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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
09/09/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	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
09/09/2016	2025 On 03-November-16			Bond Future	128.74	128.6322	128.7358	128.6322	3,044.00
09/09/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
09/09/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
09/09/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
09/09/2016	2025 On 03-November-16	129.22	Put	Bond Future	484	1	484	1	0.00
09/09/2016	2025 On 03-November-16	129.21	Put	Bond Future	474	1	474	1	0.00
09/09/2016	2025 On 03-November-16	129.23	Put	Bond Future	494	1	494	1	0.00
09/09/2016	2030 On 03-November-16			Bond Future	9.14	94.7301	9.1372	94.7301	33,286.00
09/09/2016	2030 On 03-November-16	9.33	Call	Bond Future	1360	3	1360	3	0.00
09/09/2016	2030 On 03-November-16	9.34	Call	Bond Future	1430	3	1430	3	0.00
09/09/2016	2030 On 03-November-16	9.35	Call	Bond Future	1500	3	1500	3	0.00
09/09/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
09/09/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
09/09/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
09/09/2016	2030 On 02-February-17			Bond Future	9.18	92.5532	9.1778	92.5532	0.00
09/09/2016	2030 On 02-February-17	9.29	Call	Bond Future	784	2	784	2	0.00
09/09/2016	2030 On 02-February-17	9.31	Call	Bond Future	923	2	923	2	0.00
09/09/2016	2030 On 02-February-17	9.30	Call	Bond Future	854	2	854	2	0.00
09/09/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
09/09/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
09/09/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
09/09/2016	2030 On 04-May-17			Bond Future	9.21	94.4194	9.2128	94.4194	0.00
09/09/2016	2030 On 04-May-17	9.34	Call	Bond Future	877	2	877	2	0.00
09/09/2016	2030 On 04-May-17	9.33	Call	Bond Future	808	2	808	2	0.00
09/09/2016	2030 On 04-May-17	9.32	Call	Bond Future	740	2	740	2	0.00
09/09/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
09/09/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
09/09/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
09/09/2016	2032 On 03-November-16			Bond Future	9.24	94.0471	9.2439	94.0471	13,093.00
09/09/2016	2032 On 03-November-16	10.28	Call	Bond Future	7560	9	7560	9	0.00
09/09/2016	2032 On 03-November-16	10.30	Call	Bond Future	7688	9	7688	9	0.00
09/09/2016	2032 On 03-November-16	10.29	Call	Bond Future	7624	9	7624	9	0.00
09/09/2016	2032 On 03-November-16	10.28	Put	Bond Future	108	0	108	0	0.00
09/09/2016	2032 On 03-November-16	10.30	Put	Bond Future	101	0	101	0	0.00

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09/09/2016	2032 On 03-November-16	10.29	Put	Bond Future	104	0	104	0	0.00
09/09/2016	2032 On 02-February-17			Bond Future	9.29	95.8632	9.2874	95.8632	0.00
09/09/2016	2032 On 02-February-17	9.51	Call	Bond Future	3889	5	3889	5	0.00
09/09/2016	2032 On 02-February-17	9.53	Call	Bond Future	3978	5	3978	5	0.00
09/09/2016	2032 On 02-February-17	9.52	Call	Bond Future	3933	5	3933	5	0.00
09/09/2016	2032 On 02-February-17	9.52	Put	Bond Future	2199	2	2199	2	0.00
09/09/2016	2032 On 02-February-17	9.51	Put	Bond Future	2229	2	2229	2	0.00
09/09/2016	2032 On 02-February-17	9.53	Put	Bond Future	2170	2	2170	2	0.00
09/09/2016	2032 On 04-May-17			Bond Future	9.32	93.6348	9.3216	93.6348	0.00
09/09/2016	2032 On 04-May-17	9.46	Call	Bond Future	4350	5	4350	5	0.00
09/09/2016	2032 On 04-May-17	9.45	Call	Bond Future	4311	5	4311	5	0.00
09/09/2016	2032 On 04-May-17	9.44	Call	Bond Future	4272	5	4272	5	0.00
09/09/2016	2032 On 04-May-17	9.45	Put	Bond Future	3359	3	3359	3	0.00
09/09/2016	2032 On 04-May-17	9.46	Put	Bond Future	3325	3	3325	3	0.00
09/09/2016	2032 On 04-May-17	9.44	Put	Bond Future	3393	3	3393	3	0.00
09/09/2016	2033 On 03-November-16			Bond Future	108.24	108.2395	108.2436	108.2395	4,575.00
09/09/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
09/09/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
09/09/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
09/09/2016	2033 On 03-November-16	109.17	Put	Bond Future	926	1	926	1	0.00
09/09/2016	2033 On 03-November-16	109.18	Put	Bond Future	936	1	936	1	0.00
09/09/2016	2033 On 03-November-16	109.16	Put	Bond Future	916	1	916	1	0.00
09/09/2016	2037 On 03-November-16			Bond Future	9.37	95.6959	9.3719	95.6959	38,537.00
09/09/2016	2037 On 03-November-16	10.35	Call	Bond Future	7882	9	7882	9	0.00
09/09/2016	2037 On 03-November-16	10.36	Call	Bond Future	7951	9	7951	9	0.00
09/09/2016	2037 On 03-November-16	10.37	Call	Bond Future	8019	9	8019	9	0.00
09/09/2016	2037 On 03-November-16	10.36	Put	Bond Future	166	0	166	0	0.00
09/09/2016	2037 On 03-November-16	10.37	Put	Bond Future	161	0	161	0	0.00
09/09/2016	2037 On 03-November-16	10.35	Put	Bond Future	172	0	172	0	0.00
09/09/2016	2037 On 02-February-17			Bond Future	9.41	93.2874	9.4128	93.2874	0.00
09/09/2016	2037 On 02-February-17	9.66	Call	Bond Future	4529	5	4529	5	0.00
09/09/2016	2037 On 02-February-17	9.68	Call	Bond Future	4627	5	4627	5	0.00
09/09/2016	2037 On 02-February-17	9.67	Call	Bond Future	4578	5	4578	5	0.00
09/09/2016	2037 On 02-February-17	9.66	Put	Bond Future	2498	2	2498	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2016	2037 On 02-February-17	9.67	Put	Bond Future	2466	2	2466	2	0.00
09/09/2016	2037 On 02-February-17	9.68	Put	Bond Future	2434	2	2434	2	0.00
09/09/2016	2037 On 04-May-17			Bond Future	9.45	95.1684	9.4487	95.1684	0.00
09/09/2016	2037 On 04-May-17	9.59	Call	Bond Future	4938	6	4938	6	0.00
