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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
07/09/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	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
07/09/2016	2025 On 03-November-16			Bond Future	128.63	128.6131	128.6281	128.6131	3,044.00
07/09/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
07/09/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
07/09/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
07/09/2016	2025 On 03-November-16	129.22	Put	Bond Future	592	1	592	1	0.00
07/09/2016	2025 On 03-November-16	129.21	Put	Bond Future	582	1	582	1	0.00
07/09/2016	2025 On 03-November-16	129.23	Put	Bond Future	602	1	602	1	0.00
07/09/2016	2030 On 03-November-16			Bond Future	9.00	93.6877	8.9953	93.6877	33,286.00
07/09/2016	2030 On 03-November-16	9.33	Call	Bond Future	2380	2	2380	2	0.00
07/09/2016	2030 On 03-November-16	9.34	Call	Bond Future	2449	2	2449	2	0.00
07/09/2016	2030 On 03-November-16	9.35	Call	Bond Future	2519	2	2519	2	0.00
07/09/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
07/09/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
07/09/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
07/09/2016	2030 On 02-February-17			Bond Future	9.03	91.4923	9.0310	91.4923	0.00
07/09/2016	2030 On 02-February-17	9.29	Call	Bond Future	1824	1	1824	1	0.00
07/09/2016	2030 On 02-February-17	9.31	Call	Bond Future	1963	1	1963	1	0.00
07/09/2016	2030 On 02-February-17	9.30	Call	Bond Future	1894	1	1894	1	0.00
07/09/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
07/09/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
07/09/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
07/09/2016	2030 On 04-May-17			Bond Future	9.06	93.3385	9.0609	93.3385	0.00
07/09/2016	2030 On 04-May-17	9.34	Call	Bond Future	1940	1	1940	1	0.00
07/09/2016	2030 On 04-May-17	9.33	Call	Bond Future	1871	1	1871	1	0.00
07/09/2016	2030 On 04-May-17	9.32	Call	Bond Future	1803	1	1803	1	0.00
07/09/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
07/09/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
07/09/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
07/09/2016	2032 On 03-November-16			Bond Future	9.10	93.0064	9.1022	93.0064	13,093.00
07/09/2016	2032 On 03-November-16	10.28	Call	Bond Future	8614	8	8614	8	0.00
07/09/2016	2032 On 03-November-16	10.30	Call	Bond Future	8745	8	8745	8	0.00
07/09/2016	2032 On 03-November-16	10.29	Call	Bond Future	8680	8	8680	8	0.00
07/09/2016	2032 On 03-November-16	10.28	Put	Bond Future	69	0	69	0	0.00
07/09/2016	2032 On 03-November-16	10.30	Put	Bond Future	65	0	65	0	0.00

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07/09/2016	2032 On 03-November-16	10.29	Put	Bond Future	67	0	67	0	0.00
07/09/2016	2032 On 02-February-17			Bond Future	9.14	94.8038	9.1410	94.8038	0.00
07/09/2016	2032 On 02-February-17	9.51	Call	Bond Future	4613	4	4613	4	0.00
07/09/2016	2032 On 02-February-17	9.53	Call	Bond Future	4709	4	4709	4	0.00
07/09/2016	2032 On 02-February-17	9.52	Call	Bond Future	4660	4	4660	4	0.00
07/09/2016	2032 On 02-February-17	9.52	Put	Bond Future	1811	2	1811	2	0.00
07/09/2016	2032 On 02-February-17	9.51	Put	Bond Future	1837	2	1837	2	0.00
07/09/2016	2032 On 02-February-17	9.53	Put	Bond Future	1786	2	1786	2	0.00
07/09/2016	2032 On 04-May-17			Bond Future	9.17	92.5556	9.1705	92.5556	0.00
07/09/2016	2032 On 04-May-17	9.46	Call	Bond Future	5035	5	5035	5	0.00
07/09/2016	2032 On 04-May-17	9.45	Call	Bond Future	4992	5	4992	5	0.00
07/09/2016	2032 On 04-May-17	9.44	Call	Bond Future	4949	4	4949	4	0.00
07/09/2016	2032 On 04-May-17	9.45	Put	Bond Future	2900	3	2900	3	0.00
07/09/2016	2032 On 04-May-17	9.46	Put	Bond Future	2869	3	2869	3	0.00
07/09/2016	2032 On 04-May-17	9.44	Put	Bond Future	2931	3	2931	3	0.00
07/09/2016	2033 On 03-November-16			Bond Future	108.08	107.6141	108.0833	107.6141	4,575.00
07/09/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
07/09/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
07/09/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
07/09/2016	2033 On 03-November-16	109.17	Put	Bond Future	1087	2	1087	2	0.00
07/09/2016	2033 On 03-November-16	109.18	Put	Bond Future	1097	2	1097	2	0.00
07/09/2016	2033 On 03-November-16	109.16	Put	Bond Future	1077	2	1077	2	0.00
07/09/2016	2037 On 03-November-16			Bond Future	9.26	94.4204	9.2558	94.4204	38,537.00
07/09/2016	2037 On 03-November-16	10.35	Call	Bond Future	8824	8	8824	8	0.00
07/09/2016	2037 On 03-November-16	10.36	Call	Bond Future	8894	8	8894	8	0.00
07/09/2016	2037 On 03-November-16	10.37	Call	Bond Future	8964	8	8964	8	0.00
07/09/2016	2037 On 03-November-16	10.36	Put	Bond Future	121	0	121	0	0.00
07/09/2016	2037 On 03-November-16	10.37	Put	Bond Future	117	0	117	0	0.00
07/09/2016	2037 On 03-November-16	10.35	Put	Bond Future	125	0	125	0	0.00
07/09/2016	2037 On 02-February-17			Bond Future	9.29	91.9887	9.2931	91.9887	0.00
07/09/2016	2037 On 02-February-17	9.66	Call	Bond Future	5191	5	5191	5	0.00
07/09/2016	2037 On 02-February-17	9.68	Call	Bond Future	5295	5	5295	5	0.00
07/09/2016	2037 On 02-February-17	9.67	Call	Bond Future	5243	5	5243	5	0.00
07/09/2016	2037 On 02-February-17	9.66	Put	Bond Future	2150	3	2150	3	0.00

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07/09/2016	2037 On 02-February-17	9.67	Put	Bond Future	2122	3	2122	3	0.00
07/09/2016	2037 On 02-February-17	9.68	Put	Bond Future	2093	2	2093	2	0.00
