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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/11/2016 TO: 07/11/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	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
07/11/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	2025 On 03-November-16			Bond Future	128.31	128.3130	128.3130	128.3130	0.00
07/11/2016	2025 On 02-February-17			Bond Future	129.41	129.4362	129.4121	129.4362	3,231.00
07/11/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2025 On 02-February-17	129.99	Put	Bond Future	578	1	1	1	0.00
07/11/2016	2025 On 02-February-17	130.00	Put	Bond Future	588	1	1	1	0.00
07/11/2016	2025 On 02-February-17	130.01	Put	Bond Future	598	1	1	1	0.00
07/11/2016	2025 On 04-May-17			Bond Future	131.95	131.9781	131.9494	131.9781	0.00
07/11/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2025 On 04-May-17	132.57	Put	Bond Future	621	1	1	1	0.00
07/11/2016	2025 On 04-May-17	132.58	Put	Bond Future	631	1	1	1	0.00
07/11/2016	2025 On 04-May-17	132.56	Put	Bond Future	611	1	1	1	0.00
07/11/2016	2025 On 03-August-17			Bond Future	133.32	133.3479	133.3174	133.3479	0.00
07/11/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2025 On 03-August-17	133.96	Put	Bond Future	643	1	1	1	0.00
07/11/2016	2025 On 03-August-17	133.97	Put	Bond Future	653	1	1	1	0.00
07/11/2016	2025 On 03-August-17	133.98	Put	Bond Future	663	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
07/11/2016	2030 On 03-November-16			Bond Future	9.08	93.9320	93.9320	93.9320	0.00
07/11/2016	2030 On 02-February-17			Bond Future	9.13	91.5177	91.6301	91.5177	28,782.00
07/11/2016	2030 On 02-February-17	9.29	Call	Bond Future	1092	1	1	1	0.00
07/11/2016	2030 On 02-February-17	9.31	Call	Bond Future	1231	1	1	1	0.00
07/11/2016	2030 On 02-February-17	9.30	Call	Bond Future	1162	1	1	1	0.00
07/11/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
07/11/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
07/11/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
07/11/2016	2030 On 04-May-17			Bond Future	9.18	93.3100	93.4217	93.3100	0.00
07/11/2016	2030 On 04-May-17	9.34	Call	Bond Future	1137	1	1	1	0.00
07/11/2016	2030 On 04-May-17	9.33	Call	Bond Future	1068	1	1	1	0.00
07/11/2016	2030 On 04-May-17	9.32	Call	Bond Future	1000	1	1	1	0.00
07/11/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
07/11/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
07/11/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
07/11/2016	2030 On 03-August-17			Bond Future	9.21	91.2087	91.3219	91.2087	0.00
07/11/2016	2030 On 03-August-17	9.33	Call	Bond Future	838	1	1	1	0.00
07/11/2016	2030 On 03-August-17	9.34	Call	Bond Future	906	1	1	1	0.00
07/11/2016	2030 On 03-August-17	9.35	Call	Bond Future	974	1	1	1	0.00
07/11/2016	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
07/11/2016	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
07/11/2016	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
07/11/2016	2032 On 03-November-16			Bond Future	9.19	93.2438	93.2438	93.2438	0.00
07/11/2016	2032 On 02-February-17			Bond Future	9.24	94.7702	94.9304	94.7702	14,080.00
07/11/2016	2032 On 02-February-17	9.51	Call	Bond Future	3472	3	3	3	0.00
07/11/2016	2032 On 02-February-17	9.53	Call	Bond Future	3567	4	4	4	0.00
07/11/2016	2032 On 02-February-17	9.52	Call	Bond Future	3519	3	4	3	0.00
07/11/2016	2032 On 02-February-17	9.52	Put	Bond Future	1438	2	1	2	0.00
07/11/2016	2032 On 02-February-17	9.53	Put	Bond Future	1412	2	1	2	0.00
07/11/2016	2032 On 02-February-17	9.51	Put	Bond Future	1464	2	1	2	0.00
07/11/2016	2032 On 04-May-17			Bond Future	9.28	92.4662	92.6265	92.4662	0.00
07/11/2016	2032 On 04-May-17	9.46	Call	Bond Future	4041	4	4	4	0.00
07/11/2016	2032 On 04-May-17	9.45	Call	Bond Future	3999	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2016	2032 On 04-May-17	9.44	Call	Bond Future	3957	4	4	4	0.00
07/11/2016	2032 On 04-May-17	9.45	Put	Bond Future	2747	3	3	3	0.00
07/11/2016	2032 On 04-May-17	9.44	Put	Bond Future	2779	3	3	3	0.00
07/11/2016	2032 On 04-May-17	9.46	Put	Bond Future	2716	3	3	3	0.00
07/11/2016	2032 On 03-August-17			Bond Future	9.31	94.3554	94.5181	94.3554	0.00
07/11/2016	2032 On 03-August-17	9.43	Call	Bond Future	4542	4	5	4	0.00
07/11/2016	2032 On 03-August-17	9.45	Call	Bond Future	4622	5	5	5	0.00
07/11/2016	2032 On 03-August-17	9.44	Call	Bond Future	4582	5	5	5	0.00
07/11/2016	2032 On 03-August-17	9.45	Put	Bond Future	3601	4	4	4	0.00
07/11/2016	2032 On 03-August-17	9.43	Put	Bond Future	3667	4	4	4	0.00
07/11/2016	2032 On 03-August-17	9.44	Put	Bond Future	3634	4	4	4	0.00
07/11/2016	2033 On 03-November-16			Bond Future	107.19	107.1949	107.1949	107.1949	0.00
07/11/2016	2033 On 02-February-17			Bond Future	108.88	108.8989	108.8791	108.8989	5,278.00
07/11/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2033 On 02-February-17	109.71	Put	Bond Future	831	1	1	1	0.00
07/11/2016	2033 On 02-February-17	109.72	Put	Bond Future	841	1	1	1	0.00
07/11/2016	2033 On 02-February-17	109.70	Put	Bond Future	821	1	1	1	0.00
07/11/2016	2033 On 04-May-17			Bond Future	109.97	109.9983	109.9746	109.9983	0.00
07/11/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2033 On 04-May-17	110.84	Put	Bond Future	865	1	1	1	0.00
07/11/2016	2033 On 04-May-17	110.85	Put	Bond Future	875	1	1	1	0.00
07/11/2016	2033 On 04-May-17	110.83	Put	Bond Future	855	1	1	1	0.00
07/11/2016	2033 On 03-August-17			Bond Future	112.23	112.2506	112.2254	112.2506	0.00
07/11/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2033 On 03-August-17	113.12	Put	Bond Future	895	1	1	1	0.00
07/11/2016	2033 On 03-August-17	113.13	Put	Bond Future	905	1	1	1	0.00
07/11/2016	2033 On 03-August-17	113.14	Put	Bond Future	915	1	1	1	0.00

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07/11/2016	2037 On 03-November-16			Bond Future	9.35	94.6264	94.6264	94.6264	0.00
07/11/2016	2037 On 02-February-17			Bond Future	9.41	91.8995	92.0324	91.8995	41,574.00
07/11/2016	2037 On 02-February-17	9.66	Call	Bond Future	3777	4	4	4	0.00
