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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/12/2016 TO: 07/12/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	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
07/12/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	2025 On 02-February-17			Bond Future	126.76	127.1819	126.7643	127.1819	3,278.00
07/12/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2025 On 02-February-17	129.99	Put	Bond Future	3226	3	3	3	0.00
07/12/2016	2025 On 02-February-17	130.00	Put	Bond Future	3236	3	3	3	0.00
07/12/2016	2025 On 02-February-17	130.01	Put	Bond Future	3246	3	3	3	0.00
07/12/2016	2025 On 04-May-17			Bond Future	129.23	129.6561	129.2286	129.6561	0.00
07/12/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2025 On 04-May-17	132.57	Put	Bond Future	3341	3	3	3	0.00
07/12/2016	2025 On 04-May-17	132.58	Put	Bond Future	3351	3	3	3	0.00
07/12/2016	2025 On 04-May-17	132.56	Put	Bond Future	3331	3	3	3	0.00
07/12/2016	2025 On 03-August-17			Bond Future	130.49	130.9269	130.4903	130.9269	0.00
07/12/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2025 On 03-August-17	133.96	Put	Bond Future	3470	3	3	3	0.00
07/12/2016	2025 On 03-August-17	133.97	Put	Bond Future	3480	3	3	3	0.00
07/12/2016	2025 On 03-August-17	133.98	Put	Bond Future	3490	3	3	3	0.00
07/12/2016	2030 On 02-February-17			Bond Future	9.29	90.0187	90.5252	90.0187	32,061.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2030 On 02-February-17	9.31	Call	Bond Future	126	0	0	0	0.00
07/12/2016	2030 On 02-February-17	9.30	Call	Bond Future	57	0	0	0	0.00
07/12/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
07/12/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
07/12/2016	2030 On 02-February-17	9.29	Put	Bond Future	13	1	0	1	0.00
07/12/2016	2030 On 04-May-17			Bond Future	9.34	91.7649	92.2798	91.7649	0.00
07/12/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2030 On 04-May-17	9.33	Put	Bond Future	74	1	0	1	0.00
07/12/2016	2030 On 04-May-17	9.32	Put	Bond Future	142	1	0	1	0.00
07/12/2016	2030 On 04-May-17	9.34	Put	Bond Future	5	1	0	1	0.00
07/12/2016	2030 On 03-August-17			Bond Future	9.38	89.5958	90.1206	89.5958	0.00
07/12/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2030 On 03-August-17	9.34	Put	Bond Future	295	1	0	1	0.00
07/12/2016	2030 On 03-August-17	9.33	Put	Bond Future	363	1	0	1	0.00
07/12/2016	2030 On 03-August-17	9.35	Put	Bond Future	227	1	0	1	0.00
07/12/2016	2032 On 02-February-17			Bond Future	9.43	92.9442	93.4858	92.9442	18,016.00
07/12/2016	2032 On 02-February-17	9.51	Call	Bond Future	2156	2	2	2	0.00
07/12/2016	2032 On 02-February-17	9.53	Call	Bond Future	2239	2	2	2	0.00
07/12/2016	2032 On 02-February-17	9.52	Call	Bond Future	2197	2	2	2	0.00
07/12/2016	2032 On 02-February-17	9.52	Put	Bond Future	1560	2	2	2	0.00
07/12/2016	2032 On 02-February-17	9.53	Put	Bond Future	1528	2	2	2	0.00
07/12/2016	2032 On 02-February-17	9.51	Put	Bond Future	1593	2	2	2	0.00
07/12/2016	2032 On 04-May-17			Bond Future	9.48	90.5876	91.1383	90.5876	0.00
07/12/2016	2032 On 04-May-17	9.46	Call	Bond Future	2925	3	3	3	0.00
07/12/2016	2032 On 04-May-17	9.45	Call	Bond Future	2889	3	3	3	0.00
07/12/2016	2032 On 04-May-17	9.44	Call	Bond Future	2854	3	3	3	0.00
07/12/2016	2032 On 04-May-17	9.45	Put	Bond Future	3126	3	3	3	0.00
07/12/2016	2032 On 04-May-17	9.44	Put	Bond Future	3164	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
07/12/2016	2032 On 04-May-17	9.46	Put	Bond Future	3088	3	3	3	0.00
07/12/2016	2032 On 03-August-17			Bond Future	9.52	92.4023	92.9637	92.4023	0.00
07/12/2016	2032 On 03-August-17	9.43	Call	Bond Future	3524	3	4	3	0.00
07/12/2016	2032 On 03-August-17	9.45	Call	Bond Future	3593	3	4	3	0.00
07/12/2016	2032 On 03-August-17	9.44	Call	Bond Future	3558	3	4	3	0.00
