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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2016	2025 On 04-August-16			Bond Future	127.93	127.9195	127.9339	127.9195	3,012.00
08/07/2016	2025 On 04-August-16	123.86	Call	Bond Future	4074	4	4074	4	0.00
08/07/2016	2025 On 04-August-16	123.87	Call	Bond Future	4064	4	4064	4	0.00
08/07/2016	2025 On 04-August-16	123.85	Call	Bond Future	4084	4	4084	4	0.00
08/07/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2025 On 03-November-16			Bond Future	130.36	130.3513	130.3646	130.3513	0.00
08/07/2016	2025 On 03-November-16	129.23	Call	Bond Future	1135	1	1135	1	0.00
08/07/2016	2025 On 03-November-16	129.22	Call	Bond Future	1145	1	1145	1	0.00
08/07/2016	2025 On 03-November-16	129.21	Call	Bond Future	1155	1	1155	1	0.00
08/07/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2030 On 04-August-16			Bond Future	9.12	91.2582	9.1200	91.2582	27,010.00
08/07/2016	2030 On 04-August-16	10.17	Call	Bond Future	7143	7	7143	7	0.00
08/07/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2030 On 03-November-16			Bond Future	9.16	92.9877	9.1600	92.9877	0.00
08/07/2016	2030 On 03-November-16	9.33	Call	Bond Future	1198	1	1198	1	0.00
08/07/2016	2030 On 03-November-16	9.34	Call	Bond Future	1267	1	1267	1	0.00
08/07/2016	2030 On 03-November-16	9.35	Call	Bond Future	1337	1	1337	1	0.00
08/07/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2032 On 04-August-16			Bond Future	9.25	94.4199	9.2451	94.4199	13,640.00
08/07/2016	2032 On 04-August-16	8.99	Call	Bond Future	565	0	565	0	0.00
08/07/2016	2032 On 04-August-16	9.01	Call	Bond Future	609	1	609	1	0.00
08/07/2016	2032 On 04-August-16	9.00	Call	Bond Future	587	1	587	1	0.00
08/07/2016	2032 On 04-August-16	9.00	Put	Bond Future	2502	3	2502	3	0.00
08/07/2016	2032 On 04-August-16	9.01	Put	Bond Future	2446	3	2446	3	0.00
08/07/2016	2032 On 04-August-16	8.99	Put	Bond Future	2560	3	2560	3	0.00
08/07/2016	2032 On 03-November-16			Bond Future	9.29	92.0504	9.2889	92.0504	0.00
08/07/2016	2032 On 03-November-16	10.28	Call	Bond Future	7689	7	7689	7	0.00
08/07/2016	2032 On 03-November-16	10.30	Call	Bond Future	7802	7	7802	7	0.00

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08/07/2016	2032 On 03-November-16	10.29	Call	Bond Future	7745	7	7745	7	0.00
08/07/2016	2032 On 03-November-16	10.28	Put	Bond Future	581	1	581	1	0.00
08/07/2016	2032 On 03-November-16	10.29	Put	Bond Future	569	1	569	1	0.00
08/07/2016	2032 On 03-November-16	10.30	Put	Bond Future	558	1	558	1	0.00
08/07/2016	2032 On 02-February-17			Bond Future	9.33	93.8797	9.3268	93.8797	0.00
08/07/2016	2032 On 02-February-17	9.51	Call	Bond Future	4440	4	4440	4	0.00
08/07/2016	2032 On 02-February-17	9.53	Call	Bond Future	4524	4	4524	4	0.00
08/07/2016	2032 On 02-February-17	9.52	Call	Bond Future	4482	4	4482	4	0.00
08/07/2016	2032 On 02-February-17	9.52	Put	Bond Future	3046	3	3046	3	0.00
08/07/2016	2032 On 02-February-17	9.51	Put	Bond Future	3078	3	3078	3	0.00
08/07/2016	2032 On 02-February-17	9.53	Put	Bond Future	3014	3	3014	3	0.00
08/07/2016	2033 On 04-August-16			Bond Future	108.53	109.1347	108.5306	109.1347	4,353.00
08/07/2016	2033 On 04-August-16	104.99	Call	Bond Future	3541	4	3541	4	0.00
08/07/2016	2033 On 04-August-16	105.00	Call	Bond Future	3531	4	3531	4	0.00
08/07/2016	2033 On 04-August-16	105.01	Call	Bond Future	3521	4	3521	4	0.00
08/07/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2033 On 03-November-16			Bond Future	109.58	110.1926	109.5758	110.1926	0.00
08/07/2016	2033 On 03-November-16	109.18	Call	Bond Future	396	1	396	1	0.00
08/07/2016	2033 On 03-November-16	109.17	Call	Bond Future	406	1	406	1	0.00
08/07/2016	2033 On 03-November-16	109.16	Call	Bond Future	416	1	416	1	0.00
08/07/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2037 On 04-August-16			Bond Future	9.39	91.6807	9.3851	91.6807	41,219.00
08/07/2016	2037 On 04-August-16	9.24	Call	Bond Future	958	1	958	1	0.00
08/07/2016	2037 On 04-August-16	9.25	Call	Bond Future	990	1	990	1	0.00
08/07/2016	2037 On 04-August-16	9.26	Call	Bond Future	1023	1	1023	1	0.00
08/07/2016	2037 On 04-August-16	9.25	Put	Bond Future	2143	3	2143	3	0.00
08/07/2016	2037 On 04-August-16	9.26	Put	Bond Future	2090	2	2090	2	0.00
08/07/2016	2037 On 04-August-16	9.24	Put	Bond Future	2198	3	2198	3	0.00
08/07/2016	2037 On 03-November-16			Bond Future	9.43	93.4182	9.4262	93.4182	0.00
08/07/2016	2037 On 03-November-16	10.35	Call	Bond Future	8024	8	8024	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
08/07/2016	2037 On 03-November-16	10.36	Call	Bond Future	8085	8	8085	8	0.00
08/07/2016	2037 On 03-November-16	10.37	Call	Bond Future	8146	8	8146	8	0.00
08/07/2016	2037 On 03-November-16	10.36	Put	Bond Future	757	1	757	1	0.00
08/07/2016	2037 On 03-November-16	10.37	Put	Bond Future	744	1	744	1	0.00
08/07/2016	2037 On 03-November-16	10.35	Put	Bond Future	770	1	770	1	0.00
08/07/2016	2037 On 02-February-17			Bond Future	9.46	91.0178	9.4622	91.0178	0.00
08/07/2016	2037 On 02-February-17	9.66	Call	Bond Future	5045	5	5045	5	0.00
08/07/2016	2037 On 02-February-17	9.68	Call	Bond Future	5137	5	5137	5	0.00
08/07/2016	2037 On 02-February-17	9.67	Call	Bond Future	5091	5	5091	5	0.00
08/07/2016	2037 On 02-February-17	9.66	Put	Bond Future	3426	4	3426	4	0.00
