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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/07/2016 TO: 07/07/2016

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	2025 On 04-August-16			Bond Future	127.92	127.7042	127.9195	127.7042	3,012.00
07/07/2016	2025 On 04-August-16	123.86	Call	Bond Future	4059	4	4	4	0.00
07/07/2016	2025 On 04-August-16	123.87	Call	Bond Future	4049	4	4	4	0.00
07/07/2016	2025 On 04-August-16	123.85	Call	Bond Future	4069	4	4	4	0.00
07/07/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
07/07/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
07/07/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
07/07/2016	2025 On 03-November-16			Bond Future	130.35	130.1327	130.3513	130.1327	0.00
07/07/2016	2025 On 03-November-16	129.23	Call	Bond Future	1121	1	1	1	0.00
07/07/2016	2025 On 03-November-16	129.22	Call	Bond Future	1131	1	1	1	0.00
07/07/2016	2025 On 03-November-16	129.21	Call	Bond Future	1141	1	1	1	0.00
07/07/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
07/07/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
07/07/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
07/07/2016	2030 On 04-August-16			Bond Future	9.17	90.8571	91.2582	90.8571	27,010.00
07/07/2016	2030 On 04-August-16	10.17	Call	Bond Future	6776	6	7	6	0.00
07/07/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
07/07/2016	2030 On 03-November-16			Bond Future	9.21	92.5795	92.9877	92.5795	0.00
07/07/2016	2030 On 03-November-16	9.33	Call	Bond Future	825	0	1	0	0.00
07/07/2016	2030 On 03-November-16	9.34	Call	Bond Future	895	0	1	0	0.00
07/07/2016	2030 On 03-November-16	9.35	Call	Bond Future	964	1	1	1	0.00
07/07/2016	2030 On 03-November-16	9.33	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
07/07/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
07/07/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
07/07/2016	2032 On 04-August-16			Bond Future	9.30	93.9919	94.4199	93.9919	13,640.00
07/07/2016	2032 On 04-August-16	8.99	Call	Bond Future	481	0	0	0	0.00
07/07/2016	2032 On 04-August-16	9.01	Call	Bond Future	521	0	1	0	0.00
07/07/2016	2032 On 04-August-16	9.00	Call	Bond Future	501	0	1	0	0.00
07/07/2016	2032 On 04-August-16	9.00	Put	Bond Future	2808	3	3	3	0.00
07/07/2016	2032 On 04-August-16	9.01	Put	Bond Future	2748	3	3	3	0.00
07/07/2016	2032 On 04-August-16	8.99	Put	Bond Future	2868	3	3	3	0.00
07/07/2016	2032 On 03-November-16			Bond Future	9.34	91.6149	92.0504	91.6149	0.00
07/07/2016	2032 On 03-November-16	10.28	Call	Bond Future	7360	7	7	7	0.00
07/07/2016	2032 On 03-November-16	10.30	Call	Bond Future	7471	7	7	7	0.00
07/07/2016	2032 On 03-November-16	10.29	Call	Bond Future	7415	7	7	7	0.00
07/07/2016	2032 On 03-November-16	10.28	Put	Bond Future	650	1	1	1	0.00
07/07/2016	2032 On 03-November-16	10.29	Put	Bond Future	637	1	1	1	0.00
07/07/2016	2032 On 03-November-16	10.30	Put	Bond Future	625	1	1	1	0.00
07/07/2016	2032 On 02-February-17			Bond Future	9.38	93.4381	93.8797	93.4381	0.00
07/07/2016	2032 On 02-February-17	9.51	Call	Bond Future	4218	4	4	4	0.00
07/07/2016	2032 On 02-February-17	9.53	Call	Bond Future	4300	4	4	4	0.00
07/07/2016	2032 On 02-February-17	9.52	Call	Bond Future	4259	4	4	4	0.00
07/07/2016	2032 On 02-February-17	9.52	Put	Bond Future	3228	3	3	3	0.00
07/07/2016	2032 On 02-February-17	9.51	Put	Bond Future	3261	3	3	3	0.00
07/07/2016	2032 On 02-February-17	9.53	Put	Bond Future	3195	3	3	3	0.00
07/07/2016	2033 On 04-August-16			Bond Future	109.13	109.1224	109.1347	109.1224	4,131.00
07/07/2016	2033 On 04-August-16	104.99	Call	Bond Future	4145	4	4	4	0.00
07/07/2016	2033 On 04-August-16	105.00	Call	Bond Future	4135	4	4	4	0.00
07/07/2016	2033 On 04-August-16	105.01	Call	Bond Future	4125	4	4	4	0.00
07/07/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
07/07/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
07/07/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
07/07/2016	2033 On 03-November-16			Bond Future	110.19	110.1806	110.1926	110.1806	0.00
07/07/2016	2033 On 03-November-16	109.18	Call	Bond Future	1013	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2016	2033 On 03-November-16	109.17	Call	Bond Future	1023	1	1	1	0.00
07/07/2016	2033 On 03-November-16	109.16	Call	Bond Future	1033	1	1	1	0.00
07/07/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
07/07/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
07/07/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
07/07/2016	2037 On 04-August-16			Bond Future	9.45	91.2124	91.6807	91.2124	41,219.00
07/07/2016	2037 On 04-August-16	9.24	Call	Bond Future	787	1	1	1	0.00
07/07/2016	2037 On 04-August-16	9.25	Call	Bond Future	815	1	1	1	0.00
07/07/2016	2037 On 04-August-16	9.26	Call	Bond Future	843	1	1	1	0.00
07/07/2016	2037 On 04-August-16	9.25	Put	Bond Future	2525	3	3	3	0.00
07/07/2016	2037 On 04-August-16	9.26	Put	Bond Future	2467	3	2	3	0.00
07/07/2016	2037 On 04-August-16	9.24	Put	Bond Future	2584	3	3	3	0.00
07/07/2016	2037 On 03-November-16			Bond Future	9.49	92.9416	93.4182	92.9416	0.00
07/07/2016	2037 On 03-November-16	10.35	Call	Bond Future	7568	7	8	7	0.00
07/07/2016	2037 On 03-November-16	10.36	Call	Bond Future	7627	7	8	7	0.00
07/07/2016	2037 On 03-November-16	10.37	Call	Bond Future	7686	7	8	7	0.00
07/07/2016	2037 On 03-November-16	10.36	Put	Bond Future	865	1	1	1	0.00