07/12/2016	2032 On 03-August-17	9.45	Put	Bond Future	4126	4	4	4	0.00
07/12/2016	2032 On 03-August-17	9.43	Put	Bond Future	4204	4	4	4	0.00
07/12/2016	2032 On 03-August-17	9.44	Put	Bond Future	4165	4	4	4	0.00
07/12/2016	2033 On 02-February-17			Bond Future	106.43	106.4599	106.4293	106.4599	5,474.00
07/12/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2033 On 02-February-17	109.71	Put	Bond Future	3281	3	3	3	0.00
07/12/2016	2033 On 02-February-17	109.72	Put	Bond Future	3291	3	3	3	0.00
07/12/2016	2033 On 02-February-17	109.70	Put	Bond Future	3271	3	3	3	0.00
07/12/2016	2033 On 04-May-17			Bond Future	107.46	107.4911	107.4584	107.4911	0.00
07/12/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2033 On 04-May-17	110.84	Put	Bond Future	3382	3	3	3	0.00
07/12/2016	2033 On 04-May-17	110.85	Put	Bond Future	3392	3	3	3	0.00
07/12/2016	2033 On 04-May-17	110.83	Put	Bond Future	3372	3	3	3	0.00
07/12/2016	2033 On 03-August-17			Bond Future	109.62	109.6501	109.6164	109.6501	0.00
07/12/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2033 On 03-August-17	113.12	Put	Bond Future	3504	3	4	3	0.00
07/12/2016	2033 On 03-August-17	113.13	Put	Bond Future	3514	3	4	3	0.00
07/12/2016	2033 On 03-August-17	113.14	Put	Bond Future	3524	3	4	3	0.00
07/12/2016	2037 On 02-February-17			Bond Future	9.60	89.8092	90.4419	89.8092	45,256.00
07/12/2016	2037 On 02-February-17	9.66	Call	Bond Future	2337	2	2	2	0.00
07/12/2016	2037 On 02-February-17	9.68	Call	Bond Future	2424	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
07/12/2016	2037 On 02-February-17	9.67	Call	Bond Future	2381	2	2	2	0.00
07/12/2016	2037 On 02-February-17	9.66	Put	Bond Future	1871	2	2	2	0.00
07/12/2016	2037 On 02-February-17	9.67	Put	Bond Future	1834	2	2	2	0.00
07/12/2016	2037 On 02-February-17	9.68	Put	Bond Future	1797	2	2	2	0.00
07/12/2016	2037 On 04-May-17			Bond Future	9.65	91.5512	92.1949	91.5512	0.00
07/12/2016	2037 On 04-May-17	9.59	Call	Bond Future	3150	3	3	3	0.00
07/12/2016	2037 On 04-May-17	9.58	Call	Bond Future	3112	3	3	3	0.00
07/12/2016	2037 On 04-May-17	9.60	Call	Bond Future	3188	3	3	3	0.00
07/12/2016	2037 On 04-May-17	9.58	Put	Bond Future	3699	4	4	4	0.00
07/12/2016	2037 On 04-May-17	9.60	Put	Bond Future	3613	4	4	4	0.00
07/12/2016	2037 On 04-May-17	9.59	Put	Bond Future	3656	4	4	4	0.00
07/12/2016	2037 On 03-August-17			Bond Future	9.70	89.1275	89.7837	89.1275	0.00
07/12/2016	2037 On 03-August-17	9.58	Call	Bond Future	3910	4	4	4	0.00
07/12/2016	2037 On 03-August-17	9.57	Call	Bond Future	3873	4	4	4	0.00
07/12/2016	2037 On 03-August-17	9.56	Call	Bond Future	3836	3	4	3	0.00
07/12/2016	2037 On 03-August-17	9.56	Put	Bond Future	4944	5	5	5	0.00
07/12/2016	2037 On 03-August-17	9.57	Put	Bond Future	4899	5	5	5	0.00
07/12/2016	2037 On 03-August-17	9.58	Put	Bond Future	4855	5	5	5	0.00
07/12/2016	2038 On 02-February-17			Bond Future	130.53	131.5681	130.5349	131.5681	22,810.00
07/12/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2038 On 02-February-17	137.05	Put	Bond Future	6515	5	7	5	0.00
07/12/2016	2038 On 02-February-17	137.06	Put	Bond Future	6525	5	7	5	0.00
07/12/2016	2038 On 02-February-17	137.07	Put	Bond Future	6535	6	7	6	0.00
07/12/2016	2038 On 04-May-17			Bond Future	133.07	134.1279	133.0726	134.1279	0.00
07/12/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2038 On 04-May-17	139.78	Put	Bond Future	6707	6	7	6	0.00
07/12/2016	2038 On 04-May-17	139.79	Put	Bond Future	6717	6	7	6	0.00
07/12/2016	2038 On 04-May-17	139.77	Put	Bond Future	6697	6	7	6	0.00
07/12/2016	2038 On 03-August-17			Bond Future	134.24	135.3215	134.2447	135.3215	0.00

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07/12/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2038 On 03-August-17	141.17	Put	Bond Future	6925	6	7	6	0.00