08/07/2016	2037 On 02-February-17	9.67	Put	Bond Future	3391	4	3391	4	0.00
08/07/2016	2037 On 02-February-17	9.68	Put	Bond Future	3356	4	3356	4	0.00
08/07/2016	2038 On 04-August-16			Bond Future	134.71	134.6921	134.7078	134.6921	21,368.00
08/07/2016	2038 On 04-August-16	129.31	Call	Bond Future	5398	5	5398	5	0.00
08/07/2016	2038 On 04-August-16	129.30	Call	Bond Future	5408	5	5408	5	0.00
08/07/2016	2038 On 04-August-16	129.32	Call	Bond Future	5388	5	5388	5	0.00
08/07/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2038 On 03-November-16			Bond Future	137.27	137.2528	137.2672	137.2528	0.00
08/07/2016	2038 On 03-November-16	136.33	Call	Bond Future	937	1	937	1	0.00
08/07/2016	2038 On 03-November-16	136.32	Call	Bond Future	947	1	947	1	0.00
08/07/2016	2038 On 03-November-16	136.31	Call	Bond Future	957	1	957	1	0.00
08/07/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2040 On 04-August-16			Bond Future	9.44	95.5155	9.4351	95.5155	722.00
08/07/2016	2040 On 04-August-16	9.51	Call	Bond Future	1987	2	1987	2	0.00
08/07/2016	2040 On 04-August-16	9.50	Call	Bond Future	1936	2	1936	2	0.00
08/07/2016	2040 On 04-August-16	9.49	Call	Bond Future	1887	2	1887	2	0.00
08/07/2016	2040 On 04-August-16	9.51	Put	Bond Future	1311	2	1311	2	0.00
08/07/2016	2040 On 04-August-16	9.50	Put	Bond Future	1351	2	1351	2	0.00
08/07/2016	2040 On 04-August-16	9.49	Put	Bond Future	1391	2	1391	2	0.00
08/07/2016	2040 On 03-November-16			Bond Future	9.48	97.3256	9.4763	97.3256	0.00

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08/07/2016	2040 On 03-November-16	9.70	Call	Bond Future	4494	4	4494	4	0.00
08/07/2016	2040 On 03-November-16	9.71	Call	Bond Future	4546	4	4546	4	0.00
08/07/2016	2040 On 03-November-16	9.69	Call	Bond Future	4442	4	4442	4	0.00
08/07/2016	2040 On 03-November-16	9.69	Put	Bond Future	2552	3	2552	3	0.00
08/07/2016	2040 On 03-November-16	9.71	Put	Bond Future	2482	3	2482	3	0.00
08/07/2016	2040 On 03-November-16	9.70	Put	Bond Future	2517	3	2517	3	0.00
08/07/2016	2044 On 04-August-16			Bond Future	9.46	92.5830	9.4647	92.5830	19,251.00
08/07/2016	2044 On 04-August-16	9.51	Call	Bond Future	1866	2	1866	2	0.00
08/07/2016	2044 On 04-August-16	9.50	Call	Bond Future	1817	1	1817	1	0.00
08/07/2016	2044 On 04-August-16	9.49	Call	Bond Future	1769	1	1769	1	0.00
08/07/2016	2044 On 04-August-16	9.50	Put	Bond Future	1495	2	1495	2	0.00
08/07/2016	2044 On 04-August-16	9.51	Put	Bond Future	1453	2	1453	2	0.00
08/07/2016	2044 On 04-August-16	9.49	Put	Bond Future	1538	2	1538	2	0.00
08/07/2016	2044 On 03-November-16			Bond Future	9.50	94.3376	9.5050	94.3376	285.00
08/07/2016	2044 On 03-November-16	10.42	Call	Bond Future	8619	8	8619	8	0.00
08/07/2016	2044 On 03-November-16	10.43	Call	Bond Future	8682	8	8682	8	0.00
08/07/2016	2044 On 03-November-16	10.41	Call	Bond Future	8555	8	8555	8	0.00
08/07/2016	2044 On 03-November-16	10.43	Put	Bond Future	893	1	893	1	0.00
08/07/2016	2044 On 03-November-16	10.42	Put	Bond Future	907	1	907	1	0.00
08/07/2016	2044 On 03-November-16	10.41	Put	Bond Future	922	1	922	1	0.00
08/07/2016	2044 On 02-February-17			Bond Future	9.54	91.8303	9.5406	91.8303	0.00
08/07/2016	2044 On 02-February-17	9.77	Call	Bond Future	5663	5	5663	5	0.00
08/07/2016	2044 On 02-February-17	9.76	Call	Bond Future	5613	5	5613	5	0.00
08/07/2016	2044 On 02-February-17	9.78	Call	Bond Future	5713	5	5713	5	0.00
08/07/2016	2044 On 02-February-17	9.77	Put	Bond Future	3635	4	3635	4	0.00
08/07/2016	2044 On 02-February-17	9.78	Put	Bond Future	3598	4	3598	4	0.00
08/07/2016	2044 On 02-February-17	9.76	Put	Bond Future	3672	4	3672	4	0.00
08/07/2016	2046 On 04-August-16			Bond Future	134.66	135.8017	134.6585	135.8017	17,314.00
08/07/2016	2046 On 04-August-16	129.00	Call	Bond Future	5659	7	5659	7	0.00
08/07/2016	2046 On 04-August-16	129.01	Call	Bond Future	5649	7	5649	7	0.00
08/07/2016	2046 On 04-August-16	129.02	Call	Bond Future	5639	7	5639	7	0.00
08/07/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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08/07/2016	2046 On 03-November-16			Bond Future	135.71	136.8811	135.7148	136.8811	0.00
08/07/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
08/07/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
08/07/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
08/07/2016	2046 On 03-November-16	137.09	Put	Bond Future	1375	0	1375	0	0.00
08/07/2016	2046 On 03-November-16	137.07	Put	Bond Future	1355	0	1355	0	0.00
08/07/2016	2046 On 03-November-16	137.08	Put	Bond Future	1365	0	1365	0	0.00
08/07/2016	2050 On 04-August-16			Bond Future	143.52	145.0526	143.5169	145.0526	21,635.00
08/07/2016	2050 On 04-August-16	139.12	Call	Bond Future	4397	6	4397	6	0.00
08/07/2016	2050 On 04-August-16	139.14	Call	Bond Future	4377	6	4377	6	0.00
08/07/2016	2050 On 04-August-16	139.13	Call	Bond Future	4387	6	4387	6	0.00
08/07/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
08/07/2016	2050 On 03-November-16			Bond Future	146.24	147.8101	146.2436	147.8101	0.00
08/07/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
08/07/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
08/07/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
08/07/2016	2050 On 03-November-16	149.53	Put	Bond Future	3286	2	3286	2	0.00