07/11/2016	2037 On 02-February-17	9.68	Call	Bond Future	3879	4	4	4	0.00
07/11/2016	2037 On 02-February-17	9.67	Call	Bond Future	3828	4	4	4	0.00
07/11/2016	2037 On 02-February-17	9.66	Put	Bond Future	1721	2	2	2	0.00
07/11/2016	2037 On 02-February-17	9.67	Put	Bond Future	1691	2	2	2	0.00
07/11/2016	2037 On 02-February-17	9.68	Put	Bond Future	1661	2	2	2	0.00
07/11/2016	2037 On 04-May-17			Bond Future	9.45	93.6994	93.8318	93.6994	0.00
07/11/2016	2037 On 04-May-17	9.59	Call	Bond Future	4355	4	4	4	0.00
07/11/2016	2037 On 04-May-17	9.58	Call	Bond Future	4310	4	4	4	0.00
07/11/2016	2037 On 04-May-17	9.60	Call	Bond Future	4400	4	4	4	0.00
07/11/2016	2037 On 04-May-17	9.58	Put	Bond Future	3260	3	3	3	0.00
07/11/2016	2037 On 04-May-17	9.60	Put	Bond Future	3188	3	3	3	0.00
07/11/2016	2037 On 04-May-17	9.59	Put	Bond Future	3224	3	3	3	0.00
07/11/2016	2037 On 03-August-17			Bond Future	9.49	91.3557	91.4900	91.3557	0.00
07/11/2016	2037 On 03-August-17	9.58	Call	Bond Future	5017	5	5	5	0.00
07/11/2016	2037 On 03-August-17	9.57	Call	Bond Future	4974	5	5	5	0.00
07/11/2016	2037 On 03-August-17	9.56	Call	Bond Future	4931	5	5	5	0.00
07/11/2016	2037 On 03-August-17	9.56	Put	Bond Future	4332	4	4	4	0.00
07/11/2016	2037 On 03-August-17	9.57	Put	Bond Future	4294	4	4	4	0.00
07/11/2016	2037 On 03-August-17	9.58	Put	Bond Future	4256	4	4	4	0.00
07/11/2016	2038 On 03-November-16			Bond Future	134.64	134.6359	134.6359	134.6359	0.00
07/11/2016	2038 On 02-February-17			Bond Future	135.69	135.7174	135.6923	135.7174	22,147.00
07/11/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2038 On 02-February-17	137.05	Put	Bond Future	1358	1	1	1	0.00
07/11/2016	2038 On 02-February-17	137.06	Put	Bond Future	1368	1	1	1	0.00
07/11/2016	2038 On 02-February-17	137.07	Put	Bond Future	1378	1	1	1	0.00
07/11/2016	2038 On 04-May-17			Bond Future	138.35	138.3827	138.3527	138.3827	0.00
07/11/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00

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07/11/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2038 On 04-May-17	139.78	Put	Bond Future	1427	1	1	1	0.00
07/11/2016	2038 On 04-May-17	139.79	Put	Bond Future	1437	1	1	1	0.00
07/11/2016	2038 On 04-May-17	139.77	Put	Bond Future	1417	1	1	1	0.00
07/11/2016	2038 On 03-August-17			Bond Future	139.69	139.7173	139.6853	139.7173	0.00
07/11/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2038 On 03-August-17	141.17	Put	Bond Future	1485	1	1	1	0.00
07/11/2016	2038 On 03-August-17	141.16	Put	Bond Future	1475	1	1	1	0.00
07/11/2016	2038 On 03-August-17	141.18	Put	Bond Future	1495	1	1	1	0.00
07/11/2016	2040 On 03-November-16			Bond Future	9.40	98.6685	98.6685	98.6685	0.00
07/11/2016	2040 On 02-February-17			Bond Future	9.46	95.7488	95.8914	95.7488	8,119.00
07/11/2016	2040 On 02-February-17	9.58	Call	Bond Future	3430	3	3	3	0.00
07/11/2016	2040 On 02-February-17	9.60	Call	Bond Future	3530	3	4	3	0.00
07/11/2016	2040 On 02-February-17	9.59	Call	Bond Future	3480	3	3	3	0.00
07/11/2016	2040 On 02-February-17	9.58	Put	Bond Future	2360	2	2	2	0.00
07/11/2016	2040 On 02-February-17	9.60	Put	Bond Future	2284	2	2	2	0.00
07/11/2016	2040 On 02-February-17	9.59	Put	Bond Future	2321	2	2	2	0.00
07/11/2016	2040 On 04-May-17			Bond Future	9.50	97.6241	97.7662	97.6241	0.00
07/11/2016	2040 On 04-May-17	9.64	Call	Bond Future	4749	5	5	5	0.00
07/11/2016	2040 On 04-May-17	9.63	Call	Bond Future	4700	5	5	5	0.00
07/11/2016	2040 On 04-May-17	9.62	Call	Bond Future	4653	5	5	5	0.00
07/11/2016	2040 On 04-May-17	9.63	Put	Bond Future	3574	4	4	4	0.00
07/11/2016	2040 On 04-May-17	9.62	Put	Bond Future	3614	4	4	4	0.00
07/11/2016	2040 On 04-May-17	9.64	Put	Bond Future	3535	4	4	4	0.00
07/11/2016	2040 On 03-August-17			Bond Future	9.54	95.1101	95.2544	95.1101	0.00
07/11/2016	2040 On 03-August-17	9.61	Call	Bond Future	5385	5	5	5	0.00
07/11/2016	2040 On 03-August-17	9.62	Call	Bond Future	5431	5	5	5	0.00
07/11/2016	2040 On 03-August-17	9.63	Call	Bond Future	5477	5	5	5	0.00
07/11/2016	2040 On 03-August-17	9.62	Put	Bond Future	4702	5	5	5	0.00
07/11/2016	2040 On 03-August-17	9.63	Put	Bond Future	4661	5	5	5	0.00

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07/11/2016	2040 On 03-August-17	9.61	Put	Bond Future	4744	5	5	5	0.00
07/11/2016	2044 On 03-November-16			Bond Future	9.41	95.9125	95.9125	95.9125	0.00
07/11/2016	2044 On 02-February-17			Bond Future	9.47	93.0621	93.2065	93.0621	20,162.00
07/11/2016	2044 On 02-February-17	9.77	Call	Bond Future	4458	4	4	4	0.00
07/11/2016	2044 On 02-February-17	9.76	Call	Bond Future	4402	4	4	4	0.00
07/11/2016	2044 On 02-February-17	9.78	Call	Bond Future	4514	4	5	4	0.00
07/11/2016	2044 On 02-February-17	9.78	Put	Bond Future	1742	2	2	2	0.00
07/11/2016	2044 On 02-February-17	9.77	Put	Bond Future	1772	2	2	2	0.00
07/11/2016	2044 On 02-February-17	9.76	Put	Bond Future	1803	2	2	2	0.00
07/11/2016	2044 On 04-May-17			Bond Future	9.51	94.8847	95.0289	94.8847	0.00
07/11/2016	2044 On 04-May-17	9.67	Call	Bond Future	4951	5	5	5	0.00
07/11/2016	2044 On 04-May-17	9.68	Call	Bond Future	5000	5	5	5	0.00
07/11/2016	2044 On 04-May-17	9.66	Call	Bond Future	4901	5	5	5	0.00
07/11/2016	2044 On 04-May-17	9.67	Put	Bond Future	3513	4	4	4	0.00
07/11/2016	2044 On 04-May-17	9.68	Put	Bond Future	3475	4	3	4	0.00
07/11/2016	2044 On 04-May-17	9.66	Put	Bond Future	3552	4	4	4	0.00
07/11/2016	2044 On 03-August-17			Bond Future	9.54	92.4399	92.5863	92.4399	0.00
07/11/2016	2044 On 03-August-17	9.64	Call	Bond Future	5602	6	6	6	0.00
07/11/2016	2044 On 03-August-17	9.62	Call	Bond Future	5508	5	6	5	0.00
07/11/2016	2044 On 03-August-17	9.63	Call	Bond Future	5555	6	6	6	0.00
07/11/2016	2044 On 03-August-17	9.62	Put	Bond Future	4816	5	5	5	0.00
07/11/2016	2044 On 03-August-17	9.63	Put	Bond Future	4774	5	5	5	0.00
07/11/2016	2044 On 03-August-17	9.64	Put	Bond Future	4732	5	5	5	0.00
07/11/2016	2046 On 03-November-16			Bond Future	133.99	133.9882	133.9882	133.9882	0.00
07/11/2016	2046 On 02-February-17			Bond Future	135.61	135.6313	135.6065	135.6313	17,789.00
07/11/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2046 On 02-February-17	137.14	Put	Bond Future	1533	2	2	2	0.00