09/09/2016	2037 On 04-May-17	9.58	Call	Bond Future	4895	6	4895	6	0.00
09/09/2016	2037 On 04-May-17	9.60	Call	Bond Future	4982	6	4982	6	0.00
09/09/2016	2037 On 04-May-17	9.58	Put	Bond Future	3816	3	3816	3	0.00
09/09/2016	2037 On 04-May-17	9.60	Put	Bond Future	3741	3	3741	3	0.00
09/09/2016	2037 On 04-May-17	9.59	Put	Bond Future	3778	3	3778	3	0.00
09/09/2016	2038 On 03-November-16			Bond Future	136.44	135.7434	136.4446	135.7434	20,843.00
09/09/2016	2038 On 03-November-16	136.33	Call	Bond Future	115	0	115	0	0.00
09/09/2016	2038 On 03-November-16	136.32	Call	Bond Future	125	0	125	0	0.00
09/09/2016	2038 On 03-November-16	136.31	Call	Bond Future	135	0	135	0	0.00
09/09/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	1	0	1	0.00
09/09/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	1	0	1	0.00
09/09/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	1	0	1	0.00
09/09/2016	2040 On 03-November-16			Bond Future	9.39	100.0534	9.3914	100.0534	3,923.00
09/09/2016	2040 On 03-November-16	9.69	Call	Bond Future	3862	5	3862	5	0.00
09/09/2016	2040 On 03-November-16	9.71	Call	Bond Future	3981	5	3981	5	0.00
09/09/2016	2040 On 03-November-16	9.70	Call	Bond Future	3922	5	3922	5	0.00
09/09/2016	2040 On 03-November-16	9.69	Put	Bond Future	1205	1	1205	1	0.00
09/09/2016	2040 On 03-November-16	9.70	Put	Bond Future	1177	1	1177	1	0.00
09/09/2016	2040 On 03-November-16	9.71	Put	Bond Future	1150	1	1150	1	0.00
09/09/2016	2040 On 02-February-17			Bond Future	9.43	97.4786	9.4315	97.4786	0.00
09/09/2016	2040 On 02-February-17	9.58	Call	Bond Future	4401	5	4401	5	0.00
09/09/2016	2040 On 02-February-17	9.59	Call	Bond Future	4450	5	4450	5	0.00
09/09/2016	2040 On 02-February-17	9.60	Call	Bond Future	4499	5	4499	5	0.00
09/09/2016	2040 On 02-February-17	9.59	Put	Bond Future	3037	3	3037	3	0.00
09/09/2016	2040 On 02-February-17	9.60	Put	Bond Future	2998	2	2998	2	0.00
09/09/2016	2040 On 02-February-17	9.58	Put	Bond Future	3076	3	3076	3	0.00
09/09/2016	2040 On 04-May-17			Bond Future	9.47	99.4441	9.4668	99.4441	0.00
09/09/2016	2040 On 04-May-17	9.62	Call	Bond Future	5447	6	5447	6	0.00
09/09/2016	2040 On 04-May-17	9.63	Call	Bond Future	5494	6	5494	6	0.00
09/09/2016	2040 On 04-May-17	9.64	Call	Bond Future	5542	6	5542	6	0.00

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09/09/2016	2040 On 04-May-17	9.63	Put	Bond Future	4051	4	4051	4	0.00
09/09/2016	2040 On 04-May-17	9.64	Put	Bond Future	4011	3	4011	3	0.00
09/09/2016	2040 On 04-May-17	9.62	Put	Bond Future	4092	4	4092	4	0.00
09/09/2016	2044 On 03-November-16			Bond Future	9.42	97.2314	9.4157	97.2314	18,566.00
09/09/2016	2044 On 03-November-16	10.42	Call	Bond Future	8710	10	8710	10	0.00
09/09/2016	2044 On 03-November-16	10.41	Call	Bond Future	8637	10	8637	10	0.00
09/09/2016	2044 On 03-November-16	10.43	Call	Bond Future	8783	10	8783	10	0.00
09/09/2016	2044 On 03-November-16	10.43	Put	Bond Future	177	0	177	0	0.00
09/09/2016	2044 On 03-November-16	10.42	Put	Bond Future	182	0	182	0	0.00
09/09/2016	2044 On 03-November-16	10.41	Put	Bond Future	187	0	187	0	0.00
09/09/2016	2044 On 02-February-17			Bond Future	9.45	94.7272	9.4547	94.7272	0.00
09/09/2016	2044 On 02-February-17	9.77	Call	Bond Future	5326	6	5326	6	0.00
09/09/2016	2044 On 02-February-17	9.78	Call	Bond Future	5380	6	5380	6	0.00
09/09/2016	2044 On 02-February-17	9.76	Call	Bond Future	5273	6	5273	6	0.00
09/09/2016	2044 On 02-February-17	9.77	Put	Bond Future	2520	2	2520	2	0.00
09/09/2016	2044 On 02-February-17	9.78	Put	Bond Future	2487	2	2487	2	0.00
09/09/2016	2044 On 02-February-17	9.76	Put	Bond Future	2553	2	2553	2	0.00
09/09/2016	2044 On 04-May-17			Bond Future	9.49	96.6373	9.4891	96.6373	0.00
09/09/2016	2044 On 04-May-17	9.67	Call	Bond Future	5677	7	5677	7	0.00
09/09/2016	2044 On 04-May-17	9.66	Call	Bond Future	5629	6	5629	6	0.00
09/09/2016	2044 On 04-May-17	9.68	Call	Bond Future	5725	7	5725	7	0.00
09/09/2016	2044 On 04-May-17	9.68	Put	Bond Future	4020	3	4020	3	0.00
09/09/2016	2044 On 04-May-17	9.67	Put	Bond Future	4060	3	4060	3	0.00
09/09/2016	2044 On 04-May-17	9.66	Put	Bond Future	4100	4	4100	4	0.00
09/09/2016	2046 On 03-November-16			Bond Future	134.17	134.1649	134.1703	134.1649	17,660.00
09/09/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
09/09/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
09/09/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
09/09/2016	2046 On 03-November-16	137.09	Put	Bond Future	2920	3	2920	3	0.00
09/09/2016	2046 On 03-November-16	137.07	Put	Bond Future	2900	3	2900	3	0.00
09/09/2016	2046 On 03-November-16	137.08	Put	Bond Future	2910	3	2910	3	0.00
09/09/2016	2050 On 03-November-16			Bond Future	144.41	144.7504	144.4144	144.7504	21,628.00
09/09/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
09/09/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00

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09/09/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
09/09/2016	2050 On 03-November-16	149.53	Put	Bond Future	5116	5	5116	5	0.00
09/09/2016	2050 On 03-November-16	149.54	Put	Bond Future	5126	5	5126	5	0.00
09/09/2016	2050 On 03-November-16	149.52	Put	Bond Future	5106	5	5106	5	0.00
09/09/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	AL37 On 03-November-16			Index Future	504.36	506.9880	504.3590	506.9880	14.00
09/09/2016	AL37 On 02-February-17			Index Future	514.09	516.7770	514.0930	516.7770	0.00
09/09/2016	AL7T On 03-November-16			Index Future	584.35	590.6670	584.3450	590.6670	9.00
