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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	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
07/10/2016	2025 On 03-November-16			Bond Future	128.58	128.5636	128.5778	128.5636	3,044.00
07/10/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
07/10/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
07/10/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
07/10/2016	2025 On 03-November-16	129.22	Put	Bond Future	642	1	642	1	0.00
07/10/2016	2025 On 03-November-16	129.21	Put	Bond Future	632	1	632	1	0.00
07/10/2016	2025 On 03-November-16	129.23	Put	Bond Future	652	1	652	1	0.00
07/10/2016	2030 On 03-November-16			Bond Future	9.07	93.8329	9.0731	93.8329	26,853.00
07/10/2016	2030 On 03-November-16	9.33	Call	Bond Future	1818	2	1818	2	0.00
07/10/2016	2030 On 03-November-16	9.34	Call	Bond Future	1888	2	1888	2	0.00
07/10/2016	2030 On 03-November-16	9.35	Call	Bond Future	1958	2	1958	2	0.00
07/10/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
07/10/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
07/10/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
07/10/2016	2030 On 02-February-17			Bond Future	9.11	91.6234	9.1138	91.6234	0.00
07/10/2016	2030 On 02-February-17	9.29	Call	Bond Future	1236	1	1236	1	0.00
07/10/2016	2030 On 02-February-17	9.31	Call	Bond Future	1374	1	1374	1	0.00
07/10/2016	2030 On 02-February-17	9.30	Call	Bond Future	1305	1	1305	1	0.00
07/10/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
07/10/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
07/10/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
07/10/2016	2030 On 04-May-17			Bond Future	9.15	93.4456	9.1502	93.4456	0.00
07/10/2016	2030 On 04-May-17	9.34	Call	Bond Future	1313	1	1313	1	0.00
07/10/2016	2030 On 04-May-17	9.33	Call	Bond Future	1245	1	1245	1	0.00
07/10/2016	2030 On 04-May-17	9.32	Call	Bond Future	1176	1	1176	1	0.00
07/10/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
07/10/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
07/10/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
07/10/2016	2032 On 03-November-16			Bond Future	9.17	93.1701	9.1739	93.1701	13,093.00
07/10/2016	2032 On 03-November-16	10.28	Call	Bond Future	7997	8	7997	8	0.00
07/10/2016	2032 On 03-November-16	10.30	Call	Bond Future	8131	8	8131	8	0.00
07/10/2016	2032 On 03-November-16	10.29	Call	Bond Future	8064	8	8064	8	0.00
07/10/2016	2032 On 03-November-16	10.28	Put	Bond Future	8	0	8	0	0.00
07/10/2016	2032 On 03-November-16	10.30	Put	Bond Future	7	0	7	0	0.00

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07/10/2016	2032 On 03-November-16	10.29	Put	Bond Future	7	0	7	0	0.00
07/10/2016	2032 On 02-February-17			Bond Future	9.22	94.9538	9.2172	94.9538	0.00
07/10/2016	2032 On 02-February-17	9.51	Call	Bond Future	3931	4	3931	4	0.00
07/10/2016	2032 On 02-February-17	9.53	Call	Bond Future	4025	4	4025	4	0.00
07/10/2016	2032 On 02-February-17	9.52	Call	Bond Future	3978	4	3978	4	0.00
07/10/2016	2032 On 02-February-17	9.52	Put	Bond Future	1712	2	1712	2	0.00
07/10/2016	2032 On 02-February-17	9.51	Put	Bond Future	1739	2	1739	2	0.00
07/10/2016	2032 On 02-February-17	9.53	Put	Bond Future	1686	2	1686	2	0.00
07/10/2016	2032 On 04-May-17			Bond Future	9.25	92.6816	9.2525	92.6816	0.00
07/10/2016	2032 On 04-May-17	9.46	Call	Bond Future	4415	4	4415	4	0.00
07/10/2016	2032 On 04-May-17	9.45	Call	Bond Future	4372	4	4372	4	0.00
07/10/2016	2032 On 04-May-17	9.44	Call	Bond Future	4330	4	4330	4	0.00
07/10/2016	2032 On 04-May-17	9.45	Put	Bond Future	2901	3	2901	3	0.00
07/10/2016	2032 On 04-May-17	9.46	Put	Bond Future	2870	3	2870	3	0.00
07/10/2016	2032 On 04-May-17	9.44	Put	Bond Future	2933	3	2933	3	0.00
07/10/2016	2033 On 03-November-16			Bond Future	107.99	108.2799	107.9889	108.2799	4,678.00
07/10/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
07/10/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
07/10/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
07/10/2016	2033 On 03-November-16	109.17	Put	Bond Future	1181	1	1181	1	0.00
07/10/2016	2033 On 03-November-16	109.18	Put	Bond Future	1191	1	1191	1	0.00
07/10/2016	2033 On 03-November-16	109.16	Put	Bond Future	1171	1	1171	1	0.00
07/10/2016	2037 On 03-November-16			Bond Future	9.32	94.6789	9.3232	94.6789	36,770.00
07/10/2016	2037 On 03-November-16	10.35	Call	Bond Future	8143	8	8143	8	0.00
07/10/2016	2037 On 03-November-16	10.36	Call	Bond Future	8216	8	8216	8	0.00
07/10/2016	2037 On 03-November-16	10.37	Call	Bond Future	8288	8	8288	8	0.00
07/10/2016	2037 On 03-November-16	10.36	Put	Bond Future	18	0	18	0	0.00
07/10/2016	2037 On 03-November-16	10.37	Put	Bond Future	17	0	17	0	0.00
07/10/2016	2037 On 03-November-16	10.35	Put	Bond Future	19	0	19	0	0.00
07/10/2016	2037 On 02-February-17			Bond Future	9.36	92.2351	9.3644	92.2351	0.00
07/10/2016	2037 On 02-February-17	9.66	Call	Bond Future	4464	4	4464	4	0.00
07/10/2016	2037 On 02-February-17	9.68	Call	Bond Future	4566	4	4566	4	0.00
07/10/2016	2037 On 02-February-17	9.67	Call	Bond Future	4515	4	4515	4	0.00
07/10/2016	2037 On 02-February-17	9.66	Put	Bond Future	2027	2	2027	2	0.00

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07/10/2016	2037 On 02-February-17	9.67	Put	Bond Future	1998	2	1998	2	0.00
07/10/2016	2037 On 02-February-17	9.68	Put	Bond Future	1968	2	1968	2	0.00
