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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
08/09/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	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
08/09/2016	2025 On 03-November-16			Bond Future	128.63	128.6281	128.6322	128.6281	3,044.00
08/09/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
08/09/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
08/09/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
08/09/2016	2025 On 03-November-16	129.22	Put	Bond Future	588	1	588	1	0.00
08/09/2016	2025 On 03-November-16	129.21	Put	Bond Future	578	1	578	1	0.00
08/09/2016	2025 On 03-November-16	129.23	Put	Bond Future	598	1	598	1	0.00
08/09/2016	2030 On 03-November-16			Bond Future	8.97	94.5425	8.9694	94.5425	33,286.00
08/09/2016	2030 On 03-November-16	9.33	Call	Bond Future	2567	2	2567	2	0.00
08/09/2016	2030 On 03-November-16	9.34	Call	Bond Future	2637	2	2637	2	0.00
08/09/2016	2030 On 03-November-16	9.35	Call	Bond Future	2707	3	2707	3	0.00
08/09/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
08/09/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
08/09/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
08/09/2016	2030 On 02-February-17			Bond Future	9.00	92.3621	9.0043	92.3621	0.00
08/09/2016	2030 On 02-February-17	9.29	Call	Bond Future	2016	2	2016	2	0.00
08/09/2016	2030 On 02-February-17	9.31	Call	Bond Future	2154	2	2154	2	0.00
08/09/2016	2030 On 02-February-17	9.30	Call	Bond Future	2085	2	2085	2	0.00
08/09/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
08/09/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
08/09/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
08/09/2016	2030 On 04-May-17			Bond Future	9.03	94.2247	9.0334	94.2247	0.00
08/09/2016	2030 On 04-May-17	9.34	Call	Bond Future	2135	2	2135	2	0.00
08/09/2016	2030 On 04-May-17	9.33	Call	Bond Future	2066	2	2066	2	0.00
08/09/2016	2030 On 04-May-17	9.32	Call	Bond Future	1997	2	1997	2	0.00
08/09/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
08/09/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
08/09/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
08/09/2016	2032 On 03-November-16			Bond Future	9.08	93.8851	9.0813	93.8851	13,093.00
08/09/2016	2032 On 03-November-16	10.28	Call	Bond Future	8768	9	8768	9	0.00
08/09/2016	2032 On 03-November-16	10.30	Call	Bond Future	8899	9	8899	9	0.00
08/09/2016	2032 On 03-November-16	10.29	Call	Bond Future	8833	9	8833	9	0.00
08/09/2016	2032 On 03-November-16	10.28	Put	Bond Future	61	0	61	0	0.00
08/09/2016	2032 On 03-November-16	10.30	Put	Bond Future	57	0	57	0	0.00

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08/09/2016	2032 On 03-November-16	10.29	Put	Bond Future	59	0	59	0	0.00
08/09/2016	2032 On 02-February-17			Bond Future	9.12	95.6982	9.1196	95.6982	0.00
08/09/2016	2032 On 02-February-17	9.51	Call	Bond Future	4712	5	4712	5	0.00
08/09/2016	2032 On 02-February-17	9.53	Call	Bond Future	4810	5	4810	5	0.00
08/09/2016	2032 On 02-February-17	9.52	Call	Bond Future	4761	5	4761	5	0.00
08/09/2016	2032 On 02-February-17	9.52	Put	Bond Future	1746	2	1746	2	0.00
08/09/2016	2032 On 02-February-17	9.51	Put	Bond Future	1771	2	1771	2	0.00
08/09/2016	2032 On 02-February-17	9.53	Put	Bond Future	1722	2	1722	2	0.00
08/09/2016	2032 On 04-May-17			Bond Future	9.15	93.4667	9.1484	93.4667	0.00
08/09/2016	2032 On 04-May-17	9.46	Call	Bond Future	5130	5	5130	5	0.00
08/09/2016	2032 On 04-May-17	9.45	Call	Bond Future	5086	5	5086	5	0.00
08/09/2016	2032 On 04-May-17	9.44	Call	Bond Future	5043	5	5043	5	0.00
08/09/2016	2032 On 04-May-17	9.45	Put	Bond Future	2826	3	2826	3	0.00
08/09/2016	2032 On 04-May-17	9.46	Put	Bond Future	2796	3	2796	3	0.00
08/09/2016	2032 On 04-May-17	9.44	Put	Bond Future	2857	3	2857	3	0.00
08/09/2016	2033 On 03-November-16			Bond Future	108.24	108.0833	108.2395	108.0833	4,575.00
08/09/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
08/09/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
08/09/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
08/09/2016	2033 On 03-November-16	109.17	Put	Bond Future	931	1	931	1	0.00
08/09/2016	2033 On 03-November-16	109.18	Put	Bond Future	941	1	941	1	0.00
08/09/2016	2033 On 03-November-16	109.16	Put	Bond Future	921	1	921	1	0.00
08/09/2016	2037 On 03-November-16			Bond Future	9.22	95.4299	9.2249	95.4299	38,537.00
08/09/2016	2037 On 03-November-16	10.35	Call	Bond Future	9073	9	9073	9	0.00
08/09/2016	2037 On 03-November-16	10.36	Call	Bond Future	9143	9	9143	9	0.00
08/09/2016	2037 On 03-November-16	10.37	Call	Bond Future	9213	9	9213	9	0.00
08/09/2016	2037 On 03-November-16	10.36	Put	Bond Future	103	0	103	0	0.00
08/09/2016	2037 On 03-November-16	10.37	Put	Bond Future	100	0	100	0	0.00
08/09/2016	2037 On 03-November-16	10.35	Put	Bond Future	107	0	107	0	0.00
08/09/2016	2037 On 02-February-17			Bond Future	9.26	93.0163	9.2613	93.0163	0.00
08/09/2016	2037 On 02-February-17	9.66	Call	Bond Future	5359	5	5359	5	0.00
08/09/2016	2037 On 02-February-17	9.68	Call	Bond Future	5465	5	5465	5	0.00
08/09/2016	2037 On 02-February-17	9.67	Call	Bond Future	5412	5	5412	5	0.00
08/09/2016	2037 On 02-February-17	9.66	Put	Bond Future	2047	2	2047	2	0.00

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08/09/2016	2037 On 02-February-17	9.67	Put	Bond Future	2020	2	2020	2	0.00
08/09/2016	2037 On 02-February-17	9.68	Put	Bond Future	1992	2	1992	2	0.00
