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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For October 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2016	2025 On 03-November-16			Bond Future	128.56	128.5495	128.5636	128.5495	3,044.00
06/10/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
06/10/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
06/10/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
06/10/2016	2025 On 03-November-16	129.22	Put	Bond Future	656	1	656	1	0.00
06/10/2016	2025 On 03-November-16	129.21	Put	Bond Future	646	1	646	1	0.00
06/10/2016	2025 On 03-November-16	129.23	Put	Bond Future	666	1	666	1	0.00
06/10/2016	2030 On 03-November-16			Bond Future	9.09	94.3014	9.0938	94.3014	26,853.00
06/10/2016	2030 On 03-November-16	9.33	Call	Bond Future	1670	2	1670	2	0.00
06/10/2016	2030 On 03-November-16	9.34	Call	Bond Future	1740	2	1740	2	0.00
06/10/2016	2030 On 03-November-16	9.35	Call	Bond Future	1809	2	1809	2	0.00
06/10/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
06/10/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
06/10/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
06/10/2016	2030 On 02-February-17			Bond Future	9.14	92.1016	9.1350	92.1016	0.00
06/10/2016	2030 On 02-February-17	9.29	Call	Bond Future	1086	2	1086	2	0.00
06/10/2016	2030 On 02-February-17	9.31	Call	Bond Future	1225	2	1225	2	0.00
06/10/2016	2030 On 02-February-17	9.30	Call	Bond Future	1155	2	1155	2	0.00
06/10/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
06/10/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
06/10/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
06/10/2016	2030 On 04-May-17			Bond Future	9.17	93.9346	9.1720	93.9346	0.00
06/10/2016	2030 On 04-May-17	9.34	Call	Bond Future	1161	2	1161	2	0.00
06/10/2016	2030 On 04-May-17	9.33	Call	Bond Future	1092	2	1092	2	0.00
06/10/2016	2030 On 04-May-17	9.32	Call	Bond Future	1024	2	1024	2	0.00
06/10/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
06/10/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
06/10/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
06/10/2016	2032 On 03-November-16			Bond Future	9.19	93.6339	9.1946	93.6339	13,093.00
06/10/2016	2032 On 03-November-16	10.28	Call	Bond Future	7841	8	7841	8	0.00
06/10/2016	2032 On 03-November-16	10.30	Call	Bond Future	7974	8	7974	8	0.00
06/10/2016	2032 On 03-November-16	10.29	Call	Bond Future	7907	8	7907	8	0.00
06/10/2016	2032 On 03-November-16	10.28	Put	Bond Future	10	0	10	0	0.00
06/10/2016	2032 On 03-November-16	10.30	Put	Bond Future	9	0	9	0	0.00

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06/10/2016	2032 On 03-November-16	10.29	Put	Bond Future	10	0	10	0	0.00
06/10/2016	2032 On 02-February-17			Bond Future	9.24	95.4273	9.2384	95.4273	0.00
06/10/2016	2032 On 02-February-17	9.51	Call	Bond Future	3840	4	3840	4	0.00
06/10/2016	2032 On 02-February-17	9.53	Call	Bond Future	3932	4	3932	4	0.00
06/10/2016	2032 On 02-February-17	9.52	Call	Bond Future	3886	4	3886	4	0.00
06/10/2016	2032 On 02-February-17	9.52	Put	Bond Future	1781	2	1781	2	0.00
06/10/2016	2032 On 02-February-17	9.51	Put	Bond Future	1808	2	1808	2	0.00
06/10/2016	2032 On 02-February-17	9.53	Put	Bond Future	1754	2	1754	2	0.00
06/10/2016	2032 On 04-May-17			Bond Future	9.27	93.1658	9.2743	93.1658	0.00
06/10/2016	2032 On 04-May-17	9.46	Call	Bond Future	4327	5	4327	5	0.00
06/10/2016	2032 On 04-May-17	9.45	Call	Bond Future	4285	5	4285	5	0.00
06/10/2016	2032 On 04-May-17	9.44	Call	Bond Future	4244	5	4244	5	0.00
06/10/2016	2032 On 04-May-17	9.45	Put	Bond Future	2979	3	2979	3	0.00
06/10/2016	2032 On 04-May-17	9.46	Put	Bond Future	2947	3	2947	3	0.00
06/10/2016	2032 On 04-May-17	9.44	Put	Bond Future	3011	3	3011	3	0.00
06/10/2016	2033 On 03-November-16			Bond Future	108.28	108.2680	108.2799	108.2680	4,678.00
06/10/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
06/10/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
06/10/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
06/10/2016	2033 On 03-November-16	109.17	Put	Bond Future	890	1	890	1	0.00
06/10/2016	2033 On 03-November-16	109.18	Put	Bond Future	900	1	900	1	0.00
06/10/2016	2033 On 03-November-16	109.16	Put	Bond Future	880	1	880	1	0.00
06/10/2016	2037 On 03-November-16			Bond Future	9.34	95.1041	9.3438	95.1041	36,770.00
06/10/2016	2037 On 03-November-16	10.35	Call	Bond Future	7973	8	7973	8	0.00
06/10/2016	2037 On 03-November-16	10.36	Call	Bond Future	8046	8	8046	8	0.00
06/10/2016	2037 On 03-November-16	10.37	Call	Bond Future	8118	9	8118	9	0.00
06/10/2016	2037 On 03-November-16	10.36	Put	Bond Future	23	0	23	0	0.00
06/10/2016	2037 On 03-November-16	10.37	Put	Bond Future	22	0	22	0	0.00
06/10/2016	2037 On 03-November-16	10.35	Put	Bond Future	25	0	25	0	0.00
06/10/2016	2037 On 02-February-17			Bond Future	9.39	92.6692	9.3855	92.6692	0.00
06/10/2016	2037 On 02-February-17	9.66	Call	Bond Future	4364	5	4364	5	0.00
06/10/2016	2037 On 02-February-17	9.68	Call	Bond Future	4464	5	4464	5	0.00
06/10/2016	2037 On 02-February-17	9.67	Call	Bond Future	4414	5	4414	5	0.00
06/10/2016	2037 On 02-February-17	9.66	Put	Bond Future	2105	2	2105	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
06/10/2016	2037 On 02-February-17	9.67	Put	Bond Future	2074	2	2074	2	0.00
06/10/2016	2037 On 02-February-17	9.68	Put	Bond Future	2044	2	2044	2	0.00