07/11/2016	2046 On 02-February-17	137.15	Put	Bond Future	1543	2	2	2	0.00
07/11/2016	2046 On 02-February-17	137.13	Put	Bond Future	1523	1	2	1	0.00
07/11/2016	2046 On 04-May-17			Bond Future	136.74	136.7668	136.7372	136.7668	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
07/11/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2046 On 04-May-17	138.33	Put	Bond Future	1593	2	2	2	0.00
07/11/2016	2046 On 04-May-17	138.34	Put	Bond Future	1603	2	2	2	0.00
07/11/2016	2046 On 04-May-17	138.32	Put	Bond Future	1583	2	2	2	0.00
07/11/2016	2046 On 03-August-17			Bond Future	139.54	139.5672	139.5360	139.5672	0.00
07/11/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2046 On 03-August-17	141.19	Put	Bond Future	1654	2	2	2	0.00
07/11/2016	2046 On 03-August-17	141.17	Put	Bond Future	1634	2	2	2	0.00
07/11/2016	2046 On 03-August-17	141.18	Put	Bond Future	1644	2	2	2	0.00
07/11/2016	2050 On 03-November-16			Bond Future	143.14	143.1420	143.1420	143.1420	0.00
07/11/2016	2050 On 02-February-17			Bond Future	144.19	144.2209	144.1942	144.2209	23,975.00
07/11/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2050 On 02-February-17	144.97	Put	Bond Future	776	1	1	1	0.00
07/11/2016	2050 On 02-February-17	144.98	Put	Bond Future	786	1	1	1	0.00
07/11/2016	2050 On 02-February-17	144.96	Put	Bond Future	766	1	1	1	0.00
07/11/2016	2050 On 04-May-17			Bond Future	147.02	147.0530	147.0213	147.0530	0.00
07/11/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2050 On 04-May-17	147.84	Put	Bond Future	819	1	1	1	0.00
07/11/2016	2050 On 04-May-17	147.85	Put	Bond Future	829	1	1	1	0.00
07/11/2016	2050 On 04-May-17	147.83	Put	Bond Future	809	1	1	1	0.00
07/11/2016	2050 On 03-August-17			Bond Future	148.37	148.4025	148.3689	148.4025	0.00
07/11/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
07/11/2016	2050 On 03-August-17	149.22	Put	Bond Future	851	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
07/11/2016	2050 On 03-August-17	149.24	Put	Bond Future	871	1	1	1	0.00
07/11/2016	2050 On 03-August-17	149.23	Put	Bond Future	861	1	1	1	0.00
07/11/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	AL37 On 02-February-17			Index Future	515.70	515.4910	515.7020	515.4910	7.00
07/11/2016	AL37 On 04-May-17			Index Future	525.78	525.5830	525.7790	525.5830	0.00
07/11/2016	AL37 On 03-August-17			Index Future	536.51	536.3130	536.5070	536.3130	0.00
07/11/2016	AL7T On 02-February-17			Index Future	599.13	598.5360	599.1270	598.5360	2.00
07/11/2016	AL7T On 04-May-17			Index Future	610.84	610.2530	610.8350	610.2530	0.00
07/11/2016	AL7T On 03-August-17			Index Future	623.30	622.7120	623.2970	622.7120	0.00
07/11/2016	ALBI On 02-February-17			Index Future	545.36	544.7400	545.3630	544.7400	611.00
07/11/2016	ALBI On 04-May-17			Index Future	556.02	555.4050	556.0200	555.4050	0.00
07/11/2016	ALBI On 03-August-17			Index Future	567.36	566.7440	567.3640	566.7440	0.00
07/11/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C040 On 31-January-40			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
07/11/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/11/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C226 On 25-January-23			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
07/11/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2016	EL28 On 03-November-16			Bond Future	127.93	127.9328	127.9328	127.9328	0.00
07/11/2016	EL28 On 02-February-17			Bond Future	130.31	130.3311	130.3098	130.3311	0.00
07/11/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
07/11/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
07/11/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
07/11/2016	EL28 On 02-February-17	135.10	Put	Bond Future	4790	5	5	5	0.00
07/11/2016	EL28 On 02-February-17	135.11	Put	Bond Future	4800	5	5	5	0.00
07/11/2016	EL28 On 02-February-17	135.12	Put	Bond Future	4810	5	5	5	0.00
07/11/2016	EL28 On 04-May-17			Bond Future	131.18	131.2086	131.1826	131.2086	0.00
07/11/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
07/11/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
07/11/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
07/11/2016	EL28 On 04-May-17	137.90	Put	Bond Future	6717	7	7	7	0.00
07/11/2016	EL28 On 04-May-17	137.91	Put	Bond Future	6727	7	7	7	0.00
07/11/2016	EL28 On 04-May-17	137.92	Put	Bond Future	6737	7	7	7	0.00
07/11/2016	EL28 On 03-August-17			Bond Future	133.87	133.8956	133.8680	133.8956	0.00
07/11/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
07/11/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
07/11/2016	EL28 On 03-August-17	135.17	Put	Bond Future	1302	1	1	1	0.00
07/11/2016	EL28 On 03-August-17	135.16	Put	Bond Future	1292	1	1	1	0.00
07/11/2016	EL28 On 03-August-17	135.18	Put	Bond Future	1312	1	1	1	0.00
07/11/2016	ES33 On 03-November-16			Bond Future	10.22	79.4470	79.4470	79.4470	0.00
07/11/2016	ES33 On 02-February-17			Bond Future	10.32	80.7476	80.7867	80.7476	8,789.00
07/11/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1715	2	2	2	0.00
07/11/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1778	2	2	2	0.00
07/11/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1841	2	2	2	0.00
07/11/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
07/11/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
07/11/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
07/11/2016	ES33 On 04-May-17			Bond Future	10.39	78.5344	78.5718	78.5344	0.00
07/11/2016	ES33 On 04-May-17	10.55	Call	Bond Future	998	1	1	1	0.00
07/11/2016	ES33 On 04-May-17	10.54	Call	Bond Future	935	1	1	1	0.00
07/11/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1062	1	1	1	0.00
07/11/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
07/11/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
07/11/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
07/11/2016	ES33 On 03-August-17			Bond Future	10.45	80.1389	80.1763	80.1389	0.00
07/11/2016	ES33 On 03-August-17	10.55	Call	Bond Future	605	1	1	1	0.00
