09/2016	2032 On 02-February-17			Bond Future	9.53	92.5151	9.5281	92.5151	0.00
01/09/2016	2032 On 02-February-17	9.51	Call	Bond Future	3039	3	3039	3	0.00
01/09/2016	2032 On 02-February-17	9.53	Call	Bond Future	3113	3	3113	3	0.00
01/09/2016	2032 On 02-February-17	9.52	Call	Bond Future	3076	3	3076	3	0.00
01/09/2016	2032 On 02-February-17	9.52	Put	Bond Future	3135	3	3135	3	0.00
01/09/2016	2032 On 02-February-17	9.51	Put	Bond Future	3172	3	3172	3	0.00
01/09/2016	2032 On 02-February-17	9.53	Put	Bond Future	3099	3	3099	3	0.00
01/09/2016	2032 On 04-May-17			Bond Future	9.57	90.2252	9.5691	90.2252	0.00
01/09/2016	2032 On 04-May-17	9.46	Call	Bond Future	3534	3	3534	3	0.00
01/09/2016	2032 On 04-May-17	9.45	Call	Bond Future	3499	3	3499	3	0.00
01/09/2016	2032 On 04-May-17	9.44	Call	Bond Future	3464	3	3464	3	0.00
01/09/2016	2032 On 04-May-17	9.45	Put	Bond Future	4369	5	4369	5	0.00
01/09/2016	2032 On 04-May-17	9.46	Put	Bond Future	4331	4	4331	4	0.00
01/09/2016	2032 On 04-May-17	9.44	Put	Bond Future	4408	5	4408	5	0.00
01/09/2016	2033 On 03-November-16			Bond Future	107.75	107.7502	107.7543	107.7502	4,575.00
01/09/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
01/09/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
01/09/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
01/09/2016	2033 On 03-November-16	109.17	Put	Bond Future	1416	1	1416	1	0.00
01/09/2016	2033 On 03-November-16	109.18	Put	Bond Future	1426	1	1426	1	0.00
01/09/2016	2033 On 03-November-16	109.16	Put	Bond Future	1406	1	1406	1	0.00
01/09/2016	2037 On 03-November-16			Bond Future	9.61	92.0422	9.6104	92.0422	39,541.00
01/09/2016	2037 On 03-November-16	10.35	Call	Bond Future	6183	6	6183	6	0.00
01/09/2016	2037 On 03-November-16	10.36	Call	Bond Future	6244	6	6244	6	0.00
01/09/2016	2037 On 03-November-16	10.37	Call	Bond Future	6306	6	6306	6	0.00
01/09/2016	2037 On 03-November-16	10.36	Put	Bond Future	439	1	439	1	0.00
01/09/2016	2037 On 03-November-16	10.37	Put	Bond Future	428	1	428	1	0.00
01/09/2016	2037 On 03-November-16	10.35	Put	Bond Future	451	1	451	1	0.00
01/09/2016	2037 On 02-February-17			Bond Future	9.66	89.5682	9.6576	89.5682	0.00
01/09/2016	2037 On 02-February-17	9.66	Call	Bond Future	3504	3	3504	3	0.00
01/09/2016	2037 On 02-February-17	9.68	Call	Bond Future	3586	3	3586	3	0.00
01/09/2016	2037 On 02-February-17	9.67	Call	Bond Future	3545	3	3545	3	0.00
01/09/2016	2037 On 02-February-17	9.66	Put	Bond Future	3485	4	3485	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
01/09/2016	2037 On 02-February-17	9.67	Put	Bond Future	3445	4	3445	4	0.00
01/09/2016	2037 On 02-February-17	9.68	Put	Bond Future	3406	4	3406	4	0.00
01/09/2016	2037 On 04-May-17			Bond Future	9.70	91.3800	9.6999	91.3800	0.00
01/09/2016	2037 On 04-May-17	9.59	Call	Bond Future	4000	4	4000	4	0.00
01/09/2016	2037 On 04-May-17	9.58	Call	Bond Future	3961	4	3961	4	0.00
01/09/2016	2037 On 04-May-17	9.60	Call	Bond Future	4038	4	4038	4	0.00
01/09/2016	2037 On 04-May-17	9.58	Put	Bond Future	4929	5	4929	5	0.00
01/09/2016	2037 On 04-May-17	9.60	Put	Bond Future	4843	5	4843	5	0.00
01/09/2016	2037 On 04-May-17	9.59	Put	Bond Future	4886	5	4886	5	0.00
01/09/2016	2038 On 03-November-16			Bond Future	135.25	135.7045	135.2471	135.7045	20,843.00
01/09/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
01/09/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
01/09/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
01/09/2016	2038 On 03-November-16	136.32	Put	Bond Future	1073	1	1073	1	0.00
01/09/2016	2038 On 03-November-16	136.31	Put	Bond Future	1063	1	1063	1	0.00
01/09/2016	2038 On 03-November-16	136.33	Put	Bond Future	1083	1	1083	1	0.00
01/09/2016	2040 On 03-November-16			Bond Future	9.64	96.0765	9.6399	96.0765	3,584.00
01/09/2016	2040 On 03-November-16	9.69	Call	Bond Future	2666	2	2666	2	0.00
01/09/2016	2040 On 03-November-16	9.71	Call	Bond Future	2760	3	2760	3	0.00
01/09/2016	2040 On 03-November-16	9.70	Call	Bond Future	2713	2	2713	2	0.00
01/09/2016	2040 On 03-November-16	9.69	Put	Bond Future	2229	2	2229	2	0.00
01/09/2016	2040 On 03-November-16	9.70	Put	Bond Future	2188	2	2188	2	0.00
01/09/2016	2040 On 03-November-16	9.71	Put	Bond Future	2149	2	2149	2	0.00
01/09/2016	2040 On 02-February-17			Bond Future	9.69	93.4302	9.6866	93.4302	0.00
01/09/2016	2040 On 02-February-17	9.58	Call	Bond Future	3368	3	3368	3	0.00
01/09/2016	2040 On 02-February-17	9.59	Call	Bond Future	3409	3	3409	3	0.00
01/09/2016	2040 On 02-February-17	9.60	Call	Bond Future	3451	3	3451	3	0.00
01/09/2016	2040 On 02-February-17	9.59	Put	Bond Future	4253	5	4253	5	0.00
01/09/2016	2040 On 02-February-17	9.60	Put	Bond Future	4207	4	4207	4	0.00
01/09/2016	2040 On 02-February-17	9.58	Put	Bond Future	4300	5	4300	5	0.00
01/09/2016	2040 On 04-May-17			Bond Future	9.73	95.3201	9.7284	95.3201	0.00
01/09/2016	2040 On 04-May-17	9.62	Call	Bond Future	4388	4	4388	4	0.00
01/09/2016	2040 On 04-May-17	9.63	Call	Bond Future	4430	4	4430	4	0.00
01/09/2016	2040 On 04-May-17	9.64	Call	Bond Future	4471	4	4471	4	0.00