08/07/2016	2050 On 03-November-16	149.54	Put	Bond Future	3296	2	3296	2	0.00
08/07/2016	2050 On 03-November-16	149.52	Put	Bond Future	3276	2	3276	2	0.00
08/07/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	AL37 On 04-August-16			Index Future	493.66	492.8480	493.6640	492.8480	15.00
08/07/2016	AL37 On 03-November-16			Index Future	503.12	502.2880	503.1150	502.2880	0.00
08/07/2016	AL7T On 04-August-16			Index Future	574.28	572.4020	574.2810	572.4020	11.00
08/07/2016	AL7T On 03-November-16			Index Future	585.28	583.3660	585.2750	583.3660	0.00
08/07/2016	ALBI On 04-August-16			Index Future	522.28	520.1760	522.2790	520.1760	728.00
08/07/2016	ALBI On 03-November-16			Index Future	532.28	530.1400	532.2780	530.1400	12.00
08/07/2016	ALBI On 02-February-17			Index Future	542.85	540.6720	542.8480	540.6720	0.00
08/07/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/07/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/07/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2016	EL28 On 04-August-16			Bond Future	132.70	132.6831	132.6995	132.6831	0.00
08/07/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5839	6	5839	6	0.00
08/07/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5829	6	5829	6	0.00
08/07/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5819	6	5819	6	0.00
08/07/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
08/07/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
08/07/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
08/07/2016	EL28 On 03-November-16			Bond Future	133.56	133.5449	133.5603	133.5449	0.00
08/07/2016	EL28 On 03-November-16	132.15	Call	Bond Future	1410	1	1410	1	0.00
08/07/2016	EL28 On 03-November-16	132.17	Call	Bond Future	1390	1	1390	1	0.00
08/07/2016	EL28 On 03-November-16	132.16	Call	Bond Future	1400	1	1400	1	0.00
08/07/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
08/07/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
08/07/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
08/07/2016	ES33 On 04-August-16			Bond Future	10.26	80.6004	10.2584	80.6004	8,882.00
08/07/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
08/07/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
08/07/2016	ES33 On 04-August-16	10.26	Call	Bond Future	10	0	10	0	0.00
08/07/2016	ES33 On 04-August-16	10.24	Put	Bond Future	122	0	122	0	0.00
08/07/2016	ES33 On 04-August-16	10.26	Put	Bond Future	0	0	0	0	0.00
08/07/2016	ES33 On 04-August-16	10.25	Put	Bond Future	56	0	56	0	0.00
08/07/2016	ES33 On 03-November-16			Bond Future	10.33	78.3352	10.3312	78.3352	0.00
08/07/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6028	6	6028	6	0.00
08/07/2016	ES33 On 03-November-16	11.29	Call	Bond Future	5912	6	5912	6	0.00
08/07/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5970	6	5970	6	0.00
08/07/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
08/07/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
08/07/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
08/07/2016	ES33 On 02-February-17			Bond Future	10.40	79.8920	10.4013	79.8920	0.00
08/07/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1332	1	1332	1	0.00
08/07/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1269	1	1269	1	0.00
08/07/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1206	1	1206	1	0.00
08/07/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
08/07/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
08/07/2016	ES42 On 04-August-16			Bond Future	10.38	85.0862	10.3780	85.0862	7,270.00
08/07/2016	ES42 On 03-November-16			Bond Future	10.45	82.4360	10.4484	82.4360	0.00
08/07/2016	GOVI On 04-August-16			GOVI	520.12	518.2160	520.1160	518.2160	448.00
08/07/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
08/07/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
08/07/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
08/07/2016	GOVI On 04-August-16	521.01	Put	GOVI	8940	3	8940	3	0.00
08/07/2016	GOVI On 04-August-16	520.99	Put	GOVI	8740	3	8740	3	0.00
08/07/2016	GOVI On 04-August-16	521.00	Put	GOVI	8840	3	8840	3	0.00
08/07/2016	GOVI On 03-November-16			GOVI	530.07	528.1420	530.0740	528.1420	137.00
08/07/2016	GOVI On 03-November-16	476.11	Call	GOVI	539640	52	539640	52	0.00
08/07/2016	GOVI On 03-November-16	476.12	Call	GOVI	539540	52	539540	52	0.00
08/07/2016	GOVI On 03-November-16	476.13	Call	GOVI	539440	52	539440	52	0.00
08/07/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
08/07/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
08/07/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
08/07/2016	GOVI On 02-February-17			GOVI	540.60	538.6350	540.6000	538.6350	0.00
08/07/2016	GOVI On 02-February-17	533.32	Call	GOVI	72800	5	72800	5	0.00
08/07/2016	GOVI On 02-February-17	533.34	Call	GOVI	72600	5	72600	5	0.00
08/07/2016	GOVI On 02-February-17	533.33	Call	GOVI	72700	5	72700	5	0.00
08/07/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
08/07/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
08/07/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
08/07/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/07/2016	IGOV On 04-August-16			Index Future	248.22	248.6580	248.2200	248.6580	1,059.00