07/10/2016	2037 On 04-May-17			Bond Future	9.40	94.0696	9.4018	94.0696	0.00
07/10/2016	2037 On 04-May-17	9.59	Call	Bond Future	4900	5	4900	5	0.00
07/10/2016	2037 On 04-May-17	9.58	Call	Bond Future	4854	5	4854	5	0.00
07/10/2016	2037 On 04-May-17	9.60	Call	Bond Future	4946	5	4946	5	0.00
07/10/2016	2037 On 04-May-17	9.58	Put	Bond Future	3386	3	3386	3	0.00
07/10/2016	2037 On 04-May-17	9.60	Put	Bond Future	3316	3	3316	3	0.00
07/10/2016	2037 On 04-May-17	9.59	Put	Bond Future	3351	3	3351	3	0.00
07/10/2016	2038 On 03-November-16			Bond Future	136.69	136.6750	136.6898	136.6750	20,563.00
07/10/2016	2038 On 03-November-16	136.33	Call	Bond Future	360	0	360	0	0.00
07/10/2016	2038 On 03-November-16	136.32	Call	Bond Future	370	0	370	0	0.00
07/10/2016	2038 On 03-November-16	136.31	Call	Bond Future	380	0	380	0	0.00
07/10/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
07/10/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
07/10/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
07/10/2016	2040 On 03-November-16			Bond Future	9.37	98.7248	9.3681	98.7248	4,623.00
07/10/2016	2040 On 03-November-16	9.69	Call	Bond Future	3446	3	3446	3	0.00
07/10/2016	2040 On 03-November-16	9.71	Call	Bond Future	3579	3	3579	3	0.00
07/10/2016	2040 On 03-November-16	9.70	Call	Bond Future	3512	3	3512	3	0.00
07/10/2016	2040 On 03-November-16	9.69	Put	Bond Future	576	1	576	1	0.00
07/10/2016	2040 On 03-November-16	9.70	Put	Bond Future	555	1	555	1	0.00
07/10/2016	2040 On 03-November-16	9.71	Put	Bond Future	535	1	535	1	0.00
07/10/2016	2040 On 02-February-17			Bond Future	9.41	96.1082	9.4093	96.1082	0.00
07/10/2016	2040 On 02-February-17	9.58	Call	Bond Future	4160	4	4160	4	0.00
07/10/2016	2040 On 02-February-17	9.59	Call	Bond Future	4211	4	4211	4	0.00
07/10/2016	2040 On 02-February-17	9.60	Call	Bond Future	4262	4	4262	4	0.00
07/10/2016	2040 On 02-February-17	9.59	Put	Bond Future	2598	3	2598	3	0.00
07/10/2016	2040 On 02-February-17	9.60	Put	Bond Future	2561	3	2561	3	0.00
07/10/2016	2040 On 02-February-17	9.58	Put	Bond Future	2635	3	2635	3	0.00
07/10/2016	2040 On 04-May-17			Bond Future	9.45	98.0197	9.4468	98.0197	0.00
07/10/2016	2040 On 04-May-17	9.62	Call	Bond Future	5284	5	5284	5	0.00
07/10/2016	2040 On 04-May-17	9.63	Call	Bond Future	5332	5	5332	5	0.00
07/10/2016	2040 On 04-May-17	9.64	Call	Bond Future	5382	5	5382	5	0.00

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07/10/2016	2040 On 04-May-17	9.63	Put	Bond Future	3710	4	3710	4	0.00
07/10/2016	2040 On 04-May-17	9.64	Put	Bond Future	3672	4	3672	4	0.00
07/10/2016	2040 On 04-May-17	9.62	Put	Bond Future	3749	4	3749	4	0.00
07/10/2016	2044 On 03-November-16			Bond Future	9.39	95.9277	9.3877	95.9277	18,511.00
07/10/2016	2044 On 03-November-16	10.42	Call	Bond Future	8811	9	8811	9	0.00
07/10/2016	2044 On 03-November-16	10.41	Call	Bond Future	8734	9	8734	9	0.00
07/10/2016	2044 On 03-November-16	10.43	Call	Bond Future	8888	9	8888	9	0.00
07/10/2016	2044 On 03-November-16	10.43	Put	Bond Future	23	0	23	0	0.00
07/10/2016	2044 On 03-November-16	10.42	Put	Bond Future	24	0	24	0	0.00
07/10/2016	2044 On 03-November-16	10.41	Put	Bond Future	25	0	25	0	0.00
07/10/2016	2044 On 02-February-17			Bond Future	9.43	93.3828	9.4277	93.3828	0.00
07/10/2016	2044 On 02-February-17	9.77	Call	Bond Future	5159	5	5159	5	0.00
07/10/2016	2044 On 02-February-17	9.78	Call	Bond Future	5214	5	5214	5	0.00
07/10/2016	2044 On 02-February-17	9.76	Call	Bond Future	5103	5	5103	5	0.00
07/10/2016	2044 On 02-February-17	9.77	Put	Bond Future	2104	2	2104	2	0.00
07/10/2016	2044 On 02-February-17	9.78	Put	Bond Future	2073	2	2073	2	0.00
07/10/2016	2044 On 02-February-17	9.76	Put	Bond Future	2135	2	2135	2	0.00
07/10/2016	2044 On 04-May-17			Bond Future	9.46	95.2401	9.4640	95.2401	0.00
07/10/2016	2044 On 04-May-17	9.67	Call	Bond Future	5555	5	5555	5	0.00
07/10/2016	2044 On 04-May-17	9.66	Call	Bond Future	5505	5	5505	5	0.00
07/10/2016	2044 On 04-May-17	9.68	Call	Bond Future	5605	6	5605	6	0.00
07/10/2016	2044 On 04-May-17	9.68	Put	Bond Future	3672	4	3672	4	0.00
07/10/2016	2044 On 04-May-17	9.67	Put	Bond Future	3710	4	3710	4	0.00
07/10/2016	2044 On 04-May-17	9.66	Put	Bond Future	3748	4	3748	4	0.00
07/10/2016	2046 On 03-November-16			Bond Future	134.28	134.2664	134.2815	134.2664	17,476.00
07/10/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
07/10/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
07/10/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
07/10/2016	2046 On 03-November-16	137.09	Put	Bond Future	2809	3	2809	3	0.00
07/10/2016	2046 On 03-November-16	137.07	Put	Bond Future	2789	3	2789	3	0.00
07/10/2016	2046 On 03-November-16	137.08	Put	Bond Future	2799	3	2799	3	0.00
07/10/2016	2050 On 03-November-16			Bond Future	144.01	144.1605	144.0071	144.1605	21,628.00
07/10/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
07/10/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00

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07/10/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
07/10/2016	2050 On 03-November-16	149.53	Put	Bond Future	5523	5	5523	5	0.00
07/10/2016	2050 On 03-November-16	149.54	Put	Bond Future	5533	5	5533	5	0.00
07/10/2016	2050 On 03-November-16	149.52	Put	Bond Future	5513	5	5513	5	0.00
07/10/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	AL37 On 03-November-16			Index Future	506.31	505.8170	506.3050	505.8170	9.00