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01/09/2016	2040 On 04-May-17	9.63	Put	Bond Future	5282	6	5282	6	0.00
01/09/2016	2040 On 04-May-17	9.64	Put	Bond Future	5237	5	5237	5	0.00
01/09/2016	2040 On 04-May-17	9.62	Put	Bond Future	5328	6	5328	6	0.00
01/09/2016	2044 On 03-November-16			Bond Future	9.66	93.1649	9.6589	93.1649	18,597.00
01/09/2016	2044 On 03-November-16	10.42	Call	Bond Future	6831	6	6831	6	0.00
01/09/2016	2044 On 03-November-16	10.41	Call	Bond Future	6766	6	6766	6	0.00
01/09/2016	2044 On 03-November-16	10.43	Call	Bond Future	6897	6	6897	6	0.00
01/09/2016	2044 On 03-November-16	10.43	Put	Bond Future	487	1	487	1	0.00
01/09/2016	2044 On 03-November-16	10.42	Put	Bond Future	500	1	500	1	0.00
01/09/2016	2044 On 03-November-16	10.41	Put	Bond Future	512	1	512	1	0.00
01/09/2016	2044 On 02-February-17			Bond Future	9.70	90.5875	9.7042	90.5875	0.00
01/09/2016	2044 On 02-February-17	9.77	Call	Bond Future	4186	4	4186	4	0.00
01/09/2016	2044 On 02-February-17	9.78	Call	Bond Future	4231	4	4231	4	0.00
01/09/2016	2044 On 02-February-17	9.76	Call	Bond Future	4140	4	4140	4	0.00
01/09/2016	2044 On 02-February-17	9.77	Put	Bond Future	3612	4	3612	4	0.00
01/09/2016	2044 On 02-February-17	9.78	Put	Bond Future	3571	4	3571	4	0.00
01/09/2016	2044 On 02-February-17	9.76	Put	Bond Future	3653	4	3653	4	0.00
01/09/2016	2044 On 04-May-17			Bond Future	9.74	92.4199	9.7448	92.4199	0.00
01/09/2016	2044 On 04-May-17	9.67	Call	Bond Future	4613	4	4613	4	0.00
01/09/2016	2044 On 04-May-17	9.66	Call	Bond Future	4571	4	4571	4	0.00
01/09/2016	2044 On 04-May-17	9.68	Call	Bond Future	4656	4	4656	4	0.00
01/09/2016	2044 On 04-May-17	9.68	Put	Bond Future	5222	5	5222	5	0.00
01/09/2016	2044 On 04-May-17	9.67	Put	Bond Future	5268	6	5268	6	0.00
01/09/2016	2044 On 04-May-17	9.66	Put	Bond Future	5313	6	5313	6	0.00
01/09/2016	2046 On 03-November-16			Bond Future	133.55	133.2640	133.5549	133.2640	17,730.00
01/09/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
01/09/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
01/09/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
01/09/2016	2046 On 03-November-16	137.09	Put	Bond Future	3535	4	3535	4	0.00
01/09/2016	2046 On 03-November-16	137.07	Put	Bond Future	3515	4	3515	4	0.00
01/09/2016	2046 On 03-November-16	137.08	Put	Bond Future	3525	4	3525	4	0.00
01/09/2016	2050 On 03-November-16			Bond Future	144.03	144.0237	144.0288	144.0237	21,628.00
01/09/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
01/09/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00

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01/09/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
01/09/2016	2050 On 03-November-16	149.53	Put	Bond Future	5501	6	5501	6	0.00
01/09/2016	2050 On 03-November-16	149.54	Put	Bond Future	5511	6	5511	6	0.00
01/09/2016	2050 On 03-November-16	149.52	Put	Bond Future	5491	5	5491	5	0.00
01/09/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	AL37 On 03-November-16			Index Future	499.56	499.4160	499.5600	499.4160	14.00
01/09/2016	AL37 On 02-February-17			Index Future	509.23	509.0870	509.2290	509.0870	0.00
01/09/2016	AL7T On 03-November-16			Index Future	575.79	574.3240	575.7930	574.3240	9.00
01/09/2016	AL7T On 02-February-17			Index Future	586.94	585.4450	586.9380	585.4450	0.00
01/09/2016	ALBI On 03-November-16			Index Future	524.63	523.0290	524.6340	523.0290	718.00
01/09/2016	ALBI On 02-February-17			Index Future	534.79	533.1560	534.7890	533.1560	0.00
01/09/2016	ALBI On 04-May-17			Index Future	545.59	543.9320	545.5940	543.9320	0.00
01/09/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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01/09/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/09/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2016	EL28 On 03-November-16			Bond Future	130.62	130.6037	130.6151	130.6037	0.00
01/09/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
01/09/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
01/09/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
01/09/2016	EL28 On 03-November-16	132.16	Put	Bond Future	1545	2	1545	2	0.00
01/09/2016	EL28 On 03-November-16	132.17	Put	Bond Future	1555	2	1555	2	0.00
01/09/2016	EL28 On 03-November-16	132.15	Put	Bond Future	1535	2	1535	2	0.00
01/09/2016	EL28 On 02-February-17			Bond Future	133.15	133.1407	133.1514	133.1407	0.00
01/09/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
01/09/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
01/09/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
01/09/2016	EL28 On 02-February-17	135.10	Put	Bond Future	1949	2	1949	2	0.00
01/09/2016	EL28 On 02-February-17	135.12	Put	Bond Future	1969	2	1969	2	0.00
01/09/2016	EL28 On 02-February-17	135.11	Put	Bond Future	1959	2	1959	2	0.00
01/09/2016	EL28 On 04-May-17			Bond Future	134.16	134.1493	134.1643	134.1493	0.00
01/09/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
01/09/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
01/09/2016	EL28 On 04-May-17	137.90	Put	Bond Future	3736	4	3736	4	0.00