06/10/2016	2037 On 04-May-17			Bond Future	9.42	94.5136	9.4235	94.5136	0.00
06/10/2016	2037 On 04-May-17	9.59	Call	Bond Future	4805	5	4805	5	0.00
06/10/2016	2037 On 04-May-17	9.58	Call	Bond Future	4760	5	4760	5	0.00
06/10/2016	2037 On 04-May-17	9.60	Call	Bond Future	4851	5	4851	5	0.00
06/10/2016	2037 On 04-May-17	9.58	Put	Bond Future	3473	3	3473	3	0.00
06/10/2016	2037 On 04-May-17	9.60	Put	Bond Future	3401	3	3401	3	0.00
06/10/2016	2037 On 04-May-17	9.59	Put	Bond Future	3437	3	3437	3	0.00
06/10/2016	2038 On 03-November-16			Bond Future	136.67	136.1967	136.6750	136.1967	20,563.00
06/10/2016	2038 On 03-November-16	136.33	Call	Bond Future	345	0	345	0	0.00
06/10/2016	2038 On 03-November-16	136.32	Call	Bond Future	355	0	355	0	0.00
06/10/2016	2038 On 03-November-16	136.31	Call	Bond Future	365	0	365	0	0.00
06/10/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
06/10/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
06/10/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
06/10/2016	2040 On 03-November-16			Bond Future	9.39	99.1814	9.3938	99.1814	4,623.00
06/10/2016	2040 On 03-November-16	9.69	Call	Bond Future	3292	4	3292	4	0.00
06/10/2016	2040 On 03-November-16	9.71	Call	Bond Future	3422	4	3422	4	0.00
06/10/2016	2040 On 03-November-16	9.70	Call	Bond Future	3357	4	3357	4	0.00
06/10/2016	2040 On 03-November-16	9.69	Put	Bond Future	657	1	657	1	0.00
06/10/2016	2040 On 03-November-16	9.70	Put	Bond Future	634	1	634	1	0.00
06/10/2016	2040 On 03-November-16	9.71	Put	Bond Future	613	1	613	1	0.00
06/10/2016	2040 On 02-February-17			Bond Future	9.44	96.5743	9.4356	96.5743	0.00
06/10/2016	2040 On 02-February-17	9.58	Call	Bond Future	4035	4	4035	4	0.00
06/10/2016	2040 On 02-February-17	9.59	Call	Bond Future	4085	4	4085	4	0.00
06/10/2016	2040 On 02-February-17	9.60	Call	Bond Future	4135	4	4135	4	0.00
06/10/2016	2040 On 02-February-17	9.59	Put	Bond Future	2710	3	2710	3	0.00
06/10/2016	2040 On 02-February-17	9.60	Put	Bond Future	2672	2	2672	2	0.00
06/10/2016	2040 On 02-February-17	9.58	Put	Bond Future	2748	3	2748	3	0.00
06/10/2016	2040 On 04-May-17			Bond Future	9.47	98.4965	9.4738	98.4965	0.00
06/10/2016	2040 On 04-May-17	9.62	Call	Bond Future	5155	5	5155	5	0.00
06/10/2016	2040 On 04-May-17	9.63	Call	Bond Future	5204	5	5204	5	0.00
06/10/2016	2040 On 04-May-17	9.64	Call	Bond Future	5252	6	5252	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2016	2040 On 04-May-17	9.63	Put	Bond Future	3824	4	3824	4	0.00
06/10/2016	2040 On 04-May-17	9.64	Put	Bond Future	3785	4	3785	4	0.00
06/10/2016	2040 On 04-May-17	9.62	Put	Bond Future	3863	4	3863	4	0.00
06/10/2016	2044 On 03-November-16			Bond Future	9.41	96.4377	9.4084	96.4377	18,511.00
06/10/2016	2044 On 03-November-16	10.42	Call	Bond Future	8627	9	8627	9	0.00
06/10/2016	2044 On 03-November-16	10.41	Call	Bond Future	8550	9	8550	9	0.00
06/10/2016	2044 On 03-November-16	10.43	Call	Bond Future	8703	9	8703	9	0.00
06/10/2016	2044 On 03-November-16	10.43	Put	Bond Future	29	0	29	0	0.00
06/10/2016	2044 On 03-November-16	10.42	Put	Bond Future	31	0	31	0	0.00
06/10/2016	2044 On 03-November-16	10.41	Put	Bond Future	32	0	32	0	0.00
06/10/2016	2044 On 02-February-17			Bond Future	9.45	93.9033	9.4488	93.9033	0.00
06/10/2016	2044 On 02-February-17	9.77	Call	Bond Future	5046	5	5046	5	0.00
06/10/2016	2044 On 02-February-17	9.78	Call	Bond Future	5101	5	5101	5	0.00
06/10/2016	2044 On 02-February-17	9.76	Call	Bond Future	4991	5	4991	5	0.00
06/10/2016	2044 On 02-February-17	9.77	Put	Bond Future	2185	2	2185	2	0.00
06/10/2016	2044 On 02-February-17	9.78	Put	Bond Future	2153	2	2153	2	0.00
06/10/2016	2044 On 02-February-17	9.76	Put	Bond Future	2217	2	2217	2	0.00
06/10/2016	2044 On 04-May-17			Bond Future	9.49	95.7723	9.4856	95.7723	0.00
06/10/2016	2044 On 04-May-17	9.67	Call	Bond Future	5451	6	5451	6	0.00
06/10/2016	2044 On 04-May-17	9.66	Call	Bond Future	5402	6	5402	6	0.00
06/10/2016	2044 On 04-May-17	9.68	Call	Bond Future	5500	6	5500	6	0.00
06/10/2016	2044 On 04-May-17	9.68	Put	Bond Future	3764	4	3764	4	0.00
06/10/2016	2044 On 04-May-17	9.67	Put	Bond Future	3803	4	3803	4	0.00
06/10/2016	2044 On 04-May-17	9.66	Put	Bond Future	3841	4	3841	4	0.00
06/10/2016	2046 On 03-November-16			Bond Future	134.27	134.1081	134.2664	134.1081	17,476.00
06/10/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
06/10/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
06/10/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
06/10/2016	2046 On 03-November-16	137.09	Put	Bond Future	2824	3	2824	3	0.00
06/10/2016	2046 On 03-November-16	137.07	Put	Bond Future	2804	3	2804	3	0.00
06/10/2016	2046 On 03-November-16	137.08	Put	Bond Future	2814	3	2814	3	0.00
06/10/2016	2050 On 03-November-16			Bond Future	144.16	143.9747	144.1605	143.9747	21,628.00
06/10/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
06/10/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00

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06/10/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
06/10/2016	2050 On 03-November-16	149.53	Put	Bond Future	5369	6	5369	6	0.00
06/10/2016	2050 On 03-November-16	149.54	Put	Bond Future	5379	6	5379	6	0.00
06/10/2016	2050 On 03-November-16	149.52	Put	Bond Future	5359	6	5359	6	0.00
06/10/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	AL37 On 03-November-16			Index Future	505.82	506.8300	505.8170	506.8300	9.00