09/09/2016	AL7T On 02-February-17			Index Future	595.62	602.0710	595.6220	602.0710	0.00
09/09/2016	ALBI On 03-November-16			Index Future	533.85	539.8490	533.8530	539.8490	707.00
09/09/2016	ALBI On 02-February-17			Index Future	544.16	550.2730	544.1550	550.2730	0.00
09/09/2016	ALBI On 04-May-17			Index Future	555.11	561.3600	555.1100	561.3600	0.00
09/09/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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09/09/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/09/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2016	EL28 On 03-November-16			Bond Future	130.41	130.3988	130.4057	130.3988	0.00
09/09/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
09/09/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
09/09/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
09/09/2016	EL28 On 03-November-16	132.16	Put	Bond Future	1754	2	1754	2	0.00
09/09/2016	EL28 On 03-November-16	132.17	Put	Bond Future	1764	2	1764	2	0.00
09/09/2016	EL28 On 03-November-16	132.15	Put	Bond Future	1744	2	1744	2	0.00
09/09/2016	EL28 On 02-February-17			Bond Future	132.93	132.9246	132.9304	132.9246	0.00
09/09/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
09/09/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
09/09/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
09/09/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2170	2	2170	2	0.00
09/09/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2190	2	2190	2	0.00
09/09/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2180	2	2180	2	0.00
09/09/2016	EL28 On 04-May-17			Bond Future	133.93	133.9256	133.9291	133.9256	0.00
09/09/2016	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
09/09/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
09/09/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
09/09/2016	EL28 On 04-May-17	137.90	Put	Bond Future	3971	4	3971	4	0.00
09/09/2016	EL28 On 04-May-17	137.91	Put	Bond Future	3981	4	3981	4	0.00
09/09/2016	EL28 On 04-May-17	137.92	Put	Bond Future	3991	4	3991	4	0.00
09/09/2016	ES33 On 03-November-16			Bond Future	10.27	80.1518	10.2718	80.1518	8,789.00
09/09/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6418	7	6418	7	0.00
09/09/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6302	7	6302	7	0.00
09/09/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6360	7	6360	7	0.00
09/09/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
09/09/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
09/09/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
09/09/2016	ES33 On 02-February-17			Bond Future	10.35	81.6994	10.3468	81.6994	0.00
09/09/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1685	3	1685	3	0.00
09/09/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1622	3	1622	3	0.00
09/09/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1559	3	1559	3	0.00
09/09/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
09/09/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
09/09/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
09/09/2016	ES33 On 04-May-17			Bond Future	10.41	79.5506	10.4111	79.5506	0.00
09/09/2016	ES33 On 04-May-17	10.55	Call	Bond Future	886	2	886	2	0.00
09/09/2016	ES33 On 04-May-17	10.56	Call	Bond Future	949	2	949	2	0.00
09/09/2016	ES33 On 04-May-17	10.54	Call	Bond Future	823	2	823	2	0.00
09/09/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
09/09/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
09/09/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
09/09/2016	ES42 On 03-November-16			Bond Future	10.37	84.8013	10.3694	84.8013	8,777.00
09/09/2016	ES42 On 02-February-17			Bond Future	10.44	86.4390	10.4388	86.4390	0.00
09/09/2016	ES42 On 04-May-17			Bond Future	10.50	83.9181	10.5021	83.9181	0.00
09/09/2016	GOVI On 03-November-16			GOVI	531.40	537.0130	531.3980	537.0130	420.00
09/09/2016	GOVI On 03-November-16	476.11	Call	GOVI	552880	61	552880	61	0.00
09/09/2016	GOVI On 03-November-16	476.13	Call	GOVI	552680	61	552680	61	0.00
09/09/2016	GOVI On 03-November-16	476.12	Call	GOVI	552780	61	552780	61	0.00
09/09/2016	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
09/09/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
09/09/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
09/09/2016	GOVI On 02-February-17			GOVI	541.65	547.3820	541.6530	547.3820	27.00
09/09/2016	GOVI On 02-February-17	533.32	Call	GOVI	83330	14	83330	14	0.00
09/09/2016	GOVI On 02-February-17	533.34	Call	GOVI	83130	14	83130	14	0.00
09/09/2016	GOVI On 02-February-17	533.33	Call	GOVI	83230	14	83230	14	0.00
09/09/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
09/09/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
09/09/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
09/09/2016	GOVI On 04-May-17			GOVI	552.56	558.4110	552.5570	558.4110	0.00
09/09/2016	GOVI On 04-May-17	262.20	Call	GOVI	2903570	296	2903570	296	0.00
09/09/2016	GOVI On 04-May-17	262.19	Call	GOVI	2903670	296	2903670	296	0.00
09/09/2016	GOVI On 04-May-17	262.18	Call	GOVI	2903770	296	2903770	296	0.00
09/09/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
09/09/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
09/09/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
09/09/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/09/2016	IGOV On 03-November-16			Index Future	250.15	250.1260	250.1460	250.1260	1,023.00
09/09/2016	IGOV On 02-February-17			Index Future	254.99	254.9710	254.9880	254.9710	57.00