07/09/2016	2037 On 04-May-17			Bond Future	9.33	93.8450	9.3253	93.8450	0.00
07/09/2016	2037 On 04-May-17	9.59	Call	Bond Future	5558	5	5558	5	0.00
07/09/2016	2037 On 04-May-17	9.58	Call	Bond Future	5512	5	5512	5	0.00
07/09/2016	2037 On 04-May-17	9.60	Call	Bond Future	5605	5	5605	5	0.00
07/09/2016	2037 On 04-May-17	9.58	Put	Bond Future	3402	4	3402	4	0.00
07/09/2016	2037 On 04-May-17	9.60	Put	Bond Future	3332	4	3332	4	0.00
07/09/2016	2037 On 04-May-17	9.59	Put	Bond Future	3367	4	3367	4	0.00
07/09/2016	2038 On 03-November-16			Bond Future	135.51	135.0310	135.5080	135.0310	20,843.00
07/09/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
07/09/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
07/09/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
07/09/2016	2038 On 03-November-16	136.32	Put	Bond Future	812	1	812	1	0.00
07/09/2016	2038 On 03-November-16	136.31	Put	Bond Future	802	1	802	1	0.00
07/09/2016	2038 On 03-November-16	136.33	Put	Bond Future	822	1	822	1	0.00
07/09/2016	2040 On 03-November-16			Bond Future	9.29	98.6322	9.2855	98.6322	3,923.00
07/09/2016	2040 On 03-November-16	9.69	Call	Bond Future	4594	4	4594	4	0.00
07/09/2016	2040 On 03-November-16	9.71	Call	Bond Future	4722	4	4722	4	0.00
07/09/2016	2040 On 03-November-16	9.70	Call	Bond Future	4658	4	4658	4	0.00
07/09/2016	2040 On 03-November-16	9.69	Put	Bond Future	964	1	964	1	0.00
07/09/2016	2040 On 03-November-16	9.70	Put	Bond Future	941	1	941	1	0.00
07/09/2016	2040 On 03-November-16	9.71	Put	Bond Future	918	1	918	1	0.00
07/09/2016	2040 On 02-February-17			Bond Future	9.32	96.0316	9.3224	96.0316	0.00
07/09/2016	2040 On 02-February-17	9.58	Call	Bond Future	5018	4	5018	4	0.00
07/09/2016	2040 On 02-February-17	9.59	Call	Bond Future	5070	4	5070	4	0.00
07/09/2016	2040 On 02-February-17	9.60	Call	Bond Future	5122	5	5122	5	0.00
07/09/2016	2040 On 02-February-17	9.59	Put	Bond Future	2664	3	2664	3	0.00
07/09/2016	2040 On 02-February-17	9.60	Put	Bond Future	2629	3	2629	3	0.00
07/09/2016	2040 On 02-February-17	9.58	Put	Bond Future	2700	3	2700	3	0.00
07/09/2016	2040 On 04-May-17			Bond Future	9.35	97.9694	9.3543	97.9694	0.00
07/09/2016	2040 On 04-May-17	9.62	Call	Bond Future	6061	5	6061	5	0.00
07/09/2016	2040 On 04-May-17	9.63	Call	Bond Future	6111	6	6111	6	0.00
07/09/2016	2040 On 04-May-17	9.64	Call	Bond Future	6161	6	6161	6	0.00

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07/09/2016	2040 On 04-May-17	9.63	Put	Bond Future	3654	4	3654	4	0.00
07/09/2016	2040 On 04-May-17	9.64	Put	Bond Future	3617	4	3617	4	0.00
07/09/2016	2040 On 04-May-17	9.62	Put	Bond Future	3691	4	3691	4	0.00
07/09/2016	2044 On 03-November-16			Bond Future	9.31	95.7448	9.3098	95.7448	18,597.00
07/09/2016	2044 On 03-November-16	10.42	Call	Bond Future	9650	9	9650	9	0.00
07/09/2016	2044 On 03-November-16	10.41	Call	Bond Future	9576	9	9576	9	0.00
07/09/2016	2044 On 03-November-16	10.43	Call	Bond Future	9724	9	9724	9	0.00
07/09/2016	2044 On 03-November-16	10.43	Put	Bond Future	133	0	133	0	0.00
07/09/2016	2044 On 03-November-16	10.42	Put	Bond Future	137	0	137	0	0.00
07/09/2016	2044 On 03-November-16	10.41	Put	Bond Future	141	0	141	0	0.00
07/09/2016	2044 On 02-February-17			Bond Future	9.35	93.2135	9.3457	93.2135	0.00
07/09/2016	2044 On 02-February-17	9.77	Call	Bond Future	6009	5	6009	5	0.00
07/09/2016	2044 On 02-February-17	9.78	Call	Bond Future	6066	5	6066	5	0.00
07/09/2016	2044 On 02-February-17	9.76	Call	Bond Future	5952	5	5952	5	0.00
07/09/2016	2044 On 02-February-17	9.77	Put	Bond Future	2197	3	2197	3	0.00
07/09/2016	2044 On 02-February-17	9.78	Put	Bond Future	2168	3	2168	3	0.00
07/09/2016	2044 On 02-February-17	9.76	Put	Bond Future	2227	3	2227	3	0.00
07/09/2016	2044 On 04-May-17			Bond Future	9.38	95.0945	9.3769	95.0945	0.00
07/09/2016	2044 On 04-May-17	9.67	Call	Bond Future	6308	6	6308	6	0.00
07/09/2016	2044 On 04-May-17	9.66	Call	Bond Future	6257	6	6257	6	0.00
07/09/2016	2044 On 04-May-17	9.68	Call	Bond Future	6358	6	6358	6	0.00
07/09/2016	2044 On 04-May-17	9.68	Put	Bond Future	3626	4	3626	4	0.00
07/09/2016	2044 On 04-May-17	9.67	Put	Bond Future	3663	4	3663	4	0.00
07/09/2016	2044 On 04-May-17	9.66	Put	Bond Future	3701	4	3701	4	0.00
07/09/2016	2046 On 03-November-16			Bond Future	133.87	133.2845	133.8731	133.2845	17,660.00
07/09/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
07/09/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
07/09/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
07/09/2016	2046 On 03-November-16	137.09	Put	Bond Future	3217	4	3217	4	0.00
07/09/2016	2046 On 03-November-16	137.07	Put	Bond Future	3197	4	3197	4	0.00
07/09/2016	2046 On 03-November-16	137.08	Put	Bond Future	3207	4	3207	4	0.00
07/09/2016	2050 On 03-November-16			Bond Future	144.75	144.0450	144.7456	144.0450	21,628.00
07/09/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
07/09/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00

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07/09/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
07/09/2016	2050 On 03-November-16	149.53	Put	Bond Future	4784	5	4784	5	0.00
07/09/2016	2050 On 03-November-16	149.54	Put	Bond Future	4794	5	4794	5	0.00
07/09/2016	2050 On 03-November-16	149.52	Put	Bond Future	4774	5	4774	5	0.00
07/09/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	AL37 On 03-November-16			Index Future	506.60	504.5350	506.5980	504.5350	14.00