01/09/2016	EL28 On 04-May-17	137.91	Put	Bond Future	3746	4	3746	4	0.00
01/09/2016	EL28 On 04-May-17	137.92	Put	Bond Future	3756	4	3756	4	0.00
01/09/2016	ES33 On 03-November-16			Bond Future	10.50	77.2699	10.5030	77.2699	8,789.00
01/09/2016	ES33 On 03-November-16	11.31	Call	Bond Future	4915	5	4915	5	0.00
01/09/2016	ES33 On 03-November-16	11.29	Call	Bond Future	4799	4	4799	4	0.00
01/09/2016	ES33 On 03-November-16	11.30	Call	Bond Future	4857	5	4857	5	0.00
01/09/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
01/09/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
01/09/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
01/09/2016	ES33 On 02-February-17			Bond Future	10.58	78.7662	10.5850	78.7662	0.00
01/09/2016	ES33 On 02-February-17	10.61	Call	Bond Future	158	0	158	0	0.00
01/09/2016	ES33 On 02-February-17	10.60	Call	Bond Future	95	0	95	0	0.00
01/09/2016	ES33 On 02-February-17	10.59	Call	Bond Future	32	0	32	0	0.00
01/09/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
01/09/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
01/09/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
01/09/2016	ES33 On 04-May-17			Bond Future	10.66	76.5632	10.6561	76.5632	0.00
01/09/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
01/09/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
01/09/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
01/09/2016	ES33 On 04-May-17	10.55	Put	Bond Future	666	1	666	1	0.00
01/09/2016	ES33 On 04-May-17	10.54	Put	Bond Future	730	1	730	1	0.00
01/09/2016	ES33 On 04-May-17	10.56	Put	Bond Future	603	1	603	1	0.00
01/09/2016	ES42 On 03-November-16			Bond Future	10.62	81.4000	10.6212	81.4000	8,777.00
01/09/2016	ES42 On 02-February-17			Bond Future	10.70	82.9765	10.6980	82.9765	0.00
01/09/2016	ES42 On 04-May-17			Bond Future	10.77	80.3912	10.7688	80.3912	0.00
01/09/2016	GOVI On 03-November-16			GOVI	522.87	521.4170	522.8690	521.4170	418.00
01/09/2016	GOVI On 03-November-16	476.11	Call	GOVI	467590	45	467590	45	0.00
01/09/2016	GOVI On 03-November-16	476.13	Call	GOVI	467390	45	467390	45	0.00
01/09/2016	GOVI On 03-November-16	476.12	Call	GOVI	467490	45	467490	45	0.00
01/09/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
01/09/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
01/09/2016	GOVI On 02-February-17			GOVI	532.99	531.5130	532.9900	531.5130	27.00
01/09/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
01/09/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
01/09/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
01/09/2016	GOVI On 02-February-17	533.34	Put	GOVI	3500	2	3500	2	0.00
01/09/2016	GOVI On 02-February-17	533.33	Put	GOVI	3400	2	3400	2	0.00
01/09/2016	GOVI On 02-February-17	533.32	Put	GOVI	3300	2	3300	2	0.00
01/09/2016	GOVI On 04-May-17			GOVI	543.76	542.2560	543.7580	542.2560	0.00
01/09/2016	GOVI On 04-May-17	262.20	Call	GOVI	2815580	280	2815580	280	0.00
01/09/2016	GOVI On 04-May-17	262.19	Call	GOVI	2815680	280	2815680	280	0.00
01/09/2016	GOVI On 04-May-17	262.18	Call	GOVI	2815780	280	2815780	280	0.00
01/09/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
01/09/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
01/09/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
01/09/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/09/2016	IGOV On 03-November-16			Index Future	249.75	249.8330	249.7540	249.8330	1,023.00
01/09/2016	IGOV On 02-February-17			Index Future	254.60	254.6860	254.6040	254.6860	57.00
01/09/2016	IGOV On 04-May-17			Index Future	259.76	259.8480	259.7630	259.8480	0.00
01/09/2016	ILBI On 03-November-16			Index Future	676.90	677.0410	676.8960	677.0410	0.00
01/09/2016	ILBI On 02-February-17			Index Future	690.04	690.1910	690.0420	690.1910	155.00
01/09/2016	IS01 On 19-December-16			Interest Rate Swap	100.09	100.0914	100.0887	100.0914	0.00
01/09/2016	IS01 On 16-March-17			Interest Rate Swap	100.07	100.0787	100.0737	100.0787	0.00
01/09/2016	IS01 On 15-June-17			Interest Rate Swap	99.77	99.7722	99.7670	99.7722	0.00
01/09/2016	IS01 On 21-September-17			Interest Rate Swap	99.91	99.9033	99.9066	99.9033	0.00
01/09/2016	IS02 On 18-December-17			Interest Rate Swap	100.27	100.2649	100.2667	100.2649	0.00
01/09/2016	IS02 On 16-March-18			Interest Rate Swap	99.63	99.6294	99.6333	99.6294	0.00
01/09/2016	IS02 On 15-June-18			Interest Rate Swap	99.38	99.3747	99.3838	99.3747	0.00
01/09/2016	IS02 On 21-September-18			Interest Rate Swap	99.55	99.5214	99.5469	99.5214	0.00
01/09/2016	IS05 On 17-December-20			Interest Rate Swap	99.08	99.1058	99.0780	99.1058	0.00
01/09/2016	IS05 On 16-March-21			Interest Rate Swap	98.49	98.5061	98.4923	98.5061	0.00
01/09/2016	IS05 On 15-June-21			Interest Rate Swap	97.87	97.8724	97.8747	97.8724	0.00
01/09/2016	IS05 On 21-September-21			Interest Rate Swap	98.22	98.2080	98.2201	98.2080	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
01/09/2016	IS10 On 17-December-25			Interest Rate Swap	99.79	99.7542	99.7905	99.7542	0.00
01/09/2016	IS10 On 16-March-26			Interest Rate Swap	96.93	96.8984	96.9279	96.8984	0.00