09/09/2016	IGOV On 04-May-17			Index Future	260.14	260.1230	260.1360	260.1230	0.00
09/09/2016	ILBI On 03-November-16			Index Future	677.71	677.6240	677.7100	677.6240	0.00
09/09/2016	ILBI On 02-February-17			Index Future	690.87	690.7770	690.8650	690.7770	155.00
09/09/2016	IS01 On 19-December-16			Interest Rate Swap	100.08	100.0780	100.0793	100.0780	0.00
09/09/2016	IS01 On 16-March-17			Interest Rate Swap	100.05	100.0355	100.0464	100.0355	0.00
09/09/2016	IS01 On 15-June-17			Interest Rate Swap	99.71	99.6839	99.7097	99.6839	0.00
09/09/2016	IS01 On 21-September-17			Interest Rate Swap	99.81	99.7610	99.8129	99.7610	0.00
09/09/2016	IS02 On 18-December-17			Interest Rate Swap	100.15	100.0665	100.1460	100.0665	0.00
09/09/2016	IS02 On 16-March-18			Interest Rate Swap	99.48	99.3733	99.4802	99.3733	0.00
09/09/2016	IS02 On 15-June-18			Interest Rate Swap	99.20	99.0628	99.1985	99.0628	0.00
09/09/2016	IS02 On 21-September-18			Interest Rate Swap	99.36	99.1676	99.3583	99.1676	0.00
09/09/2016	IS05 On 17-December-20			Interest Rate Swap	98.49	98.0964	98.4898	98.0964	0.00
09/09/2016	IS05 On 16-March-21			Interest Rate Swap	97.85	97.4214	97.8468	97.4214	0.00
09/09/2016	IS05 On 15-June-21			Interest Rate Swap	97.17	96.7141	97.1720	96.7141	0.00
09/09/2016	IS05 On 21-September-21			Interest Rate Swap	97.47	96.9778	97.4669	96.9778	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
09/09/2016	IS10 On 17-December-25			Interest Rate Swap	98.47	97.5883	98.4731	97.5883	0.00
09/09/2016	IS10 On 16-March-26			Interest Rate Swap	95.57	94.6403	95.5732	94.6403	0.00
09/09/2016	IS10 On 15-June-26			Interest Rate Swap	94.36	93.3874	94.3610	93.3874	0.00
09/09/2016	IS10 On 21-September-26			Interest Rate Swap	96.45	95.4596	96.4540	95.4596	0.00
09/09/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/09/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/09/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/09/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/09/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.39	92.6200	7.3900	92.6200	10.00
09/09/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.44	92.5900	7.4400	92.5900	0.00
09/09/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.46	92.5800	7.4600	92.5800	0.00
09/09/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.51	92.5400	7.5100	92.5400	0.00
09/09/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.53	92.5100	7.5300	92.5100	0.00
09/09/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.57	92.4800	7.5700	92.4800	0.00
09/09/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.59	92.4600	7.5900	92.4600	1,000.00
09/09/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.67	92.4100	7.6700	92.4100	0.00
09/09/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.70	92.4000	7.7000	92.4000	0.00
09/09/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.71	92.3900	7.7100	92.3900	0.00
09/09/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.71	92.3800	7.7100	92.3800	1,000.00
09/09/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
09/09/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
09/09/2016	R023 On 03-November-16			Bond Future	8.46	98.7114	8.4623	98.7114	12,662.00
09/09/2016	R023 On 03-November-16	9.73	Call	Bond Future	5765	6	5765	6	0.00
09/09/2016	R023 On 03-November-16	9.74	Call	Bond Future	5808	6	5808	6	0.00
09/09/2016	R023 On 03-November-16	9.75	Call	Bond Future	5851	7	5851	7	0.00
09/09/2016	R023 On 03-November-16	9.74	Put	Bond Future	14	0	14	0	0.00
09/09/2016	R023 On 03-November-16	9.75	Put	Bond Future	13	0	13	0	0.00
09/09/2016	R023 On 03-November-16	9.73	Put	Bond Future	15	0	15	0	0.00
09/09/2016	R023 On 02-February-17			Bond Future	8.50	100.6173	8.5000	100.6173	0.00
09/09/2016	R023 On 02-February-17	8.86	Call	Bond Future	2590	3	2590	3	0.00
09/09/2016	R023 On 02-February-17	8.85	Call	Bond Future	2561	3	2561	3	0.00
09/09/2016	R023 On 02-February-17	8.84	Call	Bond Future	2531	3	2531	3	0.00
09/09/2016	R023 On 02-February-17	8.85	Put	Bond Future	981	1	981	1	0.00
09/09/2016	R023 On 02-February-17	8.86	Put	Bond Future	966	1	966	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
09/09/2016	R023 On 02-February-17	8.84	Put	Bond Future	996	1	996	1	0.00
09/09/2016	R023 On 04-May-17			Bond Future	8.52	98.7106	8.5163	98.7106	0.00
09/09/2016	R023 On 04-May-17	8.59	Call	Bond Future	2212	3	2212	3	0.00
09/09/2016	R023 On 04-May-17	8.61	Call	Bond Future	2260	3	2260	3	0.00
09/09/2016	R023 On 04-May-17	8.60	Call	Bond Future	2236	3	2236	3	0.00
09/09/2016	R023 On 04-May-17	8.59	Put	Bond Future	1887	2	1887	2	0.00
09/09/2016	R023 On 04-May-17	8.61	Put	Bond Future	1847	2	1847	2	0.00
09/09/2016	R023 On 04-May-17	8.60	Put	Bond Future	1867	2	1867	2	0.00
09/09/2016	R035 On 03-November-16			Bond Future	9.30	99.1851	9.3043	99.1851	4,315.00
09/09/2016	R035 On 03-November-16	9.57	Call	Bond Future	2210	3	2210	3	0.00
09/09/2016	R035 On 03-November-16	9.59	Call	Bond Future	2374	4	2374	4	0.00
09/09/2016	R035 On 03-November-16	9.58	Call	Bond Future	2292	4	2292	4	0.00
09/09/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
09/09/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
09/09/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
09/09/2016	R035 On 02-February-17			Bond Future	9.35	101.1002	9.3489	101.1002	0.00
09/09/2016	R035 On 02-February-17	9.51	Call	Bond Future	1335	3	1335	3	0.00
09/09/2016	R035 On 02-February-17	9.52	Call	Bond Future	1416	3	1416	3	0.00
09/09/2016	R035 On 02-February-17	9.50	Call	Bond Future	1253	3	1253	3	0.00