07/10/2016	AL37 On 02-February-17			Index Future	515.99	515.5010	515.9910	515.5010	0.00
07/10/2016	AL7T On 03-November-16			Index Future	587.56	586.8020	587.5570	586.8020	2.00
07/10/2016	AL7T On 02-February-17			Index Future	598.80	598.0350	598.7970	598.0350	0.00
07/10/2016	ALBI On 03-November-16			Index Future	536.16	535.3270	536.1640	535.3270	604.00
07/10/2016	ALBI On 02-February-17			Index Future	546.42	545.5750	546.4210	545.5750	19.00
07/10/2016	ALBI On 04-May-17			Index Future	557.28	556.4210	557.2820	556.4210	0.00
07/10/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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07/10/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/10/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2016	EL28 On 03-November-16			Bond Future	129.92	129.7741	129.9203	129.7741	0.00
07/10/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
07/10/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
07/10/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
07/10/2016	EL28 On 03-November-16	132.16	Put	Bond Future	2240	2	2240	2	0.00
07/10/2016	EL28 On 03-November-16	132.17	Put	Bond Future	2250	2	2250	2	0.00
07/10/2016	EL28 On 03-November-16	132.15	Put	Bond Future	2230	2	2230	2	0.00
07/10/2016	EL28 On 02-February-17			Bond Future	132.41	132.2665	132.4137	132.2665	0.00
07/10/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
07/10/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
07/10/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
07/10/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2686	3	2686	3	0.00
07/10/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2706	3	2706	3	0.00
07/10/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2696	3	2696	3	0.00
07/10/2016	EL28 On 04-May-17			Bond Future	133.37	133.2222	133.3720	133.2222	0.00
07/10/2016	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
07/10/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
07/10/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
07/10/2016	EL28 On 04-May-17	137.90	Put	Bond Future	4528	5	4528	5	0.00
07/10/2016	EL28 On 04-May-17	137.91	Put	Bond Future	4538	5	4538	5	0.00
07/10/2016	EL28 On 04-May-17	137.92	Put	Bond Future	4548	5	4548	5	0.00
07/10/2016	ES33 On 03-November-16			Bond Future	10.21	79.3545	10.2129	79.3545	8,789.00
07/10/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6808	7	6808	7	0.00
07/10/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6692	7	6692	7	0.00
07/10/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6750	7	6750	7	0.00
07/10/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
07/10/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
07/10/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
07/10/2016	ES33 On 02-February-17			Bond Future	10.29	80.8737	10.2880	80.8737	0.00
07/10/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2069	2	2069	2	0.00
07/10/2016	ES33 On 02-February-17	10.60	Call	Bond Future	2006	2	2006	2	0.00
07/10/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1943	2	1943	2	0.00
07/10/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
07/10/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
07/10/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
07/10/2016	ES33 On 04-May-17			Bond Future	10.35	78.6868	10.3535	78.6868	0.00
07/10/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1257	1	1257	1	0.00
07/10/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1320	1	1320	1	0.00
07/10/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1194	1	1194	1	0.00
07/10/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
07/10/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
07/10/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
07/10/2016	ES42 On 03-November-16			Bond Future	10.33	83.8360	10.3262	83.8360	8,777.00
07/10/2016	ES42 On 02-February-17			Bond Future	10.40	85.4410	10.3961	85.4410	0.00
07/10/2016	ES42 On 04-May-17			Bond Future	10.46	82.8766	10.4610	82.8766	0.00
07/10/2016	GOVI On 03-November-16			GOVI	533.75	532.9740	533.7490	532.9740	413.00
07/10/2016	GOVI On 03-November-16	476.11	Call	GOVI	576390	57	576390	57	0.00
07/10/2016	GOVI On 03-November-16	476.13	Call	GOVI	576190	57	576190	57	0.00
07/10/2016	GOVI On 03-November-16	476.12	Call	GOVI	576290	57	576290	57	0.00
07/10/2016	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
07/10/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
07/10/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
07/10/2016	GOVI On 02-February-17			GOVI	543.96	543.1770	543.9600	543.1770	27.00
07/10/2016	GOVI On 02-February-17	533.32	Call	GOVI	106400	10	106400	10	0.00
07/10/2016	GOVI On 02-February-17	533.34	Call	GOVI	106200	10	106200	10	0.00
07/10/2016	GOVI On 02-February-17	533.33	Call	GOVI	106300	10	106300	10	0.00
07/10/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
07/10/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
07/10/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
07/10/2016	GOVI On 04-May-17			GOVI	554.77	553.9750	554.7710	553.9750	0.00
07/10/2016	GOVI On 04-May-17	262.20	Call	GOVI	2925710	292	2925710	292	0.00
07/10/2016	GOVI On 04-May-17	262.19	Call	GOVI	2925810	292	2925810	292	0.00
07/10/2016	GOVI On 04-May-17	262.18	Call	GOVI	2925910	292	2925910	292	0.00
07/10/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
07/10/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