08/09/2016	2037 On 04-May-17			Bond Future	9.29	94.8920	9.2927	94.8920	0.00
08/09/2016	2037 On 04-May-17	9.59	Call	Bond Future	5717	6	5717	6	0.00
08/09/2016	2037 On 04-May-17	9.58	Call	Bond Future	5670	6	5670	6	0.00
08/09/2016	2037 On 04-May-17	9.60	Call	Bond Future	5764	6	5764	6	0.00
08/09/2016	2037 On 04-May-17	9.58	Put	Bond Future	3283	3	3283	3	0.00
08/09/2016	2037 On 04-May-17	9.60	Put	Bond Future	3216	3	3216	3	0.00
08/09/2016	2037 On 04-May-17	9.59	Put	Bond Future	3249	3	3249	3	0.00
08/09/2016	2038 On 03-November-16			Bond Future	135.74	135.5080	135.7434	135.5080	20,843.00
08/09/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
08/09/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
08/09/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
08/09/2016	2038 On 03-November-16	136.32	Put	Bond Future	577	1	577	1	0.00
08/09/2016	2038 On 03-November-16	136.31	Put	Bond Future	567	1	567	1	0.00
08/09/2016	2038 On 03-November-16	136.33	Put	Bond Future	587	1	587	1	0.00
08/09/2016	2040 On 03-November-16			Bond Future	9.25	99.7193	9.2495	99.7193	3,923.00
08/09/2016	2040 On 03-November-16	9.69	Call	Bond Future	4828	5	4828	5	0.00
08/09/2016	2040 On 03-November-16	9.71	Call	Bond Future	4960	5	4960	5	0.00
08/09/2016	2040 On 03-November-16	9.70	Call	Bond Future	4894	5	4894	5	0.00
08/09/2016	2040 On 03-November-16	9.69	Put	Bond Future	864	1	864	1	0.00
08/09/2016	2040 On 03-November-16	9.70	Put	Bond Future	843	1	843	1	0.00
08/09/2016	2040 On 03-November-16	9.71	Put	Bond Future	822	1	822	1	0.00
08/09/2016	2040 On 02-February-17			Bond Future	9.29	97.1382	9.2854	97.1382	0.00
08/09/2016	2040 On 02-February-17	9.58	Call	Bond Future	5218	5	5218	5	0.00
08/09/2016	2040 On 02-February-17	9.59	Call	Bond Future	5271	5	5271	5	0.00
08/09/2016	2040 On 02-February-17	9.60	Call	Bond Future	5325	5	5325	5	0.00
08/09/2016	2040 On 02-February-17	9.59	Put	Bond Future	2525	3	2525	3	0.00
08/09/2016	2040 On 02-February-17	9.60	Put	Bond Future	2491	3	2491	3	0.00
08/09/2016	2040 On 02-February-17	9.58	Put	Bond Future	2560	3	2560	3	0.00
08/09/2016	2040 On 04-May-17			Bond Future	9.32	99.0970	9.3163	99.0970	0.00
08/09/2016	2040 On 04-May-17	9.62	Call	Bond Future	6262	6	6262	6	0.00
08/09/2016	2040 On 04-May-17	9.63	Call	Bond Future	6313	6	6313	6	0.00
08/09/2016	2040 On 04-May-17	9.64	Call	Bond Future	6365	6	6365	6	0.00

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08/09/2016	2040 On 04-May-17	9.63	Put	Bond Future	3509	4	3509	4	0.00
08/09/2016	2040 On 04-May-17	9.64	Put	Bond Future	3473	4	3473	4	0.00
08/09/2016	2040 On 04-May-17	9.62	Put	Bond Future	3545	4	3545	4	0.00
08/09/2016	2044 On 03-November-16			Bond Future	9.27	96.8448	9.2687	96.8448	18,597.00
08/09/2016	2044 On 03-November-16	10.42	Call	Bond Future	10013	10	10013	10	0.00
08/09/2016	2044 On 03-November-16	10.41	Call	Bond Future	9938	10	9938	10	0.00
08/09/2016	2044 On 03-November-16	10.43	Call	Bond Future	10088	10	10088	10	0.00
08/09/2016	2044 On 03-November-16	10.43	Put	Bond Future	110	0	110	0	0.00
08/09/2016	2044 On 03-November-16	10.42	Put	Bond Future	113	0	113	0	0.00
08/09/2016	2044 On 03-November-16	10.41	Put	Bond Future	117	0	117	0	0.00
08/09/2016	2044 On 02-February-17			Bond Future	9.30	94.3334	9.3036	94.3334	0.00
08/09/2016	2044 On 02-February-17	9.77	Call	Bond Future	6266	6	6266	6	0.00
08/09/2016	2044 On 02-February-17	9.78	Call	Bond Future	6324	6	6324	6	0.00
08/09/2016	2044 On 02-February-17	9.76	Call	Bond Future	6208	6	6208	6	0.00
08/09/2016	2044 On 02-February-17	9.77	Put	Bond Future	2060	2	2060	2	0.00
08/09/2016	2044 On 02-February-17	9.78	Put	Bond Future	2032	2	2032	2	0.00
08/09/2016	2044 On 02-February-17	9.76	Put	Bond Future	2089	2	2089	2	0.00
08/09/2016	2044 On 04-May-17			Bond Future	9.33	96.2358	9.3336	96.2358	0.00
08/09/2016	2044 On 04-May-17	9.67	Call	Bond Future	6545	6	6545	6	0.00
08/09/2016	2044 On 04-May-17	9.66	Call	Bond Future	6494	6	6494	6	0.00
08/09/2016	2044 On 04-May-17	9.68	Call	Bond Future	6597	6	6597	6	0.00
08/09/2016	2044 On 04-May-17	9.68	Put	Bond Future	3463	4	3463	4	0.00
08/09/2016	2044 On 04-May-17	9.67	Put	Bond Future	3500	4	3500	4	0.00
08/09/2016	2044 On 04-May-17	9.66	Put	Bond Future	3536	4	3536	4	0.00
08/09/2016	2046 On 03-November-16			Bond Future	134.16	133.8731	134.1649	133.8731	17,660.00
08/09/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
08/09/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
08/09/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
08/09/2016	2046 On 03-November-16	137.09	Put	Bond Future	2925	3	2925	3	0.00
08/09/2016	2046 On 03-November-16	137.07	Put	Bond Future	2905	3	2905	3	0.00
08/09/2016	2046 On 03-November-16	137.08	Put	Bond Future	2915	3	2915	3	0.00
08/09/2016	2050 On 03-November-16			Bond Future	144.75	144.7456	144.7504	144.7456	21,628.00
08/09/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
08/09/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00

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08/09/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
08/09/2016	2050 On 03-November-16	149.53	Put	Bond Future	4780	5	4780	5	0.00
08/09/2016	2050 On 03-November-16	149.54	Put	Bond Future	4790	5	4790	5	0.00
08/09/2016	2050 On 03-November-16	149.52	Put	Bond Future	4770	5	4770	5	0.00
08/09/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	AL37 On 03-November-16			Index Future	506.99	506.5980	506.9880	506.5980	14.00