09/09/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
09/09/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
09/09/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
09/09/2016	R035 On 04-May-17			Bond Future	9.38	98.6321	9.3814	98.6321	0.00
09/09/2016	R035 On 04-May-17	9.53	Call	Bond Future	1221	3	1221	3	0.00
09/09/2016	R035 On 04-May-17	9.55	Call	Bond Future	1383	3	1383	3	0.00
09/09/2016	R035 On 04-May-17	9.54	Call	Bond Future	1302	3	1302	3	0.00
09/09/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
09/09/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
09/09/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
09/09/2016	R186 On 03-November-16			Bond Future	8.78	116.6449	8.7764	116.6449	99,206.00
09/09/2016	R186 On 03-November-16	9.10	Call	Bond Future	3002	4	3002	4	0.00
09/09/2016	R186 On 03-November-16	9.66	Call	Bond Future	6187	7	6187	7	0.00
09/09/2016	R186 On 03-November-16	8.96	Call	Bond Future	2344	3	2344	3	0.00
09/09/2016	R186 On 03-November-16	9.40	Call	Bond Future	4629	6	4629	6	1,425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2016	R186 On 03-November-16	8.52	Call	Bond Future	854	1	854	1	0.00
09/09/2016	R186 On 03-November-16	8.82	Call	Bond Future	1772	3	1772	3	0.00
09/09/2016	R186 On 03-November-16	8.95	Call	Bond Future	2300	3	2300	3	0.00
09/09/2016	R186 On 03-November-16	9.20	Call	Bond Future	3516	5	3516	5	1,425.00
09/09/2016	R186 On 03-November-16	8.30	Call	Bond Future	437	1	437	1	150.00
09/09/2016	R186 On 03-November-16	8.90	Call	Bond Future	2088	3	2088	3	0.00
09/09/2016	R186 On 03-November-16	8.97	Call	Bond Future	2388	3	2388	3	0.00
09/09/2016	R186 On 03-November-16	9.71	Call	Bond Future	6496	8	6496	8	0.00
09/09/2016	R186 On 03-November-16	9.66	Put	Bond Future	130	0	130	0	0.00
09/09/2016	R186 On 03-November-16	9.71	Put	Bond Future	109	0	109	0	0.00
09/09/2016	R186 On 03-November-16	8.90	Put	Bond Future	1213	1	1213	1	5,092.00
09/09/2016	R186 On 03-November-16	9.10	Put	Bond Future	730	0	730	0	108.00
09/09/2016	R186 On 03-November-16	8.96	Put	Bond Future	1047	1	1047	1	0.00
09/09/2016	R186 On 03-November-16	8.97	Put	Bond Future	1021	1	1021	1	0.00
09/09/2016	R186 On 03-November-16	8.30	Put	Bond Future	3900	3	3900	3	0.00
09/09/2016	R186 On 03-November-16	8.52	Put	Bond Future	2700	2	2700	2	150.00
09/09/2016	R186 On 03-November-16	8.95	Put	Bond Future	1073	1	1073	1	0.00
09/09/2016	R186 On 03-November-16	9.20	Put	Bond Future	554	0	554	0	0.00
09/09/2016	R186 On 03-November-16	8.82	Put	Bond Future	1462	1	1462	1	150.00
09/09/2016	R186 On 03-November-16	9.40	Put	Bond Future	306	0	306	0	0.00
09/09/2016	R186 On 02-February-17			Bond Future	8.81	113.5939	8.8143	113.5939	0.00
09/09/2016	R186 On 02-February-17	9.50	Call	Bond Future	5593	7	5593	7	0.00
09/09/2016	R186 On 02-February-17	8.87	Call	Bond Future	2800	4	2800	4	0.00
09/09/2016	R186 On 02-February-17	9.40	Call	Bond Future	5095	6	5095	6	0.00
09/09/2016	R186 On 02-February-17	8.60	Call	Bond Future	1914	0	1914	0	7,000.00
09/09/2016	R186 On 02-February-17	8.81	Call	Bond Future	2586	3	2586	3	0.00
09/09/2016	R186 On 02-February-17	8.00	Call	Bond Future	649	0	649	0	7,000.00
09/09/2016	R186 On 02-February-17	8.37	Call	Bond Future	1319	2	1319	2	500.00
09/09/2016	R186 On 02-February-17	8.79	Call	Bond Future	2517	3	2517	3	0.00
09/09/2016	R186 On 02-February-17	8.43	Call	Bond Future	1460	2	1460	2	750.00
09/09/2016	R186 On 02-February-17	8.80	Call	Bond Future	2552	3	2552	3	0.00
09/09/2016	R186 On 02-February-17	8.90	Call	Bond Future	2911	4	2911	4	0.00
09/09/2016	R186 On 02-February-17	9.50	Put	Bond Future	945	1	945	1	6,500.00
09/09/2016	R186 On 02-February-17	8.87	Put	Bond Future	2413	2	2413	2	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2016	R186 On 02-February-17	8.60	Put	Bond Future	3423	0	3423	0	0.00
09/09/2016	R186 On 02-February-17	8.37	Put	Bond Future	4477	4	4477	4	0.00
09/09/2016	R186 On 02-February-17	8.79	Put	Bond Future	2687	2	2687	2	0.00
09/09/2016	R186 On 02-February-17	9.40	Put	Bond Future	1108	1	1108	1	750.00
09/09/2016	R186 On 02-February-17	8.00	Put	Bond Future	6530	0	6530	0	0.00
09/09/2016	R186 On 02-February-17	8.81	Put	Bond Future	2616	2	2616	2	0.00
09/09/2016	R186 On 02-February-17	8.43	Put	Bond Future	4185	3	4185	3	0.00
09/09/2016	R186 On 02-February-17	8.80	Put	Bond Future	2651	2	2651	2	0.00
09/09/2016	R186 On 02-February-17	8.90	Put	Bond Future	2315	2	2315	2	750.00
09/09/2016	R186 On 04-May-17			Bond Future	8.84	115.8839	8.8414	115.8839	0.00
09/09/2016	R186 On 04-May-17	8.90	Call	Bond Future	3509	4	3509	4	0.00
09/09/2016	R186 On 04-May-17	8.91	Call	Bond Future	3545	4	3545	4	0.00
09/09/2016	R186 On 04-May-17	8.89	Call	Bond Future	3474	4	3474	4	0.00
09/09/2016	R186 On 04-May-17	8.89	Put	Bond Future	3143	3	3143	3	0.00
09/09/2016	R186 On 04-May-17	8.90	Put	Bond Future	3110	3	3110	3	0.00
09/09/2016	R186 On 04-May-17	8.91	Put	Bond Future	3077	3	3077	3	0.00
09/09/2016	R197 On 03-November-16			Bond Future	302.25	302.6056	302.2488	302.6056	875.00
09/09/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
09/09/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
09/09/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
09/09/2016	R197 On 03-November-16	303.57	Put	Bond Future	1321	1	1321	1	0.00
09/09/2016	R197 On 03-November-16	303.58	Put	Bond Future	1331	1	1331	1	0.00
09/09/2016	R197 On 03-November-16	303.56	Put	Bond Future	1311	1	1311	1	0.00
09/09/2016	R202 On 03-November-16			Bond Future	250.93	250.9246	250.9342	250.9246	36,060.00