07/10/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
07/10/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/10/2016	IGOV On 03-November-16			Index Future	250.03	250.0180	250.0250	250.0180	1,021.00
07/10/2016	IGOV On 02-February-17			Index Future	254.82	254.8200	254.8240	254.8200	57.00
07/10/2016	IGOV On 04-May-17			Index Future	259.90	259.9000	259.9040	259.9000	0.00
07/10/2016	ILBI On 03-November-16			Index Future	677.83	677.7340	677.8340	677.7340	0.00
07/10/2016	ILBI On 02-February-17			Index Future	690.96	690.8620	690.9630	690.8620	155.00
07/10/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
07/10/2016	IS01 On 16-March-17			Interest Rate Swap	100.02	100.0176	100.0151	100.0176	0.00
07/10/2016	IS01 On 15-June-17			Interest Rate Swap	99.65	99.6544	99.6493	99.6544	0.00
07/10/2016	IS01 On 21-September-17			Interest Rate Swap	99.70	99.7042	99.6968	99.7042	0.00
07/10/2016	IS01 On 21-December-17			Interest Rate Swap	99.97	99.9757	99.9652	99.9757	0.00
07/10/2016	IS02 On 18-December-17			Interest Rate Swap	99.99	100.0030	99.9926	100.0030	0.00
07/10/2016	IS02 On 16-March-18			Interest Rate Swap	99.28	99.2939	99.2816	99.2939	0.00
07/10/2016	IS02 On 15-June-18			Interest Rate Swap	98.95	98.9634	98.9485	98.9634	0.00
07/10/2016	IS02 On 21-September-18			Interest Rate Swap	99.00	99.0309	99.0018	99.0309	0.00
07/10/2016	IS02 On 21-December-18			Interest Rate Swap	99.50	99.5400	99.5000	99.5400	0.00
07/10/2016	IS05 On 17-December-20			Interest Rate Swap	97.86	98.0017	97.8586	98.0017	0.00
07/10/2016	IS05 On 16-March-21			Interest Rate Swap	97.20	97.3408	97.1965	97.3408	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
07/10/2016	IS05 On 15-June-21			Interest Rate Swap	96.50	96.6463	96.5017	96.6463	0.00
07/10/2016	IS05 On 21-September-21			Interest Rate Swap	96.77	96.9197	96.7719	96.9197	0.00
07/10/2016	IS05 On 21-December-21			Interest Rate Swap	99.01	99.1617	99.0070	99.1617	50.00
07/10/2016	IS10 On 17-December-25			Interest Rate Swap	97.64	97.9214	97.6382	97.9214	0.00
07/10/2016	IS10 On 16-March-26			Interest Rate Swap	94.72	95.0099	94.7227	95.0099	0.00
07/10/2016	IS10 On 15-June-26			Interest Rate Swap	93.50	93.7911	93.5031	93.7911	0.00
07/10/2016	IS10 On 21-September-26			Interest Rate Swap	95.60	95.8879	95.6029	95.8879	0.00
07/10/2016	IS10 On 21-December-26			Interest Rate Swap	99.27	99.5519	99.2700	99.5519	0.00
07/10/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/10/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/10/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/10/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/10/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
07/10/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
07/10/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	10,000.00
07/10/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.43	92.5500	7.4300	92.5500	0.00
07/10/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.46	92.5300	7.4600	92.5300	0.00
07/10/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	1,000.00
07/10/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.48	92.5100	7.4800	92.5100	0.00
07/10/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
07/10/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
07/10/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	1,000.00
07/10/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
07/10/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.47	92.5100	7.4700	92.5100	0.00
07/10/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
07/10/2016	R023 On 03-November-16			Bond Future	8.37	98.3314	8.3727	98.3314	13,335.00
07/10/2016	R023 On 03-November-16	9.73	Call	Bond Future	6174	6	6174	6	0.00
07/10/2016	R023 On 03-November-16	9.74	Call	Bond Future	6217	6	6217	6	0.00
07/10/2016	R023 On 03-November-16	9.75	Call	Bond Future	6261	6	6261	6	0.00
07/10/2016	R023 On 03-November-16	9.74	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R023 On 03-November-16	9.75	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R023 On 03-November-16	9.73	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R023 On 02-February-17			Bond Future	8.41	100.2139	8.4092	100.2139	0.00
07/10/2016	R023 On 02-February-17	8.86	Call	Bond Future	2727	3	2727	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
07/10/2016	R023 On 02-February-17	8.85	Call	Bond Future	2695	3	2695	3	0.00
07/10/2016	R023 On 02-February-17	8.84	Call	Bond Future	2663	3	2663	3	0.00
07/10/2016	R023 On 02-February-17	8.85	Put	Bond Future	701	1	701	1	0.00
07/10/2016	R023 On 02-February-17	8.86	Put	Bond Future	688	1	688	1	0.00
07/10/2016	R023 On 02-February-17	8.84	Put	Bond Future	714	1	714	1	0.00
07/10/2016	R023 On 04-May-17			Bond Future	8.43	98.2725	8.4263	98.2725	0.00
07/10/2016	R023 On 04-May-17	8.59	Call	Bond Future	2280	2	2280	2	0.00
07/10/2016	R023 On 04-May-17	8.61	Call	Bond Future	2330	2	2330	2	0.00
07/10/2016	R023 On 04-May-17	8.60	Call	Bond Future	2305	2	2305	2	0.00
07/10/2016	R023 On 04-May-17	8.59	Put	Bond Future	1557	2	1557	2	0.00
07/10/2016	R023 On 04-May-17	8.61	Put	Bond Future	1520	2	1520	2	0.00
07/10/2016	R023 On 04-May-17	8.60	Put	Bond Future	1538	2	1538	2	0.00
07/10/2016	R035 On 03-November-16			Bond Future	9.26	98.0894	9.2644	98.0894	4,822.00
07/10/2016	R035 On 03-November-16	9.57	Call	Bond Future	2549	2	2549	2	0.00