08/07/2016	IGOV On 03-November-16			Index Future	252.99	253.4360	252.9870	253.4360	24.00
08/07/2016	IGOV On 02-February-17			Index Future	258.03	258.4860	258.0260	258.4860	0.00
08/07/2016	ILBI On 04-August-16			Index Future	672.49	673.1850	672.4890	673.1850	156.00
08/07/2016	ILBI On 03-November-16			Index Future	685.32	686.0300	685.3200	686.0300	0.00
08/07/2016	IS01 On 19-December-16			Interest Rate Swap	100.08	100.0803	100.0775	100.0803	0.00
08/07/2016	IS01 On 16-March-17			Interest Rate Swap	100.05	100.0519	100.0454	100.0519	0.00
08/07/2016	IS01 On 15-June-17			Interest Rate Swap	99.70	99.7136	99.7030	99.7136	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2016	IS01 On 21-September-17			Interest Rate Swap	99.79	99.8090	99.7929	99.8090	0.00
08/07/2016	IS02 On 18-December-17			Interest Rate Swap	100.12	100.1429	100.1220	100.1429	0.00
08/07/2016	IS02 On 16-March-18			Interest Rate Swap	99.45	99.4838	99.4550	99.4838	0.00
08/07/2016	IS02 On 15-June-18			Interest Rate Swap	99.19	99.2076	99.1927	99.2076	0.00
08/07/2016	IS02 On 21-September-18			Interest Rate Swap	99.32	99.3339	99.3180	99.3339	0.00
08/07/2016	IS05 On 17-December-20			Interest Rate Swap	98.42	98.6218	98.4210	98.6218	0.00
08/07/2016	IS05 On 16-March-21			Interest Rate Swap	97.78	98.0036	97.7828	98.0036	0.00
08/07/2016	IS05 On 15-June-21			Interest Rate Swap	97.11	97.3463	97.1082	97.3463	0.00
08/07/2016	IS05 On 21-September-21			Interest Rate Swap	97.40	97.6531	97.4033	97.6531	0.00
08/07/2016	IS10 On 17-December-25			Interest Rate Swap	98.78	99.0848	98.7849	99.0848	0.00
08/07/2016	IS10 On 16-March-26			Interest Rate Swap	95.90	96.2093	95.9014	96.2093	0.00
08/07/2016	IS10 On 15-June-26			Interest Rate Swap	94.69	95.0042	94.6862	95.0042	0.00
08/07/2016	IS10 On 21-September-26			Interest Rate Swap	96.75	97.0826	96.7520	97.0826	0.00
08/07/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/07/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/07/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/07/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/07/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
08/07/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
08/07/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
08/07/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
08/07/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
08/07/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
08/07/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
08/07/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
08/07/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.72	92.2800	7.7200	92.2800	0.00
08/07/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.76	92.2400	7.7600	92.2400	0.00
08/07/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.80	92.2000	7.8000	92.2000	0.00
08/07/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
08/07/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
08/07/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
08/07/2016	R023 On 04-August-16			Bond Future	8.47	99.6264	8.4723	99.6264	11,610.00
08/07/2016	R023 On 04-August-16	8.24	Call	Bond Future	321	0	321	0	0.00
08/07/2016	R023 On 04-August-16	8.26	Call	Bond Future	349	0	349	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2016	R023 On 04-August-16	8.25	Call	Bond Future	334	0	334	0	0.00
08/07/2016	R023 On 04-August-16	8.25	Put	Bond Future	1418	2	1418	2	0.00
08/07/2016	R023 On 04-August-16	8.24	Put	Bond Future	1454	2	1454	2	0.00
08/07/2016	R023 On 04-August-16	8.26	Put	Bond Future	1383	2	1383	2	0.00
08/07/2016	R023 On 03-November-16			Bond Future	8.51	97.5832	8.5093	97.5832	607.00
08/07/2016	R023 On 03-November-16	9.73	Call	Bond Future	5682	5	5682	5	0.00
08/07/2016	R023 On 03-November-16	9.75	Call	Bond Future	5762	6	5762	6	0.00
08/07/2016	R023 On 03-November-16	9.74	Call	Bond Future	5722	6	5722	6	0.00
08/07/2016	R023 On 03-November-16	9.74	Put	Bond Future	149	0	149	0	0.00
08/07/2016	R023 On 03-November-16	9.75	Put	Bond Future	146	0	146	0	0.00
08/07/2016	R023 On 03-November-16	9.73	Put	Bond Future	153	0	153	0	0.00
08/07/2016	R023 On 02-February-17			Bond Future	8.54	99.5222	8.5373	99.5222	0.00
08/07/2016	R023 On 02-February-17	8.86	Call	Bond Future	2871	3	2871	3	0.00
08/07/2016	R023 On 02-February-17	8.85	Call	Bond Future	2843	3	2843	3	0.00
08/07/2016	R023 On 02-February-17	8.84	Call	Bond Future	2815	3	2815	3	0.00
08/07/2016	R023 On 02-February-17	8.85	Put	Bond Future	1433	2	1433	2	0.00
08/07/2016	R023 On 02-February-17	8.84	Put	Bond Future	1450	2	1450	2	0.00
08/07/2016	R023 On 02-February-17	8.86	Put	Bond Future	1416	2	1416	2	0.00
08/07/2016	R035 On 04-August-16			Bond Future	9.33	99.4769	9.3293	99.4769	4,572.00
08/07/2016	R035 On 04-August-16	10.35	Call	Bond Future	8088	8	8088	8	0.00
08/07/2016	R035 On 04-August-16	10.36	Call	Bond Future	8162	8	8162	8	0.00
08/07/2016	R035 On 04-August-16	10.37	Call	Bond Future	8236	8	8236	8	0.00
08/07/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R035 On 03-November-16			Bond Future	9.37	96.8602	9.3737	96.8602	0.00
08/07/2016	R035 On 03-November-16	9.57	Call	Bond Future	1625	1	1625	1	0.00
08/07/2016	R035 On 03-November-16	9.59	Call	Bond Future	1788	1	1788	1	0.00