07/09/2016	AL37 On 02-February-17			Index Future	516.38	514.2830	516.3800	514.2830	0.00
07/09/2016	AL7T On 03-November-16			Index Future	589.91	585.7900	589.9050	585.7900	9.00
07/09/2016	AL7T On 02-February-17			Index Future	601.30	597.1080	601.2960	597.1080	0.00
07/09/2016	ALBI On 03-November-16			Index Future	538.66	534.2010	538.6640	534.2010	718.00
07/09/2016	ALBI On 02-February-17			Index Future	549.07	544.5220	549.0660	544.5220	0.00
07/09/2016	ALBI On 04-May-17			Index Future	560.13	555.5000	560.1300	555.5000	0.00
07/09/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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07/09/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/09/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2016	EL28 On 03-November-16			Bond Future	130.39	130.3713	130.3926	130.3713	0.00
07/09/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
07/09/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
07/09/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
07/09/2016	EL28 On 03-November-16	132.16	Put	Bond Future	1767	2	1767	2	0.00
07/09/2016	EL28 On 03-November-16	132.17	Put	Bond Future	1777	2	1777	2	0.00
07/09/2016	EL28 On 03-November-16	132.15	Put	Bond Future	1757	2	1757	2	0.00
07/09/2016	EL28 On 02-February-17			Bond Future	132.92	132.8988	132.9185	132.8988	0.00
07/09/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
07/09/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
07/09/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
07/09/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2182	2	2182	2	0.00
07/09/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2202	2	2202	2	0.00
07/09/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2192	2	2192	2	0.00
07/09/2016	EL28 On 04-May-17			Bond Future	133.92	133.9012	133.9196	133.9012	0.00
07/09/2016	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
07/09/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
07/09/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
07/09/2016	EL28 On 04-May-17	137.90	Put	Bond Future	3980	4	3980	4	0.00
07/09/2016	EL28 On 04-May-17	137.91	Put	Bond Future	3990	4	3990	4	0.00
07/09/2016	EL28 On 04-May-17	137.92	Put	Bond Future	4000	4	4000	4	0.00
07/09/2016	ES33 On 03-November-16			Bond Future	10.15	79.1454	10.1458	79.1454	8,789.00
07/09/2016	ES33 On 03-November-16	11.31	Call	Bond Future	7255	6	7255	6	0.00
07/09/2016	ES33 On 03-November-16	11.29	Call	Bond Future	7139	6	7139	6	0.00
07/09/2016	ES33 On 03-November-16	11.30	Call	Bond Future	7197	6	7197	6	0.00
07/09/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
07/09/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
07/09/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
07/09/2016	ES33 On 02-February-17			Bond Future	10.22	80.6748	10.2166	80.6748	0.00
07/09/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2539	2	2539	2	0.00
07/09/2016	ES33 On 02-February-17	10.60	Call	Bond Future	2476	2	2476	2	0.00
07/09/2016	ES33 On 02-February-17	10.59	Call	Bond Future	2413	2	2413	2	0.00
07/09/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
07/09/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
07/09/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
07/09/2016	ES33 On 04-May-17			Bond Future	10.28	78.5066	10.2764	78.5066	0.00
07/09/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1759	1	1759	1	0.00
07/09/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1822	1	1822	1	0.00
07/09/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1696	1	1696	1	0.00
07/09/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
07/09/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
07/09/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
07/09/2016	ES42 On 03-November-16			Bond Future	10.26	83.5568	10.2639	83.5568	8,777.00
07/09/2016	ES42 On 02-February-17			Bond Future	10.33	85.1719	10.3298	85.1719	0.00
07/09/2016	ES42 On 04-May-17			Bond Future	10.39	82.6267	10.3895	82.6267	0.00
07/09/2016	GOVI On 03-November-16			GOVI	535.98	531.8680	535.9760	531.8680	420.00
07/09/2016	GOVI On 03-November-16	476.11	Call	GOVI	598660	56	598660	56	0.00
07/09/2016	GOVI On 03-November-16	476.13	Call	GOVI	598460	56	598460	56	0.00
07/09/2016	GOVI On 03-November-16	476.12	Call	GOVI	598560	56	598560	56	0.00
07/09/2016	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
07/09/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
07/09/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
07/09/2016	GOVI On 02-February-17			GOVI	546.33	542.1450	546.3260	542.1450	27.00
07/09/2016	GOVI On 02-February-17	533.32	Call	GOVI	130060	9	130060	9	0.00
07/09/2016	GOVI On 02-February-17	533.34	Call	GOVI	129860	9	129860	9	0.00
07/09/2016	GOVI On 02-February-17	533.33	Call	GOVI	129960	9	129960	9	0.00
07/09/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
07/09/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
07/09/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
07/09/2016	GOVI On 04-May-17			GOVI	557.34	553.0740	557.3350	553.0740	0.00
07/09/2016	GOVI On 04-May-17	262.20	Call	GOVI	2951350	291	2951350	291	0.00
07/09/2016	GOVI On 04-May-17	262.19	Call	GOVI	2951450	291	2951450	291	0.00
07/09/2016	GOVI On 04-May-17	262.18	Call	GOVI	2951550	291	2951550	291	0.00
07/09/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
07/09/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