07/10/2016	R035 On 03-November-16	9.59	Call	Bond Future	2712	3	2712	3	0.00
07/10/2016	R035 On 03-November-16	9.58	Call	Bond Future	2631	2	2631	2	0.00
07/10/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R035 On 02-February-17			Bond Future	9.31	99.9673	9.3098	99.9673	0.00
07/10/2016	R035 On 02-February-17	9.51	Call	Bond Future	1663	1	1663	1	0.00
07/10/2016	R035 On 02-February-17	9.52	Call	Bond Future	1745	2	1745	2	0.00
07/10/2016	R035 On 02-February-17	9.50	Call	Bond Future	1581	1	1581	1	0.00
07/10/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R035 On 04-May-17			Bond Future	9.34	97.4499	9.3441	97.4499	0.00
07/10/2016	R035 On 04-May-17	9.53	Call	Bond Future	1531	1	1531	1	0.00
07/10/2016	R035 On 04-May-17	9.55	Call	Bond Future	1694	2	1694	2	0.00
07/10/2016	R035 On 04-May-17	9.54	Call	Bond Future	1612	1	1612	1	0.00
07/10/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R186 On 03-November-16			Bond Future	8.69	115.8868	8.6874	115.8868	87,009.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2016	R186 On 03-November-16	9.10	Call	Bond Future	3134	3	3134	3	0.00
07/10/2016	R186 On 03-November-16	9.66	Call	Bond Future	6703	7	6703	7	0.00
07/10/2016	R186 On 03-November-16	8.96	Call	Bond Future	2347	2	2347	2	0.00
07/10/2016	R186 On 03-November-16	9.40	Call	Bond Future	5007	5	5007	5	1,425.00
07/10/2016	R186 On 03-November-16	8.52	Call	Bond Future	616	1	616	1	0.00
07/10/2016	R186 On 03-November-16	8.82	Call	Bond Future	1658	2	1658	2	0.00
07/10/2016	R186 On 03-November-16	8.95	Call	Bond Future	2295	2	2295	2	0.00
07/10/2016	R186 On 03-November-16	9.20	Call	Bond Future	3738	4	3738	4	1,425.00
07/10/2016	R186 On 03-November-16	8.30	Call	Bond Future	229	0	229	0	150.00
07/10/2016	R186 On 03-November-16	8.90	Call	Bond Future	2038	2	2038	2	0.00
07/10/2016	R186 On 03-November-16	8.97	Call	Bond Future	2401	2	2401	2	0.00
07/10/2016	R186 On 03-November-16	9.71	Call	Bond Future	7030	7	7030	7	0.00
07/10/2016	R186 On 03-November-16	9.66	Put	Bond Future	10	0	10	0	0.00
07/10/2016	R186 On 03-November-16	9.71	Put	Bond Future	7	0	7	0	0.00
07/10/2016	R186 On 03-November-16	8.90	Put	Bond Future	527	1	527	1	5,092.00
07/10/2016	R186 On 03-November-16	9.10	Put	Bond Future	226	0	226	0	108.00
07/10/2016	R186 On 03-November-16	8.96	Put	Bond Future	415	0	415	0	0.00
07/10/2016	R186 On 03-November-16	8.97	Put	Bond Future	398	0	398	0	0.00
07/10/2016	R186 On 03-November-16	8.30	Put	Bond Future	3056	3	3056	3	0.00
07/10/2016	R186 On 03-November-16	8.52	Put	Bond Future	1826	2	1826	2	150.00
07/10/2016	R186 On 03-November-16	8.95	Put	Bond Future	432	0	432	0	0.00
07/10/2016	R186 On 03-November-16	9.20	Put	Bond Future	140	0	140	0	0.00
07/10/2016	R186 On 03-November-16	8.82	Put	Bond Future	712	1	712	1	150.00
07/10/2016	R186 On 03-November-16	9.40	Put	Bond Future	49	0	49	0	0.00
07/10/2016	R186 On 02-February-17			Bond Future	8.72	112.8025	8.7245	112.8025	0.00
07/10/2016	R186 On 02-February-17	9.50	Call	Bond Future	5884	6	5884	6	0.00
07/10/2016	R186 On 02-February-17	8.87	Call	Bond Future	2865	3	2865	3	0.00
07/10/2016	R186 On 02-February-17	9.40	Call	Bond Future	5352	5	5352	5	0.00
07/10/2016	R186 On 02-February-17	8.60	Call	Bond Future	1897	2	1897	2	7,000.00
07/10/2016	R186 On 02-February-17	8.81	Call	Bond Future	2628	3	2628	3	0.00
07/10/2016	R186 On 02-February-17	8.00	Call	Bond Future	572	1	572	1	7,000.00
07/10/2016	R186 On 02-February-17	8.37	Call	Bond Future	1260	1	1260	1	500.00
07/10/2016	R186 On 02-February-17	8.79	Call	Bond Future	2552	2	2552	2	0.00
07/10/2016	R186 On 02-February-17	8.43	Call	Bond Future	1410	1	1410	1	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2016	R186 On 02-February-17	8.80	Call	Bond Future	2590	3	2590	3	0.00
07/10/2016	R186 On 02-February-17	8.90	Call	Bond Future	2987	3	2987	3	0.00
07/10/2016	R186 On 02-February-17	9.50	Put	Bond Future	607	1	607	1	13,500.00
07/10/2016	R186 On 02-February-17	8.87	Put	Bond Future	1848	2	1848	2	500.00
07/10/2016	R186 On 02-February-17	8.60	Put	Bond Future	2776	3	2776	3	0.00
07/10/2016	R186 On 02-February-17	8.37	Put	Bond Future	3789	4	3789	4	0.00
07/10/2016	R186 On 02-February-17	8.79	Put	Bond Future	2092	2	2092	2	0.00
07/10/2016	R186 On 02-February-17	9.40	Put	Bond Future	736	1	736	1	750.00
07/10/2016	R186 On 02-February-17	8.00	Put	Bond Future	5824	6	5824	6	0.00
07/10/2016	R186 On 02-February-17	8.81	Put	Bond Future	2029	2	2029	2	0.00
07/10/2016	R186 On 02-February-17	8.43	Put	Bond Future	3506	4	3506	4	0.00
07/10/2016	R186 On 02-February-17	8.80	Put	Bond Future	2061	2	2061	2	0.00
07/10/2016	R186 On 02-February-17	8.90	Put	Bond Future	1762	2	1762	2	750.00
07/10/2016	R186 On 04-May-17			Bond Future	8.75	115.0455	8.7522	115.0455	0.00
07/10/2016	R186 On 04-May-17	8.90	Call	Bond Future	3611	4	3611	4	0.00
07/10/2016	R186 On 04-May-17	8.91	Call	Bond Future	3650	4	3650	4	0.00
07/10/2016	R186 On 04-May-17	8.89	Call	Bond Future	3573	3	3573	3	0.00
07/10/2016	R186 On 04-May-17	8.89	Put	Bond Future	2629	3	2629	3	0.00
07/10/2016	R186 On 04-May-17	8.90	Put	Bond Future	2599	3	2599	3	0.00
07/10/2016	R186 On 04-May-17	8.91	Put	Bond Future	2570	3	2570	3	0.00
07/10/2016	R197 On 03-November-16			Bond Future	303.16	303.1249	303.1580	303.1249	875.00
07/10/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
07/10/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
07/10/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