06/10/2016	AL37 On 02-February-17			Index Future	515.50	516.5370	515.5010	516.5370	0.00
06/10/2016	AL7T On 03-November-16			Index Future	586.80	588.8160	586.8020	588.8160	2.00
06/10/2016	AL7T On 02-February-17			Index Future	598.04	600.0930	598.0350	600.0930	0.00
06/10/2016	ALBI On 03-November-16			Index Future	535.33	537.4430	535.3270	537.4430	604.00
06/10/2016	ALBI On 02-February-17			Index Future	545.58	547.7370	545.5750	547.7370	2.00
06/10/2016	ALBI On 04-May-17			Index Future	556.42	558.6320	556.4210	558.6320	0.00
06/10/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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06/10/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/10/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2016	EL28 On 03-November-16			Bond Future	129.77	129.7575	129.7741	129.7575	0.00
06/10/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
06/10/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
06/10/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
06/10/2016	EL28 On 03-November-16	132.16	Put	Bond Future	2386	2	2386	2	0.00
06/10/2016	EL28 On 03-November-16	132.17	Put	Bond Future	2396	2	2396	2	0.00
06/10/2016	EL28 On 03-November-16	132.15	Put	Bond Future	2376	2	2376	2	0.00
06/10/2016	EL28 On 02-February-17			Bond Future	132.27	132.2508	132.2665	132.2508	0.00
06/10/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
06/10/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
06/10/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
06/10/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2833	3	2833	3	0.00
06/10/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2853	3	2853	3	0.00
06/10/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2843	3	2843	3	0.00
06/10/2016	EL28 On 04-May-17			Bond Future	133.22	133.2080	133.2222	133.2080	0.00
06/10/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
06/10/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
06/10/2016	EL28 On 04-May-17	137.90	Put	Bond Future	4678	5	4678	5	0.00
06/10/2016	EL28 On 04-May-17	137.91	Put	Bond Future	4688	5	4688	5	0.00
06/10/2016	EL28 On 04-May-17	137.92	Put	Bond Future	4698	5	4698	5	0.00
06/10/2016	ES33 On 03-November-16			Bond Future	10.23	79.6847	10.2339	79.6847	8,789.00
06/10/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6668	7	6668	7	0.00
06/10/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6552	7	6552	7	0.00
06/10/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6610	7	6610	7	0.00
06/10/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
06/10/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
06/10/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
06/10/2016	ES33 On 02-February-17			Bond Future	10.31	81.2109	10.3096	81.2109	0.00
06/10/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1928	2	1928	2	0.00
06/10/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1865	2	1865	2	0.00
06/10/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1802	2	1802	2	0.00
06/10/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
06/10/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
06/10/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
06/10/2016	ES33 On 04-May-17			Bond Future	10.38	79.0317	10.3758	79.0317	0.00
06/10/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1113	1	1113	1	0.00
06/10/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1177	2	1177	2	0.00
06/10/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1050	1	1050	1	0.00
06/10/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
06/10/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
06/10/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
06/10/2016	ES42 On 03-November-16			Bond Future	10.35	84.2184	10.3471	84.2184	8,777.00
06/10/2016	ES42 On 02-February-17			Bond Future	10.42	85.8314	10.4176	85.8314	0.00
06/10/2016	ES42 On 04-May-17			Bond Future	10.48	83.2760	10.4831	83.2760	0.00
06/10/2016	GOVI On 03-November-16			GOVI	532.97	534.9440	532.9740	534.9440	413.00
06/10/2016	GOVI On 03-November-16	476.11	Call	GOVI	568640	59	568640	59	0.00
06/10/2016	GOVI On 03-November-16	476.13	Call	GOVI	568440	59	568440	59	0.00
06/10/2016	GOVI On 03-November-16	476.12	Call	GOVI	568540	59	568540	59	0.00
06/10/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
06/10/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
06/10/2016	GOVI On 02-February-17			GOVI	543.18	545.1900	543.1770	545.1900	27.00
06/10/2016	GOVI On 02-February-17	533.32	Call	GOVI	98570	12	98570	12	0.00
06/10/2016	GOVI On 02-February-17	533.34	Call	GOVI	98370	12	98370	12	0.00
06/10/2016	GOVI On 02-February-17	533.33	Call	GOVI	98470	12	98470	12	0.00
06/10/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
06/10/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
06/10/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
06/10/2016	GOVI On 04-May-17			GOVI	553.98	556.0350	553.9750	556.0350	0.00
06/10/2016	GOVI On 04-May-17	262.20	Call	GOVI	2917750	294	2917750	294	0.00
06/10/2016	GOVI On 04-May-17	262.19	Call	GOVI	2917850	294	2917850	294	0.00
06/10/2016	GOVI On 04-May-17	262.18	Call	GOVI	2917950	294	2917950	294	0.00
06/10/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
06/10/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
06/10/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