07/07/2016	2037 On 03-November-16	10.37	Put	Bond Future	851	1	1	1	0.00
07/07/2016	2037 On 03-November-16	10.35	Put	Bond Future	880	1	1	1	0.00
07/07/2016	2037 On 02-February-17			Bond Future	9.53	90.5342	91.0178	90.5342	0.00
07/07/2016	2037 On 02-February-17	9.66	Call	Bond Future	4724	4	5	4	0.00
07/07/2016	2037 On 02-February-17	9.68	Call	Bond Future	4812	5	5	5	0.00
07/07/2016	2037 On 02-February-17	9.67	Call	Bond Future	4768	5	5	5	0.00
07/07/2016	2037 On 02-February-17	9.66	Put	Bond Future	3682	4	4	4	0.00
07/07/2016	2037 On 02-February-17	9.67	Put	Bond Future	3645	4	4	4	0.00
07/07/2016	2037 On 02-February-17	9.68	Put	Bond Future	3609	4	4	4	0.00
07/07/2016	2038 On 04-August-16			Bond Future	134.69	134.6766	134.6921	134.6766	21,542.00
07/07/2016	2038 On 04-August-16	129.31	Call	Bond Future	5382	5	5	5	0.00
07/07/2016	2038 On 04-August-16	129.30	Call	Bond Future	5392	5	5	5	0.00
07/07/2016	2038 On 04-August-16	129.32	Call	Bond Future	5372	5	5	5	0.00
07/07/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
07/07/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00

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07/07/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
07/07/2016	2038 On 03-November-16			Bond Future	137.25	137.2375	137.2528	137.2375	0.00
07/07/2016	2038 On 03-November-16	136.33	Call	Bond Future	923	1	1	1	0.00
07/07/2016	2038 On 03-November-16	136.32	Call	Bond Future	933	1	1	1	0.00
07/07/2016	2038 On 03-November-16	136.31	Call	Bond Future	943	1	1	1	0.00
07/07/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
07/07/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
07/07/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
07/07/2016	2040 On 04-August-16			Bond Future	9.51	95.0143	95.5155	95.0143	722.00
07/07/2016	2040 On 04-August-16	9.51	Call	Bond Future	1668	1	2	1	0.00
07/07/2016	2040 On 04-August-16	9.50	Call	Bond Future	1623	1	2	1	0.00
07/07/2016	2040 On 04-August-16	9.49	Call	Bond Future	1579	1	2	1	0.00
07/07/2016	2040 On 04-August-16	9.51	Put	Bond Future	1635	2	2	2	0.00
07/07/2016	2040 On 04-August-16	9.50	Put	Bond Future	1679	2	2	2	0.00
07/07/2016	2040 On 04-August-16	9.49	Put	Bond Future	1725	2	2	2	0.00
07/07/2016	2040 On 03-November-16			Bond Future	9.55	96.8156	97.3256	96.8156	0.00
07/07/2016	2040 On 03-November-16	9.70	Call	Bond Future	4120	4	4	4	0.00
07/07/2016	2040 On 03-November-16	9.71	Call	Bond Future	4169	4	4	4	0.00
07/07/2016	2040 On 03-November-16	9.69	Call	Bond Future	4071	4	4	4	0.00
07/07/2016	2040 On 03-November-16	9.69	Put	Bond Future	2834	3	3	3	0.00
07/07/2016	2040 On 03-November-16	9.71	Put	Bond Future	2759	3	3	3	0.00
07/07/2016	2040 On 03-November-16	9.70	Put	Bond Future	2796	3	3	3	0.00
07/07/2016	2044 On 04-August-16			Bond Future	9.54	92.0784	92.5830	92.0784	19,251.00
07/07/2016	2044 On 04-August-16	9.51	Call	Bond Future	1538	1	2	1	0.00
07/07/2016	2044 On 04-August-16	9.50	Call	Bond Future	1496	1	1	1	0.00
07/07/2016	2044 On 04-August-16	9.49	Call	Bond Future	1454	1	1	1	0.00
07/07/2016	2044 On 04-August-16	9.50	Put	Bond Future	1867	2	2	2	0.00
07/07/2016	2044 On 04-August-16	9.51	Put	Bond Future	1819	2	2	2	0.00
07/07/2016	2044 On 04-August-16	9.49	Put	Bond Future	1916	2	2	2	0.00
07/07/2016	2044 On 03-November-16			Bond Future	9.58	93.8240	94.3376	93.8240	285.00
07/07/2016	2044 On 03-November-16	10.42	Call	Bond Future	8056	8	8	8	0.00
07/07/2016	2044 On 03-November-16	10.43	Call	Bond Future	8117	8	8	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
07/07/2016	2044 On 03-November-16	10.41	Call	Bond Future	7994	8	8	8	0.00
07/07/2016	2044 On 03-November-16	10.43	Put	Bond Future	1033	1	1	1	0.00
07/07/2016	2044 On 03-November-16	10.42	Put	Bond Future	1050	1	1	1	0.00
07/07/2016	2044 On 03-November-16	10.41	Put	Bond Future	1066	1	1	1	0.00
07/07/2016	2044 On 02-February-17			Bond Future	9.62	91.3091	91.8303	91.3091	0.00
07/07/2016	2044 On 02-February-17	9.77	Call	Bond Future	5255	5	5	5	0.00
07/07/2016	2044 On 02-February-17	9.76	Call	Bond Future	5208	5	5	5	0.00
07/07/2016	2044 On 02-February-17	9.78	Call	Bond Future	5303	5	5	5	0.00
07/07/2016	2044 On 02-February-17	9.77	Put	Bond Future	3946	4	4	4	0.00
07/07/2016	2044 On 02-February-17	9.78	Put	Bond Future	3907	4	4	4	0.00
07/07/2016	2044 On 02-February-17	9.76	Put	Bond Future	3985	4	4	4	0.00
07/07/2016	2046 On 04-August-16			Bond Future	135.80	135.4952	135.8017	135.4952	16,864.00
07/07/2016	2046 On 04-August-16	129.00	Call	Bond Future	6802	6	7	6	0.00
07/07/2016	2046 On 04-August-16	129.01	Call	Bond Future	6792	6	7	6	0.00
07/07/2016	2046 On 04-August-16	129.02	Call	Bond Future	6782	6	7	6	0.00
07/07/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
07/07/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
07/07/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
07/07/2016	2046 On 03-November-16			Bond Future	136.88	136.5696	136.8811	136.5696	0.00
07/07/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
07/07/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
07/07/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
07/07/2016	2046 On 03-November-16	137.09	Put	Bond Future	209	1	0	1	0.00
07/07/2016	2046 On 03-November-16	137.07	Put	Bond Future	189	1	0	1	0.00
07/07/2016	2046 On 03-November-16	137.08	Put	Bond Future	199	1	0	1	0.00
07/07/2016	2050 On 04-August-16			Bond Future	145.05	145.0360	145.0526	145.0360	21,135.00