07/10/2016	R197 On 03-November-16	303.57	Put	Bond Future	412	0	412	0	0.00
07/10/2016	R197 On 03-November-16	303.58	Put	Bond Future	422	0	422	0	0.00
07/10/2016	R197 On 03-November-16	303.56	Put	Bond Future	402	0	402	0	0.00
07/10/2016	R202 On 03-November-16			Bond Future	250.23	250.2021	250.2301	250.2021	35,840.00
07/10/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
07/10/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
07/10/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
07/10/2016	R202 On 03-November-16	253.86	Put	Bond Future	3630	4	3630	4	0.00
07/10/2016	R202 On 03-November-16	253.87	Put	Bond Future	3640	4	3640	4	0.00
07/10/2016	R202 On 03-November-16	253.85	Put	Bond Future	3620	4	3620	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
07/10/2016	R203 On 03-November-16			Bond Future	7.53	101.7647	7.5320	101.7647	23,644.00
07/10/2016	R203 On 03-November-16	8.84	Call	Bond Future	1057	1	1057	1	0.00
07/10/2016	R203 On 03-November-16	8.86	Call	Bond Future	1073	1	1073	1	0.00
07/10/2016	R203 On 03-November-16	8.85	Call	Bond Future	1065	1	1065	1	0.00
07/10/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R203 On 02-February-17			Bond Future	7.47	103.7129	7.4670	103.7129	0.00
07/10/2016	R203 On 02-February-17	7.70	Call	Bond Future	227	0	227	0	0.00
07/10/2016	R203 On 02-February-17	7.72	Call	Bond Future	235	0	235	0	0.00
07/10/2016	R203 On 02-February-17	7.71	Call	Bond Future	231	0	231	0	0.00
07/10/2016	R203 On 02-February-17	7.71	Put	Bond Future	90	0	90	0	0.00
07/10/2016	R203 On 02-February-17	7.72	Put	Bond Future	88	0	88	0	0.00
07/10/2016	R203 On 02-February-17	7.70	Put	Bond Future	92	0	92	0	0.00
07/10/2016	R203 On 04-May-17			Bond Future	6.94	101.6006	6.9425	101.6006	0.00
07/10/2016	R203 On 04-May-17	6.91	Call	Bond Future	110	0	110	0	0.00
07/10/2016	R203 On 04-May-17	6.92	Call	Bond Future	112	0	112	0	0.00
07/10/2016	R203 On 04-May-17	6.93	Call	Bond Future	113	0	113	0	0.00
07/10/2016	R203 On 04-May-17	6.92	Put	Bond Future	120	0	120	0	0.00
07/10/2016	R203 On 04-May-17	6.91	Put	Bond Future	121	0	121	0	0.00
07/10/2016	R203 On 04-May-17	6.93	Put	Bond Future	118	0	118	0	0.00
07/10/2016	R204 On 03-November-16			Bond Future	7.73	103.5041	7.7301	103.5041	31,547.00
07/10/2016	R204 On 03-November-16	9.21	Call	Bond Future	2801	3	2801	3	0.00
07/10/2016	R204 On 03-November-16	9.23	Call	Bond Future	2838	3	2838	3	0.00
07/10/2016	R204 On 03-November-16	9.22	Call	Bond Future	2820	3	2820	3	0.00
07/10/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R204 On 02-February-17			Bond Future	7.73	101.4452	7.7278	101.4452	0.00
07/10/2016	R204 On 02-February-17	8.28	Call	Bond Future	1083	1	1083	1	0.00
07/10/2016	R204 On 02-February-17	8.29	Call	Bond Future	1096	1	1096	1	0.00
07/10/2016	R204 On 02-February-17	8.30	Call	Bond Future	1110	1	1110	1	0.00
07/10/2016	R204 On 02-February-17	8.28	Put	Bond Future	141	0	141	0	0.00
07/10/2016	R204 On 02-February-17	8.30	Put	Bond Future	134	0	134	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
07/10/2016	R204 On 02-February-17	8.29	Put	Bond Future	137	0	137	0	0.00
07/10/2016	R204 On 04-May-17			Bond Future	7.68	103.4624	7.6775	103.4624	0.00
07/10/2016	R204 On 04-May-17	7.90	Call	Bond Future	718	1	718	1	0.00
07/10/2016	R204 On 04-May-17	7.92	Call	Bond Future	737	1	737	1	0.00
07/10/2016	R204 On 04-May-17	7.91	Call	Bond Future	727	1	727	1	0.00
07/10/2016	R204 On 04-May-17	7.91	Put	Bond Future	379	0	379	0	0.00
07/10/2016	R204 On 04-May-17	7.92	Put	Bond Future	373	0	373	0	0.00
07/10/2016	R204 On 04-May-17	7.90	Put	Bond Future	385	0	385	0	0.00
07/10/2016	R207 On 03-November-16			Bond Future	7.92	100.3378	7.9223	100.3378	58,834.00
07/10/2016	R207 On 03-November-16	7.94	Call	Bond Future	394	0	394	0	0.00
07/10/2016	R207 On 03-November-16	7.93	Call	Bond Future	380	0	380	0	0.00
07/10/2016	R207 On 03-November-16	7.95	Call	Bond Future	408	0	408	0	0.00
07/10/2016	R207 On 03-November-16	7.95	Put	Bond Future	333	0	333	0	0.00
07/10/2016	R207 On 03-November-16	7.94	Put	Bond Future	345	0	345	0	0.00
07/10/2016	R207 On 03-November-16	7.93	Put	Bond Future	358	0	358	0	0.00
07/10/2016	R207 On 02-February-17			Bond Future	7.94	98.6162	7.9359	98.6162	0.00
07/10/2016	R207 On 02-February-17	8.91	Call	Bond Future	2523	2	2523	2	62.00
07/10/2016	R207 On 02-February-17	9.22	Call	Bond Future	3236	3	3236	3	0.00
07/10/2016	R207 On 02-February-17	9.24	Call	Bond Future	3282	3	3282	3	0.00
07/10/2016	R207 On 02-February-17	9.23	Call	Bond Future	3259	3	3259	3	0.00
07/10/2016	R207 On 02-February-17	8.91	Put	Bond Future	80	0	80	0	0.00
07/10/2016	R207 On 02-February-17	9.22	Put	Bond Future	31	0	31	0	0.00
07/10/2016	R207 On 02-February-17	9.24	Put	Bond Future	29	0	29	0	0.00
07/10/2016	R207 On 02-February-17	9.23	Put	Bond Future	30	0	30	0	0.00
07/10/2016	R207 On 04-May-17			Bond Future	7.93	100.5772	7.9306	100.5772	0.00
07/10/2016	R207 On 04-May-17	8.20	Call	Bond Future	1228	1	1228	1	0.00
07/10/2016	R207 On 04-May-17	8.22	Call	Bond Future	1257	1	1257	1	0.00
07/10/2016	R207 On 04-May-17	8.21	Call	Bond Future	1243	1	1243	1	0.00
07/10/2016	R207 On 04-May-17	8.22	Put	Bond Future	579	1	579	1	0.00
07/10/2016	R207 On 04-May-17	8.20	Put	Bond Future	596	1	596	1	0.00
07/10/2016	R207 On 04-May-17	8.21	Put	Bond Future	588	1	588	1	0.00
07/10/2016	R207 On 03-August-17			Bond Future	7.88	99.0154	7.8828	99.0154	0.00