08/09/2016	AL37 On 02-February-17			Index Future	516.78	516.3800	516.7770	516.3800	0.00
08/09/2016	AL7T On 03-November-16			Index Future	590.67	589.9050	590.6670	589.9050	9.00
08/09/2016	AL7T On 02-February-17			Index Future	602.07	601.2960	602.0710	601.2960	0.00
08/09/2016	ALBI On 03-November-16			Index Future	539.85	538.6640	539.8490	538.6640	707.00
08/09/2016	ALBI On 02-February-17			Index Future	550.27	549.0660	550.2730	549.0660	0.00
08/09/2016	ALBI On 04-May-17			Index Future	561.36	560.1300	561.3600	560.1300	0.00
08/09/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/09/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/09/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2016	EL28 On 03-November-16			Bond Future	130.40	130.3926	130.3988	130.3926	0.00
08/09/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
08/09/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
08/09/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
08/09/2016	EL28 On 03-November-16	132.16	Put	Bond Future	1761	2	1761	2	0.00
08/09/2016	EL28 On 03-November-16	132.17	Put	Bond Future	1771	2	1771	2	0.00
08/09/2016	EL28 On 03-November-16	132.15	Put	Bond Future	1751	2	1751	2	0.00
08/09/2016	EL28 On 02-February-17			Bond Future	132.92	132.9185	132.9246	132.9185	0.00
08/09/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
08/09/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
08/09/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
08/09/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2175	2	2175	2	0.00
08/09/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2195	2	2195	2	0.00
08/09/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2185	2	2185	2	0.00
08/09/2016	EL28 On 04-May-17			Bond Future	133.93	133.9196	133.9256	133.9196	0.00
08/09/2016	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
08/09/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
08/09/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
08/09/2016	EL28 On 04-May-17	137.90	Put	Bond Future	3974	4	3974	4	0.00
08/09/2016	EL28 On 04-May-17	137.91	Put	Bond Future	3984	4	3984	4	0.00
08/09/2016	EL28 On 04-May-17	137.92	Put	Bond Future	3994	4	3994	4	0.00
08/09/2016	ES33 On 03-November-16			Bond Future	10.11	79.9418	10.1146	79.9418	8,789.00
08/09/2016	ES33 On 03-November-16	11.31	Call	Bond Future	7465	7	7465	7	0.00
08/09/2016	ES33 On 03-November-16	11.29	Call	Bond Future	7349	7	7349	7	0.00
08/09/2016	ES33 On 03-November-16	11.30	Call	Bond Future	7407	7	7407	7	0.00
08/09/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
08/09/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
08/09/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
08/09/2016	ES33 On 02-February-17			Bond Future	10.18	81.4853	10.1843	81.4853	0.00
08/09/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2753	3	2753	3	0.00
08/09/2016	ES33 On 02-February-17	10.60	Call	Bond Future	2690	2	2690	2	0.00
08/09/2016	ES33 On 02-February-17	10.59	Call	Bond Future	2627	2	2627	2	0.00
08/09/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
08/09/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
08/09/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
08/09/2016	ES33 On 04-May-17			Bond Future	10.24	79.3325	10.2432	79.3325	0.00
08/09/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1977	2	1977	2	0.00
08/09/2016	ES33 On 04-May-17	10.56	Call	Bond Future	2040	2	2040	2	0.00
08/09/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1914	2	1914	2	0.00
08/09/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
08/09/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
08/09/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
08/09/2016	ES42 On 03-November-16			Bond Future	10.22	84.4781	10.2224	84.4781	8,777.00
08/09/2016	ES42 On 02-February-17			Bond Future	10.29	86.1096	10.2871	86.1096	0.00
08/09/2016	ES42 On 04-May-17			Bond Future	10.35	83.5823	10.3454	83.5823	0.00
08/09/2016	GOVI On 03-November-16			GOVI	537.01	535.9760	537.0130	535.9760	420.00
08/09/2016	GOVI On 03-November-16	476.11	Call	GOVI	609030	60	609030	60	0.00
08/09/2016	GOVI On 03-November-16	476.13	Call	GOVI	608830	60	608830	60	0.00
08/09/2016	GOVI On 03-November-16	476.12	Call	GOVI	608930	60	608930	60	0.00
08/09/2016	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
08/09/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
08/09/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
08/09/2016	GOVI On 02-February-17			GOVI	547.38	546.3260	547.3820	546.3260	27.00
08/09/2016	GOVI On 02-February-17	533.32	Call	GOVI	140620	13	140620	13	0.00
08/09/2016	GOVI On 02-February-17	533.34	Call	GOVI	140420	13	140420	13	0.00
08/09/2016	GOVI On 02-February-17	533.33	Call	GOVI	140520	13	140520	13	0.00
08/09/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
08/09/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
08/09/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
08/09/2016	GOVI On 04-May-17			GOVI	558.41	557.3350	558.4110	557.3350	0.00
08/09/2016	GOVI On 04-May-17	262.20	Call	GOVI	2962110	295	2962110	295	0.00
08/09/2016	GOVI On 04-May-17	262.19	Call	GOVI	2962210	295	2962210	295	0.00
08/09/2016	GOVI On 04-May-17	262.18	Call	GOVI	2962310	295	2962310	295	0.00
08/09/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
08/09/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
08/09/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