09/09/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
09/09/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
09/09/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
09/09/2016	R202 On 03-November-16	253.86	Put	Bond Future	2926	3	2926	3	0.00
09/09/2016	R202 On 03-November-16	253.87	Put	Bond Future	2936	3	2936	3	0.00
09/09/2016	R202 On 03-November-16	253.85	Put	Bond Future	2916	3	2916	3	0.00
09/09/2016	R203 On 03-November-16			Bond Future	7.62	101.8573	7.6171	101.8573	30,174.00
09/09/2016	R203 On 03-November-16	8.84	Call	Bond Future	989	1	989	1	0.00
09/09/2016	R203 On 03-November-16	8.86	Call	Bond Future	1005	1	1005	1	0.00
09/09/2016	R203 On 03-November-16	8.85	Call	Bond Future	997	1	997	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
09/09/2016	R203 On 03-November-16	8.84	Put	Bond Future	1	0	1	0	0.00
09/09/2016	R203 On 03-November-16	8.86	Put	Bond Future	1	0	1	0	0.00
09/09/2016	R203 On 03-November-16	8.85	Put	Bond Future	1	0	1	0	0.00
09/09/2016	R203 On 02-February-17			Bond Future	7.56	103.8240	7.5594	103.8240	0.00
09/09/2016	R203 On 02-February-17	7.70	Call	Bond Future	213	0	213	0	0.00
09/09/2016	R203 On 02-February-17	7.72	Call	Bond Future	220	0	220	0	0.00
09/09/2016	R203 On 02-February-17	7.71	Call	Bond Future	217	0	217	0	0.00
09/09/2016	R203 On 02-February-17	7.71	Put	Bond Future	129	0	129	0	0.00
09/09/2016	R203 On 02-February-17	7.72	Put	Bond Future	127	0	127	0	0.00
09/09/2016	R203 On 02-February-17	7.70	Put	Bond Future	132	0	132	0	0.00
09/09/2016	R203 On 04-May-17			Bond Future	7.02	101.7416	7.0238	101.7416	0.00
09/09/2016	R203 On 04-May-17	6.91	Call	Bond Future	105	0	105	0	0.00
09/09/2016	R203 On 04-May-17	6.92	Call	Bond Future	107	0	107	0	0.00
09/09/2016	R203 On 04-May-17	6.93	Call	Bond Future	108	0	108	0	0.00
09/09/2016	R203 On 04-May-17	6.92	Put	Bond Future	143	0	143	0	0.00
09/09/2016	R203 On 04-May-17	6.91	Put	Bond Future	145	0	145	0	0.00
09/09/2016	R203 On 04-May-17	6.93	Put	Bond Future	141	0	141	0	0.00
09/09/2016	R204 On 03-November-16			Bond Future	7.84	103.6522	7.8354	103.6522	29,883.00
09/09/2016	R204 On 03-November-16	9.21	Call	Bond Future	2599	3	2599	3	0.00
09/09/2016	R204 On 03-November-16	9.23	Call	Bond Future	2636	3	2636	3	0.00
09/09/2016	R204 On 03-November-16	9.22	Call	Bond Future	2618	3	2618	3	0.00
09/09/2016	R204 On 03-November-16	9.22	Put	Bond Future	1	0	1	0	0.00
09/09/2016	R204 On 03-November-16	9.23	Put	Bond Future	1	0	1	0	0.00
09/09/2016	R204 On 03-November-16	9.21	Put	Bond Future	1	0	1	0	0.00
09/09/2016	R204 On 02-February-17			Bond Future	7.84	101.6130	7.8384	101.6130	0.00
09/09/2016	R204 On 02-February-17	8.28	Call	Bond Future	988	1	988	1	0.00
09/09/2016	R204 On 02-February-17	8.29	Call	Bond Future	1000	1	1000	1	0.00
09/09/2016	R204 On 02-February-17	8.30	Call	Bond Future	1012	1	1012	1	0.00
09/09/2016	R204 On 02-February-17	8.28	Put	Bond Future	235	0	235	0	0.00
09/09/2016	R204 On 02-February-17	8.30	Put	Bond Future	226	0	226	0	0.00
09/09/2016	R204 On 02-February-17	8.29	Put	Bond Future	231	0	231	0	0.00
09/09/2016	R204 On 04-May-17			Bond Future	7.79	103.6613	7.7889	103.6613	0.00
09/09/2016	R204 On 04-May-17	7.90	Call	Bond Future	665	1	665	1	0.00
09/09/2016	R204 On 04-May-17	7.92	Call	Bond Future	682	1	682	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
09/09/2016	R204 On 04-May-17	7.91	Call	Bond Future	674	1	674	1	0.00
09/09/2016	R204 On 04-May-17	7.91	Put	Bond Future	493	0	493	0	0.00
09/09/2016	R204 On 04-May-17	7.92	Put	Bond Future	486	0	486	0	0.00
09/09/2016	R204 On 04-May-17	7.90	Put	Bond Future	499	0	499	0	0.00
09/09/2016	R207 On 03-November-16			Bond Future	8.04	100.4639	8.0441	100.4639	52,473.00
09/09/2016	R207 On 03-November-16	7.94	Call	Bond Future	399	1	399	1	0.00
09/09/2016	R207 On 03-November-16	7.93	Call	Bond Future	388	1	388	1	0.00
09/09/2016	R207 On 03-November-16	7.95	Call	Bond Future	411	1	411	1	0.00
09/09/2016	R207 On 03-November-16	7.95	Put	Bond Future	668	0	668	0	0.00
09/09/2016	R207 On 03-November-16	7.94	Put	Bond Future	683	0	683	0	0.00
09/09/2016	R207 On 03-November-16	7.93	Put	Bond Future	699	0	699	0	0.00
09/09/2016	R207 On 02-February-17			Bond Future	8.06	98.7611	8.0627	98.7611	0.00
09/09/2016	R207 On 02-February-17	8.91	Call	Bond Future	2289	3	2289	3	62.00
09/09/2016	R207 On 02-February-17	9.22	Call	Bond Future	2967	3	2967	3	0.00
09/09/2016	R207 On 02-February-17	9.24	Call	Bond Future	3012	3	3012	3	0.00
09/09/2016	R207 On 02-February-17	9.23	Call	Bond Future	2989	3	2989	3	0.00
09/09/2016	R207 On 02-February-17	8.91	Put	Bond Future	169	0	169	0	0.00
09/09/2016	R207 On 02-February-17	9.22	Put	Bond Future	84	0	84	0	0.00
09/09/2016	R207 On 02-February-17	9.24	Put	Bond Future	81	0	81	0	0.00
09/09/2016	R207 On 02-February-17	9.23	Put	Bond Future	83	0	83	0	0.00
09/09/2016	R207 On 04-May-17			Bond Future	8.06	100.7521	8.0597	100.7521	0.00
09/09/2016	R207 On 04-May-17	8.20	Call	Bond Future	1127	1	1127	1	0.00
09/09/2016	R207 On 04-May-17	8.22	Call	Bond Future	1154	1	1154	1	0.00
09/09/2016	R207 On 04-May-17	8.21	Call	Bond Future	1141	1	1141	1	0.00
09/09/2016	R207 On 04-May-17	8.22	Put	Bond Future	779	1	779	1	0.00
09/09/2016	R207 On 04-May-17	8.20	Put	Bond Future	799	1	799	1	0.00
09/09/2016	R207 On 04-May-17	8.21	Put	Bond Future	789	1	789	1	0.00
09/09/2016	R207 On 03-August-17			Bond Future	8.01	99.2208	8.0142	99.2208	0.00
09/09/2016	R207 On 03-August-17	8.19	Call	Bond Future	1234	1	1234	1	51.00
09/09/2016	R207 On 03-August-17	8.40	Call	Bond Future	1510	2	1510	2	0.00
09/09/2016	R207 On 03-August-17	8.39	Call	Bond Future	1496	2	1496	2	0.00