08/07/2016	R035 On 03-November-16	9.58	Call	Bond Future	1707	1	1707	1	0.00
08/07/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R186 On 04-August-16			Bond Future	8.71	113.0757	8.7131	113.0757	96,020.00
08/07/2016	R186 On 04-August-16	9.20	Call	Bond Future	3651	3	3651	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
08/07/2016	R186 On 04-August-16	8.85	Call	Bond Future	1742	2	1742	2	750.00
08/07/2016	R186 On 04-August-16	8.90	Call	Bond Future	1978	2	1978	2	500.00
08/07/2016	R186 On 04-August-16	9.60	Call	Bond Future	6232	6	6232	6	0.00
08/07/2016	R186 On 04-August-16	8.51	Call	Bond Future	578	0	578	0	0.00
08/07/2016	R186 On 04-August-16	8.49	Call	Bond Future	534	0	534	0	0.00
08/07/2016	R186 On 04-August-16	10.00	Call	Bond Future	8858	8	8858	8	0.00
08/07/2016	R186 On 04-August-16	9.25	Call	Bond Future	3961	4	3961	4	0.00
08/07/2016	R186 On 04-August-16	9.35	Call	Bond Future	4596	4	4596	4	500.00
08/07/2016	R186 On 04-August-16	9.40	Call	Bond Future	4919	5	4919	5	0.00
08/07/2016	R186 On 04-August-16	8.50	Call	Bond Future	555	0	555	0	0.00
08/07/2016	R186 On 04-August-16	9.30	Call	Bond Future	4276	4	4276	4	500.00
08/07/2016	R186 On 04-August-16	9.10	Call	Bond Future	3053	3	3053	3	0.00
08/07/2016	R186 On 04-August-16	8.90	Put	Bond Future	629	1	629	1	0.00
08/07/2016	R186 On 04-August-16	9.20	Put	Bond Future	182	0	182	0	2,500.00
08/07/2016	R186 On 04-August-16	9.10	Put	Bond Future	285	0	285	0	2,500.00
08/07/2016	R186 On 04-August-16	9.60	Put	Bond Future	22	0	22	0	4,031.00
08/07/2016	R186 On 04-August-16	8.49	Put	Bond Future	2173	2	2173	2	0.00
08/07/2016	R186 On 04-August-16	8.85	Put	Bond Future	752	1	752	1	0.00
08/07/2016	R186 On 04-August-16	10.00	Put	Bond Future	1	0	1	0	6,500.00
08/07/2016	R186 On 04-August-16	8.51	Put	Bond Future	2069	2	2069	2	0.00
08/07/2016	R186 On 04-August-16	9.25	Put	Bond Future	144	0	144	0	1,000.00
08/07/2016	R186 On 04-August-16	9.35	Put	Bond Future	88	0	88	0	0.00
08/07/2016	R186 On 04-August-16	8.50	Put	Bond Future	2121	2	2121	2	0.00
08/07/2016	R186 On 04-August-16	9.30	Put	Bond Future	113	0	113	0	0.00
08/07/2016	R186 On 04-August-16	9.40	Put	Bond Future	68	0	68	0	3,569.00
08/07/2016	R186 On 03-November-16			Bond Future	8.75	115.2184	8.7489	115.2184	1,253.00
08/07/2016	R186 On 03-November-16	9.66	Call	Bond Future	6780	6	6780	6	0.00
08/07/2016	R186 On 03-November-16	8.96	Call	Bond Future	3269	3	3269	3	0.00
08/07/2016	R186 On 03-November-16	9.40	Call	Bond Future	5370	5	5370	5	1,425.00
08/07/2016	R186 On 03-November-16	9.20	Call	Bond Future	4363	4	4363	4	1,425.00
08/07/2016	R186 On 03-November-16	8.95	Call	Bond Future	3226	3	3226	3	0.00
08/07/2016	R186 On 03-November-16	8.97	Call	Bond Future	3311	3	3311	3	0.00
08/07/2016	R186 On 03-November-16	9.71	Call	Bond Future	7061	7	7061	7	0.00
08/07/2016	R186 On 03-November-16	9.66	Put	Bond Future	526	1	526	1	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2016	R186 On 03-November-16	9.71	Put	Bond Future	478	1	478	1	5,000.00
08/07/2016	R186 On 03-November-16	8.96	Put	Bond Future	1776	2	1776	2	0.00
08/07/2016	R186 On 03-November-16	8.97	Put	Bond Future	1748	2	1748	2	0.00
08/07/2016	R186 On 03-November-16	9.20	Put	Bond Future	1205	1	1205	1	0.00
08/07/2016	R186 On 03-November-16	8.95	Put	Bond Future	1803	2	1803	2	0.00
08/07/2016	R186 On 03-November-16	9.40	Put	Bond Future	851	1	851	1	0.00
08/07/2016	R197 On 04-August-16			Bond Future	299.48	299.4433	299.4766	299.4433	1,608.00
08/07/2016	R197 On 04-August-16	293.98	Call	Bond Future	5497	5	5497	5	0.00
08/07/2016	R197 On 04-August-16	293.96	Call	Bond Future	5517	5	5517	5	0.00
08/07/2016	R197 On 04-August-16	293.97	Call	Bond Future	5507	5	5507	5	0.00
08/07/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R197 On 03-November-16			Bond Future	305.17	305.1358	305.1665	305.1358	0.00
08/07/2016	R197 On 03-November-16	303.56	Call	Bond Future	1607	2	1607	2	0.00
08/07/2016	R197 On 03-November-16	303.58	Call	Bond Future	1587	2	1587	2	0.00
08/07/2016	R197 On 03-November-16	303.57	Call	Bond Future	1597	2	1597	2	0.00
08/07/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R202 On 04-August-16			Bond Future	249.47	249.4406	249.4689	249.4406	37,066.00
08/07/2016	R202 On 04-August-16	243.26	Call	Bond Future	6669	7	6669	7	0.00
08/07/2016	R202 On 04-August-16	243.25	Call	Bond Future	6678	7	6678	7	0.00
08/07/2016	R202 On 04-August-16	243.24	Call	Bond Future	6686	7	6686	7	0.00
08/07/2016	R202 On 04-August-16	243.25	Put	Bond Future	459	0	459	0	0.00
08/07/2016	R202 On 04-August-16	243.26	Put	Bond Future	461	0	461	0	0.00
08/07/2016	R202 On 04-August-16	243.24	Put	Bond Future	458	0	458	0	0.00
08/07/2016	R202 On 03-November-16			Bond Future	254.21	254.1825	254.2087	254.1825	0.00
08/07/2016	R202 On 03-November-16	253.85	Call	Bond Future	359	0	359	0	0.00
08/07/2016	R202 On 03-November-16	253.86	Call	Bond Future	349	0	349	0	0.00
08/07/2016	R202 On 03-November-16	253.87	Call	Bond Future	339	0	339	0	0.00
08/07/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2016	R203 On 04-August-16			Bond Future	7.51	104.0509	7.5143	104.0509	58,231.00
08/07/2016	R203 On 04-August-16	7.24	Call	Bond Future	33	0	33	0	0.00
08/07/2016	R203 On 04-August-16	7.26	Call	Bond Future	37	0	37	0	0.00
08/07/2016	R203 On 04-August-16	7.25	Call	Bond Future	35	0	35	0	0.00