01/09/2016	IS10 On 15-June-26			Interest Rate Swap	95.74	95.7148	95.7383	95.7148	0.00
01/09/2016	IS10 On 21-September-26			Interest Rate Swap	97.83	97.8080	97.8268	97.8080	0.00
01/09/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/09/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/09/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/09/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/09/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.43	92.6000	7.4300	92.6000	10.00
01/09/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.48	92.4800	7.4800	92.4800	0.00
01/09/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.53	92.4800	7.5300	92.4800	0.00
01/09/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.58	92.3800	7.5800	92.3800	0.00
01/09/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.62	92.3600	7.6200	92.3600	0.00
01/09/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.67	92.2900	7.6700	92.2900	0.00
01/09/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.70	92.2500	7.7000	92.2500	1,000.00
01/09/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.78	92.1600	7.7800	92.1600	0.00
01/09/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.80	92.1400	7.8000	92.1400	0.00
01/09/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.81	92.1300	7.8100	92.1300	0.00
01/09/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.82	92.1100	7.8200	92.1100	1,000.00
01/09/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
01/09/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
01/09/2016	R023 On 03-November-16			Bond Future	8.72	96.7769	8.7196	96.7769	12,662.00
01/09/2016	R023 On 03-November-16	9.73	Call	Bond Future	4610	5	4610	5	0.00
01/09/2016	R023 On 03-November-16	9.74	Call	Bond Future	4652	5	4652	5	0.00
01/09/2016	R023 On 03-November-16	9.75	Call	Bond Future	4693	5	4693	5	0.00
01/09/2016	R023 On 03-November-16	9.74	Put	Bond Future	61	0	61	0	0.00
01/09/2016	R023 On 03-November-16	9.75	Put	Bond Future	59	0	59	0	0.00
01/09/2016	R023 On 03-November-16	9.73	Put	Bond Future	63	0	63	0	0.00
01/09/2016	R023 On 02-February-17			Bond Future	8.77	98.6508	8.7699	98.6508	0.00
01/09/2016	R023 On 02-February-17	8.86	Call	Bond Future	1927	2	1927	2	0.00
01/09/2016	R023 On 02-February-17	8.85	Call	Bond Future	1902	2	1902	2	0.00
01/09/2016	R023 On 02-February-17	8.84	Call	Bond Future	1878	2	1878	2	0.00
01/09/2016	R023 On 02-February-17	8.85	Put	Bond Future	1544	2	1544	2	0.00
01/09/2016	R023 On 02-February-17	8.86	Put	Bond Future	1523	2	1523	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
01/09/2016	R023 On 02-February-17	8.84	Put	Bond Future	1564	2	1564	2	0.00
01/09/2016	R023 On 04-May-17			Bond Future	8.80	96.7105	8.7990	96.7105	0.00
01/09/2016	R023 On 04-May-17	8.59	Call	Bond Future	1666	2	1666	2	0.00
01/09/2016	R023 On 04-May-17	8.61	Call	Bond Future	1706	2	1706	2	0.00
01/09/2016	R023 On 04-May-17	8.60	Call	Bond Future	1686	2	1686	2	0.00
01/09/2016	R023 On 04-May-17	8.59	Put	Bond Future	2580	3	2580	3	0.00
01/09/2016	R023 On 04-May-17	8.61	Put	Bond Future	2531	3	2531	3	0.00
01/09/2016	R023 On 04-May-17	8.60	Put	Bond Future	2555	3	2555	3	0.00
01/09/2016	R035 On 03-November-16			Bond Future	9.54	95.5131	9.5433	95.5131	4,315.00
01/09/2016	R035 On 03-November-16	9.57	Call	Bond Future	219	0	219	0	0.00
01/09/2016	R035 On 03-November-16	9.59	Call	Bond Future	382	0	382	0	0.00
01/09/2016	R035 On 03-November-16	9.58	Call	Bond Future	301	0	301	0	0.00
01/09/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
01/09/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
01/09/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
01/09/2016	R035 On 02-February-17			Bond Future	9.59	97.3626	9.5946	97.3626	0.00
01/09/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
01/09/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
01/09/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
01/09/2016	R035 On 02-February-17	9.51	Put	Bond Future	690	1	690	1	0.00
01/09/2016	R035 On 02-February-17	9.52	Put	Bond Future	608	1	608	1	0.00
01/09/2016	R035 On 02-February-17	9.50	Put	Bond Future	772	1	772	1	0.00
01/09/2016	R035 On 04-May-17			Bond Future	9.63	94.8253	9.6336	94.8253	0.00
01/09/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
01/09/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
01/09/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
01/09/2016	R035 On 04-May-17	9.53	Put	Bond Future	837	1	837	1	0.00
01/09/2016	R035 On 04-May-17	9.54	Put	Bond Future	756	1	756	1	0.00
01/09/2016	R035 On 04-May-17	9.55	Put	Bond Future	675	1	675	1	0.00
01/09/2016	R186 On 03-November-16			Bond Future	9.02	113.4182	9.0164	113.4182	95,341.00
01/09/2016	R186 On 03-November-16	9.10	Call	Bond Future	2063	2	2063	2	0.00
01/09/2016	R186 On 03-November-16	9.66	Call	Bond Future	4749	5	4749	5	0.00
01/09/2016	R186 On 03-November-16	8.96	Call	Bond Future	1559	1	1559	1	0.00
01/09/2016	R186 On 03-November-16	9.40	Call	Bond Future	3393	3	3393	3	1,425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2016	R186 On 03-November-16	8.52	Call	Bond Future	502	0	502	0	0.00