07/12/2016	2038 On 03-August-17	141.16	Put	Bond Future	6915	6	7	6	0.00
07/12/2016	2038 On 03-August-17	141.18	Put	Bond Future	6935	6	7	6	0.00
07/12/2016	2040 On 02-February-17			Bond Future	9.63	93.6840	94.3636	93.6840	8,238.00
07/12/2016	2040 On 02-February-17	9.58	Call	Bond Future	2071	2	2	2	0.00
07/12/2016	2040 On 02-February-17	9.60	Call	Bond Future	2154	2	2	2	0.00
07/12/2016	2040 On 02-February-17	9.59	Call	Bond Future	2112	2	2	2	0.00
07/12/2016	2040 On 02-February-17	9.58	Put	Bond Future	2528	3	3	3	0.00
07/12/2016	2040 On 02-February-17	9.60	Put	Bond Future	2435	3	2	3	0.00
07/12/2016	2040 On 02-February-17	9.59	Put	Bond Future	2481	3	2	3	0.00
07/12/2016	2040 On 04-May-17			Bond Future	9.68	95.5013	96.1926	95.5013	0.00
07/12/2016	2040 On 04-May-17	9.64	Call	Bond Future	3530	3	4	3	0.00
07/12/2016	2040 On 04-May-17	9.63	Call	Bond Future	3488	3	3	3	0.00
07/12/2016	2040 On 04-May-17	9.62	Call	Bond Future	3447	3	3	3	0.00
07/12/2016	2040 On 04-May-17	9.63	Put	Bond Future	3935	4	4	4	0.00
07/12/2016	2040 On 04-May-17	9.62	Put	Bond Future	3981	4	4	4	0.00
07/12/2016	2040 On 04-May-17	9.64	Put	Bond Future	3889	4	4	4	0.00
07/12/2016	2040 On 03-August-17			Bond Future	9.73	92.9062	93.6110	92.9062	0.00
07/12/2016	2040 On 03-August-17	9.61	Call	Bond Future	4280	4	4	4	0.00
07/12/2016	2040 On 03-August-17	9.62	Call	Bond Future	4320	4	4	4	0.00
07/12/2016	2040 On 03-August-17	9.63	Call	Bond Future	4360	4	4	4	0.00
07/12/2016	2040 On 03-August-17	9.62	Put	Bond Future	5235	6	5	6	0.00
07/12/2016	2040 On 03-August-17	9.63	Put	Bond Future	5188	6	5	6	0.00
07/12/2016	2040 On 03-August-17	9.61	Put	Bond Future	5282	6	5	6	0.00
07/12/2016	2044 On 02-February-17			Bond Future	9.64	91.0108	91.6982	91.0108	20,651.00
07/12/2016	2044 On 02-February-17	9.77	Call	Bond Future	2959	3	3	3	0.00
07/12/2016	2044 On 02-February-17	9.76	Call	Bond Future	2909	3	3	3	0.00
07/12/2016	2044 On 02-February-17	9.78	Call	Bond Future	3010	3	3	3	0.00
07/12/2016	2044 On 02-February-17	9.78	Put	Bond Future	1746	2	2	2	0.00

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07/12/2016	2044 On 02-February-17	9.77	Put	Bond Future	1782	2	2	2	0.00
07/12/2016	2044 On 02-February-17	9.76	Put	Bond Future	1819	2	2	2	0.00
07/12/2016	2044 On 04-May-17			Bond Future	9.68	92.7762	93.4756	92.7762	0.00
07/12/2016	2044 On 04-May-17	9.67	Call	Bond Future	3710	3	4	3	0.00
07/12/2016	2044 On 04-May-17	9.68	Call	Bond Future	3753	3	4	3	0.00
07/12/2016	2044 On 04-May-17	9.66	Call	Bond Future	3667	3	4	3	0.00
07/12/2016	2044 On 04-May-17	9.67	Put	Bond Future	3826	4	4	4	0.00
07/12/2016	2044 On 04-May-17	9.68	Put	Bond Future	3780	4	4	4	0.00
07/12/2016	2044 On 04-May-17	9.66	Put	Bond Future	3871	4	4	4	0.00
07/12/2016	2044 On 03-August-17			Bond Future	9.73	90.2517	90.9648	90.2517	0.00
07/12/2016	2044 On 03-August-17	9.64	Call	Bond Future	4476	4	4	4	0.00
07/12/2016	2044 On 03-August-17	9.62	Call	Bond Future	4395	4	4	4	0.00
07/12/2016	2044 On 03-August-17	9.63	Call	Bond Future	4435	4	4	4	0.00
07/12/2016	2044 On 03-August-17	9.62	Put	Bond Future	5324	6	5	6	0.00
07/12/2016	2044 On 03-August-17	9.63	Put	Bond Future	5276	6	5	6	0.00
07/12/2016	2044 On 03-August-17	9.64	Put	Bond Future	5228	6	5	6	0.00
07/12/2016	2046 On 02-February-17			Bond Future	131.18	132.4589	131.1751	132.4589	18,408.00
07/12/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2046 On 02-February-17	137.14	Put	Bond Future	5965	5	6	5	0.00
07/12/2016	2046 On 02-February-17	137.15	Put	Bond Future	5975	5	6	5	0.00
07/12/2016	2046 On 02-February-17	137.13	Put	Bond Future	5955	5	6	5	0.00
07/12/2016	2046 On 04-May-17			Bond Future	132.20	133.5067	132.1961	133.5067	0.00
07/12/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2046 On 04-May-17	138.33	Put	Bond Future	6134	5	6	5	0.00