06/10/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/10/2016	IGOV On 03-November-16			Index Future	250.02	249.8230	250.0180	249.8230	1,021.00
06/10/2016	IGOV On 02-February-17			Index Future	254.82	254.6230	254.8200	254.6230	57.00
06/10/2016	IGOV On 04-May-17			Index Future	259.90	259.7030	259.9000	259.7030	0.00
06/10/2016	ILBI On 03-November-16			Index Future	677.73	677.2640	677.7340	677.2640	0.00
06/10/2016	ILBI On 02-February-17			Index Future	690.86	690.3840	690.8620	690.3840	155.00
06/10/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
06/10/2016	IS01 On 16-March-17			Interest Rate Swap	100.02	100.0154	100.0176	100.0154	0.00
06/10/2016	IS01 On 15-June-17			Interest Rate Swap	99.65	99.6498	99.6544	99.6498	0.00
06/10/2016	IS01 On 21-September-17			Interest Rate Swap	99.70	99.6929	99.7042	99.6929	0.00
06/10/2016	IS01 On 21-December-17			Interest Rate Swap	99.98	99.9540	99.9757	99.9540	0.00
06/10/2016	IS02 On 18-December-17			Interest Rate Swap	100.00	99.9817	100.0030	99.9817	0.00
06/10/2016	IS02 On 16-March-18			Interest Rate Swap	99.29	99.2642	99.2939	99.2642	0.00
06/10/2016	IS02 On 15-June-18			Interest Rate Swap	98.96	98.9241	98.9634	98.9241	0.00
06/10/2016	IS02 On 21-September-18			Interest Rate Swap	99.03	98.9834	99.0309	98.9834	0.00
06/10/2016	IS02 On 21-December-18			Interest Rate Swap	99.54	99.4800	99.5400	99.4800	0.00
06/10/2016	IS05 On 17-December-20			Interest Rate Swap	98.00	97.7445	98.0017	97.7445	0.00
06/10/2016	IS05 On 16-March-21			Interest Rate Swap	97.34	97.0624	97.3408	97.0624	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
06/10/2016	IS05 On 15-June-21			Interest Rate Swap	96.65	96.3462	96.6463	96.3462	0.00
06/10/2016	IS05 On 21-September-21			Interest Rate Swap	96.92	96.5966	96.9197	96.5966	0.00
06/10/2016	IS05 On 21-December-21			Interest Rate Swap	99.16	98.8181	99.1617	98.8181	50.00
06/10/2016	IS10 On 17-December-25			Interest Rate Swap	97.92	97.3816	97.9214	97.3816	0.00
06/10/2016	IS10 On 16-March-26			Interest Rate Swap	95.01	94.4640	95.0099	94.4640	0.00
06/10/2016	IS10 On 15-June-26			Interest Rate Swap	93.79	93.2446	93.7911	93.2446	0.00
06/10/2016	IS10 On 21-September-26			Interest Rate Swap	95.89	95.3486	95.8879	95.3486	0.00
06/10/2016	IS10 On 21-December-26			Interest Rate Swap	99.55	99.0201	99.5519	99.0201	0.00
06/10/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/10/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/10/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/10/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/10/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
06/10/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
06/10/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	10,000.00
06/10/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.45	92.5700	7.4500	92.5700	0.00
06/10/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.47	92.5500	7.4700	92.5500	0.00
06/10/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.47	92.5500	7.4700	92.5500	1,000.00
06/10/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.49	92.5400	7.4900	92.5400	0.00
06/10/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.48	92.5600	7.4800	92.5600	0.00
06/10/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.48	92.5600	7.4800	92.5600	0.00
06/10/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.47	92.5700	7.4700	92.5700	1,000.00
06/10/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
06/10/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5700	7.4900	92.5700	0.00
06/10/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
06/10/2016	R023 On 03-November-16			Bond Future	8.40	98.5940	8.3986	98.5940	13,335.00
06/10/2016	R023 On 03-November-16	9.73	Call	Bond Future	6051	6	6051	6	0.00
06/10/2016	R023 On 03-November-16	9.74	Call	Bond Future	6095	6	6095	6	0.00
06/10/2016	R023 On 03-November-16	9.75	Call	Bond Future	6139	6	6139	6	0.00
06/10/2016	R023 On 03-November-16	9.74	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R023 On 03-November-16	9.75	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R023 On 03-November-16	9.73	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R023 On 02-February-17			Bond Future	8.44	100.4823	8.4362	100.4823	0.00
06/10/2016	R023 On 02-February-17	8.86	Call	Bond Future	2645	3	2645	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2016	R023 On 02-February-17	8.85	Call	Bond Future	2614	3	2614	3	0.00
06/10/2016	R023 On 02-February-17	8.84	Call	Bond Future	2583	3	2583	3	0.00
06/10/2016	R023 On 02-February-17	8.85	Put	Bond Future	743	1	743	1	0.00
06/10/2016	R023 On 02-February-17	8.86	Put	Bond Future	730	1	730	1	0.00
06/10/2016	R023 On 02-February-17	8.84	Put	Bond Future	756	1	756	1	0.00
06/10/2016	R023 On 04-May-17			Bond Future	8.45	98.5475	8.4546	98.5475	0.00
06/10/2016	R023 On 04-May-17	8.59	Call	Bond Future	2213	2	2213	2	0.00
06/10/2016	R023 On 04-May-17	8.61	Call	Bond Future	2263	2	2263	2	0.00
06/10/2016	R023 On 04-May-17	8.60	Call	Bond Future	2238	2	2238	2	0.00
06/10/2016	R023 On 04-May-17	8.59	Put	Bond Future	1616	2	1616	2	0.00
06/10/2016	R023 On 04-May-17	8.61	Put	Bond Future	1578	1	1578	1	0.00
06/10/2016	R023 On 04-May-17	8.60	Put	Bond Future	1597	1	1597	1	0.00
06/10/2016	R035 On 03-November-16			Bond Future	9.29	98.5148	9.2851	98.5148	4,822.00
06/10/2016	R035 On 03-November-16	9.57	Call	Bond Future	2373	3	2373	3	0.00