07/07/2016	2050 On 04-August-16	139.12	Call	Bond Future	5933	6	6	6	0.00
07/07/2016	2050 On 04-August-16	139.14	Call	Bond Future	5913	6	6	6	0.00
07/07/2016	2050 On 04-August-16	139.13	Call	Bond Future	5923	6	6	6	0.00
07/07/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
07/07/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
07/07/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00

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07/07/2016	2050 On 03-November-16			Bond Future	147.81	147.7937	147.8101	147.7937	0.00
07/07/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
07/07/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
07/07/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
07/07/2016	2050 On 03-November-16	149.53	Put	Bond Future	1720	2	2	2	0.00
07/07/2016	2050 On 03-November-16	149.54	Put	Bond Future	1730	2	2	2	0.00
07/07/2016	2050 On 03-November-16	149.52	Put	Bond Future	1710	2	2	2	0.00
07/07/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	AL37 On 04-August-16			Index Future	492.85	492.1280	492.8480	492.1280	15.00
07/07/2016	AL37 On 03-November-16			Index Future	502.29	501.5580	502.2880	501.5580	0.00
07/07/2016	AL7T On 04-August-16			Index Future	572.40	570.5300	572.4020	570.5300	11.00
07/07/2016	AL7T On 03-November-16			Index Future	583.37	581.4610	583.3660	581.4610	0.00
07/07/2016	ALBI On 04-August-16			Index Future	520.18	518.3200	520.1760	518.3200	728.00
07/07/2016	ALBI On 03-November-16			Index Future	530.14	528.2510	530.1400	528.2510	12.00
07/07/2016	ALBI On 02-February-17			Index Future	540.67	538.7600	540.6720	538.7600	0.00
07/07/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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07/07/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/07/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2016	EL28 On 04-August-16			Bond Future	132.68	132.6665	132.6831	132.6665	0.00
07/07/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5823	6	6	6	0.00
07/07/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5813	6	6	6	0.00
07/07/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5803	6	6	6	0.00
07/07/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
07/07/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
07/07/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
07/07/2016	EL28 On 03-November-16			Bond Future	133.54	133.5288	133.5449	133.5288	0.00
07/07/2016	EL28 On 03-November-16	132.15	Call	Bond Future	1395	1	1	1	0.00
07/07/2016	EL28 On 03-November-16	132.17	Call	Bond Future	1375	1	1	1	0.00
07/07/2016	EL28 On 03-November-16	132.16	Call	Bond Future	1385	1	1	1	0.00
07/07/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
07/07/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
07/07/2016	EL28 On 03-November-16	132.17	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
07/07/2016	ES33 On 04-August-16			Bond Future	10.31	80.2631	80.6004	80.2631	8,882.00
07/07/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
07/07/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
07/07/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
07/07/2016	ES33 On 04-August-16	10.24	Put	Bond Future	495	1	0	1	0.00
07/07/2016	ES33 On 04-August-16	10.26	Put	Bond Future	362	1	0	1	0.00
07/07/2016	ES33 On 04-August-16	10.25	Put	Bond Future	429	1	0	1	0.00
07/07/2016	ES33 On 03-November-16			Bond Future	10.39	77.9921	78.3352	77.9921	0.00
07/07/2016	ES33 On 03-November-16	11.31	Call	Bond Future	5649	5	6	5	0.00
07/07/2016	ES33 On 03-November-16	11.29	Call	Bond Future	5533	5	6	5	0.00
07/07/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5591	5	6	5	0.00
07/07/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
07/07/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
07/07/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
07/07/2016	ES33 On 02-February-17			Bond Future	10.46	79.5441	79.8920	79.5441	0.00
07/07/2016	ES33 On 02-February-17	10.61	Call	Bond Future	946	1	1	1	0.00
07/07/2016	ES33 On 02-February-17	10.60	Call	Bond Future	883	1	1	1	0.00
07/07/2016	ES33 On 02-February-17	10.59	Call	Bond Future	820	0	1	0	0.00
07/07/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
07/07/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
07/07/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
07/07/2016	ES42 On 04-August-16			Bond Future	10.46	84.6625	85.0862	84.6625	7,270.00
07/07/2016	ES42 On 03-November-16			Bond Future	10.53	82.0049	82.4360	82.0049	0.00
07/07/2016	GOVI On 04-August-16			GOVI	518.22	516.4760	518.2160	516.4760	448.00
07/07/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
07/07/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
07/07/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
07/07/2016	GOVI On 04-August-16	521.01	Put	GOVI	27940	5	3	5	0.00
07/07/2016	GOVI On 04-August-16	520.99	Put	GOVI	27740	5	3	5	0.00
07/07/2016	GOVI On 04-August-16	521.00	Put	GOVI	27840	5	3	5	0.00
07/07/2016	GOVI On 03-November-16			GOVI	528.14	526.3720	528.1420	526.3720	137.00
07/07/2016	GOVI On 03-November-16	476.11	Call	GOVI	520320	50	52	50	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2016	GOVI On 03-November-16	476.12	Call	GOVI	520220	50	52	50	0.00
07/07/2016	GOVI On 03-November-16	476.13	Call	GOVI	520120	50	52	50	0.00