07/11/2016	ES33 On 03-August-17	10.53	Call	Bond Future	479	0	0	0	0.00
07/11/2016	ES33 On 03-August-17	10.54	Call	Bond Future	542	1	1	1	0.00
07/11/2016	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
07/11/2016	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
07/11/2016	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
07/11/2016	ES42 On 03-November-16			Bond Future	10.35	83.8522	83.8522	83.8522	0.00
07/11/2016	ES42 On 02-February-17			Bond Future	10.43	85.2051	85.3276	85.2051	8,777.00
07/11/2016	ES42 On 04-May-17			Bond Future	10.50	82.6105	82.7326	82.6105	0.00
07/11/2016	ES42 On 03-August-17			Bond Future	10.56	84.2987	84.4226	84.2987	0.00
07/11/2016	GOVI On 02-February-17			GOVI	543.08	542.4530	543.0800	542.4530	518.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2016	GOVI On 02-February-17	533.32	Call	GOVI	97600	9	10	9	0.00
07/11/2016	GOVI On 02-February-17	533.34	Call	GOVI	97400	9	10	9	0.00
07/11/2016	GOVI On 02-February-17	533.33	Call	GOVI	97500	9	10	9	0.00
07/11/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
07/11/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
07/11/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
07/11/2016	GOVI On 04-May-17			GOVI	553.69	553.0720	553.6920	553.0720	0.00
07/11/2016	GOVI On 04-May-17	262.20	Call	GOVI	2914920	291	291	291	0.00
07/11/2016	GOVI On 04-May-17	262.19	Call	GOVI	2915020	291	292	291	0.00
07/11/2016	GOVI On 04-May-17	262.18	Call	GOVI	2915120	291	292	291	0.00
07/11/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
07/11/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
07/11/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
07/11/2016	GOVI On 03-August-17			GOVI	564.99	564.3640	564.9890	564.3640	0.00
07/11/2016	GOVI On 03-August-17	561.11	Call	GOVI	38790	3	4	3	0.00
07/11/2016	GOVI On 03-August-17	561.10	Call	GOVI	38890	3	4	3	0.00
07/11/2016	GOVI On 03-August-17	561.09	Call	GOVI	38990	3	4	3	0.00
07/11/2016	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
07/11/2016	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
07/11/2016	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
07/11/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/11/2016	IGOV On 02-February-17			Index Future	253.30	253.4390	253.3020	253.4390	1,070.00
07/11/2016	IGOV On 04-May-17			Index Future	258.27	258.4150	258.2670	258.4150	0.00
07/11/2016	IGOV On 03-August-17			Index Future	263.55	263.7060	263.5520	263.7060	0.00
07/11/2016	ILBI On 02-February-17			Index Future	686.10	686.2240	686.1040	686.2240	155.00
07/11/2016	ILBI On 04-May-17			Index Future	699.45	699.5780	699.4530	699.5780	0.00
07/11/2016	ILBI On 03-August-17			Index Future	713.22	713.3480	713.2200	713.3480	0.00
07/11/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
07/11/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0103	100.0100	100.0103	0.00
07/11/2016	IS01 On 15-June-17			Interest Rate Swap	99.63	99.6334	99.6320	99.6334	0.00
07/11/2016	IS01 On 21-September-17			Interest Rate Swap	99.67	99.6708	99.6696	99.6708	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
07/11/2016	IS01 On 21-December-17			Interest Rate Swap	99.94	99.9426	99.9447	99.9426	0.00
07/11/2016	IS02 On 18-December-17			Interest Rate Swap	99.97	99.9701	99.9718	99.9701	0.00
07/11/2016	IS02 On 16-March-18			Interest Rate Swap	99.25	99.2520	99.2538	99.2520	0.00
07/11/2016	IS02 On 15-June-18			Interest Rate Swap	98.92	98.9143	98.9180	98.9143	0.00
07/11/2016	IS02 On 21-September-18			Interest Rate Swap	98.97	98.9690	98.9746	98.9690	0.00
07/11/2016	IS02 On 21-December-18			Interest Rate Swap	99.47	99.4600	99.4700	99.4600	0.00
07/11/2016	IS05 On 17-December-20			Interest Rate Swap	97.76	97.7512	97.7622	97.7512	0.00
07/11/2016	IS05 On 16-March-21			Interest Rate Swap	97.08	97.0645	97.0784	97.0645	0.00
07/11/2016	IS05 On 15-June-21			Interest Rate Swap	96.36	96.3415	96.3590	96.3415	0.00
07/11/2016	IS05 On 21-September-21			Interest Rate Swap	96.61	96.5930	96.6132	96.5930	0.00
07/11/2016	IS05 On 21-December-21			Interest Rate Swap	98.85	98.8265	98.8464	98.8265	50.00
07/11/2016	IS10 On 17-December-25			Interest Rate Swap	97.56	97.6160	97.5572	97.6160	0.00
07/11/2016	IS10 On 16-March-26			Interest Rate Swap	94.63	94.6936	94.6278	94.6936	0.00
07/11/2016	IS10 On 15-June-26			Interest Rate Swap	93.39	93.4677	93.3946	93.4677	0.00
07/11/2016	IS10 On 21-September-26			Interest Rate Swap	95.49	95.5698	95.4911	95.5698	0.00
07/11/2016	IS10 On 21-December-26			Interest Rate Swap	99.16	99.2420	99.1614	99.2420	0.00
07/11/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/11/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/11/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/11/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/11/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.37	92.6300	92.6300	92.6300	0.00
07/11/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	10,000.00
07/11/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
07/11/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
07/11/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	1,000.00
07/11/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
07/11/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.45	92.5500	92.5500	92.5500	0.00
07/11/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	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
07/11/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.46	92.5400	92.5400	92.5400	0.00
07/11/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
07/11/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.46	92.5400	92.5400	92.5400	0.00
07/11/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
07/11/2016	R023 On 03-November-16			Bond Future	8.38	98.4430	98.4430	98.4430	0.00
07/11/2016	R023 On 02-February-17			Bond Future	8.42	100.2523	100.3023	100.2523	16,470.00
07/11/2016	R023 On 02-February-17	8.86	Call	Bond Future	2530	3	3	3	0.00
07/11/2016	R023 On 02-February-17	8.85	Call	Bond Future	2496	2	2	2	0.00
07/11/2016	R023 On 02-February-17	8.84	Call	Bond Future	2464	2	2	2	0.00