07/12/2016	2046 On 04-May-17	138.34	Put	Bond Future	6144	5	6	5	0.00
07/12/2016	2046 On 04-May-17	138.32	Put	Bond Future	6124	5	6	5	0.00
07/12/2016	2046 On 03-August-17			Bond Future	134.85	136.1883	134.8508	136.1883	0.00
07/12/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2046 On 03-August-17	141.17	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
07/12/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2046 On 03-August-17	141.19	Put	Bond Future	6339	5	6	5	0.00
07/12/2016	2046 On 03-August-17	141.17	Put	Bond Future	6319	5	6	5	0.00
07/12/2016	2046 On 03-August-17	141.18	Put	Bond Future	6329	5	6	5	0.00
07/12/2016	2050 On 02-February-17			Bond Future	139.18	140.8595	139.1784	140.8595	24,942.00
07/12/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2050 On 02-February-17	144.97	Put	Bond Future	5792	4	6	4	0.00
07/12/2016	2050 On 02-February-17	144.98	Put	Bond Future	5802	4	6	4	0.00
07/12/2016	2050 On 02-February-17	144.96	Put	Bond Future	5782	4	6	4	0.00
07/12/2016	2050 On 04-May-17			Bond Future	141.88	143.6001	141.8841	143.6001	0.00
07/12/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2050 On 04-May-17	147.84	Put	Bond Future	5956	4	6	4	0.00
07/12/2016	2050 On 04-May-17	147.85	Put	Bond Future	5966	4	6	4	0.00
07/12/2016	2050 On 04-May-17	147.83	Put	Bond Future	5946	4	6	4	0.00
07/12/2016	2050 On 03-August-17			Bond Future	143.07	144.8212	143.0704	144.8212	0.00
07/12/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
07/12/2016	2050 On 03-August-17	149.22	Put	Bond Future	6150	4	6	4	0.00
07/12/2016	2050 On 03-August-17	149.24	Put	Bond Future	6170	4	6	4	0.00
07/12/2016	2050 On 03-August-17	149.23	Put	Bond Future	6160	4	6	4	0.00
07/12/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	AL37 On 02-February-17			Index Future	513.03	511.0400	513.0270	511.0400	7.00
07/12/2016	AL37 On 04-May-17			Index Future	522.97	520.9490	522.9680	520.9490	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
07/12/2016	AL37 On 03-August-17			Index Future	533.44	531.3800	533.4390	531.3800	0.00
07/12/2016	AL7T On 02-February-17			Index Future	593.45	590.1900	593.4500	590.1900	2.00
07/12/2016	AL7T On 04-May-17			Index Future	604.95	601.6340	604.9500	601.6340	0.00
07/12/2016	AL7T On 03-August-17			Index Future	617.06	613.6800	617.0620	613.6800	0.00
07/12/2016	ALBI On 02-February-17			Index Future	538.80	535.7170	538.7980	535.7170	746.00
07/12/2016	ALBI On 04-May-17			Index Future	549.24	546.1040	549.2400	546.1040	0.00
07/12/2016	ALBI On 03-August-17			Index Future	560.24	557.0390	560.2360	557.0390	0.00
07/12/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/12/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	CES1 On 20-April-18			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
07/12/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2016	EL28 On 02-February-17			Bond Future	128.12	128.6519	128.1196	128.6519	0.00
07/12/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
07/12/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
07/12/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
07/12/2016	EL28 On 02-February-17	135.10	Put	Bond Future	6980	6	7	6	0.00
07/12/2016	EL28 On 02-February-17	135.11	Put	Bond Future	6990	6	7	6	0.00
07/12/2016	EL28 On 02-February-17	135.12	Put	Bond Future	7000	6	7	6	0.00
07/12/2016	EL28 On 04-May-17			Bond Future	128.93	129.4716	128.9271	129.4716	0.00
07/12/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
07/12/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
07/12/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
07/12/2016	EL28 On 04-May-17	137.90	Put	Bond Future	8973	8	9	8	0.00
07/12/2016	EL28 On 04-May-17	137.91	Put	Bond Future	8983	8	9	8	0.00
07/12/2016	EL28 On 04-May-17	137.92	Put	Bond Future	8993	8	9	8	0.00