06/10/2016	R035 On 03-November-16	9.59	Call	Bond Future	2536	3	2536	3	0.00
06/10/2016	R035 On 03-November-16	9.58	Call	Bond Future	2455	3	2455	3	0.00
06/10/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R035 On 02-February-17			Bond Future	9.33	100.4017	9.3309	100.4017	0.00
06/10/2016	R035 On 02-February-17	9.51	Call	Bond Future	1485	2	1485	2	0.00
06/10/2016	R035 On 02-February-17	9.52	Call	Bond Future	1567	2	1567	2	0.00
06/10/2016	R035 On 02-February-17	9.50	Call	Bond Future	1403	2	1403	2	0.00
06/10/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R035 On 04-May-17			Bond Future	9.37	97.8943	9.3659	97.8943	0.00
06/10/2016	R035 On 04-May-17	9.53	Call	Bond Future	1350	2	1350	2	0.00
06/10/2016	R035 On 04-May-17	9.55	Call	Bond Future	1512	2	1512	2	0.00
06/10/2016	R035 On 04-May-17	9.54	Call	Bond Future	1431	2	1431	2	0.00
06/10/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R186 On 03-November-16			Bond Future	8.71	116.2833	8.7081	116.2833	87,009.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2016	R186 On 03-November-16	9.10	Call	Bond Future	3021	3	3021	3	0.00
06/10/2016	R186 On 03-November-16	9.66	Call	Bond Future	6558	7	6558	7	0.00
06/10/2016	R186 On 03-November-16	8.96	Call	Bond Future	2253	3	2253	3	0.00
06/10/2016	R186 On 03-November-16	9.40	Call	Bond Future	4870	5	4870	5	1,425.00
06/10/2016	R186 On 03-November-16	8.52	Call	Bond Future	586	1	586	1	0.00
06/10/2016	R186 On 03-November-16	8.82	Call	Bond Future	1585	2	1585	2	0.00
06/10/2016	R186 On 03-November-16	8.95	Call	Bond Future	2202	3	2202	3	0.00
06/10/2016	R186 On 03-November-16	9.20	Call	Bond Future	3615	4	3615	4	1,425.00
06/10/2016	R186 On 03-November-16	8.30	Call	Bond Future	218	0	218	0	150.00
06/10/2016	R186 On 03-November-16	8.90	Call	Bond Future	1953	2	1953	2	0.00
06/10/2016	R186 On 03-November-16	8.97	Call	Bond Future	2305	3	2305	3	0.00
06/10/2016	R186 On 03-November-16	9.71	Call	Bond Future	6884	7	6884	7	0.00
06/10/2016	R186 On 03-November-16	9.66	Put	Bond Future	13	0	13	0	0.00
06/10/2016	R186 On 03-November-16	9.71	Put	Bond Future	10	0	10	0	0.00
06/10/2016	R186 On 03-November-16	8.90	Put	Bond Future	590	0	590	0	5,092.00
06/10/2016	R186 On 03-November-16	9.10	Put	Bond Future	262	0	262	0	108.00
06/10/2016	R186 On 03-November-16	8.96	Put	Bond Future	469	0	469	0	0.00
06/10/2016	R186 On 03-November-16	8.97	Put	Bond Future	451	0	451	0	0.00
06/10/2016	R186 On 03-November-16	8.30	Put	Bond Future	3193	3	3193	3	0.00
06/10/2016	R186 On 03-November-16	8.52	Put	Bond Future	1944	2	1944	2	150.00
06/10/2016	R186 On 03-November-16	8.95	Put	Bond Future	488	0	488	0	0.00
06/10/2016	R186 On 03-November-16	9.20	Put	Bond Future	166	0	166	0	0.00
06/10/2016	R186 On 03-November-16	8.82	Put	Bond Future	787	1	787	1	150.00
06/10/2016	R186 On 03-November-16	9.40	Put	Bond Future	60	0	60	0	0.00
06/10/2016	R186 On 02-February-17			Bond Future	8.75	113.2075	8.7458	113.2075	0.00
06/10/2016	R186 On 02-February-17	9.50	Call	Bond Future	5769	6	5769	6	0.00
06/10/2016	R186 On 02-February-17	8.87	Call	Bond Future	2789	3	2789	3	0.00
06/10/2016	R186 On 02-February-17	9.40	Call	Bond Future	5241	6	5241	6	0.00
06/10/2016	R186 On 02-February-17	8.60	Call	Bond Future	1840	2	1840	2	7,000.00
06/10/2016	R186 On 02-February-17	8.81	Call	Bond Future	2556	3	2556	3	0.00
06/10/2016	R186 On 02-February-17	8.00	Call	Bond Future	550	1	550	1	7,000.00
06/10/2016	R186 On 02-February-17	8.37	Call	Bond Future	1219	1	1219	1	500.00
06/10/2016	R186 On 02-February-17	8.79	Call	Bond Future	2481	3	2481	3	0.00
06/10/2016	R186 On 02-February-17	8.43	Call	Bond Future	1365	2	1365	2	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2016	R186 On 02-February-17	8.80	Call	Bond Future	2519	3	2519	3	0.00
06/10/2016	R186 On 02-February-17	8.90	Call	Bond Future	2909	3	2909	3	0.00
06/10/2016	R186 On 02-February-17	9.50	Put	Bond Future	641	1	641	1	13,500.00
06/10/2016	R186 On 02-February-17	8.87	Put	Bond Future	1922	2	1922	2	500.00
06/10/2016	R186 On 02-February-17	8.60	Put	Bond Future	2869	3	2869	3	0.00
06/10/2016	R186 On 02-February-17	8.37	Put	Bond Future	3898	4	3898	4	0.00
06/10/2016	R186 On 02-February-17	8.79	Put	Bond Future	2171	2	2171	2	0.00
06/10/2016	R186 On 02-February-17	9.40	Put	Bond Future	775	1	775	1	750.00
06/10/2016	R186 On 02-February-17	8.00	Put	Bond Future	5952	6	5952	6	0.00
06/10/2016	R186 On 02-February-17	8.81	Put	Bond Future	2107	2	2107	2	0.00
06/10/2016	R186 On 02-February-17	8.43	Put	Bond Future	3610	3	3610	3	0.00
06/10/2016	R186 On 02-February-17	8.80	Put	Bond Future	2139	2	2139	2	0.00
06/10/2016	R186 On 02-February-17	8.90	Put	Bond Future	1834	2	1834	2	750.00
06/10/2016	R186 On 04-May-17			Bond Future	8.77	115.4602	8.7743	115.4602	0.00
06/10/2016	R186 On 04-May-17	8.90	Call	Bond Future	3533	4	3533	4	0.00
06/10/2016	R186 On 04-May-17	8.91	Call	Bond Future	3571	4	3571	4	0.00
06/10/2016	R186 On 04-May-17	8.89	Call	Bond Future	3495	4	3495	4	0.00
06/10/2016	R186 On 04-May-17	8.89	Put	Bond Future	2703	3	2703	3	0.00
06/10/2016	R186 On 04-May-17	8.90	Put	Bond Future	2673	3	2673	3	0.00
06/10/2016	R186 On 04-May-17	8.91	Put	Bond Future	2644	2	2644	2	0.00
06/10/2016	R197 On 03-November-16			Bond Future	303.12	303.0921	303.1249	303.0921	875.00
06/10/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
06/10/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
06/10/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