08/07/2016	R203 On 04-August-16	7.24	Put	Bond Future	320	0	320	0	0.00
08/07/2016	R203 On 04-August-16	7.26	Put	Bond Future	303	0	303	0	0.00
08/07/2016	R203 On 04-August-16	7.25	Put	Bond Future	311	0	311	0	0.00
08/07/2016	R203 On 03-November-16			Bond Future	7.45	101.8508	7.4452	101.8508	0.00
08/07/2016	R203 On 03-November-16	8.84	Call	Bond Future	1134	1	1134	1	0.00
08/07/2016	R203 On 03-November-16	8.86	Call	Bond Future	1150	1	1150	1	0.00
08/07/2016	R203 On 03-November-16	8.85	Call	Bond Future	1142	1	1142	1	0.00
08/07/2016	R203 On 03-November-16	8.85	Put	Bond Future	6	0	6	0	0.00
08/07/2016	R203 On 03-November-16	8.86	Put	Bond Future	6	0	6	0	0.00
08/07/2016	R203 On 03-November-16	8.84	Put	Bond Future	6	0	6	0	0.00
08/07/2016	R203 On 02-February-17			Bond Future	7.21	103.8748	7.2139	103.8748	0.00
08/07/2016	R203 On 02-February-17	7.70	Call	Bond Future	382	0	382	0	0.00
08/07/2016	R203 On 02-February-17	7.72	Call	Bond Future	391	0	391	0	0.00
08/07/2016	R203 On 02-February-17	7.71	Call	Bond Future	386	0	386	0	0.00
08/07/2016	R203 On 02-February-17	7.71	Put	Bond Future	99	0	99	0	0.00
08/07/2016	R203 On 02-February-17	7.70	Put	Bond Future	101	0	101	0	0.00
08/07/2016	R203 On 02-February-17	7.72	Put	Bond Future	97	0	97	0	0.00
08/07/2016	R204 On 04-August-16			Bond Future	7.89	101.2517	7.8914	101.2517	33,282.00
08/07/2016	R204 On 04-August-16	7.76	Call	Bond Future	171	0	171	0	0.00
08/07/2016	R204 On 04-August-16	7.75	Call	Bond Future	164	0	164	0	0.00
08/07/2016	R204 On 04-August-16	7.74	Call	Bond Future	156	0	156	0	0.00
08/07/2016	R204 On 04-August-16	7.75	Put	Bond Future	464	1	464	1	0.00
08/07/2016	R204 On 04-August-16	7.74	Put	Bond Future	479	1	479	1	0.00
08/07/2016	R204 On 04-August-16	7.76	Put	Bond Future	451	0	451	0	0.00
08/07/2016	R204 On 03-November-16			Bond Future	7.91	103.1703	7.9060	103.1703	656.00
08/07/2016	R204 On 03-November-16	9.22	Call	Bond Future	2506	2	2506	2	0.00
08/07/2016	R204 On 03-November-16	9.21	Call	Bond Future	2488	2	2488	2	0.00
08/07/2016	R204 On 03-November-16	9.23	Call	Bond Future	2524	2	2524	2	0.00
08/07/2016	R204 On 03-November-16	9.22	Put	Bond Future	25	0	25	0	0.00
08/07/2016	R204 On 03-November-16	9.23	Put	Bond Future	24	0	24	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2016	R204 On 03-November-16	9.21	Put	Bond Future	26	0	26	0	0.00
08/07/2016	R204 On 02-February-17			Bond Future	7.89	101.1786	7.8858	101.1786	0.00
08/07/2016	R204 On 02-February-17	8.28	Call	Bond Future	1060	1	1060	1	0.00
08/07/2016	R204 On 02-February-17	8.29	Call	Bond Future	1071	1	1071	1	0.00
08/07/2016	R204 On 02-February-17	8.30	Call	Bond Future	1083	1	1083	1	0.00
08/07/2016	R204 On 02-February-17	8.28	Put	Bond Future	389	0	389	0	0.00
08/07/2016	R204 On 02-February-17	8.29	Put	Bond Future	383	0	383	0	0.00
08/07/2016	R204 On 02-February-17	8.30	Put	Bond Future	378	0	378	0	0.00
08/07/2016	R207 On 04-August-16			Bond Future	8.11	97.8601	8.1075	97.8601	74,935.00
08/07/2016	R207 On 04-August-16	8.00	Call	Bond Future	284	0	284	0	0.00
08/07/2016	R207 On 04-August-16	7.99	Call	Bond Future	273	0	273	0	0.00
08/07/2016	R207 On 04-August-16	8.01	Call	Bond Future	295	0	295	0	0.00
08/07/2016	R207 On 04-August-16	7.99	Put	Bond Future	614	1	614	1	0.00
08/07/2016	R207 On 04-August-16	8.00	Put	Bond Future	596	1	596	1	0.00
08/07/2016	R207 On 04-August-16	8.01	Put	Bond Future	578	1	578	1	0.00
08/07/2016	R207 On 02-February-17			Bond Future	8.14	98.0525	8.1373	98.0525	0.00
08/07/2016	R207 On 02-February-17	8.91	Call	Bond Future	2277	2	2277	2	62.00
08/07/2016	R207 On 02-February-17	9.22	Call	Bond Future	2903	3	2903	3	0.00
08/07/2016	R207 On 02-February-17	9.24	Call	Bond Future	2945	3	2945	3	0.00
08/07/2016	R207 On 02-February-17	9.23	Call	Bond Future	2924	3	2924	3	0.00
08/07/2016	R207 On 02-February-17	8.91	Put	Bond Future	346	0	346	0	0.00
08/07/2016	R207 On 02-February-17	9.22	Put	Bond Future	210	0	210	0	0.00
08/07/2016	R207 On 02-February-17	9.23	Put	Bond Future	207	0	207	0	0.00
08/07/2016	R207 On 02-February-17	9.24	Put	Bond Future	203	0	203	0	0.00
08/07/2016	R208 On 04-August-16			Bond Future	8.26	96.5525	8.2584	96.5525	48,487.00
08/07/2016	R208 On 04-August-16	7.99	Call	Bond Future	191	0	191	0	0.00
08/07/2016	R208 On 04-August-16	8.00	Call	Bond Future	200	0	200	0	0.00
08/07/2016	R208 On 04-August-16	8.01	Call	Bond Future	209	0	209	0	0.00
08/07/2016	R208 On 04-August-16	7.99	Put	Bond Future	1179	1	1179	1	0.00
08/07/2016	R208 On 04-August-16	8.00	Put	Bond Future	1151	1	1151	1	0.00
08/07/2016	R208 On 04-August-16	8.01	Put	Bond Future	1123	1	1123	1	0.00
08/07/2016	R208 On 03-November-16			Bond Future	8.29	94.9795	8.2913	94.9795	46.00
08/07/2016	R208 On 03-November-16	9.57	Call	Bond Future	4422	4	4422	4	0.00
08/07/2016	R208 On 03-November-16	9.59	Call	Bond Future	4484	4	4484	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2016	R208 On 03-November-16	9.58	Call	Bond Future	4453	4	4453	4	0.00
08/07/2016	R208 On 03-November-16	9.57	Put	Bond Future	75	0	75	0	0.00
08/07/2016	R208 On 03-November-16	9.58	Put	Bond Future	73	0	73	0	0.00
08/07/2016	R208 On 03-November-16	9.59	Put	Bond Future	71	0	71	0	0.00
08/07/2016	R208 On 02-February-17			Bond Future	8.31	96.8670	8.3099	96.8670	0.00