07/12/2016	EL28 On 03-August-17			Bond Future	131.52	132.0722	131.5162	132.0722	0.00
07/12/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
07/12/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
07/12/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
07/12/2016	EL28 On 03-August-17	135.17	Put	Bond Future	3654	3	4	3	0.00
07/12/2016	EL28 On 03-August-17	135.16	Put	Bond Future	3644	3	4	3	0.00
07/12/2016	EL28 On 03-August-17	135.18	Put	Bond Future	3664	3	4	3	0.00
07/12/2016	ES33 On 02-February-17			Bond Future	10.51	79.0481	79.5522	79.0481	8,849.00
07/12/2016	ES33 On 02-February-17	10.59	Call	Bond Future	480	0	0	0	0.00
07/12/2016	ES33 On 02-February-17	10.60	Call	Bond Future	543	0	1	0	0.00
07/12/2016	ES33 On 02-February-17	10.61	Call	Bond Future	606	0	1	0	0.00
07/12/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
07/12/2016	ES33 On 02-February-17	10.59	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
07/12/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
07/12/2016	ES33 On 04-May-17			Bond Future	10.59	76.7874	77.3002	76.7874	0.00
07/12/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
07/12/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
07/12/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
07/12/2016	ES33 On 04-May-17	10.55	Put	Bond Future	273	1	0	1	0.00
07/12/2016	ES33 On 04-May-17	10.56	Put	Bond Future	210	1	0	1	0.00
07/12/2016	ES33 On 04-May-17	10.54	Put	Bond Future	336	1	0	1	0.00
07/12/2016	ES33 On 03-August-17			Bond Future	10.67	78.3256	78.8483	78.3256	0.00
07/12/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
07/12/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
07/12/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
07/12/2016	ES33 On 03-August-17	10.53	Put	Bond Future	849	1	1	1	0.00
07/12/2016	ES33 On 03-August-17	10.55	Put	Bond Future	723	1	1	1	0.00
07/12/2016	ES33 On 03-August-17	10.54	Put	Bond Future	786	1	1	1	0.00
07/12/2016	ES42 On 02-February-17			Bond Future	10.66	83.0917	83.6666	83.0917	8,777.00
07/12/2016	ES42 On 04-May-17			Bond Future	10.74	80.4405	81.0254	80.4405	0.00
07/12/2016	ES42 On 03-August-17			Bond Future	10.81	82.0521	82.6485	82.0521	0.00
07/12/2016	GOVI On 02-February-17			GOVI	536.71	533.5940	536.7070	533.5940	487.00
07/12/2016	GOVI On 02-February-17	533.32	Call	GOVI	33870	0	3	0	0.00
07/12/2016	GOVI On 02-February-17	533.34	Call	GOVI	33670	0	3	0	0.00
07/12/2016	GOVI On 02-February-17	533.33	Call	GOVI	33770	0	3	0	0.00
07/12/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
07/12/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
07/12/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
07/12/2016	GOVI On 04-May-17			GOVI	547.11	543.9400	547.1080	543.9400	0.00
07/12/2016	GOVI On 04-May-17	262.20	Call	GOVI	2849080	282	285	282	0.00
07/12/2016	GOVI On 04-May-17	262.19	Call	GOVI	2849180	282	285	282	0.00
07/12/2016	GOVI On 04-May-17	262.18	Call	GOVI	2849280	282	285	282	0.00
07/12/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
07/12/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
07/12/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2016	GOVI On 03-August-17			GOVI	558.06	554.8310	558.0620	554.8310	0.00
07/12/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
07/12/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
07/12/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
07/12/2016	GOVI On 03-August-17	561.11	Put	GOVI	30480	6	3	6	0.00
07/12/2016	GOVI On 03-August-17	561.09	Put	GOVI	30280	6	3	6	0.00
07/12/2016	GOVI On 03-August-17	561.10	Put	GOVI	30380	6	3	6	0.00
07/12/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/12/2016	IGOV On 02-February-17			Index Future	247.83	248.7460	247.8300	248.7460	1,030.00