06/10/2016	R197 On 03-November-16	303.57	Put	Bond Future	445	0	445	0	0.00
06/10/2016	R197 On 03-November-16	303.58	Put	Bond Future	455	0	455	0	0.00
06/10/2016	R197 On 03-November-16	303.56	Put	Bond Future	435	0	435	0	0.00
06/10/2016	R202 On 03-November-16			Bond Future	250.20	250.0083	250.2021	250.0083	35,840.00
06/10/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
06/10/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
06/10/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
06/10/2016	R202 On 03-November-16	253.86	Put	Bond Future	3658	4	3658	4	0.00
06/10/2016	R202 On 03-November-16	253.87	Put	Bond Future	3668	4	3668	4	0.00
06/10/2016	R202 On 03-November-16	253.85	Put	Bond Future	3648	4	3648	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
06/10/2016	R203 On 03-November-16			Bond Future	7.57	101.8093	7.5703	101.8093	23,644.00
06/10/2016	R203 On 03-November-16	8.84	Call	Bond Future	1026	1	1026	1	0.00
06/10/2016	R203 On 03-November-16	8.86	Call	Bond Future	1042	1	1042	1	0.00
06/10/2016	R203 On 03-November-16	8.85	Call	Bond Future	1034	1	1034	1	0.00
06/10/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R203 On 02-February-17			Bond Future	7.52	103.7592	7.5195	103.7592	0.00
06/10/2016	R203 On 02-February-17	7.70	Call	Bond Future	209	0	209	0	0.00
06/10/2016	R203 On 02-February-17	7.72	Call	Bond Future	216	0	216	0	0.00
06/10/2016	R203 On 02-February-17	7.71	Call	Bond Future	212	0	212	0	0.00
06/10/2016	R203 On 02-February-17	7.71	Put	Bond Future	102	0	102	0	0.00
06/10/2016	R203 On 02-February-17	7.72	Put	Bond Future	100	0	100	0	0.00
06/10/2016	R203 On 02-February-17	7.70	Put	Bond Future	104	0	104	0	0.00
06/10/2016	R203 On 04-May-17			Bond Future	7.03	101.6492	7.0302	101.6492	0.00
06/10/2016	R203 On 04-May-17	6.91	Call	Bond Future	96	0	96	0	0.00
06/10/2016	R203 On 04-May-17	6.92	Call	Bond Future	98	0	98	0	0.00
06/10/2016	R203 On 04-May-17	6.93	Call	Bond Future	99	0	99	0	0.00
06/10/2016	R203 On 04-May-17	6.92	Put	Bond Future	136	0	136	0	0.00
06/10/2016	R203 On 04-May-17	6.91	Put	Bond Future	138	0	138	0	0.00
06/10/2016	R203 On 04-May-17	6.93	Put	Bond Future	134	0	134	0	0.00
06/10/2016	R204 On 03-November-16			Bond Future	7.76	103.6040	7.7614	103.6040	31,547.00
06/10/2016	R204 On 03-November-16	9.21	Call	Bond Future	2741	3	2741	3	0.00
06/10/2016	R204 On 03-November-16	9.23	Call	Bond Future	2778	3	2778	3	0.00
06/10/2016	R204 On 03-November-16	9.22	Call	Bond Future	2759	3	2759	3	0.00
06/10/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R204 On 02-February-17			Bond Future	7.76	101.5480	7.7629	101.5480	0.00
06/10/2016	R204 On 02-February-17	8.28	Call	Bond Future	1037	1	1037	1	0.00
06/10/2016	R204 On 02-February-17	8.29	Call	Bond Future	1050	1	1050	1	0.00
06/10/2016	R204 On 02-February-17	8.30	Call	Bond Future	1064	1	1064	1	0.00
06/10/2016	R204 On 02-February-17	8.28	Put	Bond Future	155	0	155	0	0.00
06/10/2016	R204 On 02-February-17	8.30	Put	Bond Future	148	0	148	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
06/10/2016	R204 On 02-February-17	8.29	Put	Bond Future	152	0	152	0	0.00
06/10/2016	R204 On 04-May-17			Bond Future	7.72	103.5686	7.7181	103.5686	0.00
06/10/2016	R204 On 04-May-17	7.90	Call	Bond Future	683	1	683	1	0.00
06/10/2016	R204 On 04-May-17	7.92	Call	Bond Future	701	1	701	1	0.00
06/10/2016	R204 On 04-May-17	7.91	Call	Bond Future	692	1	692	1	0.00
06/10/2016	R204 On 04-May-17	7.91	Put	Bond Future	405	0	405	0	0.00
06/10/2016	R204 On 04-May-17	7.92	Put	Bond Future	399	0	399	0	0.00
06/10/2016	R204 On 04-May-17	7.90	Put	Bond Future	411	0	411	0	0.00
06/10/2016	R207 On 03-November-16			Bond Future	7.95	100.4918	7.9482	100.4918	58,834.00
06/10/2016	R207 On 03-November-16	7.94	Call	Bond Future	365	0	365	0	0.00
06/10/2016	R207 On 03-November-16	7.93	Call	Bond Future	351	0	351	0	0.00
06/10/2016	R207 On 03-November-16	7.95	Call	Bond Future	378	0	378	0	0.00
06/10/2016	R207 On 03-November-16	7.95	Put	Bond Future	373	0	373	0	0.00
06/10/2016	R207 On 03-November-16	7.94	Put	Bond Future	387	0	387	0	0.00
06/10/2016	R207 On 03-November-16	7.93	Put	Bond Future	401	0	401	0	0.00
06/10/2016	R207 On 02-February-17			Bond Future	7.96	98.7740	7.9638	98.7740	0.00
06/10/2016	R207 On 02-February-17	8.91	Call	Bond Future	2460	3	2460	3	62.00
06/10/2016	R207 On 02-February-17	9.22	Call	Bond Future	3168	3	3168	3	0.00
06/10/2016	R207 On 02-February-17	9.24	Call	Bond Future	3215	3	3215	3	0.00
06/10/2016	R207 On 02-February-17	9.23	Call	Bond Future	3192	3	3192	3	0.00
06/10/2016	R207 On 02-February-17	8.91	Put	Bond Future	88	0	88	0	0.00
06/10/2016	R207 On 02-February-17	9.22	Put	Bond Future	35	0	35	0	0.00
06/10/2016	R207 On 02-February-17	9.24	Put	Bond Future	33	0	33	0	0.00
06/10/2016	R207 On 02-February-17	9.23	Put	Bond Future	34	0	34	0	0.00
06/10/2016	R207 On 04-May-17			Bond Future	7.96	100.7395	7.9612	100.7395	0.00
06/10/2016	R207 On 04-May-17	8.20	Call	Bond Future	1186	1	1186	1	0.00
06/10/2016	R207 On 04-May-17	8.22	Call	Bond Future	1215	1	1215	1	0.00
06/10/2016	R207 On 04-May-17	8.21	Call	Bond Future	1200	1	1200	1	0.00
06/10/2016	R207 On 04-May-17	8.22	Put	Bond Future	608	1	608	1	0.00
06/10/2016	R207 On 04-May-17	8.20	Put	Bond Future	626	1	626	1	0.00
06/10/2016	R207 On 04-May-17	8.21	Put	Bond Future	617	1	617	1	0.00
06/10/2016	R207 On 03-August-17			Bond Future	7.92	99.1813	7.9162	99.1813	0.00