07/11/2016	R023 On 02-February-17	8.85	Put	Bond Future	537	1	1	1	0.00
07/11/2016	R023 On 02-February-17	8.84	Put	Bond Future	549	1	1	1	0.00
07/11/2016	R023 On 02-February-17	8.86	Put	Bond Future	525	1	1	1	0.00
07/11/2016	R023 On 04-May-17			Bond Future	8.44	98.2821	98.3299	98.2821	0.00
07/11/2016	R023 On 04-May-17	8.59	Call	Bond Future	2135	2	2	2	0.00
07/11/2016	R023 On 04-May-17	8.61	Call	Bond Future	2186	2	2	2	0.00
07/11/2016	R023 On 04-May-17	8.60	Call	Bond Future	2160	2	2	2	0.00
07/11/2016	R023 On 04-May-17	8.59	Put	Bond Future	1480	2	1	2	0.00
07/11/2016	R023 On 04-May-17	8.61	Put	Bond Future	1443	1	1	1	0.00
07/11/2016	R023 On 04-May-17	8.60	Put	Bond Future	1462	1	1	1	0.00
07/11/2016	R023 On 03-August-17			Bond Future	8.45	100.2897	100.3375	100.2897	0.00
07/11/2016	R023 On 03-August-17	8.58	Call	Bond Future	2429	2	2	2	0.00
07/11/2016	R023 On 03-August-17	8.60	Call	Bond Future	2476	2	2	2	0.00
07/11/2016	R023 On 03-August-17	8.59	Call	Bond Future	2452	2	2	2	0.00
07/11/2016	R023 On 03-August-17	8.58	Put	Bond Future	1862	2	2	2	0.00
07/11/2016	R023 On 03-August-17	8.59	Put	Bond Future	1843	2	2	2	0.00
07/11/2016	R023 On 03-August-17	8.60	Put	Bond Future	1824	2	2	2	0.00
07/11/2016	R035 On 03-November-16			Bond Future	9.29	98.0479	98.0479	98.0479	0.00
07/11/2016	R035 On 02-February-17			Bond Future	9.36	99.6417	99.7320	99.6417	5,762.00
07/11/2016	R035 On 02-February-17	9.51	Call	Bond Future	1250	1	1	1	0.00
07/11/2016	R035 On 02-February-17	9.50	Call	Bond Future	1168	1	1	1	0.00
07/11/2016	R035 On 02-February-17	9.52	Call	Bond Future	1332	1	1	1	0.00
07/11/2016	R035 On 02-February-17	9.51	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
07/11/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
07/11/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
07/11/2016	R035 On 04-May-17			Bond Future	9.40	97.0886	97.1776	97.0886	0.00
07/11/2016	R035 On 04-May-17	9.53	Call	Bond Future	1077	1	1	1	0.00
07/11/2016	R035 On 04-May-17	9.55	Call	Bond Future	1240	1	1	1	0.00
07/11/2016	R035 On 04-May-17	9.54	Call	Bond Future	1159	1	1	1	0.00
07/11/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
07/11/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
07/11/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
07/11/2016	R035 On 03-August-17			Bond Future	9.43	99.0720	99.1619	99.0720	0.00
07/11/2016	R035 On 03-August-17	9.52	Call	Bond Future	743	1	1	1	0.00
07/11/2016	R035 On 03-August-17	9.51	Call	Bond Future	662	1	1	1	0.00
07/11/2016	R035 On 03-August-17	9.50	Call	Bond Future	580	0	1	0	0.00
07/11/2016	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
07/11/2016	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
07/11/2016	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
07/11/2016	R186 On 03-November-16			Bond Future	8.68	116.0884	116.0884	116.0884	0.00
07/11/2016	R186 On 02-February-17			Bond Future	8.72	112.9043	113.0167	112.9043	103,666.00
07/11/2016	R186 On 02-February-17	9.50	Call	Bond Future	5747	6	6	6	0.00
07/11/2016	R186 On 02-February-17	8.87	Call	Bond Future	2609	3	3	3	0.00
07/11/2016	R186 On 02-February-17	9.40	Call	Bond Future	5192	5	5	5	0.00
07/11/2016	R186 On 02-February-17	8.37	Call	Bond Future	1014	1	1	1	500.00
07/11/2016	R186 On 02-February-17	8.79	Call	Bond Future	2290	2	2	2	0.00
07/11/2016	R186 On 02-February-17	8.95	Call	Bond Future	2949	3	3	3	0.00
07/11/2016	R186 On 02-February-17	9.02	Call	Bond Future	3264	3	3	3	0.00
07/11/2016	R186 On 02-February-17	8.00	Call	Bond Future	395	0	0	0	7,000.00
07/11/2016	R186 On 02-February-17	8.60	Call	Bond Future	1632	2	2	2	7,000.00
07/11/2016	R186 On 02-February-17	8.81	Call	Bond Future	2367	2	2	2	0.00
07/11/2016	R186 On 02-February-17	8.43	Call	Bond Future	1157	1	1	1	750.00
07/11/2016	R186 On 02-February-17	8.80	Call	Bond Future	2328	2	2	2	0.00
07/11/2016	R186 On 02-February-17	8.90	Call	Bond Future	2734	3	3	3	0.00
07/11/2016	R186 On 02-February-17	9.10	Call	Bond Future	3640	4	4	4	0.00
07/11/2016	R186 On 02-February-17	8.62	Call	Bond Future	1694	2	2	2	500.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2016	R186 On 02-February-17	8.79	Put	Bond Future	1766	2	2	2	0.00
07/11/2016	R186 On 02-February-17	8.95	Put	Bond Future	1314	1	1	1	2,546.00
07/11/2016	R186 On 02-February-17	9.02	Put	Bond Future	1147	1	1	1	500.00
07/11/2016	R186 On 02-February-17	8.37	Put	Bond Future	3479	4	3	4	0.00
07/11/2016	R186 On 02-February-17	8.60	Put	Bond Future	2446	3	2	3	0.00
07/11/2016	R186 On 02-February-17	9.40	Put	Bond Future	511	1	1	1	750.00
07/11/2016	R186 On 02-February-17	9.50	Put	Bond Future	406	0	0	0	13,500.00
07/11/2016	R186 On 02-February-17	8.87	Put	Bond Future	1527	2	2	2	500.00
07/11/2016	R186 On 02-February-17	8.62	Put	Bond Future	2367	2	2	2	0.00
07/11/2016	R186 On 02-February-17	8.81	Put	Bond Future	1704	2	2	2	0.00
07/11/2016	R186 On 02-February-17	9.10	Put	Bond Future	977	1	1	1	2,546.00
07/11/2016	R186 On 02-February-17	8.00	Put	Bond Future	5583	6	6	6	0.00
07/11/2016	R186 On 02-February-17	8.90	Put	Bond Future	1445	2	1	2	750.00
07/11/2016	R186 On 02-February-17	8.43	Put	Bond Future	3188	3	3	3	0.00
07/11/2016	R186 On 02-February-17	8.80	Put	Bond Future	1734	2	2	2	0.00
07/11/2016	R186 On 04-May-17			Bond Future	8.75	115.1150	115.2259	115.1150	0.00
07/11/2016	R186 On 04-May-17	8.91	Call	Bond Future	3474	3	3	3	0.00
07/11/2016	R186 On 04-May-17	8.89	Call	Bond Future	3396	3	3	3	0.00
07/11/2016	R186 On 04-May-17	8.90	Call	Bond Future	3435	3	3	3	0.00
07/11/2016	R186 On 04-May-17	8.89	Put	Bond Future	2424	2	2	2	0.00
07/11/2016	R186 On 04-May-17	8.90	Put	Bond Future	2395	2	2	2	0.00
07/11/2016	R186 On 04-May-17	8.91	Put	Bond Future	2366	2	2	2	0.00
07/11/2016	R186 On 03-August-17			Bond Future	8.77	112.1603	112.2725	112.1603	0.00
07/11/2016	R186 On 03-August-17	8.91	Call	Bond Future	4020	4	4	4	0.00
07/11/2016	R186 On 03-August-17	8.93	Call	Bond Future	4095	4	4	4	0.00
07/11/2016	R186 On 03-August-17	8.92	Call	Bond Future	4057	4	4	4	0.00
07/11/2016	R186 On 03-August-17	8.91	Put	Bond Future	3062	3	3	3	0.00