08/07/2016	R208 On 02-February-17	8.64	Call	Bond Future	2028	2	2028	2	0.00
08/07/2016	R208 On 02-February-17	8.63	Call	Bond Future	2007	2	2007	2	0.00
08/07/2016	R208 On 02-February-17	8.65	Call	Bond Future	2049	2	2049	2	0.00
08/07/2016	R208 On 02-February-17	8.65	Put	Bond Future	924	1	924	1	0.00
08/07/2016	R208 On 02-February-17	8.64	Put	Bond Future	935	1	935	1	0.00
08/07/2016	R208 On 02-February-17	8.63	Put	Bond Future	947	1	947	1	0.00
08/07/2016	R209 On 04-August-16			Bond Future	9.28	74.7046	9.2783	74.7046	55,153.00
08/07/2016	R209 On 04-August-16	9.24	Call	Bond Future	1081	1	1081	1	0.00
08/07/2016	R209 On 04-August-16	10.60	Call	Bond Future	8503	8	8503	8	5,624.00
08/07/2016	R209 On 04-August-16	9.26	Call	Bond Future	1148	1	1148	1	0.00
08/07/2016	R209 On 04-August-16	9.25	Call	Bond Future	1114	1	1114	1	0.00
08/07/2016	R209 On 04-August-16	9.70	Call	Bond Future	3173	3	3173	3	0.00
08/07/2016	R209 On 04-August-16	10.29	Call	Bond Future	6666	6	6666	6	0.00
08/07/2016	R209 On 04-August-16	9.60	Call	Bond Future	2637	2	2637	2	5,624.00
08/07/2016	R209 On 04-August-16	9.40	Call	Bond Future	1688	1	1688	1	250.00
08/07/2016	R209 On 04-August-16	9.24	Put	Bond Future	1352	2	1352	2	0.00
08/07/2016	R209 On 04-August-16	10.60	Put	Bond Future	2	0	2	0	0.00
08/07/2016	R209 On 04-August-16	9.26	Put	Bond Future	1278	2	1278	2	0.00
08/07/2016	R209 On 04-August-16	9.25	Put	Bond Future	1315	2	1315	2	0.00
08/07/2016	R209 On 04-August-16	10.29	Put	Bond Future	17	0	17	0	250.00
08/07/2016	R209 On 04-August-16	9.70	Put	Bond Future	282	0	282	0	250.00
08/07/2016	R209 On 04-August-16	9.60	Put	Bond Future	416	1	416	1	0.00
08/07/2016	R209 On 04-August-16	9.40	Put	Bond Future	835	1	835	1	0.00
08/07/2016	R209 On 03-November-16			Bond Future	9.32	72.9696	9.3168	72.9696	0.00
08/07/2016	R209 On 03-November-16	10.24	Call	Bond Future	6662	6	6662	6	0.00
08/07/2016	R209 On 03-November-16	10.26	Call	Bond Future	6763	6	6763	6	0.00
08/07/2016	R209 On 03-November-16	10.25	Call	Bond Future	6713	6	6713	6	0.00
08/07/2016	R209 On 03-November-16	10.25	Put	Bond Future	591	1	591	1	5,000.00
08/07/2016	R209 On 03-November-16	10.26	Put	Bond Future	580	1	580	1	0.00

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08/07/2016	R209 On 03-November-16	10.24	Put	Bond Future	602	1	602	1	0.00
08/07/2016	R209 On 02-February-17			Bond Future	9.35	74.4198	9.3500	74.4198	0.00
08/07/2016	R209 On 02-February-17	9.53	Call	Bond Future	4034	4	4034	4	0.00
08/07/2016	R209 On 02-February-17	9.55	Call	Bond Future	4111	4	4111	4	0.00
08/07/2016	R209 On 02-February-17	9.54	Call	Bond Future	4073	4	4073	4	0.00
08/07/2016	R209 On 02-February-17	9.53	Put	Bond Future	2797	3	2797	3	0.00
08/07/2016	R209 On 02-February-17	9.54	Put	Bond Future	2768	3	2768	3	0.00
08/07/2016	R209 On 02-February-17	9.55	Put	Bond Future	2739	3	2739	3	0.00
08/07/2016	R210 On 04-August-16			Bond Future	189.39	189.3730	189.3941	189.3730	2,571.00
08/07/2016	R210 On 04-August-16	181.51	Call	Bond Future	7884	8	7884	8	0.00
08/07/2016	R210 On 04-August-16	181.50	Call	Bond Future	7894	8	7894	8	0.00
08/07/2016	R210 On 04-August-16	181.52	Call	Bond Future	7874	8	7874	8	0.00
08/07/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R210 On 03-November-16			Bond Future	190.72	190.6960	190.7156	190.6960	0.00
08/07/2016	R210 On 03-November-16	188.90	Call	Bond Future	1816	2	1816	2	0.00
08/07/2016	R210 On 03-November-16	188.92	Call	Bond Future	1796	2	1796	2	0.00
08/07/2016	R210 On 03-November-16	188.91	Call	Bond Future	1806	2	1806	2	0.00
08/07/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R211 On 04-August-16			Bond Future	139.87	139.8533	139.8675	139.8533	62.00
08/07/2016	R211 On 04-August-16	137.09	Call	Bond Future	2778	3	2778	3	0.00
08/07/2016	R211 On 04-August-16	137.07	Call	Bond Future	2798	3	2798	3	0.00
08/07/2016	R211 On 04-August-16	137.08	Call	Bond Future	2788	3	2788	3	0.00
08/07/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R211 On 03-November-16			Bond Future	142.52	142.5120	142.5250	142.5120	0.00
08/07/2016	R211 On 03-November-16	141.76	Call	Bond Future	765	1	765	1	0.00
08/07/2016	R211 On 03-November-16	141.75	Call	Bond Future	775	1	775	1	0.00
08/07/2016	R211 On 03-November-16	141.74	Call	Bond Future	785	1	785	1	0.00
08/07/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R212 On 04-August-16			Bond Future	146.25	146.2339	146.2505	146.2339	4,218.00
08/07/2016	R212 On 04-August-16	142.44	Call	Bond Future	3811	4	3811	4	0.00
08/07/2016	R212 On 04-August-16	142.43	Call	Bond Future	3821	4	3821	4	0.00
08/07/2016	R212 On 04-August-16	142.42	Call	Bond Future	3831	4	3831	4	0.00
08/07/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R212 On 03-November-16			Bond Future	149.03	149.0140	149.0292	149.0140	0.00
08/07/2016	R212 On 03-November-16	148.11	Call	Bond Future	919	1	919	1	0.00
08/07/2016	R212 On 03-November-16	148.12	Call	Bond Future	909	1	909	1	0.00
08/07/2016	R212 On 03-November-16	148.10	Call	Bond Future	929	1	929	1	0.00
08/07/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R213 On 04-August-16			Bond Future	9.16	85.5727	9.1585	85.5727	44,423.00
08/07/2016	R213 On 04-August-16	9.01	Call	Bond Future	727	1	727	1	0.00
08/07/2016	R213 On 04-August-16	8.99	Call	Bond Future	677	1	677	1	0.00