07/07/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
07/07/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
07/07/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
07/07/2016	GOVI On 02-February-17			GOVI	538.64	536.8440	538.6350	536.8440	0.00
07/07/2016	GOVI On 02-February-17	533.32	Call	GOVI	53150	4	5	4	0.00
07/07/2016	GOVI On 02-February-17	533.34	Call	GOVI	52950	4	5	4	0.00
07/07/2016	GOVI On 02-February-17	533.33	Call	GOVI	53050	4	5	4	0.00
07/07/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
07/07/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
07/07/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
07/07/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/07/2016	IGOV On 04-August-16			Index Future	248.66	248.5100	248.6580	248.5100	1,059.00
07/07/2016	IGOV On 03-November-16			Index Future	253.44	253.2870	253.4360	253.2870	24.00
07/07/2016	IGOV On 02-February-17			Index Future	258.49	258.3410	258.4860	258.3410	0.00
07/07/2016	ILBI On 04-August-16			Index Future	673.19	672.8340	673.1850	672.8340	156.00
07/07/2016	ILBI On 03-November-16			Index Future	686.03	685.6720	686.0300	685.6720	0.00
07/07/2016	IS01 On 19-December-16			Interest Rate Swap	100.08	100.0844	100.0803	100.0844	0.00
07/07/2016	IS01 On 16-March-17			Interest Rate Swap	100.05	100.0629	100.0519	100.0629	0.00
07/07/2016	IS01 On 15-June-17			Interest Rate Swap	99.71	99.7340	99.7136	99.7340	0.00
07/07/2016	IS01 On 21-September-17			Interest Rate Swap	99.81	99.8406	99.8090	99.8406	0.00
07/07/2016	IS02 On 18-December-17			Interest Rate Swap	100.14	100.1865	100.1429	100.1865	0.00
07/07/2016	IS02 On 16-March-18			Interest Rate Swap	99.48	99.5385	99.4838	99.5385	0.00
07/07/2016	IS02 On 15-June-18			Interest Rate Swap	99.21	99.2829	99.2076	99.2829	0.00
07/07/2016	IS02 On 21-September-18			Interest Rate Swap	99.33	99.4241	99.3339	99.4241	0.00
07/07/2016	IS05 On 17-December-20			Interest Rate Swap	98.62	98.7722	98.6218	98.7722	0.00
07/07/2016	IS05 On 16-March-21			Interest Rate Swap	98.00	98.1603	98.0036	98.1603	0.00
07/07/2016	IS05 On 15-June-21			Interest Rate Swap	97.35	97.5132	97.3463	97.5132	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2016	IS05 On 21-September-21			Interest Rate Swap	97.65	97.8378	97.6531	97.8378	0.00
07/07/2016	IS10 On 17-December-25			Interest Rate Swap	99.08	99.3886	99.0848	99.3886	0.00
07/07/2016	IS10 On 16-March-26			Interest Rate Swap	96.21	96.5304	96.2093	96.5304	0.00
07/07/2016	IS10 On 15-June-26			Interest Rate Swap	95.00	95.3394	95.0042	95.3394	0.00
07/07/2016	IS10 On 21-September-26			Interest Rate Swap	97.08	97.4250	97.0826	97.4250	0.00
07/07/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/07/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/07/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/07/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/07/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
07/07/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
07/07/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.46	92.5400	92.5400	92.5400	0.00
07/07/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.49	92.5100	92.5100	92.5100	0.00
07/07/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.52	92.4800	92.4800	92.4800	0.00
07/07/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.56	92.4400	92.4400	92.4400	0.00
07/07/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.62	92.3800	92.3800	92.3800	0.00
07/07/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.66	92.3400	92.3400	92.3400	0.00
07/07/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.72	92.2800	92.2800	92.2800	0.00
07/07/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.76	92.2400	92.2400	92.2400	0.00
07/07/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.80	92.2000	92.2000	92.2000	0.00
07/07/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.85	92.1500	92.1500	92.1500	0.00
07/07/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
07/07/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
07/07/2016	R023 On 04-August-16			Bond Future	8.52	99.4281	99.6264	99.4281	11,610.00
07/07/2016	R023 On 04-August-16	8.24	Call	Bond Future	274	0	0	0	0.00
07/07/2016	R023 On 04-August-16	8.26	Call	Bond Future	298	0	0	0	0.00
07/07/2016	R023 On 04-August-16	8.25	Call	Bond Future	286	0	0	0	0.00
07/07/2016	R023 On 04-August-16	8.25	Put	Bond Future	1593	2	2	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
07/07/2016	R023 On 04-August-16	8.24	Put	Bond Future	1630	2	2	2	0.00
07/07/2016	R023 On 04-August-16	8.26	Put	Bond Future	1556	2	2	2	0.00
07/07/2016	R023 On 03-November-16			Bond Future	8.56	97.3817	97.5832	97.3817	607.00
07/07/2016	R023 On 03-November-16	9.73	Call	Bond Future	5478	5	5	5	0.00
07/07/2016	R023 On 03-November-16	9.75	Call	Bond Future	5557	5	6	5	0.00
07/07/2016	R023 On 03-November-16	9.74	Call	Bond Future	5517	5	6	5	0.00
07/07/2016	R023 On 03-November-16	9.74	Put	Bond Future	171	0	0	0	0.00
07/07/2016	R023 On 03-November-16	9.75	Put	Bond Future	167	0	0	0	0.00
07/07/2016	R023 On 03-November-16	9.73	Put	Bond Future	175	0	0	0	0.00
07/07/2016	R023 On 02-February-17			Bond Future	8.59	99.3193	99.5222	99.3193	0.00
07/07/2016	R023 On 02-February-17	8.86	Call	Bond Future	2734	3	3	3	0.00
07/07/2016	R023 On 02-February-17	8.85	Call	Bond Future	2707	3	3	3	0.00