07/12/2016	IGOV On 04-May-17			Index Future	252.65	253.5850	252.6480	253.5850	0.00
07/12/2016	IGOV On 03-August-17			Index Future	257.72	258.6770	257.7210	258.6770	0.00
07/12/2016	ILBI On 02-February-17			Index Future	673.21	675.2300	673.2080	675.2300	155.00
07/12/2016	ILBI On 04-May-17			Index Future	686.28	688.3390	686.2770	688.3390	0.00
07/12/2016	ILBI On 03-August-17			Index Future	699.79	701.8890	699.7870	701.8890	0.00
07/12/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
07/12/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0077	100.0083	100.0077	0.00
07/12/2016	IS01 On 15-June-17			Interest Rate Swap	99.63	99.6353	99.6326	99.6353	0.00
07/12/2016	IS01 On 21-September-17			Interest Rate Swap	99.68	99.6894	99.6782	99.6894	0.00
07/12/2016	IS01 On 21-December-17			Interest Rate Swap	99.96	99.9866	99.9599	99.9866	0.00
07/12/2016	IS02 On 18-December-17			Interest Rate Swap	99.98	100.0084	99.9820	100.0084	0.00
07/12/2016	IS02 On 16-March-18			Interest Rate Swap	99.28	99.3241	99.2822	99.3241	0.00
07/12/2016	IS02 On 15-June-18			Interest Rate Swap	98.97	99.0301	98.9682	99.0301	0.00
07/12/2016	IS02 On 21-September-18			Interest Rate Swap	99.06	99.1392	99.0562	99.1392	0.00
07/12/2016	IS02 On 21-December-18			Interest Rate Swap	99.57	99.6800	99.5700	99.6800	0.00
07/12/2016	IS05 On 17-December-20			Interest Rate Swap	98.05	98.4695	98.0518	98.4695	0.00
07/12/2016	IS05 On 16-March-21			Interest Rate Swap	97.40	97.8617	97.4041	97.8617	0.00
07/12/2016	IS05 On 15-June-21			Interest Rate Swap	96.73	97.2223	96.7268	97.2223	0.00
07/12/2016	IS05 On 21-September-21			Interest Rate Swap	97.03	97.5574	97.0285	97.5574	0.00
07/12/2016	IS05 On 21-December-21			Interest Rate Swap	99.30	99.8478	99.2976	99.8478	50.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2016	IS10 On 17-December-25			Interest Rate Swap	98.64	99.5046	98.6374	99.5046	0.00
07/12/2016	IS10 On 16-March-26			Interest Rate Swap	95.77	96.6642	95.7677	96.6642	0.00
07/12/2016	IS10 On 15-June-26			Interest Rate Swap	94.59	95.5086	94.5933	95.5086	0.00
07/12/2016	IS10 On 21-September-26			Interest Rate Swap	96.74	97.6546	96.7386	97.6546	0.00
07/12/2016	IS10 On 21-December-26			Interest Rate Swap	100.44	101.3454	100.4367	101.3454	0.00
07/12/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/12/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/12/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/12/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/12/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6300	92.6300	92.6300	10,000.00
07/12/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
07/12/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.44	92.5600	92.5600	92.5600	0.00
07/12/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.45	92.5500	92.5500	92.5500	1,000.00
07/12/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.48	92.5200	92.5200	92.5200	0.00
07/12/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.51	92.4900	92.4900	92.4900	0.00
07/12/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.54	92.4600	92.4600	92.4600	0.00
07/12/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.61	92.3900	92.3900	92.3900	0.00
07/12/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.66	92.3400	92.3400	92.3400	0.00
07/12/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.69	92.3100	92.3100	92.3100	0.00
07/12/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.71	92.2900	92.2900	92.2900	0.00
07/12/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.73	92.2700	92.2700	92.2700	0.00
07/12/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
07/12/2016	R023 On 02-February-17			Bond Future	8.59	99.0244	99.5000	99.0244	19,260.00
07/12/2016	R023 On 02-February-17	8.86	Call	Bond Future	1746	1	2	1	0.00