08/07/2016	R213 On 04-August-16	9.00	Call	Bond Future	701	1	701	1	0.00
08/07/2016	R213 On 04-August-16	8.99	Put	Bond Future	1863	2	1863	2	0.00
08/07/2016	R213 On 04-August-16	9.00	Put	Bond Future	1816	2	1816	2	0.00
08/07/2016	R213 On 04-August-16	9.01	Put	Bond Future	1771	2	1771	2	0.00
08/07/2016	R213 On 03-November-16			Bond Future	9.20	83.6436	9.2001	83.6436	0.00
08/07/2016	R213 On 03-November-16	10.20	Call	Bond Future	6993	7	6993	7	0.00
08/07/2016	R213 On 03-November-16	10.19	Call	Bond Future	6940	7	6940	7	0.00
08/07/2016	R213 On 03-November-16	10.18	Call	Bond Future	6888	7	6888	7	0.00
08/07/2016	R213 On 03-November-16	10.19	Put	Bond Future	495	1	495	1	0.00
08/07/2016	R213 On 03-November-16	10.18	Put	Bond Future	504	1	504	1	0.00
08/07/2016	R213 On 03-November-16	10.20	Put	Bond Future	486	1	486	1	0.00
08/07/2016	R213 On 02-February-17			Bond Future	9.24	85.3057	9.2371	85.3057	0.00
08/07/2016	R213 On 02-February-17	9.40	Call	Bond Future	3882	4	3882	4	0.00
08/07/2016	R213 On 02-February-17	9.42	Call	Bond Future	3957	4	3957	4	0.00
08/07/2016	R213 On 02-February-17	9.41	Call	Bond Future	3919	4	3919	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2016	R213 On 02-February-17	9.40	Put	Bond Future	2782	3	2782	3	0.00
08/07/2016	R213 On 02-February-17	9.42	Put	Bond Future	2724	3	2724	3	0.00
08/07/2016	R213 On 02-February-17	9.41	Put	Bond Future	2753	3	2753	3	0.00
08/07/2016	R214 On 04-August-16			Bond Future	9.37	74.8981	9.3677	74.8981	30,086.00
08/07/2016	R214 On 04-August-16	9.30	Call	Bond Future	1042	1	1042	1	1,300.00
08/07/2016	R214 On 04-August-16	9.24	Call	Bond Future	858	1	858	1	0.00
08/07/2016	R214 On 04-August-16	11.30	Call	Bond Future	12243	12	12243	12	5,610.00
08/07/2016	R214 On 04-August-16	9.26	Call	Bond Future	917	1	917	1	0.00
08/07/2016	R214 On 04-August-16	9.25	Call	Bond Future	887	1	887	1	0.00
08/07/2016	R214 On 04-August-16	10.30	Call	Bond Future	6410	6	6410	6	5,610.00
08/07/2016	R214 On 04-August-16	8.55	Call	Bond Future	28	0	28	0	1,300.00
08/07/2016	R214 On 04-August-16	9.30	Put	Bond Future	1545	2	1545	2	0.00
08/07/2016	R214 On 04-August-16	9.26	Put	Bond Future	1720	2	1720	2	0.00
08/07/2016	R214 On 04-August-16	9.24	Put	Bond Future	1812	2	1812	2	0.00
08/07/2016	R214 On 04-August-16	11.30	Put	Bond Future	0	0	0	0	0.00
08/07/2016	R214 On 04-August-16	10.30	Put	Bond Future	28	0	28	0	0.00
08/07/2016	R214 On 04-August-16	9.25	Put	Bond Future	1765	2	1765	2	0.00
08/07/2016	R214 On 04-August-16	8.55	Put	Bond Future	6501	7	6501	7	0.00
08/07/2016	R214 On 03-November-16			Bond Future	9.41	73.0203	9.4071	73.0203	3,395.00
08/07/2016	R214 On 03-November-16	10.33	Call	Bond Future	6919	6	6919	6	0.00
08/07/2016	R214 On 03-November-16	10.35	Call	Bond Future	7023	7	7023	7	0.00
08/07/2016	R214 On 03-November-16	10.34	Call	Bond Future	6971	6	6971	6	0.00
08/07/2016	R214 On 03-November-16	10.33	Put	Bond Future	641	1	641	1	0.00
08/07/2016	R214 On 03-November-16	10.34	Put	Bond Future	630	1	630	1	0.00
08/07/2016	R214 On 03-November-16	10.35	Put	Bond Future	619	1	619	1	0.00
08/07/2016	R214 On 02-February-17			Bond Future	9.44	74.4713	9.4425	74.4713	0.00
08/07/2016	R214 On 02-February-17	9.67	Call	Bond Future	4458	4	4458	4	0.00
08/07/2016	R214 On 02-February-17	9.66	Call	Bond Future	4418	4	4418	4	0.00
08/07/2016	R214 On 02-February-17	9.68	Call	Bond Future	4499	4	4499	4	0.00
08/07/2016	R214 On 02-February-17	9.67	Put	Bond Future	2833	3	2833	3	0.00
08/07/2016	R214 On 02-February-17	9.66	Put	Bond Future	2863	3	2863	3	0.00
08/07/2016	R214 On 02-February-17	9.68	Put	Bond Future	2804	3	2804	3	0.00
08/07/2016	R248 On 04-August-16			Bond Future	9.45	96.1672	9.4484	96.1672	59,008.00
08/07/2016	R248 On 04-August-16	9.25	Call	Bond Future	919	1	919	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2016	R248 On 04-August-16	9.26	Call	Bond Future	951	1	951	1	0.00
08/07/2016	R248 On 04-August-16	9.24	Call	Bond Future	888	1	888	1	0.00
08/07/2016	R248 On 04-August-16	9.26	Put	Bond Future	2751	3	2751	3	0.00
08/07/2016	R248 On 04-August-16	9.25	Put	Bond Future	2816	3	2816	3	0.00
08/07/2016	R248 On 04-August-16	9.24	Put	Bond Future	2883	3	2883	3	0.00
08/07/2016	R248 On 03-November-16			Bond Future	9.49	93.5511	9.4900	93.5511	1,529.00
08/07/2016	R248 On 03-November-16	10.39	Call	Bond Future	8715	8	8715	8	0.00
08/07/2016	R248 On 03-November-16	10.38	Call	Bond Future	8651	8	8651	8	0.00
08/07/2016	R248 On 03-November-16	10.37	Call	Bond Future	8587	8	8587	8	0.00
08/07/2016	R248 On 03-November-16	10.38	Put	Bond Future	976	1	976	1	0.00
08/07/2016	R248 On 03-November-16	10.39	Put	Bond Future	961	1	961	1	0.00
08/07/2016	R248 On 03-November-16	10.37	Put	Bond Future	992	1	992	1	0.00
08/07/2016	R248 On 02-February-17			Bond Future	9.53	95.4101	9.5278	95.4101	0.00
08/07/2016	R248 On 02-February-17	9.76	Call	Bond Future	5892	5	5892	5	0.00
08/07/2016	R248 On 02-February-17	9.77	Call	Bond Future	5943	6	5943	6	0.00
08/07/2016	R248 On 02-February-17	9.78	Call	Bond Future	5994	6	5994	6	0.00
08/07/2016	R248 On 02-February-17	9.77	Put	Bond Future	3753	4	3753	4	0.00
08/07/2016	R248 On 02-February-17	9.76	Put	Bond Future	3790	4	3790	4	0.00
08/07/2016	R248 On 02-February-17	9.78	Put	Bond Future	3715	4	3715	4	0.00