07/09/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
07/09/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/09/2016	IGOV On 03-November-16			Index Future	250.03	249.6460	250.0320	249.6460	1,023.00
07/09/2016	IGOV On 02-February-17			Index Future	254.88	254.4840	254.8760	254.4840	57.00
07/09/2016	IGOV On 04-May-17			Index Future	260.03	259.6300	260.0270	259.6300	0.00
07/09/2016	ILBI On 03-November-16			Index Future	677.44	676.6180	677.4400	676.6180	0.00
07/09/2016	ILBI On 02-February-17			Index Future	690.59	689.7540	690.5910	689.7540	155.00
07/09/2016	IS01 On 19-December-16			Interest Rate Swap	100.08	100.0778	100.0780	100.0778	0.00
07/09/2016	IS01 On 16-March-17			Interest Rate Swap	100.03	100.0367	100.0343	100.0367	0.00
07/09/2016	IS01 On 15-June-17			Interest Rate Swap	99.68	99.6907	99.6839	99.6907	0.00
07/09/2016	IS01 On 21-September-17			Interest Rate Swap	99.77	99.7808	99.7662	99.7808	0.00
07/09/2016	IS02 On 18-December-17			Interest Rate Swap	100.08	100.1000	100.0779	100.1000	0.00
07/09/2016	IS02 On 16-March-18			Interest Rate Swap	99.39	99.4241	99.3910	99.4241	0.00
07/09/2016	IS02 On 15-June-18			Interest Rate Swap	99.09	99.1364	99.0892	99.1364	0.00
07/09/2016	IS02 On 21-September-18			Interest Rate Swap	99.21	99.2952	99.2095	99.2952	0.00
07/09/2016	IS05 On 17-December-20			Interest Rate Swap	98.10	98.3088	98.1031	98.3088	0.00
07/09/2016	IS05 On 16-March-21			Interest Rate Swap	97.43	97.6525	97.4324	97.6525	0.00
07/09/2016	IS05 On 15-June-21			Interest Rate Swap	96.73	96.9663	96.7317	96.9663	0.00
07/09/2016	IS05 On 21-September-21			Interest Rate Swap	97.00	97.2511	97.0024	97.2511	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
07/09/2016	IS10 On 17-December-25			Interest Rate Swap	97.70	98.1598	97.7043	98.1598	0.00
07/09/2016	IS10 On 16-March-26			Interest Rate Swap	94.77	95.2383	94.7680	95.2383	0.00
07/09/2016	IS10 On 15-June-26			Interest Rate Swap	93.53	94.0074	93.5254	94.0074	0.00
07/09/2016	IS10 On 21-September-26			Interest Rate Swap	95.60	96.0882	95.6038	96.0882	0.00
07/09/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/09/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/09/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/09/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/09/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.38	92.6000	7.3800	92.6000	10.00
07/09/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.41	92.5600	7.4100	92.5600	0.00
07/09/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.42	92.5300	7.4200	92.5300	0.00
07/09/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.46	92.4700	7.4600	92.4700	0.00
07/09/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.49	92.4400	7.4900	92.4400	0.00
07/09/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.52	92.3900	7.5200	92.3900	0.00
07/09/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.54	92.3600	7.5400	92.3600	1,000.00
07/09/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.59	92.2600	7.5900	92.2600	0.00
07/09/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.60	92.2400	7.6000	92.2400	0.00
07/09/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.61	92.2200	7.6100	92.2200	0.00
07/09/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.62	92.2100	7.6200	92.2100	1,000.00
07/09/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
07/09/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
07/09/2016	R023 On 03-November-16			Bond Future	8.34	98.0678	8.3394	98.0678	12,662.00
07/09/2016	R023 On 03-November-16	9.73	Call	Bond Future	6341	6	6341	6	0.00
07/09/2016	R023 On 03-November-16	9.74	Call	Bond Future	6384	6	6384	6	0.00
07/09/2016	R023 On 03-November-16	9.75	Call	Bond Future	6427	6	6427	6	0.00
07/09/2016	R023 On 03-November-16	9.74	Put	Bond Future	9	0	9	0	0.00
07/09/2016	R023 On 03-November-16	9.75	Put	Bond Future	8	0	8	0	0.00
07/09/2016	R023 On 03-November-16	9.73	Put	Bond Future	9	0	9	0	0.00
07/09/2016	R023 On 02-February-17			Bond Future	8.37	99.9629	8.3703	99.9629	0.00
07/09/2016	R023 On 02-February-17	8.86	Call	Bond Future	3007	3	3007	3	0.00
07/09/2016	R023 On 02-February-17	8.85	Call	Bond Future	2975	3	2975	3	0.00
07/09/2016	R023 On 02-February-17	8.84	Call	Bond Future	2944	3	2944	3	0.00
07/09/2016	R023 On 02-February-17	8.85	Put	Bond Future	802	1	802	1	0.00
07/09/2016	R023 On 02-February-17	8.86	Put	Bond Future	789	1	789	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
07/09/2016	R023 On 02-February-17	8.84	Put	Bond Future	815	1	815	1	0.00
07/09/2016	R023 On 04-May-17			Bond Future	8.38	98.0444	8.3792	98.0444	0.00
07/09/2016	R023 On 04-May-17	8.59	Call	Bond Future	2560	2	2560	2	0.00
07/09/2016	R023 On 04-May-17	8.61	Call	Bond Future	2612	2	2612	2	0.00
07/09/2016	R023 On 04-May-17	8.60	Call	Bond Future	2586	2	2586	2	0.00
07/09/2016	R023 On 04-May-17	8.59	Put	Bond Future	1628	2	1628	2	0.00
07/09/2016	R023 On 04-May-17	8.61	Put	Bond Future	1592	2	1592	2	0.00
07/09/2016	R023 On 04-May-17	8.60	Put	Bond Future	1610	2	1610	2	0.00
07/09/2016	R035 On 03-November-16			Bond Future	9.19	97.9044	9.1881	97.9044	4,315.00
07/09/2016	R035 On 03-November-16	9.57	Call	Bond Future	3202	2	3202	2	0.00
07/09/2016	R035 On 03-November-16	9.59	Call	Bond Future	3365	2	3365	2	0.00
07/09/2016	R035 On 03-November-16	9.58	Call	Bond Future	3283	2	3283	2	0.00
07/09/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