07/12/2016	R023 On 02-February-17	8.85	Call	Bond Future	1715	1	2	1	0.00
07/12/2016	R023 On 02-February-17	8.84	Call	Bond Future	1685	1	2	1	0.00
07/12/2016	R023 On 02-February-17	8.85	Put	Bond Future	558	1	1	1	0.00
07/12/2016	R023 On 02-February-17	8.84	Put	Bond Future	573	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
07/12/2016	R023 On 02-February-17	8.86	Put	Bond Future	544	1	1	1	0.00
07/12/2016	R023 On 04-May-17			Bond Future	8.63	97.0123	97.4957	97.0123	0.00
07/12/2016	R023 On 04-May-17	8.59	Call	Bond Future	1541	1	2	1	0.00
07/12/2016	R023 On 04-May-17	8.61	Call	Bond Future	1584	1	2	1	0.00
07/12/2016	R023 On 04-May-17	8.60	Call	Bond Future	1562	1	2	1	0.00
07/12/2016	R023 On 04-May-17	8.59	Put	Bond Future	1720	2	2	2	0.00
07/12/2016	R023 On 04-May-17	8.61	Put	Bond Future	1676	2	2	2	0.00
07/12/2016	R023 On 04-May-17	8.60	Put	Bond Future	1698	2	2	2	0.00
07/12/2016	R023 On 03-August-17			Bond Future	8.66	98.9554	99.4481	98.9554	0.00
07/12/2016	R023 On 03-August-17	8.58	Call	Bond Future	1871	2	2	2	0.00
07/12/2016	R023 On 03-August-17	8.60	Call	Bond Future	1913	2	2	2	0.00
07/12/2016	R023 On 03-August-17	8.59	Call	Bond Future	1892	2	2	2	0.00
07/12/2016	R023 On 03-August-17	8.58	Put	Bond Future	2194	2	2	2	0.00
07/12/2016	R023 On 03-August-17	8.59	Put	Bond Future	2172	2	2	2	0.00
07/12/2016	R023 On 03-August-17	8.60	Put	Bond Future	2150	2	2	2	0.00
07/12/2016	R035 On 02-February-17			Bond Future	9.55	97.5164	98.1523	97.5164	6,944.00
07/12/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R035 On 02-February-17	9.51	Put	Bond Future	330	1	0	1	0.00
07/12/2016	R035 On 02-February-17	9.52	Put	Bond Future	248	1	0	1	0.00
07/12/2016	R035 On 02-February-17	9.50	Put	Bond Future	412	1	0	1	0.00
07/12/2016	R035 On 04-May-17			Bond Future	9.60	94.9042	95.5510	94.9042	0.00
07/12/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R035 On 04-May-17	9.53	Put	Bond Future	549	1	1	1	0.00
07/12/2016	R035 On 04-May-17	9.54	Put	Bond Future	468	1	0	1	0.00
07/12/2016	R035 On 04-May-17	9.55	Put	Bond Future	387	1	0	1	0.00
07/12/2016	R035 On 03-August-17			Bond Future	9.64	96.8052	97.4646	96.8052	0.00
07/12/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R035 On 03-August-17	9.50	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
07/12/2016	R035 On 03-August-17	9.50	Put	Bond Future	1117	2	1	2	0.00
07/12/2016	R035 On 03-August-17	9.52	Put	Bond Future	955	2	1	2	0.00
07/12/2016	R035 On 03-August-17	9.51	Put	Bond Future	1036	2	1	2	0.00
07/12/2016	R186 On 02-February-17			Bond Future	8.87	111.2870	111.9381	111.2870	114,136.00
07/12/2016	R186 On 02-February-17	9.50	Call	Bond Future	4588	4	5	4	0.00
07/12/2016	R186 On 02-February-17	8.87	Call	Bond Future	1625	1	2	1	0.00
07/12/2016	R186 On 02-February-17	9.40	Call	Bond Future	4036	4	4	4	0.00
07/12/2016	R186 On 02-February-17	8.79	Call	Bond Future	1361	1	1	1	0.00
07/12/2016	R186 On 02-February-17	8.95	Call	Bond Future	1917	2	2	2	0.00
07/12/2016	R186 On 02-February-17	9.02	Call	Bond Future	2196	2	2	2	0.00
07/12/2016	R186 On 02-February-17	8.37	Call	Bond Future	430	0	0	0	500.00
07/12/2016	R186 On 02-February-17	8.00	Call	Bond Future	108	0	0	0	7,000.00
07/12/2016	R186 On 02-February-17	8.60	Call	Bond Future	849	1	1	1	7,000.00
07/12/2016	R186 On 02-February-17	8.81	Call	Bond Future	1424	1	1	1	0.00
07/12/2016	R186 On 02-February-17	8.43	Call	Bond Future	520	0	1	0	750.00
07/12/2016	R186 On 02-February-17	8.80	Call	Bond Future	1392	1	1	1	0.00
07/12/2016	R186 On 02-February-17	8.90	Call	Bond Future	1731	1	2	1	0.00
07/12/2016	R186 On 02-February-17	9.10	Call	Bond Future	2543	2	3	2	0.00
07/12/2016	R186 On 02-February-17	8.62	Call	Bond Future	895	1	1	1	500.00
07/12/2016	R186 On 02-February-17	8.79	Put	Bond Future	1915	2	2	2	0.00
07/12/2016	R186 On 02-February-17	8.95	Put	Bond Future	1361	2	1	2	2,546.00