09/09/2016	R207 On 03-August-17	8.41	Call	Bond Future	1524	2	1524	2	0.00
09/09/2016	R207 On 03-August-17	8.39	Put	Bond Future	692	1	692	1	0.00
09/09/2016	R207 On 03-August-17	8.41	Put	Bond Future	677	1	677	1	0.00

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09/09/2016	R207 On 03-August-17	8.19	Put	Bond Future	856	1	856	1	0.00
09/09/2016	R207 On 03-August-17	8.40	Put	Bond Future	684	1	684	1	0.00
09/09/2016	R208 On 03-November-16			Bond Future	8.21	95.8967	8.2139	95.8967	30,188.00
09/09/2016	R208 On 03-November-16	9.57	Call	Bond Future	4622	5	4622	5	0.00
09/09/2016	R208 On 03-November-16	9.58	Call	Bond Future	4654	5	4654	5	0.00
09/09/2016	R208 On 03-November-16	9.59	Call	Bond Future	4687	5	4687	5	0.00
09/09/2016	R208 On 03-November-16	9.57	Put	Bond Future	4	0	4	0	0.00
09/09/2016	R208 On 03-November-16	9.58	Put	Bond Future	4	0	4	0	0.00
09/09/2016	R208 On 03-November-16	9.59	Put	Bond Future	4	0	4	0	0.00
09/09/2016	R208 On 02-February-17			Bond Future	8.24	97.7484	8.2432	97.7484	0.00
09/09/2016	R208 On 02-February-17	8.64	Call	Bond Future	1907	2	1907	2	0.00
09/09/2016	R208 On 02-February-17	8.63	Call	Bond Future	1884	2	1884	2	0.00
09/09/2016	R208 On 02-February-17	8.65	Call	Bond Future	1929	2	1929	2	0.00
09/09/2016	R208 On 02-February-17	8.64	Put	Bond Future	591	0	591	0	0.00
09/09/2016	R208 On 02-February-17	8.65	Put	Bond Future	581	0	581	0	0.00
09/09/2016	R208 On 02-February-17	8.63	Put	Bond Future	602	0	602	0	0.00
09/09/2016	R208 On 04-May-17			Bond Future	8.25	96.3144	8.2498	96.3144	0.00
09/09/2016	R208 On 04-May-17	8.37	Call	Bond Future	1556	2	1556	2	0.00
09/09/2016	R208 On 04-May-17	8.39	Call	Bond Future	1591	2	1591	2	0.00
09/09/2016	R208 On 04-May-17	8.38	Call	Bond Future	1573	2	1573	2	0.00
09/09/2016	R208 On 04-May-17	8.37	Put	Bond Future	1175	1	1175	1	0.00
09/09/2016	R208 On 04-May-17	8.39	Put	Bond Future	1147	1	1147	1	0.00
09/09/2016	R208 On 04-May-17	8.38	Put	Bond Future	1161	1	1161	1	0.00
09/09/2016	R209 On 03-November-16			Bond Future	9.27	74.8200	9.2652	74.8200	37,619.00
09/09/2016	R209 On 03-November-16	10.24	Call	Bond Future	6545	8	6545	8	0.00
09/09/2016	R209 On 03-November-16	10.26	Call	Bond Future	6660	8	6660	8	0.00
09/09/2016	R209 On 03-November-16	10.25	Call	Bond Future	6602	8	6602	8	0.00
09/09/2016	R209 On 03-November-16	9.05	Call	Bond Future	1030	1	1030	1	0.00
09/09/2016	R209 On 03-November-16	9.45	Call	Bond Future	2403	3	2403	3	0.00
09/09/2016	R209 On 03-November-16	8.81	Call	Bond Future	529	1	529	1	345.00
09/09/2016	R209 On 03-November-16	8.87	Call	Bond Future	633	1	633	1	250.00
09/09/2016	R209 On 03-November-16	9.42	Call	Bond Future	2278	3	2278	3	120.00
09/09/2016	R209 On 03-November-16	9.04	Call	Bond Future	1005	1	1005	1	0.00
09/09/2016	R209 On 03-November-16	9.34	Call	Bond Future	1960	3	1960	3	0.00

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09/09/2016	R209 On 03-November-16	10.26	Put	Bond Future	113	0	113	0	0.00
09/09/2016	R209 On 03-November-16	9.45	Put	Bond Future	1115	1	1115	1	250.00
09/09/2016	R209 On 03-November-16	10.25	Put	Bond Future	117	0	117	0	0.00
09/09/2016	R209 On 03-November-16	9.05	Put	Bond Future	2575	2	2575	2	250.00
09/09/2016	R209 On 03-November-16	8.81	Put	Bond Future	3855	3	3855	3	0.00
09/09/2016	R209 On 03-November-16	10.24	Put	Bond Future	121	0	121	0	0.00
09/09/2016	R209 On 03-November-16	9.04	Put	Bond Future	2622	2	2622	2	345.00
09/09/2016	R209 On 03-November-16	9.42	Put	Bond Future	1196	1	1196	1	0.00
09/09/2016	R209 On 03-November-16	8.87	Put	Bond Future	3508	3	3508	3	0.00
09/09/2016	R209 On 03-November-16	9.34	Put	Bond Future	1434	1	1434	1	345.00
09/09/2016	R209 On 02-February-17			Bond Future	9.30	76.2648	9.3030	76.2648	0.00
09/09/2016	R209 On 02-February-17	9.55	Call	Bond Future	3685	4	3685	4	0.00
09/09/2016	R209 On 02-February-17	9.53	Call	Bond Future	3604	4	3604	4	0.00
09/09/2016	R209 On 02-February-17	9.54	Call	Bond Future	3645	4	3645	4	0.00
09/09/2016	R209 On 02-February-17	9.53	Put	Bond Future	2039	2	2039	2	0.00
09/09/2016	R209 On 02-February-17	9.54	Put	Bond Future	2011	2	2011	2	0.00
09/09/2016	R209 On 02-February-17	9.55	Put	Bond Future	1984	2	1984	2	0.00
09/09/2016	R209 On 04-May-17			Bond Future	9.33	74.6500	9.3326	74.6500	0.00
09/09/2016	R209 On 04-May-17	9.46	Call	Bond Future	3997	5	3997	5	0.00
09/09/2016	R209 On 04-May-17	9.48	Call	Bond Future	4070	5	4070	5	0.00
09/09/2016	R209 On 04-May-17	9.47	Call	Bond Future	4034	5	4034	5	0.00
09/09/2016	R209 On 04-May-17	9.46	Put	Bond Future	3119	3	3119	3	0.00
09/09/2016	R209 On 04-May-17	9.47	Put	Bond Future	3087	3	3087	3	0.00
09/09/2016	R209 On 04-May-17	9.48	Put	Bond Future	3055	3	3055	3	0.00
09/09/2016	R210 On 03-November-16			Bond Future	186.73	186.7217	186.7289	186.7217	2,113.00
09/09/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
09/09/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
09/09/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
09/09/2016	R210 On 03-November-16	188.90	Put	Bond Future	2171	2	2171	2	0.00
09/09/2016	R210 On 03-November-16	188.92	Put	Bond Future	2191	2	2191	2	0.00
09/09/2016	R210 On 03-November-16	188.91	Put	Bond Future	2181	2	2181	2	0.00
09/09/2016	R211 On 03-November-16			Bond Future	141.76	141.7488	141.7556	141.7488	56.00
09/09/2016	R211 On 03-November-16	141.76	Call	Bond Future	0	0	0	0	0.00
09/09/2016	R211 On 03-November-16	141.75	Call	Bond Future	6	0	6	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
09/09/2016	R211 On 03-November-16	141.74	Call	Bond Future	16	0	16	0	0.00