01/09/2016	R186 On 03-November-16	8.82	Call	Bond Future	1137	1	1137	1	0.00
01/09/2016	R186 On 03-November-16	8.95	Call	Bond Future	1526	1	1526	1	0.00
01/09/2016	R186 On 03-November-16	9.20	Call	Bond Future	2471	2	2471	2	1,425.00
01/09/2016	R186 On 03-November-16	8.30	Call	Bond Future	244	0	244	0	150.00
01/09/2016	R186 On 03-November-16	8.90	Call	Bond Future	1368	1	1368	1	0.00
01/09/2016	R186 On 03-November-16	8.97	Call	Bond Future	1593	1	1593	1	0.00
01/09/2016	R186 On 03-November-16	9.71	Call	Bond Future	5026	5	5026	5	0.00
01/09/2016	R186 On 03-November-16	9.66	Put	Bond Future	382	0	382	0	0.00
01/09/2016	R186 On 03-November-16	9.71	Put	Bond Future	330	0	330	0	0.00
01/09/2016	R186 On 03-November-16	8.90	Put	Bond Future	2184	2	2184	2	5,092.00
01/09/2016	R186 On 03-November-16	9.10	Put	Bond Future	1482	2	1482	2	108.00
01/09/2016	R186 On 03-November-16	8.96	Put	Bond Future	1953	2	1953	2	0.00
01/09/2016	R186 On 03-November-16	8.97	Put	Bond Future	1917	2	1917	2	0.00
01/09/2016	R186 On 03-November-16	8.30	Put	Bond Future	5398	6	5398	6	0.00
01/09/2016	R186 On 03-November-16	8.52	Put	Bond Future	4039	4	4039	4	150.00
01/09/2016	R186 On 03-November-16	8.95	Put	Bond Future	1991	2	1991	2	0.00
01/09/2016	R186 On 03-November-16	9.20	Put	Bond Future	1201	1	1201	1	0.00
01/09/2016	R186 On 03-November-16	8.82	Put	Bond Future	2518	3	2518	3	150.00
01/09/2016	R186 On 03-November-16	9.40	Put	Bond Future	761	1	761	1	0.00
01/09/2016	R186 On 02-February-17			Bond Future	9.06	110.3111	9.0630	110.3111	0.00
01/09/2016	R186 On 02-February-17	9.50	Call	Bond Future	4469	4	4469	4	0.00
01/09/2016	R186 On 02-February-17	9.40	Call	Bond Future	4034	4	4034	4	0.00
01/09/2016	R186 On 02-February-17	8.81	Call	Bond Future	1915	2	1915	2	0.00
01/09/2016	R186 On 02-February-17	8.79	Call	Bond Future	1859	2	1859	2	0.00
01/09/2016	R186 On 02-February-17	8.80	Call	Bond Future	1887	2	1887	2	0.00
01/09/2016	R186 On 02-February-17	8.43	Call	Bond Future	1017	1	1017	1	750.00
01/09/2016	R186 On 02-February-17	8.90	Call	Bond Future	2184	2	2184	2	0.00
01/09/2016	R186 On 02-February-17	9.50	Put	Bond Future	1538	2	1538	2	6,500.00
01/09/2016	R186 On 02-February-17	8.79	Put	Bond Future	3745	4	3745	4	0.00
01/09/2016	R186 On 02-February-17	9.40	Put	Bond Future	1764	2	1764	2	750.00
01/09/2016	R186 On 02-February-17	8.81	Put	Bond Future	3662	4	3662	4	0.00
01/09/2016	R186 On 02-February-17	8.80	Put	Bond Future	3704	4	3704	4	0.00
01/09/2016	R186 On 02-February-17	8.43	Put	Bond Future	5459	6	5459	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2016	R186 On 02-February-17	8.90	Put	Bond Future	3305	3	3305	3	750.00
01/09/2016	R186 On 04-May-17			Bond Future	9.10	112.5420	9.0992	112.5420	0.00
01/09/2016	R186 On 04-May-17	8.90	Call	Bond Future	2775	3	2775	3	0.00
01/09/2016	R186 On 04-May-17	8.89	Call	Bond Future	2744	3	2744	3	0.00
01/09/2016	R186 On 04-May-17	8.91	Call	Bond Future	2806	3	2806	3	0.00
01/09/2016	R186 On 04-May-17	8.89	Put	Bond Future	4157	4	4157	4	0.00
01/09/2016	R186 On 04-May-17	8.90	Put	Bond Future	4119	4	4119	4	0.00
01/09/2016	R186 On 04-May-17	8.91	Put	Bond Future	4082	4	4082	4	0.00
01/09/2016	R197 On 03-November-16			Bond Future	303.27	303.2612	303.2710	303.2612	875.00
01/09/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
01/09/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
01/09/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
01/09/2016	R197 On 03-November-16	303.57	Put	Bond Future	299	0	299	0	0.00
01/09/2016	R197 On 03-November-16	303.58	Put	Bond Future	309	0	309	0	0.00
01/09/2016	R197 On 03-November-16	303.56	Put	Bond Future	289	0	289	0	0.00
01/09/2016	R202 On 03-November-16			Bond Future	249.85	249.8457	249.8549	249.8457	36,334.00
01/09/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
01/09/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
01/09/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
01/09/2016	R202 On 03-November-16	253.86	Put	Bond Future	4005	4	4005	4	0.00
01/09/2016	R202 On 03-November-16	253.87	Put	Bond Future	4015	4	4015	4	0.00
01/09/2016	R202 On 03-November-16	253.85	Put	Bond Future	3995	4	3995	4	0.00
01/09/2016	R203 On 03-November-16			Bond Future	7.80	101.5571	7.8014	101.5571	30,174.00
01/09/2016	R203 On 03-November-16	8.84	Call	Bond Future	842	1	842	1	0.00
01/09/2016	R203 On 03-November-16	8.86	Call	Bond Future	857	1	857	1	0.00
01/09/2016	R203 On 03-November-16	8.85	Call	Bond Future	849	1	849	1	0.00
01/09/2016	R203 On 03-November-16	8.84	Put	Bond Future	3	0	3	0	0.00
01/09/2016	R203 On 03-November-16	8.86	Put	Bond Future	3	0	3	0	0.00
01/09/2016	R203 On 03-November-16	8.85	Put	Bond Future	3	0	3	0	0.00
01/09/2016	R203 On 02-February-17			Bond Future	7.81	103.5236	7.8134	103.5236	0.00
01/09/2016	R203 On 02-February-17	7.70	Call	Bond Future	145	0	145	0	0.00
01/09/2016	R203 On 02-February-17	7.72	Call	Bond Future	151	0	151	0	0.00
01/09/2016	R203 On 02-February-17	7.71	Call	Bond Future	148	0	148	0	0.00
01/09/2016	R203 On 02-February-17	7.71	Put	Bond Future	208	0	208	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