07/11/2016	R186 On 03-August-17	8.92	Put	Bond Future	3033	3	3	3	0.00
07/11/2016	R186 On 03-August-17	8.93	Put	Bond Future	3004	3	3	3	0.00
07/11/2016	R197 On 03-November-16			Bond Future	301.46	301.4576	301.4576	301.4576	0.00
07/11/2016	R197 On 02-February-17			Bond Future	300.37	300.4277	300.3711	300.4277	1,246.00
07/11/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00

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07/11/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R197 On 02-February-17	302.58	Put	Bond Future	2209	2	2	2	0.00
07/11/2016	R197 On 02-February-17	302.59	Put	Bond Future	2219	2	2	2	0.00
07/11/2016	R197 On 02-February-17	302.57	Put	Bond Future	2199	2	2	2	0.00
07/11/2016	R197 On 04-May-17			Bond Future	306.26	306.3274	306.2601	306.3274	0.00
07/11/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R197 On 04-May-17	308.59	Put	Bond Future	2330	2	2	2	0.00
07/11/2016	R197 On 04-May-17	308.60	Put	Bond Future	2340	2	2	2	0.00
07/11/2016	R197 On 04-May-17	308.58	Put	Bond Future	2320	2	2	2	0.00
07/11/2016	R197 On 03-August-17			Bond Future	305.63	305.7000	305.6287	305.7000	0.00
07/11/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R197 On 03-August-17	308.05	Put	Bond Future	2421	2	2	2	0.00
07/11/2016	R197 On 03-August-17	308.07	Put	Bond Future	2441	2	2	2	0.00
07/11/2016	R197 On 03-August-17	308.06	Put	Bond Future	2431	2	2	2	0.00
07/11/2016	R202 On 03-November-16			Bond Future	248.33	248.3344	248.3344	248.3344	0.00
07/11/2016	R202 On 02-February-17			Bond Future	249.39	249.4395	249.3936	249.4395	35,809.00
07/11/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R202 On 02-February-17	251.73	Put	Bond Future	2336	2	2	2	0.00
07/11/2016	R202 On 02-February-17	251.74	Put	Bond Future	2346	2	2	2	0.00
07/11/2016	R202 On 02-February-17	251.72	Put	Bond Future	2326	2	2	2	0.00
07/11/2016	R202 On 04-May-17			Bond Future	254.28	254.3379	254.2828	254.3379	0.00
07/11/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R202 On 04-May-17	256.71	Put	Bond Future	2427	2	2	2	0.00
07/11/2016	R202 On 04-May-17	256.72	Put	Bond Future	2437	2	2	2	0.00
07/11/2016	R202 On 04-May-17	256.73	Put	Bond Future	2447	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
07/11/2016	R202 On 03-August-17			Bond Future	255.82	255.8807	255.8224	255.8807	0.00
07/11/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R202 On 03-August-17	258.36	Put	Bond Future	2538	2	3	2	0.00
07/11/2016	R202 On 03-August-17	258.37	Put	Bond Future	2548	2	3	2	0.00
07/11/2016	R202 On 03-August-17	258.35	Put	Bond Future	2528	2	3	2	0.00
07/11/2016	R203 On 03-November-16			Bond Future	7.55	101.7813	101.7813	101.7813	0.00
07/11/2016	R203 On 02-February-17			Bond Future	7.55	103.6913	103.6950	103.6913	24,463.00
07/11/2016	R203 On 02-February-17	7.70	Call	Bond Future	171	0	0	0	0.00
07/11/2016	R203 On 02-February-17	7.71	Call	Bond Future	174	0	0	0	0.00
07/11/2016	R203 On 02-February-17	7.72	Call	Bond Future	178	0	0	0	0.00
07/11/2016	R203 On 02-February-17	7.71	Put	Bond Future	82	0	0	0	0.00
07/11/2016	R203 On 02-February-17	7.70	Put	Bond Future	84	0	0	0	0.00
07/11/2016	R203 On 02-February-17	7.72	Put	Bond Future	80	0	0	0	0.00
07/11/2016	R203 On 04-May-17			Bond Future	7.18	101.5479	101.5483	101.5479	0.00
07/11/2016	R203 On 04-May-17	6.91	Call	Bond Future	68	0	0	0	0.00
07/11/2016	R203 On 04-May-17	6.93	Call	Bond Future	71	0	0	0	0.00
07/11/2016	R203 On 04-May-17	6.92	Call	Bond Future	70	0	0	0	0.00
07/11/2016	R203 On 04-May-17	6.92	Put	Bond Future	161	0	0	0	0.00
07/11/2016	R203 On 04-May-17	6.93	Put	Bond Future	159	0	0	0	0.00
07/11/2016	R203 On 04-May-17	6.91	Put	Bond Future	163	0	0	0	0.00
07/11/2016	R203 On 03-August-17			Bond Future	4.66	103.6223	103.6219	103.6223	0.00
07/11/2016	R203 On 03-August-17	4.87	Call	Bond Future	51	0	0	0	0.00
07/11/2016	R203 On 03-August-17	4.89	Call	Bond Future	52	0	0	0	0.00
07/11/2016	R203 On 03-August-17	4.88	Call	Bond Future	52	0	0	0	0.00
07/11/2016	R203 On 03-August-17	4.89	Put	Bond Future	28	0	0	0	0.00
07/11/2016	R203 On 03-August-17	4.88	Put	Bond Future	29	0	0	0	0.00
07/11/2016	R203 On 03-August-17	4.87	Put	Bond Future	29	0	0	0	0.00
07/11/2016	R204 On 03-November-16			Bond Future	7.73	103.5743	103.5743	103.5743	0.00
07/11/2016	R204 On 02-February-17			Bond Future	7.75	101.4575	101.4670	101.4575	30,055.00
07/11/2016	R204 On 02-February-17	8.28	Call	Bond Future	999	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
07/11/2016	R204 On 02-February-17	8.30	Call	Bond Future	1027	1	1	1	0.00
07/11/2016	R204 On 02-February-17	8.29	Call	Bond Future	1013	1	1	1	0.00
07/11/2016	R204 On 02-February-17	8.28	Put	Bond Future	95	0	0	0	0.00
07/11/2016	R204 On 02-February-17	8.29	Put	Bond Future	93	0	0	0	0.00
07/11/2016	R204 On 02-February-17	8.30	Put	Bond Future	90	0	0	0	0.00
07/11/2016	R204 On 04-May-17			Bond Future	7.73	103.4440	103.4505	103.4440	0.00
07/11/2016	R204 On 04-May-17	7.90	Call	Bond Future	650	1	1	1	0.00
07/11/2016	R204 On 04-May-17	7.92	Call	Bond Future	668	1	1	1	0.00
07/11/2016	R204 On 04-May-17	7.91	Call	Bond Future	659	1	1	1	0.00
07/11/2016	R204 On 04-May-17	7.91	Put	Bond Future	383	0	0	0	0.00
07/11/2016	R204 On 04-May-17	7.92	Put	Bond Future	377	0	0	0	0.00
07/11/2016	R204 On 04-May-17	7.90	Put	Bond Future	389	0	0	0	0.00
07/11/2016	R204 On 03-August-17			Bond Future	7.62	101.5141	101.5199	101.5141	0.00
07/11/2016	R204 On 03-August-17	7.75	Call	Bond Future	636	1	1	1	0.00
07/11/2016	R204 On 03-August-17	7.76	Call	Bond Future	644	1	1	1	0.00
07/11/2016	R204 On 03-August-17	7.77	Call	Bond Future	651	1	1	1	0.00
07/11/2016	R204 On 03-August-17	7.75	Put	Bond Future	470	0	0	0	0.00
07/11/2016	R204 On 03-August-17	7.76	Put	Bond Future	464	0	0	0	0.00
07/11/2016	R204 On 03-August-17	7.77	Put	Bond Future	459	0	0	0	0.00
07/11/2016	R207 On 03-November-16			Bond Future	7.94	100.3603	100.3603	100.3603	0.00
07/11/2016	R207 On 02-February-17			Bond Future	7.97	98.5824	98.6105	98.5824	86,326.00
07/11/2016	R207 On 02-February-17	8.91	Call	Bond Future	2410	2	2	2	62.00
07/11/2016	R207 On 02-February-17	9.22	Call	Bond Future	3141	3	3	3	0.00