06/10/2016	R207 On 03-August-17	8.19	Call	Bond Future	1308	1	1308	1	51.00
06/10/2016	R207 On 03-August-17	8.40	Call	Bond Future	1600	2	1600	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
06/10/2016	R207 On 03-August-17	8.39	Call	Bond Future	1585	2	1585	2	0.00
06/10/2016	R207 On 03-August-17	8.41	Call	Bond Future	1614	2	1614	2	0.00
06/10/2016	R207 On 03-August-17	8.39	Put	Bond Future	570	1	570	1	0.00
06/10/2016	R207 On 03-August-17	8.41	Put	Bond Future	557	1	557	1	0.00
06/10/2016	R207 On 03-August-17	8.19	Put	Bond Future	720	1	720	1	0.00
06/10/2016	R207 On 03-August-17	8.40	Put	Bond Future	563	1	563	1	0.00
06/10/2016	R208 On 03-November-16			Bond Future	8.13	95.8719	8.1315	95.8719	30,986.00
06/10/2016	R208 On 03-November-16	9.57	Call	Bond Future	4907	5	4907	5	0.00
06/10/2016	R208 On 03-November-16	9.58	Call	Bond Future	4940	5	4940	5	0.00
06/10/2016	R208 On 03-November-16	9.59	Call	Bond Future	4973	5	4973	5	0.00
06/10/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R208 On 02-February-17			Bond Future	8.16	97.7081	8.1595	97.7081	0.00
06/10/2016	R208 On 02-February-17	8.64	Call	Bond Future	2008	2	2008	2	0.00
06/10/2016	R208 On 02-February-17	8.63	Call	Bond Future	1984	2	1984	2	0.00
06/10/2016	R208 On 02-February-17	8.65	Call	Bond Future	2033	2	2033	2	0.00
06/10/2016	R208 On 02-February-17	8.64	Put	Bond Future	413	0	413	0	0.00
06/10/2016	R208 On 02-February-17	8.65	Put	Bond Future	404	0	404	0	0.00
06/10/2016	R208 On 02-February-17	8.63	Put	Bond Future	421	0	421	0	0.00
06/10/2016	R208 On 04-May-17			Bond Future	8.17	96.2483	8.1675	96.2483	0.00
06/10/2016	R208 On 04-May-17	8.37	Call	Bond Future	1618	2	1618	2	0.00
06/10/2016	R208 On 04-May-17	8.39	Call	Bond Future	1656	2	1656	2	0.00
06/10/2016	R208 On 04-May-17	8.38	Call	Bond Future	1637	2	1637	2	0.00
06/10/2016	R208 On 04-May-17	8.37	Put	Bond Future	976	1	976	1	0.00
06/10/2016	R208 On 04-May-17	8.39	Put	Bond Future	951	1	951	1	0.00
06/10/2016	R208 On 04-May-17	8.38	Put	Bond Future	963	1	963	1	0.00
06/10/2016	R209 On 03-November-16			Bond Future	9.24	74.2828	9.2379	74.2828	37,782.00
06/10/2016	R209 On 03-November-16	10.24	Call	Bond Future	6634	7	6634	7	0.00
06/10/2016	R209 On 03-November-16	10.26	Call	Bond Future	6754	7	6754	7	0.00
06/10/2016	R209 On 03-November-16	8.81	Call	Bond Future	238	0	238	0	345.00
06/10/2016	R209 On 03-November-16	10.25	Call	Bond Future	6694	7	6694	7	0.00
06/10/2016	R209 On 03-November-16	9.05	Call	Bond Future	650	1	650	1	0.00
06/10/2016	R209 On 03-November-16	9.45	Call	Bond Future	2090	2	2090	2	0.00



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06/10/2016	R209 On 03-November-16	8.87	Call	Bond Future	314	0	314	0	250.00
06/10/2016	R209 On 03-November-16	9.42	Call	Bond Future	1949	2	1949	2	120.00
06/10/2016	R209 On 03-November-16	9.34	Call	Bond Future	1598	2	1598	2	0.00
06/10/2016	R209 On 03-November-16	9.04	Call	Bond Future	626	1	626	1	0.00
06/10/2016	R209 On 03-November-16	10.25	Put	Bond Future	16	0	16	0	0.00
06/10/2016	R209 On 03-November-16	10.26	Put	Bond Future	15	0	15	0	0.00
06/10/2016	R209 On 03-November-16	9.45	Put	Bond Future	608	1	608	1	250.00
06/10/2016	R209 On 03-November-16	9.05	Put	Bond Future	2001	2	2001	2	250.00
06/10/2016	R209 On 03-November-16	8.81	Put	Bond Future	3371	3	3371	3	0.00
06/10/2016	R209 On 03-November-16	10.24	Put	Bond Future	16	0	16	0	0.00
06/10/2016	R209 On 03-November-16	9.04	Put	Bond Future	2051	2	2051	2	345.00
06/10/2016	R209 On 03-November-16	9.42	Put	Bond Future	674	1	674	1	0.00
06/10/2016	R209 On 03-November-16	8.87	Put	Bond Future	2996	3	2996	3	0.00
06/10/2016	R209 On 03-November-16	9.34	Put	Bond Future	879	1	879	1	345.00
06/10/2016	R209 On 02-February-17			Bond Future	9.28	75.7055	9.2765	75.7055	0.00
06/10/2016	R209 On 02-February-17	9.55	Call	Bond Future	3554	4	3554	4	0.00
06/10/2016	R209 On 02-February-17	9.53	Call	Bond Future	3470	4	3470	4	0.00
06/10/2016	R209 On 02-February-17	9.54	Call	Bond Future	3512	4	3512	4	0.00
06/10/2016	R209 On 02-February-17	9.53	Put	Bond Future	1719	2	1719	2	0.00
06/10/2016	R209 On 02-February-17	9.54	Put	Bond Future	1693	2	1693	2	0.00
06/10/2016	R209 On 02-February-17	9.55	Put	Bond Future	1667	2	1667	2	0.00
06/10/2016	R209 On 04-May-17			Bond Future	9.31	74.0601	9.3082	74.0601	0.00
06/10/2016	R209 On 04-May-17	9.46	Call	Bond Future	3889	4	3889	4	0.00
06/10/2016	R209 On 04-May-17	9.48	Call	Bond Future	3965	4	3965	4	0.00
06/10/2016	R209 On 04-May-17	9.47	Call	Bond Future	3927	4	3927	4	0.00
06/10/2016	R209 On 04-May-17	9.46	Put	Bond Future	2840	3	2840	3	0.00
06/10/2016	R209 On 04-May-17	9.47	Put	Bond Future	2809	3	2809	3	0.00
06/10/2016	R209 On 04-May-17	9.48	Put	Bond Future	2779	3	2779	3	0.00
06/10/2016	R210 On 03-November-16			Bond Future	186.50	186.4787	186.4997	186.4787	2,086.00
06/10/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
06/10/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
06/10/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
06/10/2016	R210 On 03-November-16	188.90	Put	Bond Future	2400	2	2400	2	0.00
06/10/2016	R210 On 03-November-16	188.92	Put	Bond Future	2420	2	2420	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
06/10/2016	R210 On 03-November-16	188.91	Put	Bond Future	2410	2	2410	2	0.00
06/10/2016	R211 On 03-November-16			Bond Future	142.04	142.0204	142.0374	142.0204	56.00
06/10/2016	R211 On 03-November-16	141.76	Call	Bond Future	277	0	277	0	0.00