07/09/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
07/09/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
07/09/2016	R035 On 02-February-17			Bond Future	9.23	99.7964	9.2291	99.7964	0.00
07/09/2016	R035 On 02-February-17	9.51	Call	Bond Future	2346	1	2346	1	0.00
07/09/2016	R035 On 02-February-17	9.52	Call	Bond Future	2428	1	2428	1	0.00
07/09/2016	R035 On 02-February-17	9.50	Call	Bond Future	2264	1	2264	1	0.00
07/09/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
07/09/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
07/09/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
07/09/2016	R035 On 04-May-17			Bond Future	9.26	97.3035	9.2578	97.3035	0.00
07/09/2016	R035 On 04-May-17	9.53	Call	Bond Future	2255	1	2255	1	0.00
07/09/2016	R035 On 04-May-17	9.55	Call	Bond Future	2417	1	2417	1	0.00
07/09/2016	R035 On 04-May-17	9.54	Call	Bond Future	2336	1	2336	1	0.00
07/09/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
07/09/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
07/09/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
07/09/2016	R186 On 03-November-16			Bond Future	8.62	115.6750	8.6236	115.6750	99,501.00
07/09/2016	R186 On 03-November-16	9.10	Call	Bond Future	3856	3	3856	3	0.00
07/09/2016	R186 On 03-November-16	9.66	Call	Bond Future	7231	6	7231	6	0.00
07/09/2016	R186 On 03-November-16	8.96	Call	Bond Future	3114	3	3114	3	0.00
07/09/2016	R186 On 03-November-16	9.40	Call	Bond Future	5611	5	5611	5	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
07/09/2016	R186 On 03-November-16	8.52	Call	Bond Future	1300	1	1300	1	0.00
07/09/2016	R186 On 03-November-16	8.82	Call	Bond Future	2446	2	2446	2	0.00
07/09/2016	R186 On 03-November-16	8.95	Call	Bond Future	3064	3	3064	3	0.00
07/09/2016	R186 On 03-November-16	9.20	Call	Bond Future	4420	4	4420	4	1,425.00
07/09/2016	R186 On 03-November-16	8.30	Call	Bond Future	727	1	727	1	150.00
07/09/2016	R186 On 03-November-16	8.90	Call	Bond Future	2819	2	2819	2	0.00
07/09/2016	R186 On 03-November-16	8.97	Call	Bond Future	3165	3	3165	3	0.00
07/09/2016	R186 On 03-November-16	9.71	Call	Bond Future	7547	7	7547	7	0.00
07/09/2016	R186 On 03-November-16	9.66	Put	Bond Future	78	0	78	0	0.00
07/09/2016	R186 On 03-November-16	9.71	Put	Bond Future	65	0	65	0	0.00
07/09/2016	R186 On 03-November-16	8.90	Put	Bond Future	848	1	848	1	5,092.00
07/09/2016	R186 On 03-November-16	9.10	Put	Bond Future	489	1	489	1	108.00
07/09/2016	R186 On 03-November-16	8.96	Put	Bond Future	722	1	722	1	0.00
07/09/2016	R186 On 03-November-16	8.97	Put	Bond Future	703	1	703	1	0.00
07/09/2016	R186 On 03-November-16	8.30	Put	Bond Future	3094	4	3094	4	0.00
07/09/2016	R186 On 03-November-16	8.52	Put	Bond Future	2051	3	2051	3	150.00
07/09/2016	R186 On 03-November-16	8.95	Put	Bond Future	742	1	742	1	0.00
07/09/2016	R186 On 03-November-16	9.20	Put	Bond Future	364	1	364	1	0.00
07/09/2016	R186 On 03-November-16	8.82	Put	Bond Future	1041	1	1041	1	150.00
07/09/2016	R186 On 03-November-16	9.40	Put	Bond Future	193	0	193	0	0.00
07/09/2016	R186 On 02-February-17			Bond Future	8.66	112.6071	8.6551	112.6071	0.00
07/09/2016	R186 On 02-February-17	9.50	Call	Bond Future	6490	6	6490	6	0.00
07/09/2016	R186 On 02-February-17	9.40	Call	Bond Future	5961	5	5961	5	0.00
07/09/2016	R186 On 02-February-17	8.81	Call	Bond Future	3212	3	3212	3	0.00
07/09/2016	R186 On 02-February-17	8.79	Call	Bond Future	3133	3	3133	3	0.00
07/09/2016	R186 On 02-February-17	8.80	Call	Bond Future	3172	3	3172	3	0.00
07/09/2016	R186 On 02-February-17	8.43	Call	Bond Future	1903	2	1903	2	750.00
07/09/2016	R186 On 02-February-17	8.90	Call	Bond Future	3578	3	3578	3	0.00
07/09/2016	R186 On 02-February-17	9.50	Put	Bond Future	725	1	725	1	6,500.00
07/09/2016	R186 On 02-February-17	8.79	Put	Bond Future	2185	3	2185	3	0.00
07/09/2016	R186 On 02-February-17	9.40	Put	Bond Future	856	1	856	1	750.00
07/09/2016	R186 On 02-February-17	8.81	Put	Bond Future	2124	3	2124	3	0.00
07/09/2016	R186 On 02-February-17	8.80	Put	Bond Future	2154	3	2154	3	0.00
07/09/2016	R186 On 02-February-17	8.43	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
07/09/2016	R186 On 02-February-17	8.90	Put	Bond Future	1865	2	1865	2	750.00
07/09/2016	R186 On 04-May-17			Bond Future	8.68	114.8790	8.6755	114.8790	0.00
07/09/2016	R186 On 04-May-17	8.90	Call	Bond Future	4164	4	4164	4	0.00
07/09/2016	R186 On 04-May-17	8.89	Call	Bond Future	4125	4	4125	4	0.00
07/09/2016	R186 On 04-May-17	8.91	Call	Bond Future	4203	4	4203	4	0.00
07/09/2016	R186 On 04-May-17	8.89	Put	Bond Future	2651	3	2651	3	0.00
07/09/2016	R186 On 04-May-17	8.90	Put	Bond Future	2622	3	2622	3	0.00
07/09/2016	R186 On 04-May-17	8.91	Put	Bond Future	2593	3	2593	3	0.00
07/09/2016	R197 On 03-November-16			Bond Future	302.60	302.9308	302.5961	302.9308	875.00
07/09/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
07/09/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
07/09/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
07/09/2016	R197 On 03-November-16	303.57	Put	Bond Future	974	1	974	1	0.00
07/09/2016	R197 On 03-November-16	303.58	Put	Bond Future	984	1	984	1	0.00
07/09/2016	R197 On 03-November-16	303.56	Put	Bond Future	964	1	964	1	0.00
07/09/2016	R202 On 03-November-16			Bond Future	250.92	250.2159	250.9160	250.2159	36,060.00
07/09/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
07/09/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
07/09/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