07/11/2016	R207 On 02-February-17	9.24	Call	Bond Future	3189	3	3	3	0.00
07/11/2016	R207 On 02-February-17	9.23	Call	Bond Future	3165	3	3	3	0.00
07/11/2016	R207 On 02-February-17	9.23	Put	Bond Future	13	0	0	0	0.00
07/11/2016	R207 On 02-February-17	9.24	Put	Bond Future	12	0	0	0	0.00
07/11/2016	R207 On 02-February-17	8.91	Put	Bond Future	44	0	0	0	0.00
07/11/2016	R207 On 02-February-17	9.22	Put	Bond Future	13	0	0	0	0.00
07/11/2016	R207 On 04-May-17			Bond Future	7.98	100.5128	100.5382	100.5128	0.00
07/11/2016	R207 On 04-May-17	8.20	Call	Bond Future	1119	1	1	1	0.00
07/11/2016	R207 On 04-May-17	8.22	Call	Bond Future	1148	1	1	1	0.00
07/11/2016	R207 On 04-May-17	8.21	Call	Bond Future	1133	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
07/11/2016	R207 On 04-May-17	8.20	Put	Bond Future	598	1	1	1	0.00
07/11/2016	R207 On 04-May-17	8.22	Put	Bond Future	580	1	1	1	0.00
07/11/2016	R207 On 04-May-17	8.21	Put	Bond Future	589	1	1	1	0.00
07/11/2016	R207 On 03-August-17			Bond Future	7.95	98.9213	98.9464	98.9213	0.00
07/11/2016	R207 On 03-August-17	8.19	Call	Bond Future	1251	1	1	1	51.00
07/11/2016	R207 On 03-August-17	8.40	Call	Bond Future	1540	2	2	2	0.00
07/11/2016	R207 On 03-August-17	8.39	Call	Bond Future	1526	2	2	2	0.00
07/11/2016	R207 On 03-August-17	8.41	Call	Bond Future	1554	2	2	2	0.00
07/11/2016	R207 On 03-August-17	8.39	Put	Bond Future	579	1	1	1	0.00
07/11/2016	R207 On 03-August-17	8.41	Put	Bond Future	566	1	1	1	0.00
07/11/2016	R207 On 03-August-17	8.19	Put	Bond Future	732	1	1	1	0.00
07/11/2016	R207 On 03-August-17	8.40	Put	Bond Future	572	1	1	1	0.00
07/11/2016	R208 On 03-November-16			Bond Future	8.13	95.7160	95.7160	95.7160	0.00
07/11/2016	R208 On 02-February-17			Bond Future	8.16	97.4855	97.5223	97.4855	33,544.00
07/11/2016	R208 On 02-February-17	8.64	Call	Bond Future	1879	2	2	2	0.00
07/11/2016	R208 On 02-February-17	8.63	Call	Bond Future	1854	2	2	2	0.00
07/11/2016	R208 On 02-February-17	8.65	Call	Bond Future	1905	2	2	2	0.00
07/11/2016	R208 On 02-February-17	8.65	Put	Bond Future	279	0	0	0	0.00
07/11/2016	R208 On 02-February-17	8.64	Put	Bond Future	287	0	0	0	0.00
07/11/2016	R208 On 02-February-17	8.63	Put	Bond Future	294	0	0	0	0.00
07/11/2016	R208 On 04-May-17			Bond Future	8.18	95.9909	96.0253	95.9909	0.00
07/11/2016	R208 On 04-May-17	8.37	Call	Bond Future	1515	2	2	2	0.00
07/11/2016	R208 On 04-May-17	8.39	Call	Bond Future	1553	2	2	2	0.00
07/11/2016	R208 On 04-May-17	8.38	Call	Bond Future	1533	2	2	2	0.00
07/11/2016	R208 On 04-May-17	8.37	Put	Bond Future	907	1	1	1	0.00
07/11/2016	R208 On 04-May-17	8.39	Put	Bond Future	882	1	1	1	0.00
07/11/2016	R208 On 04-May-17	8.38	Put	Bond Future	895	1	1	1	0.00
07/11/2016	R208 On 03-August-17			Bond Future	8.17	97.9518	97.9861	97.9518	0.00
07/11/2016	R208 On 03-August-17	8.30	Call	Bond Future	1609	2	2	2	0.00
07/11/2016	R208 On 03-August-17	8.32	Call	Bond Future	1643	2	2	2	0.00
07/11/2016	R208 On 03-August-17	8.31	Call	Bond Future	1626	2	2	2	0.00
07/11/2016	R208 On 03-August-17	8.31	Put	Bond Future	1203	1	1	1	0.00
07/11/2016	R208 On 03-August-17	8.32	Put	Bond Future	1190	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
07/11/2016	R208 On 03-August-17	8.30	Put	Bond Future	1216	1	1	1	0.00
07/11/2016	R209 On 03-November-16			Bond Future	9.24	73.9119	73.9119	73.9119	0.00
07/11/2016	R209 On 02-February-17			Bond Future	9.30	75.0920	75.2029	75.0920	62,143.00
07/11/2016	R209 On 02-February-17	9.53	Call	Bond Future	3045	3	3	3	0.00
07/11/2016	R209 On 02-February-17	9.55	Call	Bond Future	3130	3	3	3	0.00
07/11/2016	R209 On 02-February-17	9.54	Call	Bond Future	3087	3	3	3	0.00
07/11/2016	R209 On 02-February-17	9.53	Put	Bond Future	1433	2	1	2	0.00
07/11/2016	R209 On 02-February-17	9.54	Put	Bond Future	1408	1	1	1	0.00
07/11/2016	R209 On 02-February-17	9.55	Put	Bond Future	1383	1	1	1	0.00
07/11/2016	R209 On 04-May-17			Bond Future	9.33	73.4111	73.5218	73.4111	0.00
07/11/2016	R209 On 04-May-17	9.46	Call	Bond Future	3551	4	4	4	0.00
07/11/2016	R209 On 04-May-17	9.48	Call	Bond Future	3627	4	4	4	0.00
07/11/2016	R209 On 04-May-17	9.47	Call	Bond Future	3589	4	4	4	0.00
07/11/2016	R209 On 04-May-17	9.46	Put	Bond Future	2669	3	3	3	0.00
07/11/2016	R209 On 04-May-17	9.47	Put	Bond Future	2638	3	3	3	0.00
07/11/2016	R209 On 04-May-17	9.48	Put	Bond Future	2608	3	3	3	0.00
07/11/2016	R209 On 03-August-17			Bond Future	9.36	74.9109	75.0232	74.9109	0.00
07/11/2016	R209 On 03-August-17	9.44	Call	Bond Future	4052	4	4	4	0.00
07/11/2016	R209 On 03-August-17	9.43	Call	Bond Future	4016	4	4	4	0.00
07/11/2016	R209 On 03-August-17	9.45	Call	Bond Future	4087	4	4	4	0.00
07/11/2016	R209 On 03-August-17	9.45	Put	Bond Future	3460	4	3	4	0.00
07/11/2016	R209 On 03-August-17	9.44	Put	Bond Future	3493	4	3	4	0.00
07/11/2016	R209 On 03-August-17	9.43	Put	Bond Future	3526	4	4	4	0.00
07/11/2016	R210 On 03-November-16			Bond Future	185.97	185.9699	185.9699	185.9699	0.00
07/11/2016	R210 On 02-February-17			Bond Future	189.42	189.4526	189.4182	189.4526	1,983.00
07/11/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R210 On 02-February-17	190.84	Put	Bond Future	1422	1	1	1	0.00
07/11/2016	R210 On 02-February-17	190.86	Put	Bond Future	1442	1	1	1	0.00
07/11/2016	R210 On 02-February-17	190.85	Put	Bond Future	1432	1	1	1	0.00
07/11/2016	R210 On 04-May-17			Bond Future	190.82	190.8566	190.8153	190.8566	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
07/11/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R210 On 04-May-17	192.31	Put	Bond Future	1495	1	1	1	0.00
07/11/2016	R210 On 04-May-17	192.33	Put	Bond Future	1515	1	2	1	0.00
07/11/2016	R210 On 04-May-17	192.32	Put	Bond Future	1505	1	2	1	0.00
07/11/2016	R210 On 03-August-17			Bond Future	194.72	194.7650	194.7211	194.7650	0.00
07/11/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R210 On 03-August-17	196.29	Put	Bond Future	1569	2	2	2	0.00
07/11/2016	R210 On 03-August-17	196.30	Put	Bond Future	1579	2	2	2	0.00
07/11/2016	R210 On 03-August-17	196.28	Put	Bond Future	1559	2	2	2	0.00