08/09/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/09/2016	IGOV On 03-November-16			Index Future	250.13	250.0320	250.1260	250.0320	1,023.00
08/09/2016	IGOV On 02-February-17			Index Future	254.97	254.8760	254.9710	254.8760	57.00
08/09/2016	IGOV On 04-May-17			Index Future	260.12	260.0270	260.1230	260.0270	0.00
08/09/2016	ILBI On 03-November-16			Index Future	677.62	677.4400	677.6240	677.4400	0.00
08/09/2016	ILBI On 02-February-17			Index Future	690.78	690.5910	690.7770	690.5910	155.00
08/09/2016	IS01 On 19-December-16			Interest Rate Swap	100.08	100.0780	100.0780	100.0780	0.00
08/09/2016	IS01 On 16-March-17			Interest Rate Swap	100.04	100.0343	100.0355	100.0343	0.00
08/09/2016	IS01 On 15-June-17			Interest Rate Swap	99.68	99.6839	99.6839	99.6839	0.00
08/09/2016	IS01 On 21-September-17			Interest Rate Swap	99.76	99.7662	99.7610	99.7662	0.00
08/09/2016	IS02 On 18-December-17			Interest Rate Swap	100.07	100.0779	100.0665	100.0779	0.00
08/09/2016	IS02 On 16-March-18			Interest Rate Swap	99.37	99.3910	99.3733	99.3910	0.00
08/09/2016	IS02 On 15-June-18			Interest Rate Swap	99.06	99.0892	99.0628	99.0892	0.00
08/09/2016	IS02 On 21-September-18			Interest Rate Swap	99.17	99.2095	99.1676	99.2095	0.00
08/09/2016	IS05 On 17-December-20			Interest Rate Swap	98.10	98.1031	98.0964	98.1031	0.00
08/09/2016	IS05 On 16-March-21			Interest Rate Swap	97.42	97.4324	97.4214	97.4324	0.00
08/09/2016	IS05 On 15-June-21			Interest Rate Swap	96.71	96.7317	96.7141	96.7317	0.00
08/09/2016	IS05 On 21-September-21			Interest Rate Swap	96.98	97.0024	96.9778	97.0024	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
08/09/2016	IS10 On 17-December-25			Interest Rate Swap	97.59	97.7043	97.5883	97.7043	0.00
08/09/2016	IS10 On 16-March-26			Interest Rate Swap	94.64	94.7680	94.6403	94.7680	0.00
08/09/2016	IS10 On 15-June-26			Interest Rate Swap	93.39	93.5254	93.3874	93.5254	0.00
08/09/2016	IS10 On 21-September-26			Interest Rate Swap	95.46	95.6038	95.4596	95.6038	0.00
08/09/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/09/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/09/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/09/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/09/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	10.00
08/09/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
08/09/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
08/09/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
08/09/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
08/09/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
08/09/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.54	92.4600	7.5400	92.4600	1,000.00
08/09/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
08/09/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.60	92.4000	7.6000	92.4000	0.00
08/09/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.61	92.3900	7.6100	92.3900	0.00
08/09/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	1,000.00
08/09/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
08/09/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
08/09/2016	R023 On 03-November-16			Bond Future	8.32	98.6119	8.3184	98.6119	12,662.00
08/09/2016	R023 On 03-November-16	9.73	Call	Bond Future	6439	6	6439	6	0.00
08/09/2016	R023 On 03-November-16	9.74	Call	Bond Future	6482	6	6482	6	0.00
08/09/2016	R023 On 03-November-16	9.75	Call	Bond Future	6525	6	6525	6	0.00
08/09/2016	R023 On 03-November-16	9.74	Put	Bond Future	7	0	7	0	0.00
08/09/2016	R023 On 03-November-16	9.75	Put	Bond Future	7	0	7	0	0.00
08/09/2016	R023 On 03-November-16	9.73	Put	Bond Future	8	0	8	0	0.00
08/09/2016	R023 On 02-February-17			Bond Future	8.35	100.5160	8.3483	100.5160	0.00
08/09/2016	R023 On 02-February-17	8.86	Call	Bond Future	3074	3	3074	3	0.00
08/09/2016	R023 On 02-February-17	8.85	Call	Bond Future	3042	3	3042	3	0.00
08/09/2016	R023 On 02-February-17	8.84	Call	Bond Future	3010	3	3010	3	0.00
08/09/2016	R023 On 02-February-17	8.85	Put	Bond Future	768	1	768	1	0.00
08/09/2016	R023 On 02-February-17	8.86	Put	Bond Future	755	1	755	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
08/09/2016	R023 On 02-February-17	8.84	Put	Bond Future	780	1	780	1	0.00
08/09/2016	R023 On 04-May-17			Bond Future	8.36	98.6075	8.3560	98.6075	0.00
08/09/2016	R023 On 04-May-17	8.59	Call	Bond Future	2617	3	2617	3	0.00
08/09/2016	R023 On 04-May-17	8.61	Call	Bond Future	2669	3	2669	3	0.00
08/09/2016	R023 On 04-May-17	8.60	Call	Bond Future	2643	3	2643	3	0.00
08/09/2016	R023 On 04-May-17	8.59	Put	Bond Future	1581	2	1581	2	0.00
08/09/2016	R023 On 04-May-17	8.61	Put	Bond Future	1545	2	1545	2	0.00
08/09/2016	R023 On 04-May-17	8.60	Put	Bond Future	1563	2	1563	2	0.00
08/09/2016	R035 On 03-November-16			Bond Future	9.16	98.9180	9.1572	98.9180	4,315.00
08/09/2016	R035 On 03-November-16	9.57	Call	Bond Future	3469	3	3469	3	0.00
08/09/2016	R035 On 03-November-16	9.59	Call	Bond Future	3632	3	3632	3	0.00
08/09/2016	R035 On 03-November-16	9.58	Call	Bond Future	3550	3	3550	3	0.00
08/09/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
08/09/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
08/09/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
08/09/2016	R035 On 02-February-17			Bond Future	9.20	100.8281	9.1972	100.8281	0.00
08/09/2016	R035 On 02-February-17	9.51	Call	Bond Future	2618	2	2618	2	0.00
08/09/2016	R035 On 02-February-17	9.52	Call	Bond Future	2700	2	2700	2	0.00