06/10/2016	R211 On 03-November-16	141.75	Call	Bond Future	287	0	287	0	0.00
06/10/2016	R211 On 03-November-16	141.74	Call	Bond Future	297	0	297	0	0.00
06/10/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R212 On 03-November-16			Bond Future	148.19	148.1400	148.1925	148.1400	3,109.00
06/10/2016	R212 On 03-November-16	148.11	Call	Bond Future	82	0	82	0	0.00
06/10/2016	R212 On 03-November-16	148.12	Call	Bond Future	72	0	72	0	0.00
06/10/2016	R212 On 03-November-16	148.10	Call	Bond Future	92	0	92	0	0.00
06/10/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
06/10/2016	R213 On 03-November-16			Bond Future	9.11	85.0527	9.1093	85.0527	42,426.00
06/10/2016	R213 On 03-November-16	10.18	Call	Bond Future	7021	7	7021	7	0.00
06/10/2016	R213 On 03-November-16	10.20	Call	Bond Future	7143	8	7143	8	0.00
06/10/2016	R213 On 03-November-16	10.19	Call	Bond Future	7082	8	7082	8	0.00
06/10/2016	R213 On 03-November-16	10.19	Put	Bond Future	8	0	8	0	0.00
06/10/2016	R213 On 03-November-16	10.20	Put	Bond Future	8	0	8	0	0.00
06/10/2016	R213 On 03-November-16	10.18	Put	Bond Future	9	0	9	0	0.00
06/10/2016	R213 On 02-February-17			Bond Future	9.15	86.6818	9.1523	86.6818	0.00
06/10/2016	R213 On 02-February-17	9.40	Call	Bond Future	3352	4	3352	4	0.00
06/10/2016	R213 On 02-February-17	9.42	Call	Bond Future	3435	4	3435	4	0.00
06/10/2016	R213 On 02-February-17	9.41	Call	Bond Future	3393	4	3393	4	0.00
06/10/2016	R213 On 02-February-17	9.40	Put	Bond Future	1671	2	1671	2	0.00
06/10/2016	R213 On 02-February-17	9.42	Put	Bond Future	1621	1	1621	1	0.00
06/10/2016	R213 On 02-February-17	9.41	Put	Bond Future	1646	2	1646	2	0.00
06/10/2016	R213 On 04-May-17			Bond Future	9.18	84.8531	9.1839	84.8531	0.00
06/10/2016	R213 On 04-May-17	9.37	Call	Bond Future	3897	4	3897	4	0.00
06/10/2016	R213 On 04-May-17	9.36	Call	Bond Future	3859	4	3859	4	0.00
06/10/2016	R213 On 04-May-17	9.35	Call	Bond Future	3821	4	3821	4	0.00
06/10/2016	R213 On 04-May-17	9.36	Put	Bond Future	2672	2	2672	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
06/10/2016	R213 On 04-May-17	9.37	Put	Bond Future	2643	2	2643	2	0.00
06/10/2016	R213 On 04-May-17	9.35	Put	Bond Future	2701	3	2701	3	0.00
06/10/2016	R214 On 03-November-16			Bond Future	9.31	74.6920	9.3133	74.6920	29,928.00
06/10/2016	R214 On 03-November-16	10.35	Call	Bond Future	7113	7	7113	7	0.00
06/10/2016	R214 On 03-November-16	10.33	Call	Bond Future	6990	7	6990	7	0.00
06/10/2016	R214 On 03-November-16	10.34	Call	Bond Future	7052	7	7052	7	0.00
06/10/2016	R214 On 03-November-16	10.33	Put	Bond Future	19	0	19	0	0.00
06/10/2016	R214 On 03-November-16	10.34	Put	Bond Future	18	0	18	0	0.00
06/10/2016	R214 On 03-November-16	10.35	Put	Bond Future	17	0	17	0	0.00
06/10/2016	R214 On 02-February-17			Bond Future	9.35	76.1226	9.3534	76.1226	7,379.00
06/10/2016	R214 On 02-February-17	9.67	Call	Bond Future	3970	4	3970	4	0.00
06/10/2016	R214 On 02-February-17	9.66	Call	Bond Future	3925	4	3925	4	0.00
06/10/2016	R214 On 02-February-17	9.68	Call	Bond Future	4015	4	4015	4	0.00
06/10/2016	R214 On 02-February-17	9.67	Put	Bond Future	1692	2	1692	2	0.00
06/10/2016	R214 On 02-February-17	9.68	Put	Bond Future	1667	2	1667	2	0.00
06/10/2016	R214 On 02-February-17	9.66	Put	Bond Future	1718	2	1718	2	0.00
06/10/2016	R214 On 04-May-17			Bond Future	9.38	74.3376	9.3840	74.3376	0.00
06/10/2016	R214 On 04-May-17	9.58	Call	Bond Future	4332	5	4332	5	0.00
06/10/2016	R214 On 04-May-17	9.56	Call	Bond Future	4252	4	4252	4	0.00
06/10/2016	R214 On 04-May-17	9.57	Call	Bond Future	4292	5	4292	5	0.00
06/10/2016	R214 On 04-May-17	9.56	Put	Bond Future	2979	3	2979	3	0.00
06/10/2016	R214 On 04-May-17	9.57	Put	Bond Future	2947	3	2947	3	0.00
06/10/2016	R214 On 04-May-17	9.58	Put	Bond Future	2917	3	2917	3	0.00
06/10/2016	R248 On 03-November-16			Bond Future	9.36	95.9416	9.3637	95.9416	62,082.00
06/10/2016	R248 On 03-November-16	10.39	Call	Bond Future	8976	9	8976	9	0.00
06/10/2016	R248 On 03-November-16	10.38	Call	Bond Future	8898	9	8898	9	0.00
06/10/2016	R248 On 03-November-16	10.37	Call	Bond Future	8820	9	8820	9	0.00
06/10/2016	R248 On 03-November-16	10.38	Put	Bond Future	33	0	33	0	0.00
06/10/2016	R248 On 03-November-16	10.39	Put	Bond Future	32	0	32	0	0.00
06/10/2016	R248 On 03-November-16	10.37	Put	Bond Future	35	0	35	0	0.00
06/10/2016	R248 On 02-February-17			Bond Future	9.41	97.7791	9.4053	97.7791	0.00
06/10/2016	R248 On 02-February-17	9.76	Call	Bond Future	5448	6	5448	6	0.00
06/10/2016	R248 On 02-February-17	9.77	Call	Bond Future	5505	6	5505	6	0.00
06/10/2016	R248 On 02-February-17	9.78	Call	Bond Future	5563	6	5563	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2016	R248 On 02-February-17	9.77	Put	Bond Future	2170	2	2170	2	0.00
06/10/2016	R248 On 02-February-17	9.76	Put	Bond Future	2202	2	2202	2	0.00
06/10/2016	R248 On 02-February-17	9.78	Put	Bond Future	2139	2	2139	2	0.00
06/10/2016	R248 On 04-May-17			Bond Future	9.44	95.2831	9.4372	95.2831	0.00
06/10/2016	R248 On 04-May-17	9.67	Call	Bond Future	5878	6	5878	6	0.00
06/10/2016	R248 On 04-May-17	9.66	Call	Bond Future	5826	6	5826	6	0.00
06/10/2016	R248 On 04-May-17	9.65	Call	Bond Future	5775	6	5775	6	0.00
06/10/2016	R248 On 04-May-17	9.66	Put	Bond Future	3777	4	3777	4	0.00
06/10/2016	R248 On 04-May-17	9.67	Put	Bond Future	3738	4	3738	4	0.00
06/10/2016	R248 On 04-May-17	9.65	Put	Bond Future	3816	4	3816	4	0.00