01/09/2016	R203 On 02-February-17	7.72	Put	Bond Future	205	0	205	0	0.00
01/09/2016	R203 On 02-February-17	7.70	Put	Bond Future	211	0	211	0	0.00
01/09/2016	R203 On 04-May-17			Bond Future	7.43	101.4415	7.4312	101.4415	0.00
01/09/2016	R203 On 04-May-17	6.91	Call	Bond Future	57	0	57	0	0.00
01/09/2016	R203 On 04-May-17	6.92	Call	Bond Future	58	0	58	0	0.00
01/09/2016	R203 On 04-May-17	6.93	Call	Bond Future	59	0	59	0	0.00
01/09/2016	R203 On 04-May-17	6.92	Put	Bond Future	237	0	237	0	0.00
01/09/2016	R203 On 04-May-17	6.91	Put	Bond Future	239	0	239	0	0.00
01/09/2016	R203 On 04-May-17	6.93	Put	Bond Future	235	0	235	0	0.00
01/09/2016	R204 On 03-November-16			Bond Future	8.01	102.9611	8.0058	102.9611	28,913.00
01/09/2016	R204 On 03-November-16	9.21	Call	Bond Future	2275	2	2275	2	0.00
01/09/2016	R204 On 03-November-16	9.23	Call	Bond Future	2312	2	2312	2	0.00
01/09/2016	R204 On 03-November-16	9.22	Call	Bond Future	2294	2	2294	2	0.00
01/09/2016	R204 On 03-November-16	9.22	Put	Bond Future	4	0	4	0	0.00
01/09/2016	R204 On 03-November-16	9.23	Put	Bond Future	3	0	3	0	0.00
01/09/2016	R204 On 03-November-16	9.21	Put	Bond Future	4	0	4	0	0.00
01/09/2016	R204 On 02-February-17			Bond Future	8.03	100.9142	8.0301	100.9142	0.00
01/09/2016	R204 On 02-February-17	8.28	Call	Bond Future	786	1	786	1	0.00
01/09/2016	R204 On 02-February-17	8.29	Call	Bond Future	796	1	796	1	0.00
01/09/2016	R204 On 02-February-17	8.30	Call	Bond Future	807	1	807	1	0.00
01/09/2016	R204 On 02-February-17	8.28	Put	Bond Future	361	0	361	0	0.00
01/09/2016	R204 On 02-February-17	8.30	Put	Bond Future	349	0	349	0	0.00
01/09/2016	R204 On 02-February-17	8.29	Put	Bond Future	355	0	355	0	0.00
01/09/2016	R204 On 04-May-17			Bond Future	8.01	102.9548	8.0073	102.9548	0.00
01/09/2016	R204 On 04-May-17	7.90	Call	Bond Future	516	0	516	0	0.00
01/09/2016	R204 On 04-May-17	7.92	Call	Bond Future	530	0	530	0	0.00
01/09/2016	R204 On 04-May-17	7.91	Call	Bond Future	523	0	523	0	0.00
01/09/2016	R204 On 04-May-17	7.91	Put	Bond Future	668	1	668	1	0.00
01/09/2016	R204 On 04-May-17	7.92	Put	Bond Future	661	1	661	1	0.00
01/09/2016	R204 On 04-May-17	7.90	Put	Bond Future	676	1	676	1	0.00
01/09/2016	R207 On 03-November-16			Bond Future	8.29	99.3491	8.2850	99.3491	52,265.00
01/09/2016	R207 On 03-November-16	7.94	Call	Bond Future	222	0	222	0	0.00
01/09/2016	R207 On 03-November-16	7.93	Call	Bond Future	214	0	214	0	0.00
01/09/2016	R207 On 03-November-16	7.95	Call	Bond Future	229	0	229	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
01/09/2016	R207 On 03-November-16	7.95	Put	Bond Future	1140	1	1140	1	0.00
01/09/2016	R207 On 03-November-16	7.94	Put	Bond Future	1160	1	1160	1	0.00
01/09/2016	R207 On 03-November-16	7.93	Put	Bond Future	1180	1	1180	1	0.00
01/09/2016	R207 On 02-February-17			Bond Future	8.32	97.6303	8.3243	97.6303	0.00
01/09/2016	R207 On 02-February-17	8.91	Call	Bond Future	1781	2	1781	2	62.00
01/09/2016	R207 On 02-February-17	9.22	Call	Bond Future	2390	2	2390	2	0.00
01/09/2016	R207 On 02-February-17	9.24	Call	Bond Future	2431	2	2431	2	0.00
01/09/2016	R207 On 02-February-17	9.23	Call	Bond Future	2410	2	2410	2	0.00
01/09/2016	R207 On 02-February-17	8.91	Put	Bond Future	322	0	322	0	0.00
01/09/2016	R207 On 02-February-17	9.22	Put	Bond Future	169	0	169	0	0.00
01/09/2016	R207 On 02-February-17	9.24	Put	Bond Future	161	0	161	0	0.00
01/09/2016	R207 On 02-February-17	9.23	Put	Bond Future	165	0	165	0	0.00
01/09/2016	R207 On 04-May-17			Bond Future	8.35	99.6046	8.3453	99.6046	0.00
01/09/2016	R207 On 04-May-17	8.20	Call	Bond Future	822	1	822	1	0.00
01/09/2016	R207 On 04-May-17	8.22	Call	Bond Future	844	1	844	1	0.00
01/09/2016	R207 On 04-May-17	8.21	Call	Bond Future	833	1	833	1	0.00
01/09/2016	R207 On 04-May-17	8.22	Put	Bond Future	1136	1	1136	1	0.00
01/09/2016	R207 On 04-May-17	8.20	Put	Bond Future	1161	1	1161	1	0.00
01/09/2016	R207 On 04-May-17	8.21	Put	Bond Future	1149	1	1149	1	0.00
01/09/2016	R207 On 03-August-17			Bond Future	8.33	98.0585	8.3274	98.0585	0.00
01/09/2016	R207 On 03-August-17	8.19	Call	Bond Future	923	1	923	1	51.00
01/09/2016	R207 On 03-August-17	8.40	Call	Bond Future	1156	1	1156	1	0.00
01/09/2016	R207 On 03-August-17	8.39	Call	Bond Future	1145	1	1145	1	0.00
01/09/2016	R207 On 03-August-17	8.41	Call	Bond Future	1168	1	1168	1	0.00
01/09/2016	R207 On 03-August-17	8.39	Put	Bond Future	1011	1	1011	1	0.00
01/09/2016	R207 On 03-August-17	8.41	Put	Bond Future	992	1	992	1	0.00
01/09/2016	R207 On 03-August-17	8.19	Put	Bond Future	1217	1	1217	1	0.00
01/09/2016	R207 On 03-August-17	8.40	Put	Bond Future	1002	1	1002	1	0.00
01/09/2016	R208 On 03-November-16			Bond Future	8.47	94.4245	8.4732	94.4245	30,188.00
01/09/2016	R208 On 03-November-16	9.57	Call	Bond Future	3736	4	3736	4	0.00
01/09/2016	R208 On 03-November-16	9.58	Call	Bond Future	3768	4	3768	4	0.00
01/09/2016	R208 On 03-November-16	9.59	Call	Bond Future	3800	4	3800	4	0.00
01/09/2016	R208 On 03-November-16	9.57	Put	Bond Future	23	0	23	0	0.00
01/09/2016	R208 On 03-November-16	9.58	Put	Bond Future	22	0	22	0	0.00