07/09/2016	R202 On 03-November-16	253.86	Put	Bond Future	2944	4	2944	4	0.00
07/09/2016	R202 On 03-November-16	253.87	Put	Bond Future	2954	4	2954	4	0.00
07/09/2016	R202 On 03-November-16	253.85	Put	Bond Future	2934	4	2934	4	0.00
07/09/2016	R203 On 03-November-16			Bond Future	7.47	101.7960	7.4733	101.7960	30,174.00
07/09/2016	R203 On 03-November-16	8.84	Call	Bond Future	1106	1	1106	1	0.00
07/09/2016	R203 On 03-November-16	8.86	Call	Bond Future	1122	1	1122	1	0.00
07/09/2016	R203 On 03-November-16	8.85	Call	Bond Future	1114	1	1114	1	0.00
07/09/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
07/09/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
07/09/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
07/09/2016	R203 On 02-February-17			Bond Future	7.35	103.7631	7.3514	103.7631	0.00
07/09/2016	R203 On 02-February-17	7.70	Call	Bond Future	290	0	290	0	0.00
07/09/2016	R203 On 02-February-17	7.72	Call	Bond Future	299	0	299	0	0.00
07/09/2016	R203 On 02-February-17	7.71	Call	Bond Future	294	0	294	0	0.00
07/09/2016	R203 On 02-February-17	7.71	Put	Bond Future	87	0	87	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
07/09/2016	R203 On 02-February-17	7.72	Put	Bond Future	85	0	85	0	0.00
07/09/2016	R203 On 02-February-17	7.70	Put	Bond Future	88	0	88	0	0.00
07/09/2016	R203 On 04-May-17			Bond Future	6.67	101.6810	6.6673	101.6810	0.00
07/09/2016	R203 On 04-May-17	6.91	Call	Bond Future	172	0	172	0	0.00
07/09/2016	R203 On 04-May-17	6.92	Call	Bond Future	174	0	174	0	0.00
07/09/2016	R203 On 04-May-17	6.93	Call	Bond Future	176	0	176	0	0.00
07/09/2016	R203 On 04-May-17	6.92	Put	Bond Future	85	0	85	0	0.00
07/09/2016	R203 On 04-May-17	6.91	Put	Bond Future	87	0	87	0	0.00
07/09/2016	R203 On 04-May-17	6.93	Put	Bond Future	84	0	84	0	0.00
07/09/2016	R204 On 03-November-16			Bond Future	7.70	103.4949	7.7006	103.4949	28,913.00
07/09/2016	R204 On 03-November-16	9.21	Call	Bond Future	2858	3	2858	3	0.00
07/09/2016	R204 On 03-November-16	9.23	Call	Bond Future	2896	3	2896	3	0.00
07/09/2016	R204 On 03-November-16	9.22	Call	Bond Future	2877	3	2877	3	0.00
07/09/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
07/09/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
07/09/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
07/09/2016	R204 On 02-February-17			Bond Future	7.68	101.4543	7.6835	101.4543	0.00
07/09/2016	R204 On 02-February-17	8.28	Call	Bond Future	1189	1	1189	1	0.00
07/09/2016	R204 On 02-February-17	8.29	Call	Bond Future	1203	1	1203	1	0.00
07/09/2016	R204 On 02-February-17	8.30	Call	Bond Future	1216	1	1216	1	0.00
07/09/2016	R204 On 02-February-17	8.28	Put	Bond Future	171	0	171	0	0.00
07/09/2016	R204 On 02-February-17	8.30	Put	Bond Future	165	0	165	0	0.00
07/09/2016	R204 On 02-February-17	8.29	Put	Bond Future	168	0	168	0	0.00
07/09/2016	R204 On 04-May-17			Bond Future	7.61	103.5009	7.6069	103.5009	0.00
07/09/2016	R204 On 04-May-17	7.90	Call	Bond Future	827	1	827	1	0.00
07/09/2016	R204 On 04-May-17	7.92	Call	Bond Future	847	1	847	1	0.00
07/09/2016	R204 On 04-May-17	7.91	Call	Bond Future	837	1	837	1	0.00
07/09/2016	R204 On 04-May-17	7.91	Put	Bond Future	383	0	383	0	0.00
07/09/2016	R204 On 04-May-17	7.92	Put	Bond Future	377	0	377	0	0.00
07/09/2016	R204 On 04-May-17	7.90	Put	Bond Future	388	0	388	0	0.00
07/09/2016	R207 On 03-November-16			Bond Future	7.92	100.1437	7.9233	100.1437	52,265.00
07/09/2016	R207 On 03-November-16	7.94	Call	Bond Future	563	0	563	0	0.00
07/09/2016	R207 On 03-November-16	7.93	Call	Bond Future	549	0	549	0	0.00
07/09/2016	R207 On 03-November-16	7.95	Call	Bond Future	577	0	577	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
07/09/2016	R207 On 03-November-16	7.95	Put	Bond Future	504	1	504	1	0.00
07/09/2016	R207 On 03-November-16	7.94	Put	Bond Future	517	1	517	1	0.00
07/09/2016	R207 On 03-November-16	7.93	Put	Bond Future	530	1	530	1	0.00
07/09/2016	R207 On 02-February-17			Bond Future	7.93	98.4363	7.9299	98.4363	0.00
07/09/2016	R207 On 02-February-17	8.91	Call	Bond Future	2584	2	2584	2	62.00
07/09/2016	R207 On 02-February-17	9.22	Call	Bond Future	3281	3	3281	3	0.00
07/09/2016	R207 On 02-February-17	9.24	Call	Bond Future	3327	3	3327	3	0.00
07/09/2016	R207 On 02-February-17	9.23	Call	Bond Future	3304	3	3304	3	0.00
07/09/2016	R207 On 02-February-17	8.91	Put	Bond Future	126	0	126	0	0.00
07/09/2016	R207 On 02-February-17	9.22	Put	Bond Future	61	0	61	0	0.00
07/09/2016	R207 On 02-February-17	9.24	Put	Bond Future	59	0	59	0	0.00
07/09/2016	R207 On 02-February-17	9.23	Put	Bond Future	60	0	60	0	0.00
07/09/2016	R207 On 04-May-17			Bond Future	7.91	100.4222	7.9123	100.4222	0.00
07/09/2016	R207 On 04-May-17	8.20	Call	Bond Future	1334	1	1334	1	0.00
07/09/2016	R207 On 04-May-17	8.22	Call	Bond Future	1364	1	1364	1	0.00
07/09/2016	R207 On 04-May-17	8.21	Call	Bond Future	1349	1	1349	1	0.00
07/09/2016	R207 On 04-May-17	8.22	Put	Bond Future	642	1	642	1	0.00
07/09/2016	R207 On 04-May-17	8.20	Put	Bond Future	660	1	660	1	0.00
07/09/2016	R207 On 04-May-17	8.21	Put	Bond Future	651	1	651	1	0.00
07/09/2016	R207 On 03-August-17			Bond Future	7.85	98.8871	7.8479	98.8871	0.00
07/09/2016	R207 On 03-August-17	8.19	Call	Bond Future	1448	1	1448	1	51.00
07/09/2016	R207 On 03-August-17	8.40	Call	Bond Future	1747	2	1747	2	0.00
07/09/2016	R207 On 03-August-17	8.39	Call	Bond Future	1732	2	1732	2	0.00
07/09/2016	R207 On 03-August-17	8.41	Call	Bond Future	1762	2	1762	2	0.00