09/09/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
09/09/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
09/09/2016	R211 On 03-November-16	141.76	Put	Bond Future	4	0	4	0	0.00
09/09/2016	R212 On 03-November-16			Bond Future	148.13	148.0498	148.1289	148.0498	3,838.00
09/09/2016	R212 On 03-November-16	148.11	Call	Bond Future	19	0	19	0	0.00
09/09/2016	R212 On 03-November-16	148.12	Call	Bond Future	9	0	9	0	0.00
09/09/2016	R212 On 03-November-16	148.10	Call	Bond Future	29	0	29	0	0.00
09/09/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
09/09/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
09/09/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
09/09/2016	R213 On 03-November-16			Bond Future	9.16	85.4291	9.1583	85.4291	42,521.00
09/09/2016	R213 On 03-November-16	10.18	Call	Bond Future	6770	8	6770	8	0.00
09/09/2016	R213 On 03-November-16	10.20	Call	Bond Future	6886	8	6886	8	0.00
09/09/2016	R213 On 03-November-16	10.19	Call	Bond Future	6828	8	6828	8	0.00
09/09/2016	R213 On 03-November-16	10.19	Put	Bond Future	94	0	94	0	0.00
09/09/2016	R213 On 03-November-16	10.20	Put	Bond Future	91	0	91	0	0.00
09/09/2016	R213 On 03-November-16	10.18	Put	Bond Future	97	0	97	0	0.00
09/09/2016	R213 On 02-February-17			Bond Future	9.20	87.0786	9.2009	87.0786	0.00
09/09/2016	R213 On 02-February-17	9.40	Call	Bond Future	3376	4	3376	4	0.00
09/09/2016	R213 On 02-February-17	9.42	Call	Bond Future	3453	4	3453	4	0.00
09/09/2016	R213 On 02-February-17	9.41	Call	Bond Future	3414	4	3414	4	0.00
09/09/2016	R213 On 02-February-17	9.40	Put	Bond Future	2029	2	2029	2	0.00
09/09/2016	R213 On 02-February-17	9.42	Put	Bond Future	1973	2	1973	2	0.00
09/09/2016	R213 On 02-February-17	9.41	Put	Bond Future	2001	2	2001	2	0.00
09/09/2016	R213 On 04-May-17			Bond Future	9.23	85.2798	9.2309	85.2798	0.00
09/09/2016	R213 On 04-May-17	9.37	Call	Bond Future	3887	5	3887	5	0.00
09/09/2016	R213 On 04-May-17	9.36	Call	Bond Future	3851	5	3851	5	0.00
09/09/2016	R213 On 04-May-17	9.35	Call	Bond Future	3815	5	3815	5	0.00
09/09/2016	R213 On 04-May-17	9.36	Put	Bond Future	2983	3	2983	3	0.00
09/09/2016	R213 On 04-May-17	9.37	Put	Bond Future	2952	2	2952	2	0.00
09/09/2016	R213 On 04-May-17	9.35	Put	Bond Future	3014	3	3014	3	0.00
09/09/2016	R214 On 03-November-16			Bond Future	9.34	75.2153	9.3358	75.2153	29,194.00
09/09/2016	R214 On 03-November-16	10.35	Call	Bond Future	7053	8	7053	8	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
09/09/2016	R214 On 03-November-16	10.33	Call	Bond Future	6935	8	6935	8	0.00
09/09/2016	R214 On 03-November-16	10.34	Call	Bond Future	6994	8	6994	8	0.00
09/09/2016	R214 On 03-November-16	10.33	Put	Bond Future	132	0	132	0	0.00
09/09/2016	R214 On 03-November-16	10.34	Put	Bond Future	128	0	128	0	0.00
09/09/2016	R214 On 03-November-16	10.35	Put	Bond Future	124	0	124	0	0.00
09/09/2016	R214 On 02-February-17			Bond Future	9.38	76.6676	9.3750	76.6676	0.00
09/09/2016	R214 On 02-February-17	9.67	Call	Bond Future	4116	5	4116	5	0.00
09/09/2016	R214 On 02-February-17	9.66	Call	Bond Future	4073	5	4073	5	0.00
09/09/2016	R214 On 02-February-17	9.68	Call	Bond Future	4159	5	4159	5	0.00
09/09/2016	R214 On 02-February-17	9.67	Put	Bond Future	1997	2	1997	2	0.00
09/09/2016	R214 On 02-February-17	9.68	Put	Bond Future	1970	2	1970	2	0.00
09/09/2016	R214 On 02-February-17	9.66	Put	Bond Future	2024	2	2024	2	0.00
09/09/2016	R214 On 04-May-17			Bond Future	9.40	74.9128	9.4036	74.9128	0.00
09/09/2016	R214 On 04-May-17	9.58	Call	Bond Future	4400	5	4400	5	0.00
09/09/2016	R214 On 04-May-17	9.56	Call	Bond Future	4323	5	4323	5	0.00
09/09/2016	R214 On 04-May-17	9.57	Call	Bond Future	4362	5	4362	5	0.00
09/09/2016	R214 On 04-May-17	9.56	Put	Bond Future	3194	3	3194	3	0.00
09/09/2016	R214 On 04-May-17	9.57	Put	Bond Future	3161	3	3161	3	0.00
09/09/2016	R214 On 04-May-17	9.58	Put	Bond Future	3128	3	3128	3	0.00
09/09/2016	R248 On 03-November-16			Bond Future	9.38	96.7075	9.3765	96.7075	61,875.00
09/09/2016	R248 On 03-November-16	10.39	Call	Bond Future	9018	10	9018	10	0.00
09/09/2016	R248 On 03-November-16	10.38	Call	Bond Future	8944	10	8944	10	0.00
09/09/2016	R248 On 03-November-16	10.37	Call	Bond Future	8870	10	8870	10	0.00
09/09/2016	R248 On 03-November-16	10.38	Put	Bond Future	201	0	201	0	0.00
09/09/2016	R248 On 03-November-16	10.39	Put	Bond Future	195	0	195	0	0.00
09/09/2016	R248 On 03-November-16	10.37	Put	Bond Future	207	0	207	0	0.00
09/09/2016	R248 On 02-February-17			Bond Future	9.42	98.5748	9.4169	98.5748	0.00
09/09/2016	R248 On 02-February-17	9.76	Call	Bond Future	5641	7	5641	7	0.00
09/09/2016	R248 On 02-February-17	9.77	Call	Bond Future	5697	7	5697	7	0.00
09/09/2016	R248 On 02-February-17	9.78	Call	Bond Future	5753	7	5753	7	0.00
09/09/2016	R248 On 02-February-17	9.77	Put	Bond Future	2472	2	2472	2	0.00
09/09/2016	R248 On 02-February-17	9.76	Put	Bond Future	2504	2	2504	2	0.00
09/09/2016	R248 On 02-February-17	9.78	Put	Bond Future	2439	2	2439	2	0.00
09/09/2016	R248 On 04-May-17			Bond Future	9.45	96.1192	9.4465	96.1192	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
09/09/2016	R248 On 04-May-17	9.67	Call	Bond Future	6066	7	6066	7	0.00
09/09/2016	R248 On 04-May-17	9.66	Call	Bond Future	6016	7	6016	7	0.00
09/09/2016	R248 On 04-May-17	9.65	Call	Bond Future	5967	7	5967	7	0.00
09/09/2016	R248 On 04-May-17	9.66	Put	Bond Future	4054	4	4054	4	0.00
09/09/2016	R248 On 04-May-17	9.67	Put	Bond Future	4014	3	4014	3	0.00
09/09/2016	R248 On 04-May-17	9.65	Put	Bond Future	4095	4	4095	4	0.00