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01/09/2016	R208 On 03-November-16	9.59	Put	Bond Future	21	0	21	0	0.00
01/09/2016	R208 On 02-February-17			Bond Future	8.52	96.2531	8.5190	96.2531	0.00
01/09/2016	R208 On 02-February-17	8.64	Call	Bond Future	1382	1	1382	1	0.00
01/09/2016	R208 On 02-February-17	8.63	Call	Bond Future	1363	1	1363	1	0.00
01/09/2016	R208 On 02-February-17	8.65	Call	Bond Future	1400	1	1400	1	0.00
01/09/2016	R208 On 02-February-17	8.64	Put	Bond Future	983	1	983	1	0.00
01/09/2016	R208 On 02-February-17	8.65	Put	Bond Future	969	1	969	1	0.00
01/09/2016	R208 On 02-February-17	8.63	Put	Bond Future	997	1	997	1	0.00
01/09/2016	R208 On 04-May-17			Bond Future	8.54	94.7950	8.5438	94.7950	0.00
01/09/2016	R208 On 04-May-17	8.37	Call	Bond Future	1136	1	1136	1	0.00
01/09/2016	R208 On 04-May-17	8.39	Call	Bond Future	1165	1	1165	1	0.00
01/09/2016	R208 On 04-May-17	8.38	Call	Bond Future	1151	1	1151	1	0.00
01/09/2016	R208 On 04-May-17	8.37	Put	Bond Future	1683	2	1683	2	0.00
01/09/2016	R208 On 04-May-17	8.39	Put	Bond Future	1649	2	1649	2	0.00
01/09/2016	R208 On 04-May-17	8.38	Put	Bond Future	1666	2	1666	2	0.00
01/09/2016	R209 On 03-November-16			Bond Future	9.50	71.7652	9.4981	71.7652	37,619.00
01/09/2016	R209 On 03-November-16	10.24	Call	Bond Future	5144	5	5144	5	0.00
01/09/2016	R209 On 03-November-16	10.26	Call	Bond Future	5248	5	5248	5	0.00
01/09/2016	R209 On 03-November-16	8.81	Call	Bond Future	319	0	319	0	345.00
01/09/2016	R209 On 03-November-16	10.25	Call	Bond Future	5196	5	5196	5	0.00
01/09/2016	R209 On 03-November-16	9.05	Call	Bond Future	651	1	651	1	0.00
01/09/2016	R209 On 03-November-16	9.45	Call	Bond Future	1659	2	1659	2	0.00
01/09/2016	R209 On 03-November-16	8.87	Call	Bond Future	386	0	386	0	250.00
01/09/2016	R209 On 03-November-16	9.42	Call	Bond Future	1562	1	1562	1	120.00
01/09/2016	R209 On 03-November-16	9.34	Call	Bond Future	1322	1	1322	1	0.00
01/09/2016	R209 On 03-November-16	9.04	Call	Bond Future	633	1	633	1	0.00
01/09/2016	R209 On 03-November-16	10.25	Put	Bond Future	329	0	329	0	0.00
01/09/2016	R209 On 03-November-16	10.26	Put	Bond Future	320	0	320	0	0.00
01/09/2016	R209 On 03-November-16	9.45	Put	Bond Future	1988	2	1988	2	250.00
01/09/2016	R209 On 03-November-16	9.05	Put	Bond Future	3814	4	3814	4	250.00
01/09/2016	R209 On 03-November-16	8.81	Put	Bond Future	5263	6	5263	6	0.00
01/09/2016	R209 On 03-November-16	10.24	Put	Bond Future	338	0	338	0	0.00
01/09/2016	R209 On 03-November-16	9.04	Put	Bond Future	3869	4	3869	4	345.00
01/09/2016	R209 On 03-November-16	9.42	Put	Bond Future	2099	2	2099	2	0.00



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01/09/2016	R209 On 03-November-16	8.87	Put	Bond Future	4879	5	4879	5	0.00
01/09/2016	R209 On 03-November-16	9.34	Put	Bond Future	2414	3	2414	3	345.00
01/09/2016	R209 On 02-February-17			Bond Future	9.54	73.1550	9.5417	73.1550	0.00
01/09/2016	R209 On 02-February-17	9.55	Call	Bond Future	2894	3	2894	3	0.00
01/09/2016	R209 On 02-February-17	9.53	Call	Bond Future	2825	3	2825	3	0.00
01/09/2016	R209 On 02-February-17	9.54	Call	Bond Future	2860	3	2860	3	0.00
01/09/2016	R209 On 02-February-17	9.53	Put	Bond Future	2905	3	2905	3	0.00
01/09/2016	R209 On 02-February-17	9.54	Put	Bond Future	2871	3	2871	3	0.00
01/09/2016	R209 On 02-February-17	9.55	Put	Bond Future	2838	3	2838	3	0.00
01/09/2016	R209 On 04-May-17			Bond Future	9.58	71.4821	9.5772	71.4821	0.00
01/09/2016	R209 On 04-May-17	9.46	Call	Bond Future	3261	3	3261	3	0.00
01/09/2016	R209 On 04-May-17	9.48	Call	Bond Future	3325	3	3325	3	0.00
01/09/2016	R209 On 04-May-17	9.47	Call	Bond Future	3293	3	3293	3	0.00
01/09/2016	R209 On 04-May-17	9.46	Put	Bond Future	4055	4	4055	4	0.00
01/09/2016	R209 On 04-May-17	9.47	Put	Bond Future	4019	4	4019	4	0.00
01/09/2016	R209 On 04-May-17	9.48	Put	Bond Future	3983	4	3983	4	0.00
01/09/2016	R210 On 03-November-16			Bond Future	187.05	187.0409	187.0478	187.0409	2,182.00
01/09/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
01/09/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
01/09/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
01/09/2016	R210 On 03-November-16	188.90	Put	Bond Future	1852	2	1852	2	0.00
01/09/2016	R210 On 03-November-16	188.92	Put	Bond Future	1872	2	1872	2	0.00
01/09/2016	R210 On 03-November-16	188.91	Put	Bond Future	1862	2	1862	2	0.00
01/09/2016	R211 On 03-November-16			Bond Future	141.70	141.6966	141.7030	141.6966	56.00
01/09/2016	R211 On 03-November-16	141.76	Call	Bond Future	0	0	0	0	0.00
01/09/2016	R211 On 03-November-16	141.75	Call	Bond Future	0	0	0	0	0.00
01/09/2016	R211 On 03-November-16	141.74	Call	Bond Future	0	0	0	0	0.00
01/09/2016	R211 On 03-November-16	141.75	Put	Bond Future	47	0	47	0	0.00
01/09/2016	R211 On 03-November-16	141.74	Put	Bond Future	37	0	37	0	0.00
01/09/2016	R211 On 03-November-16	141.76	Put	Bond Future	57	0	57	0	0.00
01/09/2016	R212 On 03-November-16			Bond Future	148.09	148.0835	148.0883	148.0835	3,838.00
01/09/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
01/09/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