07/07/2016	R023 On 02-February-17	8.84	Call	Bond Future	2680	3	3	3	0.00
07/07/2016	R023 On 02-February-17	8.85	Put	Bond Future	1528	2	2	2	0.00
07/07/2016	R023 On 02-February-17	8.84	Put	Bond Future	1546	2	2	2	0.00
07/07/2016	R023 On 02-February-17	8.86	Put	Bond Future	1510	2	2	2	0.00
07/07/2016	R035 On 04-August-16			Bond Future	9.39	99.0068	99.4769	99.0068	4,572.00
07/07/2016	R035 On 04-August-16	10.35	Call	Bond Future	7615	7	8	7	0.00
07/07/2016	R035 On 04-August-16	10.36	Call	Bond Future	7689	7	8	7	0.00
07/07/2016	R035 On 04-August-16	10.37	Call	Bond Future	7763	7	8	7	0.00
07/07/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R035 On 03-November-16			Bond Future	9.43	96.3817	96.8602	96.3817	0.00
07/07/2016	R035 On 03-November-16	9.57	Call	Bond Future	1144	1	1	1	0.00
07/07/2016	R035 On 03-November-16	9.59	Call	Bond Future	1307	1	1	1	0.00
07/07/2016	R035 On 03-November-16	9.58	Call	Bond Future	1226	1	1	1	0.00
07/07/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R186 On 04-August-16			Bond Future	8.76	112.7062	113.0757	112.7062	96,285.00
07/07/2016	R186 On 04-August-16	9.20	Call	Bond Future	3342	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2016	R186 On 04-August-16	8.85	Call	Bond Future	1536	1	2	1	750.00
07/07/2016	R186 On 04-August-16	8.90	Call	Bond Future	1755	2	2	2	500.00
07/07/2016	R186 On 04-August-16	9.60	Call	Bond Future	5873	6	6	6	0.00
07/07/2016	R186 On 04-August-16	8.51	Call	Bond Future	488	0	0	0	0.00
07/07/2016	R186 On 04-August-16	8.49	Call	Bond Future	450	0	0	0	0.00
07/07/2016	R186 On 04-August-16	10.00	Call	Bond Future	8488	8	8	8	0.00
07/07/2016	R186 On 04-August-16	8.50	Call	Bond Future	469	0	0	0	0.00
07/07/2016	R186 On 04-August-16	9.30	Call	Bond Future	3948	4	4	4	500.00
07/07/2016	R186 On 04-August-16	9.25	Call	Bond Future	3642	3	4	3	0.00
07/07/2016	R186 On 04-August-16	9.35	Call	Bond Future	4261	4	4	4	500.00
07/07/2016	R186 On 04-August-16	9.40	Call	Bond Future	4577	4	5	4	0.00
07/07/2016	R186 On 04-August-16	9.10	Call	Bond Future	2768	3	3	3	0.00
07/07/2016	R186 On 04-August-16	8.90	Put	Bond Future	777	1	1	1	0.00
07/07/2016	R186 On 04-August-16	9.20	Put	Bond Future	245	0	0	0	2,500.00
07/07/2016	R186 On 04-August-16	9.10	Put	Bond Future	371	0	0	0	2,500.00
07/07/2016	R186 On 04-August-16	9.60	Put	Bond Future	34	0	0	0	4,031.00
07/07/2016	R186 On 04-August-16	8.49	Put	Bond Future	2460	3	2	3	0.00
07/07/2016	R186 On 04-August-16	8.85	Put	Bond Future	917	1	1	1	0.00
07/07/2016	R186 On 04-August-16	10.00	Put	Bond Future	3	0	0	0	6,500.00
07/07/2016	R186 On 04-August-16	8.51	Put	Bond Future	2351	3	2	3	0.00
07/07/2016	R186 On 04-August-16	9.25	Put	Bond Future	197	0	0	0	1,000.00
07/07/2016	R186 On 04-August-16	9.35	Put	Bond Future	124	0	0	0	0.00
07/07/2016	R186 On 04-August-16	8.50	Put	Bond Future	2405	3	2	3	0.00
07/07/2016	R186 On 04-August-16	9.30	Put	Bond Future	157	0	0	0	0.00
07/07/2016	R186 On 04-August-16	9.40	Put	Bond Future	97	0	0	0	3,569.00
07/07/2016	R186 On 03-November-16			Bond Future	8.80	114.8425	115.2184	114.8425	1,253.00
07/07/2016	R186 On 03-November-16	9.66	Call	Bond Future	6470	6	6	6	0.00
07/07/2016	R186 On 03-November-16	8.96	Call	Bond Future	3055	3	3	3	0.00
07/07/2016	R186 On 03-November-16	9.40	Call	Bond Future	5090	5	5	5	1,425.00
07/07/2016	R186 On 03-November-16	9.20	Call	Bond Future	4111	4	4	4	1,425.00
07/07/2016	R186 On 03-November-16	8.95	Call	Bond Future	3014	3	3	3	0.00
07/07/2016	R186 On 03-November-16	8.97	Call	Bond Future	3096	3	3	3	0.00
07/07/2016	R186 On 03-November-16	9.71	Call	Bond Future	6746	6	7	6	0.00
07/07/2016	R186 On 03-November-16	9.66	Put	Bond Future	593	1	1	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
07/07/2016	R186 On 03-November-16	9.71	Put	Bond Future	540	1	1	1	5,000.00
07/07/2016	R186 On 03-November-16	8.96	Put	Bond Future	1939	2	2	2	0.00
07/07/2016	R186 On 03-November-16	8.97	Put	Bond Future	1910	2	2	2	0.00
07/07/2016	R186 On 03-November-16	9.20	Put	Bond Future	1330	1	1	1	0.00
07/07/2016	R186 On 03-November-16	8.95	Put	Bond Future	1968	2	2	2	0.00
07/07/2016	R186 On 03-November-16	9.40	Put	Bond Future	948	1	1	1	0.00
07/07/2016	R197 On 04-August-16			Bond Future	299.44	299.1287	299.4433	299.1287	1,639.00
07/07/2016	R197 On 04-August-16	293.98	Call	Bond Future	5463	5	5	5	0.00
07/07/2016	R197 On 04-August-16	293.96	Call	Bond Future	5483	5	5	5	0.00
07/07/2016	R197 On 04-August-16	293.97	Call	Bond Future	5473	5	5	5	0.00
07/07/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R197 On 03-November-16			Bond Future	305.14	304.8170	305.1358	304.8170	0.00
07/07/2016	R197 On 03-November-16	303.56	Call	Bond Future	1576	1	2	1	0.00
07/07/2016	R197 On 03-November-16	303.58	Call	Bond Future	1556	1	2	1	0.00
07/07/2016	R197 On 03-November-16	303.57	Call	Bond Future	1566	1	2	1	0.00
07/07/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R202 On 04-August-16			Bond Future	249.44	249.4120	249.4406	249.4120	37,315.00
07/07/2016	R202 On 04-August-16	243.26	Call	Bond Future	6671	7	7	7	0.00
07/07/2016	R202 On 04-August-16	243.25	Call	Bond Future	6680	7	7	7	0.00
07/07/2016	R202 On 04-August-16	243.24	Call	Bond Future	6688	7	7	7	0.00
07/07/2016	R202 On 04-August-16	243.25	Put	Bond Future	489	1	0	1	0.00
07/07/2016	R202 On 04-August-16	243.26	Put	Bond Future	491	1	0	1	0.00
07/07/2016	R202 On 04-August-16	243.24	Put	Bond Future	487	1	0	1	0.00