08/09/2016	R035 On 02-February-17	9.50	Call	Bond Future	2536	2	2536	2	0.00
08/09/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
08/09/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
08/09/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
08/09/2016	R035 On 04-May-17			Bond Future	9.22	98.3548	9.2250	98.3548	0.00
08/09/2016	R035 On 04-May-17	9.53	Call	Bond Future	2532	2	2532	2	0.00
08/09/2016	R035 On 04-May-17	9.55	Call	Bond Future	2694	2	2694	2	0.00
08/09/2016	R035 On 04-May-17	9.54	Call	Bond Future	2613	2	2613	2	0.00
08/09/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
08/09/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
08/09/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
08/09/2016	R186 On 03-November-16			Bond Future	8.60	116.4945	8.6027	116.4945	99,601.00
08/09/2016	R186 On 03-November-16	9.10	Call	Bond Future	3966	4	3966	4	0.00
08/09/2016	R186 On 03-November-16	9.66	Call	Bond Future	7372	7	7372	7	0.00
08/09/2016	R186 On 03-November-16	8.96	Call	Bond Future	3212	3	3212	3	0.00
08/09/2016	R186 On 03-November-16	9.40	Call	Bond Future	5741	6	5741	6	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
08/09/2016	R186 On 03-November-16	8.52	Call	Bond Future	1352	1	1352	1	0.00
08/09/2016	R186 On 03-November-16	8.82	Call	Bond Future	2529	2	2529	2	0.00
08/09/2016	R186 On 03-November-16	8.95	Call	Bond Future	3161	3	3161	3	0.00
08/09/2016	R186 On 03-November-16	9.20	Call	Bond Future	4539	4	4539	4	1,425.00
08/09/2016	R186 On 03-November-16	8.30	Call	Bond Future	758	1	758	1	150.00
08/09/2016	R186 On 03-November-16	8.90	Call	Bond Future	2910	3	2910	3	0.00
08/09/2016	R186 On 03-November-16	8.97	Call	Bond Future	3264	3	3264	3	0.00
08/09/2016	R186 On 03-November-16	9.71	Call	Bond Future	7689	8	7689	8	0.00
08/09/2016	R186 On 03-November-16	9.66	Put	Bond Future	69	0	69	0	0.00
08/09/2016	R186 On 03-November-16	9.71	Put	Bond Future	57	0	57	0	0.00
08/09/2016	R186 On 03-November-16	8.90	Put	Bond Future	790	1	790	1	5,092.00
08/09/2016	R186 On 03-November-16	9.10	Put	Bond Future	449	0	449	0	108.00
08/09/2016	R186 On 03-November-16	8.96	Put	Bond Future	670	1	670	1	0.00
08/09/2016	R186 On 03-November-16	8.97	Put	Bond Future	651	1	651	1	0.00
08/09/2016	R186 On 03-November-16	8.30	Put	Bond Future	2975	3	2975	3	0.00
08/09/2016	R186 On 03-November-16	8.52	Put	Bond Future	1952	2	1952	2	150.00
08/09/2016	R186 On 03-November-16	8.95	Put	Bond Future	689	1	689	1	0.00
08/09/2016	R186 On 03-November-16	9.20	Put	Bond Future	332	0	332	0	0.00
08/09/2016	R186 On 03-November-16	8.82	Put	Bond Future	974	1	974	1	150.00
08/09/2016	R186 On 03-November-16	9.40	Put	Bond Future	173	0	173	0	0.00
08/09/2016	R186 On 02-February-17			Bond Future	8.63	113.4408	8.6335	113.4408	0.00
08/09/2016	R186 On 02-February-17	8.87	Call	Bond Future	3538	0	3538	0	0.00
08/09/2016	R186 On 02-February-17	9.50	Call	Bond Future	6609	6	6609	6	0.00
08/09/2016	R186 On 02-February-17	9.40	Call	Bond Future	6075	6	6075	6	0.00
08/09/2016	R186 On 02-February-17	8.81	Call	Bond Future	3292	3	3292	3	0.00
08/09/2016	R186 On 02-February-17	8.79	Call	Bond Future	3212	3	3212	3	0.00
08/09/2016	R186 On 02-February-17	8.37	Call	Bond Future	1786	0	1786	0	500.00
08/09/2016	R186 On 02-February-17	8.43	Call	Bond Future	1959	2	1959	2	750.00
08/09/2016	R186 On 02-February-17	8.80	Call	Bond Future	3252	3	3252	3	0.00
08/09/2016	R186 On 02-February-17	8.90	Call	Bond Future	3664	4	3664	4	0.00
08/09/2016	R186 On 02-February-17	9.50	Put	Bond Future	691	1	691	1	6,500.00
08/09/2016	R186 On 02-February-17	8.87	Put	Bond Future	1879	0	1879	0	500.00
08/09/2016	R186 On 02-February-17	8.79	Put	Bond Future	2111	2	2111	2	0.00
08/09/2016	R186 On 02-February-17	8.37	Put	Bond Future	3673	0	3673	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
08/09/2016	R186 On 02-February-17	9.40	Put	Bond Future	818	1	818	1	750.00
08/09/2016	R186 On 02-February-17	8.81	Put	Bond Future	2051	2	2051	2	0.00
08/09/2016	R186 On 02-February-17	8.90	Put	Bond Future	1797	2	1797	2	750.00
08/09/2016	R186 On 02-February-17	8.43	Put	Bond Future	3413	4	3413	4	0.00
08/09/2016	R186 On 02-February-17	8.80	Put	Bond Future	2081	2	2081	2	0.00
08/09/2016	R186 On 04-May-17			Bond Future	8.65	115.7280	8.6530	115.7280	0.00
08/09/2016	R186 On 04-May-17	8.90	Call	Bond Future	4249	4	4249	4	0.00
08/09/2016	R186 On 04-May-17	8.91	Call	Bond Future	4289	4	4289	4	0.00
08/09/2016	R186 On 04-May-17	8.89	Call	Bond Future	4209	4	4209	4	0.00
08/09/2016	R186 On 04-May-17	8.89	Put	Bond Future	2580	3	2580	3	0.00
08/09/2016	R186 On 04-May-17	8.90	Put	Bond Future	2551	3	2551	3	0.00
08/09/2016	R186 On 04-May-17	8.91	Put	Bond Future	2523	3	2523	3	0.00
08/09/2016	R197 On 03-November-16			Bond Future	302.61	302.5961	302.6056	302.5961	875.00
08/09/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
08/09/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
08/09/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
08/09/2016	R197 On 03-November-16	303.57	Put	Bond Future	964	1	964	1	0.00
08/09/2016	R197 On 03-November-16	303.58	Put	Bond Future	974	1	974	1	0.00
08/09/2016	R197 On 03-November-16	303.56	Put	Bond Future	954	1	954	1	0.00
08/09/2016	R202 On 03-November-16			Bond Future	250.92	250.9160	250.9246	250.9160	36,060.00
08/09/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
08/09/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
08/09/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