07/09/2016	R207 On 03-August-17	8.39	Put	Bond Future	569	1	569	1	0.00
07/09/2016	R207 On 03-August-17	8.41	Put	Bond Future	557	1	557	1	0.00
07/09/2016	R207 On 03-August-17	8.19	Put	Bond Future	712	1	712	1	0.00
07/09/2016	R207 On 03-August-17	8.40	Put	Bond Future	563	1	563	1	0.00
07/09/2016	R208 On 03-November-16			Bond Future	8.09	95.4147	8.0948	95.4147	30,188.00
07/09/2016	R208 On 03-November-16	9.57	Call	Bond Future	5039	5	5039	5	0.00
07/09/2016	R208 On 03-November-16	9.58	Call	Bond Future	5072	5	5072	5	0.00
07/09/2016	R208 On 03-November-16	9.59	Call	Bond Future	5105	5	5105	5	0.00
07/09/2016	R208 On 03-November-16	9.57	Put	Bond Future	2	0	2	0	0.00
07/09/2016	R208 On 03-November-16	9.58	Put	Bond Future	2	0	2	0	0.00

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07/09/2016	R208 On 03-November-16	9.59	Put	Bond Future	2	0	2	0	0.00
07/09/2016	R208 On 02-February-17			Bond Future	8.12	97.2586	8.1155	97.2586	0.00
07/09/2016	R208 On 02-February-17	8.64	Call	Bond Future	2217	2	2217	2	0.00
07/09/2016	R208 On 02-February-17	8.63	Call	Bond Future	2193	2	2193	2	0.00
07/09/2016	R208 On 02-February-17	8.65	Call	Bond Future	2241	2	2241	2	0.00
07/09/2016	R208 On 02-February-17	8.64	Put	Bond Future	474	1	474	1	0.00
07/09/2016	R208 On 02-February-17	8.65	Put	Bond Future	465	1	465	1	0.00
07/09/2016	R208 On 02-February-17	8.63	Put	Bond Future	482	1	482	1	0.00
07/09/2016	R208 On 04-May-17			Bond Future	8.11	95.8162	8.1120	95.8162	0.00
07/09/2016	R208 On 04-May-17	8.37	Call	Bond Future	1814	2	1814	2	0.00
07/09/2016	R208 On 04-May-17	8.39	Call	Bond Future	1853	2	1853	2	0.00
07/09/2016	R208 On 04-May-17	8.38	Call	Bond Future	1833	2	1833	2	0.00
07/09/2016	R208 On 04-May-17	8.37	Put	Bond Future	995	1	995	1	0.00
07/09/2016	R208 On 04-May-17	8.39	Put	Bond Future	970	1	970	1	0.00
07/09/2016	R208 On 04-May-17	8.38	Put	Bond Future	982	1	982	1	0.00
07/09/2016	R209 On 03-November-16			Bond Future	9.14	73.7533	9.1440	73.7533	37,619.00
07/09/2016	R209 On 03-November-16	10.24	Call	Bond Future	7372	7	7372	7	0.00
07/09/2016	R209 On 03-November-16	10.26	Call	Bond Future	7489	7	7489	7	0.00
07/09/2016	R209 On 03-November-16	8.81	Call	Bond Future	778	1	778	1	345.00
07/09/2016	R209 On 03-November-16	10.25	Call	Bond Future	7431	7	7431	7	0.00
07/09/2016	R209 On 03-November-16	9.05	Call	Bond Future	1413	1	1413	1	0.00
07/09/2016	R209 On 03-November-16	9.45	Call	Bond Future	3008	2	3008	2	0.00
07/09/2016	R209 On 03-November-16	8.87	Call	Bond Future	914	1	914	1	250.00
07/09/2016	R209 On 03-November-16	9.42	Call	Bond Future	2867	2	2867	2	120.00
07/09/2016	R209 On 03-November-16	9.34	Call	Bond Future	2508	2	2508	2	0.00
07/09/2016	R209 On 03-November-16	9.04	Call	Bond Future	1382	1	1382	1	0.00
07/09/2016	R209 On 03-November-16	10.25	Put	Bond Future	82	0	82	0	0.00
07/09/2016	R209 On 03-November-16	10.26	Put	Bond Future	79	0	79	0	0.00
07/09/2016	R209 On 03-November-16	9.45	Put	Bond Future	855	1	855	1	250.00
07/09/2016	R209 On 03-November-16	9.05	Put	Bond Future	2094	3	2094	3	250.00
07/09/2016	R209 On 03-November-16	8.81	Put	Bond Future	3240	4	3240	4	0.00
07/09/2016	R209 On 03-November-16	10.24	Put	Bond Future	85	0	85	0	0.00
07/09/2016	R209 On 03-November-16	9.04	Put	Bond Future	2135	3	2135	3	345.00
07/09/2016	R209 On 03-November-16	9.42	Put	Bond Future	922	1	922	1	0.00



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07/09/2016	R209 On 03-November-16	8.87	Put	Bond Future	2925	4	2925	4	0.00
07/09/2016	R209 On 03-November-16	9.34	Put	Bond Future	1118	2	1118	2	345.00
07/09/2016	R209 On 02-February-17			Bond Future	9.18	75.1787	9.1784	75.1787	0.00
07/09/2016	R209 On 02-February-17	9.55	Call	Bond Future	4266	4	4266	4	0.00
07/09/2016	R209 On 02-February-17	9.53	Call	Bond Future	4179	4	4179	4	0.00
07/09/2016	R209 On 02-February-17	9.54	Call	Bond Future	4222	4	4222	4	0.00
07/09/2016	R209 On 02-February-17	9.53	Put	Bond Future	1732	2	1732	2	0.00
07/09/2016	R209 On 02-February-17	9.54	Put	Bond Future	1708	2	1708	2	0.00
07/09/2016	R209 On 02-February-17	9.55	Put	Bond Future	1684	2	1684	2	0.00
07/09/2016	R209 On 04-May-17			Bond Future	9.20	73.5432	9.2044	73.5432	0.00
07/09/2016	R209 On 04-May-17	9.46	Call	Bond Future	4537	4	4537	4	0.00
07/09/2016	R209 On 04-May-17	9.48	Call	Bond Future	4615	4	4615	4	0.00
07/09/2016	R209 On 04-May-17	9.47	Call	Bond Future	4576	4	4576	4	0.00
07/09/2016	R209 On 04-May-17	9.46	Put	Bond Future	2758	3	2758	3	0.00
07/09/2016	R209 On 04-May-17	9.47	Put	Bond Future	2729	3	2729	3	0.00
07/09/2016	R209 On 04-May-17	9.48	Put	Bond Future	2700	3	2700	3	0.00
07/09/2016	R210 On 03-November-16			Bond Future	186.72	186.6924	186.7152	186.6924	2,113.00
07/09/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
07/09/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
07/09/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
07/09/2016	R210 On 03-November-16	188.90	Put	Bond Future	2185	2	2185	2	0.00
07/09/2016	R210 On 03-November-16	188.92	Put	Bond Future	2205	2	2205	2	0.00
07/09/2016	R210 On 03-November-16	188.91	Put	Bond Future	2195	2	2195	2	0.00
07/09/2016	R211 On 03-November-16			Bond Future	141.74	141.7219	141.7427	141.7219	56.00
07/09/2016	R211 On 03-November-16	141.76	Call	Bond Future	0	0	0	0	0.00
07/09/2016	R211 On 03-November-16	141.75	Call	Bond Future	0	0	0	0	0.00
07/09/2016	R211 On 03-November-16	141.74	Call	Bond Future	3	0	3	0	0.00