07/07/2016	R202 On 03-November-16			Bond Future	254.18	254.1549	254.1825	254.1549	0.00
07/07/2016	R202 On 03-November-16	253.85	Call	Bond Future	332	0	0	0	0.00
07/07/2016	R202 On 03-November-16	253.86	Call	Bond Future	322	0	0	0	0.00
07/07/2016	R202 On 03-November-16	253.87	Call	Bond Future	312	0	0	0	0.00
07/07/2016	R202 On 03-November-16	253.86	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
07/07/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R203 On 04-August-16			Bond Future	7.53	104.0117	104.0509	104.0117	58,231.00
07/07/2016	R203 On 04-August-16	7.24	Call	Bond Future	32	0	0	0	0.00
07/07/2016	R203 On 04-August-16	7.26	Call	Bond Future	36	0	0	0	0.00
07/07/2016	R203 On 04-August-16	7.25	Call	Bond Future	34	0	0	0	0.00
07/07/2016	R203 On 04-August-16	7.24	Put	Bond Future	335	0	0	0	0.00
07/07/2016	R203 On 04-August-16	7.26	Put	Bond Future	318	0	0	0	0.00
07/07/2016	R203 On 04-August-16	7.25	Put	Bond Future	326	0	0	0	0.00
07/07/2016	R203 On 03-November-16			Bond Future	7.46	101.8115	101.8508	101.8115	0.00
07/07/2016	R203 On 03-November-16	8.84	Call	Bond Future	1119	1	1	1	0.00
07/07/2016	R203 On 03-November-16	8.86	Call	Bond Future	1135	1	1	1	0.00
07/07/2016	R203 On 03-November-16	8.85	Call	Bond Future	1127	1	1	1	0.00
07/07/2016	R203 On 03-November-16	8.85	Put	Bond Future	7	0	0	0	0.00
07/07/2016	R203 On 03-November-16	8.86	Put	Bond Future	6	0	0	0	0.00
07/07/2016	R203 On 03-November-16	8.84	Put	Bond Future	7	0	0	0	0.00
07/07/2016	R203 On 02-February-17			Bond Future	7.24	103.8374	103.8748	103.8374	0.00
07/07/2016	R203 On 02-February-17	7.70	Call	Bond Future	372	0	0	0	0.00
07/07/2016	R203 On 02-February-17	7.72	Call	Bond Future	380	0	0	0	0.00
07/07/2016	R203 On 02-February-17	7.71	Call	Bond Future	376	0	0	0	0.00
07/07/2016	R203 On 02-February-17	7.71	Put	Bond Future	104	0	0	0	0.00
07/07/2016	R203 On 02-February-17	7.70	Put	Bond Future	106	0	0	0	0.00
07/07/2016	R203 On 02-February-17	7.72	Put	Bond Future	102	0	0	0	0.00
07/07/2016	R204 On 04-August-16			Bond Future	7.92	101.1627	101.2517	101.1627	33,282.00
07/07/2016	R204 On 04-August-16	7.76	Call	Bond Future	157	0	0	0	0.00
07/07/2016	R204 On 04-August-16	7.75	Call	Bond Future	150	0	0	0	0.00
07/07/2016	R204 On 04-August-16	7.74	Call	Bond Future	143	0	0	0	0.00
07/07/2016	R204 On 04-August-16	7.75	Put	Bond Future	507	1	1	1	0.00
07/07/2016	R204 On 04-August-16	7.74	Put	Bond Future	521	1	1	1	0.00
07/07/2016	R204 On 04-August-16	7.76	Put	Bond Future	493	1	0	1	0.00
07/07/2016	R204 On 03-November-16			Bond Future	7.94	103.0803	103.1703	103.0803	656.00
07/07/2016	R204 On 03-November-16	9.22	Call	Bond Future	2453	2	2	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
07/07/2016	R204 On 03-November-16	9.21	Call	Bond Future	2436	2	2	2	0.00
07/07/2016	R204 On 03-November-16	9.23	Call	Bond Future	2471	2	2	2	0.00
07/07/2016	R204 On 03-November-16	9.22	Put	Bond Future	28	0	0	0	0.00
07/07/2016	R204 On 03-November-16	9.23	Put	Bond Future	27	0	0	0	0.00
07/07/2016	R204 On 03-November-16	9.21	Put	Bond Future	29	0	0	0	0.00
07/07/2016	R204 On 02-February-17			Bond Future	7.92	101.0894	101.1786	101.0894	0.00
07/07/2016	R204 On 02-February-17	8.28	Call	Bond Future	1025	1	1	1	0.00
07/07/2016	R204 On 02-February-17	8.29	Call	Bond Future	1036	1	1	1	0.00
07/07/2016	R204 On 02-February-17	8.30	Call	Bond Future	1047	1	1	1	0.00
07/07/2016	R204 On 02-February-17	8.28	Put	Bond Future	410	0	0	0	0.00
07/07/2016	R204 On 02-February-17	8.29	Put	Bond Future	404	0	0	0	0.00
07/07/2016	R204 On 02-February-17	8.30	Put	Bond Future	399	0	0	0	0.00
07/07/2016	R207 On 04-August-16			Bond Future	8.15	97.7545	97.8601	97.7545	74,935.00
07/07/2016	R207 On 04-August-16	8.00	Call	Bond Future	247	0	0	0	0.00
07/07/2016	R207 On 04-August-16	7.99	Call	Bond Future	237	0	0	0	0.00
07/07/2016	R207 On 04-August-16	8.01	Call	Bond Future	257	0	0	0	0.00
07/07/2016	R207 On 04-August-16	7.99	Put	Bond Future	699	1	1	1	0.00
07/07/2016	R207 On 04-August-16	8.00	Put	Bond Future	680	1	1	1	0.00
07/07/2016	R207 On 04-August-16	8.01	Put	Bond Future	661	1	1	1	0.00
07/07/2016	R207 On 02-February-17			Bond Future	8.19	97.9460	98.0525	97.9460	0.00
07/07/2016	R207 On 02-February-17	8.91	Call	Bond Future	2184	2	2	2	62.00
07/07/2016	R207 On 02-February-17	9.22	Call	Bond Future	2801	3	3	3	0.00
07/07/2016	R207 On 02-February-17	9.24	Call	Bond Future	2842	3	3	3	0.00
07/07/2016	R207 On 02-February-17	9.23	Call	Bond Future	2821	3	3	3	0.00
07/07/2016	R207 On 02-February-17	8.91	Put	Bond Future	376	0	0	0	0.00
07/07/2016	R207 On 02-February-17	9.22	Put	Bond Future	231	0	0	0	0.00
07/07/2016	R207 On 02-February-17	9.23	Put	Bond Future	227	0	0	0	0.00
07/07/2016	R207 On 02-February-17	9.24	Put	Bond Future	223	0	0	0	0.00
07/07/2016	R208 On 04-August-16			Bond Future	8.30	96.4203	96.5525	96.4203	48,487.00
07/07/2016	R208 On 04-August-16	7.99	Call	Bond Future	165	0	0	0	0.00
07/07/2016	R208 On 04-August-16	8.00	Call	Bond Future	172	0	0	0	0.00
07/07/2016	R208 On 04-August-16	8.01	Call	Bond Future	181	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2016	R208 On 04-August-16	7.99	Put	Bond Future	1304	1	1	1	0.00
07/07/2016	R208 On 04-August-16	8.00	Put	Bond Future	1275	1	1	1	0.00
07/07/2016	R208 On 04-August-16	8.01	Put	Bond Future	1246	1	1	1	0.00
07/07/2016	R208 On 03-November-16			Bond Future	8.34	94.8453	94.9795	94.8453	46.00