08/09/2016	R202 On 03-November-16	253.86	Put	Bond Future	2935	3	2935	3	0.00
08/09/2016	R202 On 03-November-16	253.87	Put	Bond Future	2945	3	2945	3	0.00
08/09/2016	R202 On 03-November-16	253.85	Put	Bond Future	2925	3	2925	3	0.00
08/09/2016	R203 On 03-November-16			Bond Future	7.46	101.8438	7.4567	101.8438	30,174.00
08/09/2016	R203 On 03-November-16	8.84	Call	Bond Future	1119	1	1119	1	0.00
08/09/2016	R203 On 03-November-16	8.86	Call	Bond Future	1135	1	1135	1	0.00
08/09/2016	R203 On 03-November-16	8.85	Call	Bond Future	1127	1	1127	1	0.00
08/09/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
08/09/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
08/09/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
08/09/2016	R203 On 02-February-17			Bond Future	7.33	103.8104	7.3279	103.8104	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
08/09/2016	R203 On 02-February-17	7.70	Call	Bond Future	299	0	299	0	0.00
08/09/2016	R203 On 02-February-17	7.72	Call	Bond Future	308	0	308	0	0.00
08/09/2016	R203 On 02-February-17	7.71	Call	Bond Future	303	0	303	0	0.00
08/09/2016	R203 On 02-February-17	7.71	Put	Bond Future	82	0	82	0	0.00
08/09/2016	R203 On 02-February-17	7.72	Put	Bond Future	80	0	80	0	0.00
08/09/2016	R203 On 02-February-17	7.70	Put	Bond Future	84	0	84	0	0.00
08/09/2016	R203 On 04-May-17			Bond Future	6.63	101.7279	6.6284	101.7279	0.00
08/09/2016	R203 On 04-May-17	6.91	Call	Bond Future	180	0	180	0	0.00
08/09/2016	R203 On 04-May-17	6.92	Call	Bond Future	182	0	182	0	0.00
08/09/2016	R203 On 04-May-17	6.93	Call	Bond Future	185	0	185	0	0.00
08/09/2016	R203 On 04-May-17	6.92	Put	Bond Future	80	0	80	0	0.00
08/09/2016	R203 On 04-May-17	6.91	Put	Bond Future	81	0	81	0	0.00
08/09/2016	R203 On 04-May-17	6.93	Put	Bond Future	79	0	79	0	0.00
08/09/2016	R204 On 03-November-16			Bond Future	7.68	103.6213	7.6846	103.6213	28,913.00
08/09/2016	R204 On 03-November-16	9.21	Call	Bond Future	2889	3	2889	3	0.00
08/09/2016	R204 On 03-November-16	9.23	Call	Bond Future	2926	3	2926	3	0.00
08/09/2016	R204 On 03-November-16	9.22	Call	Bond Future	2908	3	2908	3	0.00
08/09/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
08/09/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
08/09/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
08/09/2016	R204 On 02-February-17			Bond Future	7.67	101.5816	7.6652	101.5816	0.00
08/09/2016	R204 On 02-February-17	8.28	Call	Bond Future	1213	1	1213	1	0.00
08/09/2016	R204 On 02-February-17	8.29	Call	Bond Future	1226	1	1226	1	0.00
08/09/2016	R204 On 02-February-17	8.30	Call	Bond Future	1240	1	1240	1	0.00
08/09/2016	R204 On 02-February-17	8.28	Put	Bond Future	163	0	163	0	0.00
08/09/2016	R204 On 02-February-17	8.30	Put	Bond Future	157	0	157	0	0.00
08/09/2016	R204 On 02-February-17	8.29	Put	Bond Future	160	0	160	0	0.00
08/09/2016	R204 On 04-May-17			Bond Future	7.59	103.6295	7.5858	103.6295	0.00
08/09/2016	R204 On 04-May-17	7.90	Call	Bond Future	846	1	846	1	0.00
08/09/2016	R204 On 04-May-17	7.92	Call	Bond Future	866	1	866	1	0.00
08/09/2016	R204 On 04-May-17	7.91	Call	Bond Future	856	1	856	1	0.00
08/09/2016	R204 On 04-May-17	7.91	Put	Bond Future	370	0	370	0	0.00
08/09/2016	R204 On 04-May-17	7.92	Put	Bond Future	364	0	364	0	0.00
08/09/2016	R204 On 04-May-17	7.90	Put	Bond Future	375	0	375	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
08/09/2016	R207 On 03-November-16			Bond Future	7.90	100.4061	7.9021	100.4061	52,265.00
08/09/2016	R207 On 03-November-16	7.94	Call	Bond Future	588	1	588	1	0.00
08/09/2016	R207 On 03-November-16	7.93	Call	Bond Future	574	1	574	1	0.00
08/09/2016	R207 On 03-November-16	7.95	Call	Bond Future	603	1	603	1	0.00
08/09/2016	R207 On 03-November-16	7.95	Put	Bond Future	472	1	472	1	0.00
08/09/2016	R207 On 03-November-16	7.94	Put	Bond Future	485	1	485	1	0.00
08/09/2016	R207 On 03-November-16	7.93	Put	Bond Future	498	1	498	1	0.00
08/09/2016	R207 On 02-February-17			Bond Future	7.91	98.7023	7.9069	98.7023	0.00
08/09/2016	R207 On 02-February-17	8.91	Call	Bond Future	2635	3	2635	3	62.00
08/09/2016	R207 On 02-February-17	9.22	Call	Bond Future	3335	3	3335	3	0.00
08/09/2016	R207 On 02-February-17	9.24	Call	Bond Future	3381	3	3381	3	0.00
08/09/2016	R207 On 02-February-17	9.23	Call	Bond Future	3358	3	3358	3	0.00
08/09/2016	R207 On 02-February-17	8.91	Put	Bond Future	118	0	118	0	0.00
08/09/2016	R207 On 02-February-17	9.22	Put	Bond Future	57	0	57	0	0.00
08/09/2016	R207 On 02-February-17	9.24	Put	Bond Future	54	0	54	0	0.00
08/09/2016	R207 On 02-February-17	9.23	Put	Bond Future	56	0	56	0	0.00
08/09/2016	R207 On 04-May-17			Bond Future	7.89	100.6923	7.8870	100.6923	0.00
08/09/2016	R207 On 04-May-17	8.20	Call	Bond Future	1370	1	1370	1	0.00
08/09/2016	R207 On 04-May-17	8.22	Call	Bond Future	1399	1	1399	1	0.00
08/09/2016	R207 On 04-May-17	8.21	Call	Bond Future	1385	1	1385	1	0.00
08/09/2016	R207 On 04-May-17	8.22	Put	Bond Future	618	1	618	1	0.00
08/09/2016	R207 On 04-May-17	8.20	Put	Bond Future	635	1	635	1	0.00
08/09/2016	R207 On 04-May-17	8.21	Put	Bond Future	627	1	627	1	0.00
08/09/2016	R207 On 03-August-17			Bond Future	7.82	99.1629	7.8211	99.1629	0.00
08/09/2016	R207 On 03-August-17	8.19	Call	Bond Future	1483	1	1483	1	51.00
08/09/2016	R207 On 03-August-17	8.40	Call	Bond Future	1785	2	1785	2	0.00
08/09/2016	R207 On 03-August-17	8.39	Call	Bond Future	1770	2	1770	2	0.00
08/09/2016	R207 On 03-August-17	8.41	Call	Bond Future	1800	2	1800	2	0.00
08/09/2016	R207 On 03-August-17	8.39	Put	Bond Future	549	1	549	1	0.00