01/09/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2016	R212 On 03-November-16	148.11	Put	Bond Future	22	0	22	0	0.00
01/09/2016	R212 On 03-November-16	148.12	Put	Bond Future	32	0	32	0	0.00
01/09/2016	R212 On 03-November-16	148.10	Put	Bond Future	12	0	12	0	0.00
01/09/2016	R213 On 03-November-16			Bond Future	9.39	82.4168	9.3921	82.4168	42,521.00
01/09/2016	R213 On 03-November-16	10.18	Call	Bond Future	5351	5	5351	5	0.00
01/09/2016	R213 On 03-November-16	10.20	Call	Bond Future	5458	5	5458	5	0.00
01/09/2016	R213 On 03-November-16	10.19	Call	Bond Future	5404	5	5404	5	0.00
01/09/2016	R213 On 03-November-16	10.19	Put	Bond Future	268	0	268	0	0.00
01/09/2016	R213 On 03-November-16	10.20	Put	Bond Future	260	0	260	0	0.00
01/09/2016	R213 On 03-November-16	10.18	Put	Bond Future	276	0	276	0	0.00
01/09/2016	R213 On 02-February-17			Bond Future	9.44	84.0126	9.4414	84.0126	0.00
01/09/2016	R213 On 02-February-17	9.40	Call	Bond Future	2614	2	2614	2	0.00
01/09/2016	R213 On 02-February-17	9.42	Call	Bond Future	2681	3	2681	3	0.00
01/09/2016	R213 On 02-February-17	9.41	Call	Bond Future	2647	3	2647	3	0.00
01/09/2016	R213 On 02-February-17	9.40	Put	Bond Future	2891	3	2891	3	0.00
01/09/2016	R213 On 02-February-17	9.42	Put	Bond Future	2824	3	2824	3	0.00
01/09/2016	R213 On 02-February-17	9.41	Put	Bond Future	2857	3	2857	3	0.00
01/09/2016	R213 On 04-May-17			Bond Future	9.48	82.1573	9.4780	82.1573	0.00
01/09/2016	R213 On 04-May-17	9.37	Call	Bond Future	3144	3	3144	3	0.00
01/09/2016	R213 On 04-May-17	9.36	Call	Bond Future	3112	3	3112	3	0.00
01/09/2016	R213 On 04-May-17	9.35	Call	Bond Future	3081	3	3081	3	0.00
01/09/2016	R213 On 04-May-17	9.36	Put	Bond Future	3894	4	3894	4	0.00
01/09/2016	R213 On 04-May-17	9.37	Put	Bond Future	3859	4	3859	4	0.00
01/09/2016	R213 On 04-May-17	9.35	Put	Bond Future	3929	4	3929	4	0.00
01/09/2016	R214 On 03-November-16			Bond Future	9.59	71.9471	9.5891	71.9471	29,194.00
01/09/2016	R214 On 03-November-16	10.35	Call	Bond Future	5447	5	5447	5	0.00
01/09/2016	R214 On 03-November-16	10.33	Call	Bond Future	5340	5	5340	5	0.00
01/09/2016	R214 On 03-November-16	10.34	Call	Bond Future	5393	5	5393	5	0.00
01/09/2016	R214 On 03-November-16	10.33	Put	Bond Future	376	0	376	0	0.00
01/09/2016	R214 On 03-November-16	10.34	Put	Bond Future	366	0	366	0	0.00
01/09/2016	R214 On 03-November-16	10.35	Put	Bond Future	357	0	357	0	0.00
01/09/2016	R214 On 02-February-17			Bond Future	9.63	73.3403	9.6347	73.3403	0.00
01/09/2016	R214 On 02-February-17	9.67	Call	Bond Future	3125	3	3125	3	0.00
01/09/2016	R214 On 02-February-17	9.66	Call	Bond Future	3089	3	3089	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
01/09/2016	R214 On 02-February-17	9.68	Call	Bond Future	3161	3	3161	3	0.00
01/09/2016	R214 On 02-February-17	9.67	Put	Bond Future	2877	3	2877	3	0.00
01/09/2016	R214 On 02-February-17	9.68	Put	Bond Future	2843	3	2843	3	0.00
01/09/2016	R214 On 02-February-17	9.66	Put	Bond Future	2911	3	2911	3	0.00
01/09/2016	R214 On 04-May-17			Bond Future	9.67	71.5230	9.6694	71.5230	0.00
01/09/2016	R214 On 04-May-17	9.58	Call	Bond Future	3504	3	3504	3	0.00
01/09/2016	R214 On 04-May-17	9.56	Call	Bond Future	3436	3	3436	3	0.00
01/09/2016	R214 On 04-May-17	9.57	Call	Bond Future	3470	3	3470	3	0.00
01/09/2016	R214 On 04-May-17	9.56	Put	Bond Future	4209	4	4209	4	0.00
01/09/2016	R214 On 04-May-17	9.57	Put	Bond Future	4172	4	4172	4	0.00
01/09/2016	R214 On 04-May-17	9.58	Put	Bond Future	4135	4	4135	4	0.00
01/09/2016	R248 On 03-November-16			Bond Future	9.63	92.5203	9.6300	92.5203	61,875.00
01/09/2016	R248 On 03-November-16	10.39	Call	Bond Future	6989	7	6989	7	0.00
01/09/2016	R248 On 03-November-16	10.38	Call	Bond Future	6923	7	6923	7	0.00
01/09/2016	R248 On 03-November-16	10.37	Call	Bond Future	6857	6	6857	6	0.00
01/09/2016	R248 On 03-November-16	10.38	Put	Bond Future	536	1	536	1	0.00
01/09/2016	R248 On 03-November-16	10.39	Put	Bond Future	522	1	522	1	0.00
01/09/2016	R248 On 03-November-16	10.37	Put	Bond Future	549	1	549	1	0.00
01/09/2016	R248 On 02-February-17			Bond Future	9.68	94.3120	9.6770	94.3120	0.00
01/09/2016	R248 On 02-February-17	9.76	Call	Bond Future	4394	4	4394	4	0.00
01/09/2016	R248 On 02-February-17	9.77	Call	Bond Future	4442	4	4442	4	0.00
01/09/2016	R248 On 02-February-17	9.78	Call	Bond Future	4489	4	4489	4	0.00
01/09/2016	R248 On 02-February-17	9.77	Put	Bond Future	3612	4	3612	4	0.00
01/09/2016	R248 On 02-February-17	9.76	Put	Bond Future	3653	4	3653	4	0.00
01/09/2016	R248 On 02-February-17	9.78	Put	Bond Future	3571	4	3571	4	0.00
01/09/2016	R248 On 04-May-17			Bond Future	9.71	91.7763	9.7129	91.7763	0.00
01/09/2016	R248 On 04-May-17	9.67	Call	Bond Future	4892	5	4892	5	0.00
01/09/2016	R248 On 04-May-17	9.66	Call	Bond Future	4848	5	4848	5	0.00
01/09/2016	R248 On 04-May-17	9.65	Call	Bond Future	4804	5	4804	5	0.00
01/09/2016	R248 On 04-May-17	9.66	Put	Bond Future	5323	6	5323	6	0.00
01/09/2016	R248 On 04-May-17	9.67	Put	Bond Future	5277	6	5277	6	0.00
01/09/2016	R248 On 04-May-17	9.65	Put	Bond Future	5370	6	5370	6	0.00