07/07/2016	R208 On 03-November-16	9.57	Call	Bond Future	4280	4	4	4	0.00
07/07/2016	R208 On 03-November-16	9.59	Call	Bond Future	4341	4	4	4	0.00
07/07/2016	R208 On 03-November-16	9.58	Call	Bond Future	4311	4	4	4	0.00
07/07/2016	R208 On 03-November-16	9.57	Put	Bond Future	87	0	0	0	0.00
07/07/2016	R208 On 03-November-16	9.58	Put	Bond Future	84	0	0	0	0.00
07/07/2016	R208 On 03-November-16	9.59	Put	Bond Future	82	0	0	0	0.00
07/07/2016	R208 On 02-February-17			Bond Future	8.36	96.7327	96.8670	96.7327	0.00
07/07/2016	R208 On 02-February-17	8.64	Call	Bond Future	1935	2	2	2	0.00
07/07/2016	R208 On 02-February-17	8.63	Call	Bond Future	1915	2	2	2	0.00
07/07/2016	R208 On 02-February-17	8.65	Call	Bond Future	1956	2	2	2	0.00
07/07/2016	R208 On 02-February-17	8.65	Put	Bond Future	985	1	1	1	0.00
07/07/2016	R208 On 02-February-17	8.64	Put	Bond Future	998	1	1	1	0.00
07/07/2016	R208 On 02-February-17	8.63	Put	Bond Future	1010	1	1	1	0.00
07/07/2016	R209 On 04-August-16			Bond Future	9.33	74.3485	74.7046	74.3485	55,153.00
07/07/2016	R209 On 04-August-16	9.24	Call	Bond Future	926	1	1	1	0.00
07/07/2016	R209 On 04-August-16	10.60	Call	Bond Future	8111	8	8	8	5,624.00
07/07/2016	R209 On 04-August-16	9.26	Call	Bond Future	987	1	1	1	0.00
07/07/2016	R209 On 04-August-16	9.25	Call	Bond Future	956	1	1	1	0.00
07/07/2016	R209 On 04-August-16	9.70	Call	Bond Future	2867	3	3	3	0.00
07/07/2016	R209 On 04-August-16	10.29	Call	Bond Future	6282	6	6	6	0.00
07/07/2016	R209 On 04-August-16	9.60	Call	Bond Future	2359	2	2	2	5,624.00
07/07/2016	R209 On 04-August-16	9.40	Call	Bond Future	1476	1	1	1	250.00
07/07/2016	R209 On 04-August-16	9.24	Put	Bond Future	1592	2	2	2	0.00
07/07/2016	R209 On 04-August-16	10.60	Put	Bond Future	4	0	0	0	0.00
07/07/2016	R209 On 04-August-16	9.26	Put	Bond Future	1510	2	2	2	0.00
07/07/2016	R209 On 04-August-16	9.25	Put	Bond Future	1551	2	2	2	0.00
07/07/2016	R209 On 04-August-16	10.29	Put	Bond Future	26	0	0	0	250.00
07/07/2016	R209 On 04-August-16	9.70	Put	Bond Future	370	0	0	0	250.00
07/07/2016	R209 On 04-August-16	9.40	Put	Bond Future	1018	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2016	R209 On 04-August-16	9.60	Put	Bond Future	532	1	1	1	0.00
07/07/2016	R209 On 03-November-16			Bond Future	9.37	72.6073	72.9696	72.6073	0.00
07/07/2016	R209 On 03-November-16	10.24	Call	Bond Future	6337	6	6	6	0.00
07/07/2016	R209 On 03-November-16	10.26	Call	Bond Future	6436	6	6	6	0.00
07/07/2016	R209 On 03-November-16	10.25	Call	Bond Future	6387	6	6	6	0.00
07/07/2016	R209 On 03-November-16	10.25	Put	Bond Future	666	1	1	1	5,000.00
07/07/2016	R209 On 03-November-16	10.26	Put	Bond Future	654	1	1	1	0.00
07/07/2016	R209 On 03-November-16	10.24	Put	Bond Future	677	1	1	1	0.00
07/07/2016	R209 On 02-February-17			Bond Future	9.41	74.0522	74.4198	74.0522	0.00
07/07/2016	R209 On 02-February-17	9.53	Call	Bond Future	3809	4	4	4	0.00
07/07/2016	R209 On 02-February-17	9.55	Call	Bond Future	3884	4	4	4	0.00
07/07/2016	R209 On 02-February-17	9.54	Call	Bond Future	3846	4	4	4	0.00
07/07/2016	R209 On 02-February-17	9.53	Put	Bond Future	2981	3	3	3	0.00
07/07/2016	R209 On 02-February-17	9.54	Put	Bond Future	2950	3	3	3	0.00
07/07/2016	R209 On 02-February-17	9.55	Put	Bond Future	2919	3	3	3	0.00
07/07/2016	R210 On 04-August-16			Bond Future	189.37	189.3518	189.3730	189.3518	2,571.00
07/07/2016	R210 On 04-August-16	181.51	Call	Bond Future	7863	8	8	8	0.00
07/07/2016	R210 On 04-August-16	181.50	Call	Bond Future	7873	8	8	8	0.00
07/07/2016	R210 On 04-August-16	181.52	Call	Bond Future	7853	8	8	8	0.00
07/07/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R210 On 03-November-16			Bond Future	190.70	190.6756	190.6960	190.6756	0.00
07/07/2016	R210 On 03-November-16	188.90	Call	Bond Future	1796	2	2	2	0.00
07/07/2016	R210 On 03-November-16	188.92	Call	Bond Future	1776	2	2	2	0.00
07/07/2016	R210 On 03-November-16	188.91	Call	Bond Future	1786	2	2	2	0.00
07/07/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R211 On 04-August-16			Bond Future	139.85	139.8391	139.8533	139.8391	63.00
07/07/2016	R211 On 04-August-16	137.09	Call	Bond Future	2763	3	3	3	0.00
07/07/2016	R211 On 04-August-16	137.07	Call	Bond Future	2783	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2016	R211 On 04-August-16	137.08	Call	Bond Future	2773	3	3	3	0.00
07/07/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R211 On 03-November-16			Bond Future	142.51	142.4983	142.5120	142.4983	0.00
07/07/2016	R211 On 03-November-16	141.76	Call	Bond Future	752	1	1	1	0.00
07/07/2016	R211 On 03-November-16	141.75	Call	Bond Future	762	1	1	1	0.00
07/07/2016	R211 On 03-November-16	141.74	Call	Bond Future	772	1	1	1	0.00
07/07/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R212 On 04-August-16			Bond Future	146.23	146.2175	146.2339	146.2175	4,218.00
07/07/2016	R212 On 04-August-16	142.44	Call	Bond Future	3794	4	4	4	0.00
07/07/2016	R212 On 04-August-16	142.43	Call	Bond Future	3804	4	4	4	0.00
07/07/2016	R212 On 04-August-16	142.42	Call	Bond Future	3814	4	4	4	0.00
07/07/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R212 On 03-November-16			Bond Future	149.01	148.9980	149.0140	148.9980	0.00
07/07/2016	R212 On 03-November-16	148.11	Call	Bond Future	904	1	1	1	0.00
07/07/2016	R212 On 03-November-16	148.12	Call	Bond Future	894	1	1	1	0.00
07/07/2016	R212 On 03-November-16	148.10	Call	Bond Future	914	1	1	1	0.00