08/09/2016	R207 On 03-August-17	8.41	Put	Bond Future	537	1	537	1	0.00
08/09/2016	R207 On 03-August-17	8.19	Put	Bond Future	689	1	689	1	0.00
08/09/2016	R207 On 03-August-17	8.40	Put	Bond Future	543	1	543	1	0.00
08/09/2016	R208 On 03-November-16			Bond Future	8.07	95.8225	8.0738	95.8225	30,188.00
08/09/2016	R208 On 03-November-16	9.57	Call	Bond Future	5113	5	5113	5	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
08/09/2016	R208 On 03-November-16	9.58	Call	Bond Future	5146	5	5146	5	0.00
08/09/2016	R208 On 03-November-16	9.59	Call	Bond Future	5178	5	5178	5	0.00
08/09/2016	R208 On 03-November-16	9.57	Put	Bond Future	2	0	2	0	0.00
08/09/2016	R208 On 03-November-16	9.58	Put	Bond Future	2	0	2	0	0.00
08/09/2016	R208 On 03-November-16	9.59	Put	Bond Future	2	0	2	0	0.00
08/09/2016	R208 On 02-February-17			Bond Future	8.09	97.6729	8.0930	97.6729	0.00
08/09/2016	R208 On 02-February-17	8.64	Call	Bond Future	2270	2	2270	2	0.00
08/09/2016	R208 On 02-February-17	8.63	Call	Bond Future	2245	2	2245	2	0.00
08/09/2016	R208 On 02-February-17	8.65	Call	Bond Future	2294	2	2294	2	0.00
08/09/2016	R208 On 02-February-17	8.64	Put	Bond Future	451	0	451	0	0.00
08/09/2016	R208 On 02-February-17	8.65	Put	Bond Future	443	0	443	0	0.00
08/09/2016	R208 On 02-February-17	8.63	Put	Bond Future	459	0	459	0	0.00
08/09/2016	R208 On 04-May-17			Bond Future	8.09	96.2376	8.0880	96.2376	0.00
08/09/2016	R208 On 04-May-17	8.37	Call	Bond Future	1858	2	1858	2	0.00
08/09/2016	R208 On 04-May-17	8.39	Call	Bond Future	1897	2	1897	2	0.00
08/09/2016	R208 On 04-May-17	8.38	Call	Bond Future	1877	2	1877	2	0.00
08/09/2016	R208 On 04-May-17	8.37	Put	Bond Future	962	1	962	1	0.00
08/09/2016	R208 On 04-May-17	8.39	Put	Bond Future	937	1	937	1	0.00
08/09/2016	R208 On 04-May-17	8.38	Put	Bond Future	949	1	949	1	0.00
08/09/2016	R209 On 03-November-16			Bond Future	9.11	74.5975	9.1132	74.5975	37,619.00
08/09/2016	R209 On 03-November-16	10.24	Call	Bond Future	7582	7	7582	7	0.00
08/09/2016	R209 On 03-November-16	10.26	Call	Bond Future	7700	7	7700	7	0.00
08/09/2016	R209 On 03-November-16	8.81	Call	Bond Future	832	1	832	1	345.00
08/09/2016	R209 On 03-November-16	10.25	Call	Bond Future	7641	7	7641	7	0.00
08/09/2016	R209 On 03-November-16	9.05	Call	Bond Future	1500	1	1500	1	0.00
08/09/2016	R209 On 03-November-16	9.45	Call	Bond Future	3152	3	3152	3	0.00
08/09/2016	R209 On 03-November-16	8.87	Call	Bond Future	976	1	976	1	250.00
08/09/2016	R209 On 03-November-16	9.42	Call	Bond Future	3008	3	3008	3	120.00
08/09/2016	R209 On 03-November-16	9.34	Call	Bond Future	2637	3	2637	3	0.00
08/09/2016	R209 On 03-November-16	9.04	Call	Bond Future	1467	1	1467	1	0.00
08/09/2016	R209 On 03-November-16	10.25	Put	Bond Future	69	0	69	0	0.00
08/09/2016	R209 On 03-November-16	10.26	Put	Bond Future	67	0	67	0	0.00
08/09/2016	R209 On 03-November-16	9.45	Put	Bond Future	778	1	778	1	250.00
08/09/2016	R209 On 03-November-16	9.05	Put	Bond Future	1958	2	1958	2	250.00

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08/09/2016	R209 On 03-November-16	8.81	Put	Bond Future	3072	3	3072	3	0.00
08/09/2016	R209 On 03-November-16	10.24	Put	Bond Future	72	0	72	0	0.00
08/09/2016	R209 On 03-November-16	9.04	Put	Bond Future	1998	2	1998	2	345.00
08/09/2016	R209 On 03-November-16	9.42	Put	Bond Future	840	1	840	1	0.00
08/09/2016	R209 On 03-November-16	8.87	Put	Bond Future	2764	3	2764	3	0.00
08/09/2016	R209 On 03-November-16	9.34	Put	Bond Future	1025	1	1025	1	345.00
08/09/2016	R209 On 02-February-17			Bond Future	9.15	76.0380	9.1467	76.0380	0.00
08/09/2016	R209 On 02-February-17	9.55	Call	Bond Future	4409	4	4409	4	0.00
08/09/2016	R209 On 02-February-17	9.53	Call	Bond Future	4320	4	4320	4	0.00
08/09/2016	R209 On 02-February-17	9.54	Call	Bond Future	4364	4	4364	4	0.00
08/09/2016	R209 On 02-February-17	9.53	Put	Bond Future	1646	2	1646	2	0.00
08/09/2016	R209 On 02-February-17	9.54	Put	Bond Future	1623	2	1623	2	0.00
08/09/2016	R209 On 02-February-17	9.55	Put	Bond Future	1600	2	1600	2	0.00
08/09/2016	R209 On 04-May-17			Bond Future	9.17	74.4189	9.1719	74.4189	0.00
08/09/2016	R209 On 04-May-17	9.46	Call	Bond Future	4670	5	4670	5	0.00
08/09/2016	R209 On 04-May-17	9.48	Call	Bond Future	4750	5	4750	5	0.00
08/09/2016	R209 On 04-May-17	9.47	Call	Bond Future	4710	5	4710	5	0.00
08/09/2016	R209 On 04-May-17	9.46	Put	Bond Future	2660	3	2660	3	0.00
08/09/2016	R209 On 04-May-17	9.47	Put	Bond Future	2631	3	2631	3	0.00
08/09/2016	R209 On 04-May-17	9.48	Put	Bond Future	2603	3	2603	3	0.00
08/09/2016	R210 On 03-November-16			Bond Future	186.72	186.7152	186.7217	186.7152	2,113.00
08/09/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
08/09/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
08/09/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
08/09/2016	R210 On 03-November-16	188.90	Put	Bond Future	2178	2	2178	2	0.00
08/09/2016	R210 On 03-November-16	188.92	Put	Bond Future	2198	2	2198	2	0.00
08/09/2016	R210 On 03-November-16	188.91	Put	Bond Future	2188	2	2188	2	0.00
08/09/2016	R211 On 03-November-16			Bond Future	141.75	141.7427	141.7488	141.7427	56.00
08/09/2016	R211 On 03-November-16	141.76	Call	Bond Future	0	0	0	0	0.00
08/09/2016	R211 On 03-November-16	141.75	Call	Bond Future	0	0	0	0	0.00
08/09/2016	R211 On 03-November-16	141.74	Call	Bond Future	9	0	9	0	0.00
08/09/2016	R211 On 03-November-16	141.75	Put	Bond Future	1	0	1	0	0.00
08/09/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