07/11/2016	R211 On 03-November-16			Bond Future	141.40	141.4001	141.4001	141.4001	0.00
07/11/2016	R212 On 03-November-16			Bond Future	148.02	148.0181	148.0181	148.0181	0.00
07/11/2016	R212 On 02-February-17			Bond Future	148.67	148.6942	148.6663	148.6942	3,380.00
07/11/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R212 On 02-February-17	149.29	Put	Bond Future	624	1	1	1	0.00
07/11/2016	R212 On 02-February-17	149.28	Put	Bond Future	614	1	1	1	0.00
07/11/2016	R212 On 02-February-17	149.27	Put	Bond Future	604	1	1	1	0.00
07/11/2016	R212 On 04-May-17			Bond Future	151.58	151.6144	151.5811	151.6144	0.00
07/11/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R212 On 04-May-17	152.24	Put	Bond Future	659	1	1	1	0.00
07/11/2016	R212 On 04-May-17	152.25	Put	Bond Future	669	1	1	1	0.00
07/11/2016	R212 On 04-May-17	152.23	Put	Bond Future	649	1	1	1	0.00
07/11/2016	R212 On 03-August-17			Bond Future	152.65	152.6886	152.6533	152.6886	0.00
07/11/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
07/11/2016	R212 On 03-August-17	153.34	Put	Bond Future	687	1	1	1	0.00
07/11/2016	R212 On 03-August-17	153.35	Put	Bond Future	697	1	1	1	0.00
07/11/2016	R212 On 03-August-17	153.36	Put	Bond Future	707	1	1	1	0.00
07/11/2016	R213 On 03-November-16			Bond Future	9.10	84.6977	84.6977	84.6977	0.00
07/11/2016	R213 On 02-February-17			Bond Future	9.16	86.1203	86.2297	86.1203	51,569.00
07/11/2016	R213 On 02-February-17	9.40	Call	Bond Future	2997	3	3	3	0.00
07/11/2016	R213 On 02-February-17	9.42	Call	Bond Future	3082	3	3	3	0.00
07/11/2016	R213 On 02-February-17	9.41	Call	Bond Future	3039	3	3	3	0.00
07/11/2016	R213 On 02-February-17	9.41	Put	Bond Future	1315	1	1	1	0.00
07/11/2016	R213 On 02-February-17	9.42	Put	Bond Future	1291	1	1	1	0.00
07/11/2016	R213 On 02-February-17	9.40	Put	Bond Future	1339	1	1	1	0.00
07/11/2016	R213 On 04-May-17			Bond Future	9.19	84.2541	84.3629	84.2541	0.00
07/11/2016	R213 On 04-May-17	9.35	Call	Bond Future	3529	3	4	3	0.00
07/11/2016	R213 On 04-May-17	9.36	Call	Bond Future	3567	4	4	4	0.00
07/11/2016	R213 On 04-May-17	9.37	Call	Bond Future	3605	4	4	4	0.00
07/11/2016	R213 On 04-May-17	9.36	Put	Bond Future	2432	3	2	3	0.00
07/11/2016	R213 On 04-May-17	9.37	Put	Bond Future	2403	2	2	2	0.00
07/11/2016	R213 On 04-May-17	9.35	Put	Bond Future	2460	3	2	3	0.00
07/11/2016	R213 On 03-August-17			Bond Future	9.22	85.9751	86.0854	85.9751	0.00
07/11/2016	R213 On 03-August-17	9.33	Call	Bond Future	4039	4	4	4	0.00
07/11/2016	R213 On 03-August-17	9.34	Call	Bond Future	4075	4	4	4	0.00
07/11/2016	R213 On 03-August-17	9.35	Call	Bond Future	4111	4	4	4	0.00
07/11/2016	R213 On 03-August-17	9.34	Put	Bond Future	3254	3	3	3	0.00
07/11/2016	R213 On 03-August-17	9.35	Put	Bond Future	3224	3	3	3	0.00
07/11/2016	R213 On 03-August-17	9.33	Put	Bond Future	3284	3	3	3	0.00
07/11/2016	R214 On 03-November-16			Bond Future	9.32	74.2686	74.2686	74.2686	0.00
07/11/2016	R214 On 02-February-17			Bond Future	9.38	75.4452	75.5617	75.4452	34,384.00
07/11/2016	R214 On 02-February-17	9.67	Call	Bond Future	3454	3	3	3	0.00
07/11/2016	R214 On 02-February-17	9.66	Call	Bond Future	3409	3	3	3	0.00
07/11/2016	R214 On 02-February-17	9.68	Call	Bond Future	3500	3	3	3	0.00
07/11/2016	R214 On 02-February-17	9.67	Put	Bond Future	1356	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
07/11/2016	R214 On 02-February-17	9.66	Put	Bond Future	1381	1	1	1	0.00
07/11/2016	R214 On 02-February-17	9.68	Put	Bond Future	1332	1	1	1	0.00
07/11/2016	R214 On 04-May-17			Bond Future	9.41	73.6238	73.7401	73.6238	0.00
07/11/2016	R214 On 04-May-17	9.56	Call	Bond Future	3797	4	4	4	0.00
07/11/2016	R214 On 04-May-17	9.58	Call	Bond Future	3877	4	4	4	0.00
07/11/2016	R214 On 04-May-17	9.57	Call	Bond Future	3836	4	4	4	0.00
07/11/2016	R214 On 04-May-17	9.56	Put	Bond Future	2731	3	3	3	0.00
07/11/2016	R214 On 04-May-17	9.57	Put	Bond Future	2700	3	3	3	0.00
07/11/2016	R214 On 04-May-17	9.58	Put	Bond Future	2669	3	3	3	0.00
07/11/2016	R214 On 03-August-17			Bond Future	9.44	75.1277	75.2457	75.1277	0.00
07/11/2016	R214 On 03-August-17	9.51	Call	Bond Future	4256	4	4	4	0.00
07/11/2016	R214 On 03-August-17	9.52	Call	Bond Future	4294	4	4	4	0.00
07/11/2016	R214 On 03-August-17	9.53	Call	Bond Future	4332	4	4	4	0.00
07/11/2016	R214 On 03-August-17	9.52	Put	Bond Future	3706	4	4	4	0.00
07/11/2016	R214 On 03-August-17	9.53	Put	Bond Future	3672	4	4	4	0.00
07/11/2016	R214 On 03-August-17	9.51	Put	Bond Future	3740	4	4	4	0.00
07/11/2016	R248 On 03-November-16			Bond Future	9.37	95.4036	95.4036	95.4036	0.00
07/11/2016	R248 On 02-February-17			Bond Future	9.43	96.9164	97.0655	96.9164	63,422.00
07/11/2016	R248 On 02-February-17	9.76	Call	Bond Future	4759	5	5	5	0.00
07/11/2016	R248 On 02-February-17	9.78	Call	Bond Future	4876	5	5	5	0.00
07/11/2016	R248 On 02-February-17	9.77	Call	Bond Future	4817	5	5	5	0.00
07/11/2016	R248 On 02-February-17	9.77	Put	Bond Future	1708	2	2	2	0.00
07/11/2016	R248 On 02-February-17	9.76	Put	Bond Future	1738	2	2	2	0.00
07/11/2016	R248 On 02-February-17	9.78	Put	Bond Future	1678	2	2	2	0.00
07/11/2016	R248 On 04-May-17			Bond Future	9.47	94.3735	94.5224	94.3735	0.00
07/11/2016	R248 On 04-May-17	9.67	Call	Bond Future	5325	5	5	5	0.00
07/11/2016	R248 On 04-May-17	9.66	Call	Bond Future	5274	5	5	5	0.00
07/11/2016	R248 On 04-May-17	9.65	Call	Bond Future	5223	5	5	5	0.00
07/11/2016	R248 On 04-May-17	9.66	Put	Bond Future	3486	4	3	4	0.00
07/11/2016	R248 On 04-May-17	9.65	Put	Bond Future	3525	4	4	4	0.00
07/11/2016	R248 On 04-May-17	9.67	Put	Bond Future	3448	4	3	4	0.00
07/11/2016	R248 On 03-August-17			Bond Future	9.49	96.3014	96.4525	96.3014	0.00
07/11/2016	R248 On 03-August-17	9.57	Call	Bond Future	5678	6	6	6	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
07/11/2016	R248 On 03-August-17	9.58	Call	Bond Future	5726	6	6	6	0.00
07/11/2016	R248 On 03-August-17	9.56	Call	Bond Future	5630	6	6	6	0.00
07/11/2016	R248 On 03-August-17	9.57	Put	Bond Future	4967	5	5	5	0.00
07/11/2016	R248 On 03-August-17	9.58	Put	Bond Future	4923	5	5	5	0.00
07/11/2016	R248 On 03-August-17	9.56	Put	Bond Future	5010	5	5	5	0.00