07/09/2016	R211 On 03-November-16	141.75	Put	Bond Future	7	0	7	0	0.00
07/09/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
07/09/2016	R211 On 03-November-16	141.76	Put	Bond Future	17	0	17	0	0.00
07/09/2016	R212 On 03-November-16			Bond Future	148.05	148.0287	148.0452	148.0287	3,838.00
07/09/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
07/09/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
07/09/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2016	R212 On 03-November-16	148.11	Put	Bond Future	65	0	65	0	0.00
07/09/2016	R212 On 03-November-16	148.12	Put	Bond Future	75	0	75	0	0.00
07/09/2016	R212 On 03-November-16	148.10	Put	Bond Future	55	0	55	0	0.00
07/09/2016	R213 On 03-November-16			Bond Future	9.02	84.4874	9.0165	84.4874	42,521.00
07/09/2016	R213 On 03-November-16	10.18	Call	Bond Future	7724	7	7724	7	0.00
07/09/2016	R213 On 03-November-16	10.20	Call	Bond Future	7843	7	7843	7	0.00
07/09/2016	R213 On 03-November-16	10.19	Call	Bond Future	7784	7	7784	7	0.00
07/09/2016	R213 On 03-November-16	10.19	Put	Bond Future	60	0	60	0	0.00
07/09/2016	R213 On 03-November-16	10.20	Put	Bond Future	58	0	58	0	0.00
07/09/2016	R213 On 03-November-16	10.18	Put	Bond Future	62	0	62	0	0.00
07/09/2016	R213 On 02-February-17			Bond Future	9.05	86.1201	9.0545	86.1201	0.00
07/09/2016	R213 On 02-February-17	9.40	Call	Bond Future	4023	4	4023	4	0.00
07/09/2016	R213 On 02-February-17	9.42	Call	Bond Future	4108	4	4108	4	0.00
07/09/2016	R213 On 02-February-17	9.41	Call	Bond Future	4066	4	4066	4	0.00
07/09/2016	R213 On 02-February-17	9.40	Put	Bond Future	1666	2	1666	2	0.00
07/09/2016	R213 On 02-February-17	9.42	Put	Bond Future	1618	2	1618	2	0.00
07/09/2016	R213 On 02-February-17	9.41	Put	Bond Future	1642	2	1642	2	0.00
07/09/2016	R213 On 04-May-17			Bond Future	9.08	84.3033	9.0798	84.3033	0.00
07/09/2016	R213 On 04-May-17	9.37	Call	Bond Future	4507	4	4507	4	0.00
07/09/2016	R213 On 04-May-17	9.36	Call	Bond Future	4468	4	4468	4	0.00
07/09/2016	R213 On 04-May-17	9.35	Call	Bond Future	4429	4	4429	4	0.00
07/09/2016	R213 On 04-May-17	9.36	Put	Bond Future	2568	3	2568	3	0.00
07/09/2016	R213 On 04-May-17	9.37	Put	Bond Future	2540	3	2540	3	0.00
07/09/2016	R213 On 04-May-17	9.35	Put	Bond Future	2596	3	2596	3	0.00
07/09/2016	R214 On 03-November-16			Bond Future	9.24	74.0207	9.2350	74.0207	29,194.00
07/09/2016	R214 On 03-November-16	10.35	Call	Bond Future	7777	7	7777	7	0.00
07/09/2016	R214 On 03-November-16	10.33	Call	Bond Future	7657	7	7657	7	0.00
07/09/2016	R214 On 03-November-16	10.34	Call	Bond Future	7717	7	7717	7	0.00
07/09/2016	R214 On 03-November-16	10.33	Put	Bond Future	100	0	100	0	0.00
07/09/2016	R214 On 03-November-16	10.34	Put	Bond Future	97	0	97	0	0.00
07/09/2016	R214 On 03-November-16	10.35	Put	Bond Future	94	0	94	0	0.00
07/09/2016	R214 On 02-February-17			Bond Future	9.27	75.4512	9.2714	75.4512	0.00
07/09/2016	R214 On 02-February-17	9.67	Call	Bond Future	4635	4	4635	4	0.00
07/09/2016	R214 On 02-February-17	9.66	Call	Bond Future	4589	4	4589	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
07/09/2016	R214 On 02-February-17	9.68	Call	Bond Future	4681	4	4681	4	0.00
07/09/2016	R214 On 02-February-17	9.67	Put	Bond Future	1748	2	1748	2	0.00
07/09/2016	R214 On 02-February-17	9.68	Put	Bond Future	1723	2	1723	2	0.00
07/09/2016	R214 On 02-February-17	9.66	Put	Bond Future	1772	2	1772	2	0.00
07/09/2016	R214 On 04-May-17			Bond Future	9.30	73.6730	9.2971	73.6730	0.00
07/09/2016	R214 On 04-May-17	9.58	Call	Bond Future	4884	4	4884	4	0.00
07/09/2016	R214 On 04-May-17	9.56	Call	Bond Future	4802	4	4802	4	0.00
07/09/2016	R214 On 04-May-17	9.57	Call	Bond Future	4843	4	4843	4	0.00
07/09/2016	R214 On 04-May-17	9.56	Put	Bond Future	2886	3	2886	3	0.00
07/09/2016	R214 On 04-May-17	9.57	Put	Bond Future	2856	3	2856	3	0.00
07/09/2016	R214 On 04-May-17	9.58	Put	Bond Future	2825	3	2825	3	0.00
07/09/2016	R248 On 03-November-16			Bond Future	9.28	95.1261	9.2808	95.1261	61,875.00
07/09/2016	R248 On 03-November-16	10.39	Call	Bond Future	9893	9	9893	9	0.00
07/09/2016	R248 On 03-November-16	10.38	Call	Bond Future	9818	9	9818	9	0.00
07/09/2016	R248 On 03-November-16	10.37	Call	Bond Future	9743	9	9743	9	0.00
07/09/2016	R248 On 03-November-16	10.38	Put	Bond Future	158	0	158	0	0.00
07/09/2016	R248 On 03-November-16	10.39	Put	Bond Future	154	0	154	0	0.00
07/09/2016	R248 On 03-November-16	10.37	Put	Bond Future	163	0	163	0	0.00
07/09/2016	R248 On 02-February-17			Bond Future	9.32	96.9644	9.3184	96.9644	0.00
07/09/2016	R248 On 02-February-17	9.76	Call	Bond Future	6286	6	6286	6	0.00
07/09/2016	R248 On 02-February-17	9.77	Call	Bond Future	6345	6	6345	6	0.00
07/09/2016	R248 On 02-February-17	9.78	Call	Bond Future	6404	6	6404	6	0.00
07/09/2016	R248 On 02-February-17	9.77	Put	Bond Future	2183	3	2183	3	0.00
07/09/2016	R248 On 02-February-17	9.76	Put	Bond Future	2213	3	2213	3	0.00
07/09/2016	R248 On 02-February-17	9.78	Put	Bond Future	2154	3	2154	3	0.00
07/09/2016	R248 On 04-May-17			Bond Future	9.35	94.4778	9.3452	94.4778	0.00
07/09/2016	R248 On 04-May-17	9.67	Call	Bond Future	6667	6	6667	6	0.00
07/09/2016	R248 On 04-May-17	9.66	Call	Bond Future	6614	6	6614	6	0.00
07/09/2016	R248 On 04-May-17	9.65	Call	Bond Future	6562	6	6562	6	0.00
07/09/2016	R248 On 04-May-17	9.66	Put	Bond Future	3695	4	3695	4	0.00
07/09/2016	R248 On 04-May-17	9.67	Put	Bond Future	3658	4	3658	4	0.00
07/09/2016	R248 On 04-May-17	9.65	Put	Bond Future	3733	4	3733	4	0.00