08/09/2016	R211 On 03-November-16	141.76	Put	Bond Future	11	0	11	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
08/09/2016	R212 On 03-November-16			Bond Future	148.05	148.0452	148.0498	148.0452	3,838.00
08/09/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
08/09/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
08/09/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00
08/09/2016	R212 On 03-November-16	148.11	Put	Bond Future	60	0	60	0	0.00
08/09/2016	R212 On 03-November-16	148.12	Put	Bond Future	70	0	70	0	0.00
08/09/2016	R212 On 03-November-16	148.10	Put	Bond Future	50	0	50	0	0.00
08/09/2016	R213 On 03-November-16			Bond Future	9.00	85.2826	8.9958	85.2826	42,521.00
08/09/2016	R213 On 03-November-16	10.18	Call	Bond Future	7863	8	7863	8	0.00
08/09/2016	R213 On 03-November-16	10.20	Call	Bond Future	7982	8	7982	8	0.00
08/09/2016	R213 On 03-November-16	10.19	Call	Bond Future	7923	8	7923	8	0.00
08/09/2016	R213 On 03-November-16	10.19	Put	Bond Future	53	0	53	0	0.00
08/09/2016	R213 On 03-November-16	10.20	Put	Bond Future	51	0	51	0	0.00
08/09/2016	R213 On 03-November-16	10.18	Put	Bond Future	55	0	55	0	0.00
08/09/2016	R213 On 02-February-17			Bond Future	9.03	86.9293	9.0331	86.9293	0.00
08/09/2016	R213 On 02-February-17	9.40	Call	Bond Future	4113	4	4113	4	0.00
08/09/2016	R213 On 02-February-17	9.42	Call	Bond Future	4199	4	4199	4	0.00
08/09/2016	R213 On 02-February-17	9.41	Call	Bond Future	4156	4	4156	4	0.00
08/09/2016	R213 On 02-February-17	9.40	Put	Bond Future	1606	2	1606	2	0.00
08/09/2016	R213 On 02-February-17	9.42	Put	Bond Future	1559	2	1559	2	0.00
08/09/2016	R213 On 02-February-17	9.41	Put	Bond Future	1583	2	1583	2	0.00
08/09/2016	R213 On 04-May-17			Bond Future	9.06	85.1277	9.0577	85.1277	0.00
08/09/2016	R213 On 04-May-17	9.37	Call	Bond Future	4593	5	4593	5	0.00
08/09/2016	R213 On 04-May-17	9.36	Call	Bond Future	4553	4	4553	4	0.00
08/09/2016	R213 On 04-May-17	9.35	Call	Bond Future	4514	4	4514	4	0.00
08/09/2016	R213 On 04-May-17	9.36	Put	Bond Future	2501	3	2501	3	0.00
08/09/2016	R213 On 04-May-17	9.37	Put	Bond Future	2474	3	2474	3	0.00
08/09/2016	R213 On 04-May-17	9.35	Put	Bond Future	2529	3	2529	3	0.00
08/09/2016	R214 On 03-November-16			Bond Future	9.19	74.9047	9.1940	74.9047	29,194.00
08/09/2016	R214 On 03-November-16	10.35	Call	Bond Future	8070	8	8070	8	0.00
08/09/2016	R214 On 03-November-16	10.33	Call	Bond Future	7950	8	7950	8	0.00
08/09/2016	R214 On 03-November-16	10.34	Call	Bond Future	8010	8	8010	8	0.00
08/09/2016	R214 On 03-November-16	10.33	Put	Bond Future	82	0	82	0	0.00
08/09/2016	R214 On 03-November-16	10.34	Put	Bond Future	79	0	79	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
08/09/2016	R214 On 03-November-16	10.35	Put	Bond Future	77	0	77	0	0.00
08/09/2016	R214 On 02-February-17			Bond Future	9.23	76.3511	9.2293	76.3511	0.00
08/09/2016	R214 On 02-February-17	9.67	Call	Bond Future	4840	5	4840	5	0.00
08/09/2016	R214 On 02-February-17	9.66	Call	Bond Future	4793	5	4793	5	0.00
08/09/2016	R214 On 02-February-17	9.68	Call	Bond Future	4887	5	4887	5	0.00
08/09/2016	R214 On 02-February-17	9.67	Put	Bond Future	1636	2	1636	2	0.00
08/09/2016	R214 On 02-February-17	9.68	Put	Bond Future	1613	2	1613	2	0.00
08/09/2016	R214 On 02-February-17	9.66	Put	Bond Future	1659	2	1659	2	0.00
08/09/2016	R214 On 04-May-17			Bond Future	9.25	74.5902	9.2539	74.5902	0.00
08/09/2016	R214 On 04-May-17	9.58	Call	Bond Future	5075	5	5075	5	0.00
08/09/2016	R214 On 04-May-17	9.56	Call	Bond Future	4992	5	4992	5	0.00
08/09/2016	R214 On 04-May-17	9.57	Call	Bond Future	5033	5	5033	5	0.00
08/09/2016	R214 On 04-May-17	9.56	Put	Bond Future	2753	3	2753	3	0.00
08/09/2016	R214 On 04-May-17	9.57	Put	Bond Future	2724	3	2724	3	0.00
08/09/2016	R214 On 04-May-17	9.58	Put	Bond Future	2694	3	2694	3	0.00
08/09/2016	R248 On 03-November-16			Bond Future	9.23	96.2593	9.2346	96.2593	61,875.00
08/09/2016	R248 On 03-November-16	10.39	Call	Bond Future	10313	10	10313	10	0.00
08/09/2016	R248 On 03-November-16	10.38	Call	Bond Future	10238	10	10238	10	0.00
08/09/2016	R248 On 03-November-16	10.37	Call	Bond Future	10162	10	10162	10	0.00
08/09/2016	R248 On 03-November-16	10.38	Put	Bond Future	129	0	129	0	0.00
08/09/2016	R248 On 03-November-16	10.39	Put	Bond Future	125	0	125	0	0.00
08/09/2016	R248 On 03-November-16	10.37	Put	Bond Future	133	0	133	0	0.00
08/09/2016	R248 On 02-February-17			Bond Future	9.27	98.1181	9.2710	98.1181	0.00
08/09/2016	R248 On 02-February-17	9.76	Call	Bond Future	6588	6	6588	6	0.00
08/09/2016	R248 On 02-February-17	9.77	Call	Bond Future	6649	6	6649	6	0.00
08/09/2016	R248 On 02-February-17	9.78	Call	Bond Future	6709	6	6709	6	0.00
08/09/2016	R248 On 02-February-17	9.77	Put	Bond Future	2030	2	2030	2	0.00
08/09/2016	R248 On 02-February-17	9.76	Put	Bond Future	2058	2	2058	2	0.00
08/09/2016	R248 On 02-February-17	9.78	Put	Bond Future	2002	2	2002	2	0.00
08/09/2016	R248 On 04-May-17			Bond Future	9.30	95.6537	9.2966	95.6537	0.00
08/09/2016	R248 On 04-May-17	9.67	Call	Bond Future	6948	7	6948	7	0.00
08/09/2016	R248 On 04-May-17	9.66	Call	Bond Future	6895	7	6895	7	0.00
08/09/2016	R248 On 04-May-17	9.65	Call	Bond Future	6841	7	6841	7	0.00
08/09/2016	R248 On 04-May-17	9.66	Put	Bond Future	3510	4	3510	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
08/09/2016	R248 On 04-May-17	9.67	Put	Bond Future	3474	4	3474	4	0.00
08/09/2016	R248 On 04-May-17	9.65	Put	Bond Future	3547	4	3547	4	0.00