07/10/2016	R207 On 03-August-17	8.19	Call	Bond Future	1350	1	1350	1	51.00
07/10/2016	R207 On 03-August-17	8.40	Call	Bond Future	1647	2	1647	2	0.00

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07/10/2016	R207 On 03-August-17	8.39	Call	Bond Future	1632	2	1632	2	0.00
07/10/2016	R207 On 03-August-17	8.41	Call	Bond Future	1661	2	1661	2	0.00
07/10/2016	R207 On 03-August-17	8.39	Put	Bond Future	545	1	545	1	0.00
07/10/2016	R207 On 03-August-17	8.41	Put	Bond Future	532	1	532	1	0.00
07/10/2016	R207 On 03-August-17	8.19	Put	Bond Future	690	1	690	1	0.00
07/10/2016	R207 On 03-August-17	8.40	Put	Bond Future	538	1	538	1	0.00
07/10/2016	R208 On 03-November-16			Bond Future	8.11	95.6932	8.1056	95.6932	30,293.00
07/10/2016	R208 On 03-November-16	9.57	Call	Bond Future	4998	5	4998	5	0.00
07/10/2016	R208 On 03-November-16	9.58	Call	Bond Future	5031	5	5031	5	0.00
07/10/2016	R208 On 03-November-16	9.59	Call	Bond Future	5064	5	5064	5	0.00
07/10/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R208 On 02-February-17			Bond Future	8.13	97.5252	8.1322	97.5252	0.00
07/10/2016	R208 On 02-February-17	8.64	Call	Bond Future	2073	2	2073	2	0.00
07/10/2016	R208 On 02-February-17	8.63	Call	Bond Future	2048	2	2048	2	0.00
07/10/2016	R208 On 02-February-17	8.65	Call	Bond Future	2098	2	2098	2	0.00
07/10/2016	R208 On 02-February-17	8.64	Put	Bond Future	386	0	386	0	0.00
07/10/2016	R208 On 02-February-17	8.65	Put	Bond Future	378	0	378	0	0.00
07/10/2016	R208 On 02-February-17	8.63	Put	Bond Future	394	0	394	0	0.00
07/10/2016	R208 On 04-May-17			Bond Future	8.14	96.0605	8.1383	96.0605	0.00
07/10/2016	R208 On 04-May-17	8.37	Call	Bond Future	1671	2	1671	2	0.00
07/10/2016	R208 On 04-May-17	8.39	Call	Bond Future	1709	2	1709	2	0.00
07/10/2016	R208 On 04-May-17	8.38	Call	Bond Future	1690	2	1690	2	0.00
07/10/2016	R208 On 04-May-17	8.37	Put	Bond Future	935	1	935	1	0.00
07/10/2016	R208 On 04-May-17	8.39	Put	Bond Future	910	1	910	1	0.00
07/10/2016	R208 On 04-May-17	8.38	Put	Bond Future	923	1	923	1	0.00
07/10/2016	R209 On 03-November-16			Bond Future	9.22	73.9270	9.2173	73.9270	37,782.00
07/10/2016	R209 On 03-November-16	10.24	Call	Bond Future	6776	7	6776	7	0.00
07/10/2016	R209 On 03-November-16	10.26	Call	Bond Future	6897	7	6897	7	0.00
07/10/2016	R209 On 03-November-16	8.81	Call	Bond Future	249	0	249	0	345.00
07/10/2016	R209 On 03-November-16	10.25	Call	Bond Future	6837	7	6837	7	0.00
07/10/2016	R209 On 03-November-16	9.05	Call	Bond Future	680	1	680	1	0.00
07/10/2016	R209 On 03-November-16	9.45	Call	Bond Future	2174	2	2174	2	0.00

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07/10/2016	R209 On 03-November-16	8.87	Call	Bond Future	328	0	328	0	250.00
07/10/2016	R209 On 03-November-16	9.42	Call	Bond Future	2030	2	2030	2	120.00
07/10/2016	R209 On 03-November-16	9.04	Call	Bond Future	656	1	656	1	0.00
07/10/2016	R209 On 03-November-16	9.34	Call	Bond Future	1667	2	1667	2	0.00
07/10/2016	R209 On 03-November-16	10.26	Put	Bond Future	11	0	11	0	0.00
07/10/2016	R209 On 03-November-16	9.45	Put	Bond Future	546	1	546	1	250.00
07/10/2016	R209 On 03-November-16	10.25	Put	Bond Future	12	0	12	0	0.00
07/10/2016	R209 On 03-November-16	9.05	Put	Bond Future	1885	2	1885	2	250.00
07/10/2016	R209 On 03-November-16	8.81	Put	Bond Future	3235	3	3235	3	0.00
07/10/2016	R209 On 03-November-16	10.24	Put	Bond Future	13	0	13	0	0.00
07/10/2016	R209 On 03-November-16	9.04	Put	Bond Future	1933	2	1933	2	345.00
07/10/2016	R209 On 03-November-16	9.42	Put	Bond Future	608	1	608	1	0.00
07/10/2016	R209 On 03-November-16	8.87	Put	Bond Future	2863	3	2863	3	0.00
07/10/2016	R209 On 03-November-16	9.34	Put	Bond Future	801	1	801	1	345.00
07/10/2016	R209 On 02-February-17			Bond Future	9.26	75.3422	9.2555	75.3422	0.00
07/10/2016	R209 On 02-February-17	9.55	Call	Bond Future	3638	4	3638	4	0.00
07/10/2016	R209 On 02-February-17	9.53	Call	Bond Future	3553	3	3553	3	0.00
07/10/2016	R209 On 02-February-17	9.54	Call	Bond Future	3596	4	3596	4	0.00
07/10/2016	R209 On 02-February-17	9.53	Put	Bond Future	1654	2	1654	2	0.00
07/10/2016	R209 On 02-February-17	9.54	Put	Bond Future	1629	2	1629	2	0.00
07/10/2016	R209 On 02-February-17	9.55	Put	Bond Future	1604	2	1604	2	0.00
07/10/2016	R209 On 04-May-17			Bond Future	9.29	73.6886	9.2866	73.6886	0.00
07/10/2016	R209 On 04-May-17	9.46	Call	Bond Future	3968	4	3968	4	0.00
07/10/2016	R209 On 04-May-17	9.48	Call	Bond Future	4045	4	4045	4	0.00
07/10/2016	R209 On 04-May-17	9.47	Call	Bond Future	4006	4	4006	4	0.00
07/10/2016	R209 On 04-May-17	9.46	Put	Bond Future	2768	3	2768	3	0.00
07/10/2016	R209 On 04-May-17	9.47	Put	Bond Future	2738	3	2738	3	0.00
07/10/2016	R209 On 04-May-17	9.48	Put	Bond Future	2709	3	2709	3	0.00
07/10/2016	R210 On 03-November-16			Bond Future	186.71	186.4997	186.7061	186.4997	2,086.00
07/10/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
07/10/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
07/10/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
07/10/2016	R210 On 03-November-16	188.90	Put	Bond Future	2194	2	2194	2	0.00
07/10/2016	R210 On 03-November-16	188.92	Put	Bond Future	2214	2	2214	2	0.00

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07/10/2016	R210 On 03-November-16	188.91	Put	Bond Future	2204	2	2204	2	0.00
07/10/2016	R211 On 03-November-16			Bond Future	142.05	142.0374	142.0545	142.0374	56.00
07/10/2016	R211 On 03-November-16	141.76	Call	Bond Future	294	0	294	0	0.00