07/07/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R213 On 04-August-16			Bond Future	9.21	85.1856	85.5727	85.1856	44,423.00
07/07/2016	R213 On 04-August-16	9.01	Call	Bond Future	623	1	1	1	0.00
07/07/2016	R213 On 04-August-16	8.99	Call	Bond Future	579	0	1	0	0.00
07/07/2016	R213 On 04-August-16	9.00	Call	Bond Future	601	1	1	1	0.00
07/07/2016	R213 On 04-August-16	8.99	Put	Bond Future	2120	2	2	2	0.00
07/07/2016	R213 On 04-August-16	9.00	Put	Bond Future	2071	2	2	2	0.00
07/07/2016	R213 On 04-August-16	9.01	Put	Bond Future	2022	2	2	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
07/07/2016	R213 On 03-November-16			Bond Future	9.25	83.2496	83.6436	83.2496	0.00
07/07/2016	R213 On 03-November-16	10.20	Call	Bond Future	6692	6	7	6	0.00
07/07/2016	R213 On 03-November-16	10.19	Call	Bond Future	6640	6	7	6	0.00
07/07/2016	R213 On 03-November-16	10.18	Call	Bond Future	6589	6	7	6	0.00
07/07/2016	R213 On 03-November-16	10.19	Put	Bond Future	556	1	1	1	0.00
07/07/2016	R213 On 03-November-16	10.18	Put	Bond Future	566	1	1	1	0.00
07/07/2016	R213 On 03-November-16	10.20	Put	Bond Future	546	1	1	1	0.00
07/07/2016	R213 On 02-February-17			Bond Future	9.29	84.9061	85.3057	84.9061	0.00
07/07/2016	R213 On 02-February-17	9.40	Call	Bond Future	3683	3	4	3	0.00
07/07/2016	R213 On 02-February-17	9.42	Call	Bond Future	3756	4	4	4	0.00
07/07/2016	R213 On 02-February-17	9.41	Call	Bond Future	3719	4	4	4	0.00
07/07/2016	R213 On 02-February-17	9.40	Put	Bond Future	2950	3	3	3	0.00
07/07/2016	R213 On 02-February-17	9.42	Put	Bond Future	2889	3	3	3	0.00
07/07/2016	R213 On 02-February-17	9.41	Put	Bond Future	2919	3	3	3	0.00
07/07/2016	R214 On 04-August-16			Bond Future	9.45	74.4922	74.8981	74.4922	30,086.00
07/07/2016	R214 On 04-August-16	9.30	Call	Bond Future	820	1	1	1	1,300.00
07/07/2016	R214 On 04-August-16	9.24	Call	Bond Future	667	1	1	1	0.00
07/07/2016	R214 On 04-August-16	11.30	Call	Bond Future	11647	11	12	11	5,610.00
07/07/2016	R214 On 04-August-16	9.26	Call	Bond Future	716	1	1	1	0.00
07/07/2016	R214 On 04-August-16	9.25	Call	Bond Future	691	1	1	1	0.00
07/07/2016	R214 On 04-August-16	10.30	Call	Bond Future	5836	5	6	5	5,610.00
07/07/2016	R214 On 04-August-16	8.55	Call	Bond Future	19	0	0	0	1,300.00
07/07/2016	R214 On 04-August-16	9.30	Put	Bond Future	1918	2	2	2	0.00
07/07/2016	R214 On 04-August-16	9.26	Put	Bond Future	2114	2	2	2	0.00
07/07/2016	R214 On 04-August-16	9.24	Put	Bond Future	2216	3	2	3	0.00
07/07/2016	R214 On 04-August-16	11.30	Put	Bond Future	0	0	0	0	0.00
07/07/2016	R214 On 04-August-16	10.30	Put	Bond Future	50	0	0	0	0.00
07/07/2016	R214 On 04-August-16	9.25	Put	Bond Future	2164	2	2	2	0.00
07/07/2016	R214 On 04-August-16	8.55	Put	Bond Future	7086	7	7	7	0.00
07/07/2016	R214 On 03-November-16			Bond Future	9.49	72.6072	73.0203	72.6072	3,395.00
07/07/2016	R214 On 03-November-16	10.33	Call	Bond Future	6427	6	6	6	0.00
07/07/2016	R214 On 03-November-16	10.35	Call	Bond Future	6529	6	7	6	0.00
07/07/2016	R214 On 03-November-16	10.34	Call	Bond Future	6478	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2016	R214 On 03-November-16	10.33	Put	Bond Future	755	1	1	1	0.00
07/07/2016	R214 On 03-November-16	10.34	Put	Bond Future	742	1	1	1	0.00
07/07/2016	R214 On 03-November-16	10.35	Put	Bond Future	730	1	1	1	0.00
07/07/2016	R214 On 02-February-17			Bond Future	9.53	74.0519	74.4713	74.0519	0.00
07/07/2016	R214 On 02-February-17	9.67	Call	Bond Future	4108	4	4	4	0.00
07/07/2016	R214 On 02-February-17	9.66	Call	Bond Future	4069	4	4	4	0.00
07/07/2016	R214 On 02-February-17	9.68	Call	Bond Future	4146	4	4	4	0.00
07/07/2016	R214 On 02-February-17	9.67	Put	Bond Future	3100	3	3	3	0.00
07/07/2016	R214 On 02-February-17	9.66	Put	Bond Future	3132	3	3	3	0.00
07/07/2016	R214 On 02-February-17	9.68	Put	Bond Future	3068	3	3	3	0.00
07/07/2016	R248 On 04-August-16			Bond Future	9.52	95.6507	96.1672	95.6507	59,008.00
07/07/2016	R248 On 04-August-16	9.25	Call	Bond Future	728	1	1	1	0.00
07/07/2016	R248 On 04-August-16	9.26	Call	Bond Future	754	1	1	1	0.00
07/07/2016	R248 On 04-August-16	9.24	Call	Bond Future	702	1	1	1	0.00
07/07/2016	R248 On 04-August-16	9.26	Put	Bond Future	3264	4	3	4	0.00
07/07/2016	R248 On 04-August-16	9.25	Put	Bond Future	3335	4	3	4	0.00
07/07/2016	R248 On 04-August-16	9.24	Put	Bond Future	3406	4	3	4	0.00
07/07/2016	R248 On 03-November-16			Bond Future	9.57	93.0255	93.5511	93.0255	1,529.00
07/07/2016	R248 On 03-November-16	10.39	Call	Bond Future	8142	8	8	8	0.00
07/07/2016	R248 On 03-November-16	10.38	Call	Bond Future	8079	8	8	8	0.00
07/07/2016	R248 On 03-November-16	10.37	Call	Bond Future	8016	8	8	8	0.00
07/07/2016	R248 On 03-November-16	10.38	Put	Bond Future	1127	1	1	1	0.00
07/07/2016	R248 On 03-November-16	10.39	Put	Bond Future	1110	1	1	1	0.00
07/07/2016	R248 On 03-November-16	10.37	Put	Bond Future	1144	1	1	1	0.00
07/07/2016	R248 On 02-February-17			Bond Future	9.61	94.8765	95.4101	94.8765	0.00
07/07/2016	R248 On 02-February-17	9.76	Call	Bond Future	5474	5	5	5	0.00
07/07/2016	R248 On 02-February-17	9.77	Call	Bond Future	5523	5	6	5	0.00
07/07/2016	R248 On 02-February-17	9.78	Call	Bond Future	5572	5	6	5	0.00
07/07/2016	R248 On 02-February-17	9.77	Put	Bond Future	4069	4	4	4	0.00
07/07/2016	R248 On 02-February-17	9.76	Put	Bond Future	4109	4	4	4	0.00
07/07/2016	R248 On 02-February-17	9.78	Put	Bond Future	4030	4	4	4	0.00