07/10/2016	R211 On 03-November-16	141.75	Call	Bond Future	304	0	304	0	0.00
07/10/2016	R211 On 03-November-16	141.74	Call	Bond Future	314	0	314	0	0.00
07/10/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R212 On 03-November-16			Bond Future	148.21	148.1925	148.2086	148.1925	3,109.00
07/10/2016	R212 On 03-November-16	148.11	Call	Bond Future	99	0	99	0	0.00
07/10/2016	R212 On 03-November-16	148.12	Call	Bond Future	89	0	89	0	0.00
07/10/2016	R212 On 03-November-16	148.10	Call	Bond Future	109	0	109	0	0.00
07/10/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
07/10/2016	R213 On 03-November-16			Bond Future	9.09	84.6328	9.0886	84.6328	42,426.00
07/10/2016	R213 On 03-November-16	10.18	Call	Bond Future	7163	7	7163	7	0.00
07/10/2016	R213 On 03-November-16	10.20	Call	Bond Future	7285	7	7285	7	0.00
07/10/2016	R213 On 03-November-16	10.19	Call	Bond Future	7224	7	7224	7	0.00
07/10/2016	R213 On 03-November-16	10.19	Put	Bond Future	6	0	6	0	0.00
07/10/2016	R213 On 03-November-16	10.20	Put	Bond Future	6	0	6	0	0.00
07/10/2016	R213 On 03-November-16	10.18	Put	Bond Future	7	0	7	0	0.00
07/10/2016	R213 On 02-February-17			Bond Future	9.13	86.2530	9.1311	86.2530	0.00
07/10/2016	R213 On 02-February-17	9.40	Call	Bond Future	3434	3	3434	3	0.00
07/10/2016	R213 On 02-February-17	9.42	Call	Bond Future	3518	3	3518	3	0.00
07/10/2016	R213 On 02-February-17	9.41	Call	Bond Future	3476	3	3476	3	0.00
07/10/2016	R213 On 02-February-17	9.40	Put	Bond Future	1607	2	1607	2	0.00
07/10/2016	R213 On 02-February-17	9.42	Put	Bond Future	1558	2	1558	2	0.00
07/10/2016	R213 On 02-February-17	9.41	Put	Bond Future	1582	2	1582	2	0.00
07/10/2016	R213 On 04-May-17			Bond Future	9.16	84.4147	9.1621	84.4147	0.00
07/10/2016	R213 On 04-May-17	9.37	Call	Bond Future	3976	4	3976	4	0.00
07/10/2016	R213 On 04-May-17	9.36	Call	Bond Future	3938	4	3938	4	0.00
07/10/2016	R213 On 04-May-17	9.35	Call	Bond Future	3900	4	3900	4	0.00
07/10/2016	R213 On 04-May-17	9.36	Put	Bond Future	2602	3	2602	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
07/10/2016	R213 On 04-May-17	9.37	Put	Bond Future	2574	3	2574	3	0.00
07/10/2016	R213 On 04-May-17	9.35	Put	Bond Future	2631	3	2631	3	0.00
07/10/2016	R214 On 03-November-16			Bond Future	9.29	74.3186	9.2926	74.3186	29,928.00
07/10/2016	R214 On 03-November-16	10.35	Call	Bond Future	7264	7	7264	7	0.00
07/10/2016	R214 On 03-November-16	10.33	Call	Bond Future	7139	7	7139	7	0.00
07/10/2016	R214 On 03-November-16	10.34	Call	Bond Future	7201	7	7201	7	0.00
07/10/2016	R214 On 03-November-16	10.33	Put	Bond Future	14	0	14	0	0.00
07/10/2016	R214 On 03-November-16	10.34	Put	Bond Future	13	0	13	0	0.00
07/10/2016	R214 On 03-November-16	10.35	Put	Bond Future	13	0	13	0	0.00
07/10/2016	R214 On 02-February-17			Bond Future	9.33	75.7414	9.3324	75.7414	7,379.00
07/10/2016	R214 On 02-February-17	9.67	Call	Bond Future	4061	4	4061	4	0.00
07/10/2016	R214 On 02-February-17	9.66	Call	Bond Future	4016	4	4016	4	0.00
07/10/2016	R214 On 02-February-17	9.68	Call	Bond Future	4106	4	4106	4	0.00
07/10/2016	R214 On 02-February-17	9.67	Put	Bond Future	1627	2	1627	2	0.00
07/10/2016	R214 On 02-February-17	9.68	Put	Bond Future	1603	2	1603	2	0.00
07/10/2016	R214 On 02-February-17	9.66	Put	Bond Future	1652	2	1652	2	0.00
07/10/2016	R214 On 04-May-17			Bond Future	9.36	73.9479	9.3624	73.9479	0.00
07/10/2016	R214 On 04-May-17	9.58	Call	Bond Future	4418	4	4418	4	0.00
07/10/2016	R214 On 04-May-17	9.56	Call	Bond Future	4336	4	4336	4	0.00
07/10/2016	R214 On 04-May-17	9.57	Call	Bond Future	4377	4	4377	4	0.00
07/10/2016	R214 On 04-May-17	9.56	Put	Bond Future	2904	3	2904	3	0.00
07/10/2016	R214 On 04-May-17	9.57	Put	Bond Future	2873	3	2873	3	0.00
07/10/2016	R214 On 04-May-17	9.58	Put	Bond Future	2843	3	2843	3	0.00
07/10/2016	R248 On 03-November-16			Bond Future	9.34	95.4636	9.3430	95.4636	62,082.00
07/10/2016	R248 On 03-November-16	10.39	Call	Bond Future	9166	9	9166	9	0.00
07/10/2016	R248 On 03-November-16	10.38	Call	Bond Future	9088	9	9088	9	0.00
07/10/2016	R248 On 03-November-16	10.37	Call	Bond Future	9009	9	9009	9	0.00
07/10/2016	R248 On 03-November-16	10.38	Put	Bond Future	26	0	26	0	0.00
07/10/2016	R248 On 03-November-16	10.39	Put	Bond Future	25	0	25	0	0.00
07/10/2016	R248 On 03-November-16	10.37	Put	Bond Future	28	0	28	0	0.00
07/10/2016	R248 On 02-February-17			Bond Future	9.38	97.2912	9.3842	97.2912	0.00
07/10/2016	R248 On 02-February-17	9.76	Call	Bond Future	5566	5	5566	5	0.00
07/10/2016	R248 On 02-February-17	9.77	Call	Bond Future	5624	6	5624	6	0.00
07/10/2016	R248 On 02-February-17	9.78	Call	Bond Future	5682	6	5682	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
07/10/2016	R248 On 02-February-17	9.77	Put	Bond Future	2090	2	2090	2	0.00
07/10/2016	R248 On 02-February-17	9.76	Put	Bond Future	2120	2	2120	2	0.00
07/10/2016	R248 On 02-February-17	9.78	Put	Bond Future	2059	2	2059	2	0.00
07/10/2016	R248 On 04-May-17			Bond Future	9.42	94.7841	9.4155	94.7841	0.00
07/10/2016	R248 On 04-May-17	9.67	Call	Bond Future	5989	6	5989	6	0.00
07/10/2016	R248 On 04-May-17	9.66	Call	Bond Future	5936	6	5936	6	0.00
07/10/2016	R248 On 04-May-17	9.65	Call	Bond Future	5884	6	5884	6	0.00
07/10/2016	R248 On 04-May-17	9.66	Put	Bond Future	3684	4	3684	4	0.00
07/10/2016	R248 On 04-May-17	9.67	Put	Bond Future	3646	4	3646	4	0.00
07/10/2016	R248 On 04-May-17	9.65	Put	Bond Future	3722	4	3722	4	0.00