07/12/2016	R186 On 02-February-17	9.02	Put	Bond Future	1159	1	1	1	500.00
07/12/2016	R186 On 02-February-17	8.37	Put	Bond Future	3973	5	4	5	0.00
07/12/2016	R186 On 02-February-17	8.60	Put	Bond Future	2742	3	3	3	0.00
07/12/2016	R186 On 02-February-17	9.40	Put	Bond Future	434	1	0	1	750.00
07/12/2016	R186 On 02-February-17	9.50	Put	Bond Future	325	0	0	0	13,500.00
07/12/2016	R186 On 02-February-17	8.87	Put	Bond Future	1622	2	2	2	500.00
07/12/2016	R186 On 02-February-17	8.62	Put	Bond Future	2646	3	3	3	0.00
07/12/2016	R186 On 02-February-17	8.81	Put	Bond Future	1839	2	2	2	0.00
07/12/2016	R186 On 02-February-17	9.10	Put	Bond Future	958	1	1	1	2,546.00
07/12/2016	R186 On 02-February-17	8.00	Put	Bond Future	6374	7	6	7	0.00
07/12/2016	R186 On 02-February-17	8.90	Put	Bond Future	1520	2	2	2	750.00
07/12/2016	R186 On 02-February-17	8.43	Put	Bond Future	3630	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
07/12/2016	R186 On 02-February-17	8.80	Put	Bond Future	1877	2	2	2	0.00
07/12/2016	R186 On 04-May-17			Bond Future	8.91	113.4454	114.1073	113.4454	0.00
07/12/2016	R186 On 04-May-17	8.91	Call	Bond Future	2601	2	3	2	0.00
07/12/2016	R186 On 04-May-17	8.89	Call	Bond Future	2533	2	3	2	0.00
07/12/2016	R186 On 04-May-17	8.90	Call	Bond Future	2567	2	3	2	0.00
07/12/2016	R186 On 04-May-17	8.89	Put	Bond Future	2680	3	3	3	0.00
07/12/2016	R186 On 04-May-17	8.90	Put	Bond Future	2645	3	3	3	0.00
07/12/2016	R186 On 04-May-17	8.91	Put	Bond Future	2611	3	3	3	0.00
07/12/2016	R186 On 03-August-17			Bond Future	8.94	110.4123	111.0870	110.4123	0.00
07/12/2016	R186 On 03-August-17	8.91	Call	Bond Future	3211	3	3	3	0.00
07/12/2016	R186 On 03-August-17	8.93	Call	Bond Future	3277	3	3	3	0.00
07/12/2016	R186 On 03-August-17	8.92	Call	Bond Future	3244	3	3	3	0.00
07/12/2016	R186 On 03-August-17	8.91	Put	Bond Future	3439	4	3	4	0.00
07/12/2016	R186 On 03-August-17	8.92	Put	Bond Future	3405	4	3	4	0.00
07/12/2016	R186 On 03-August-17	8.93	Put	Bond Future	3372	4	3	4	0.00
07/12/2016	R197 On 02-February-17			Bond Future	296.04	296.1309	296.0445	296.1309	1,246.00
07/12/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R197 On 02-February-17	302.58	Put	Bond Future	6535	6	7	6	0.00
07/12/2016	R197 On 02-February-17	302.59	Put	Bond Future	6545	6	7	6	0.00
07/12/2016	R197 On 02-February-17	302.57	Put	Bond Future	6525	6	7	6	0.00
07/12/2016	R197 On 04-May-17			Bond Future	301.80	301.8917	301.7996	301.8917	0.00
07/12/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R197 On 04-May-17	308.59	Put	Bond Future	6790	7	7	7	0.00
07/12/2016	R197 On 04-May-17	308.60	Put	Bond Future	6800	7	7	7	0.00
07/12/2016	R197 On 04-May-17	308.58	Put	Bond Future	6780	7	7	7	0.00
07/12/2016	R197 On 03-August-17			Bond Future	300.96	301.0512	300.9561	301.0512	0.00
07/12/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R197 On 03-August-17	308.06	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
07/12/2016	R197 On 03-August-17	308.05	Put	Bond Future	7094	7	7	7	0.00
07/12/2016	R197 On 03-August-17	308.07	Put	Bond Future	7114	7	7	7	0.00
07/12/2016	R197 On 03-August-17	308.06	Put	Bond Future	7104	7	7	7	0.00
07/12/2016	R202 On 02-February-17			Bond Future	245.56	245.6287	245.5570	245.6287	36,620.00
07/12/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R202 On 02-February-17	251.73	Put	Bond Future	6173	6	6	6	0.00
07/12/2016	R202 On 02-February-17	251.74	Put	Bond Future	6183	6	6	6	0.00
07/12/2016	R202 On 02-February-17	251.72	Put	Bond Future	6163	6	6	6	0.00
07/12/2016	R202 On 04-May-17			Bond Future	250.33	250.4074	250.3305	250.4074	0.00
07/12/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R202 On 04-May-17	256.71	Put	Bond Future	6379	6	6	6	0.00
07/12/2016	R202 On 04-May-17	256.72	Put	Bond Future	6389	6	6	6	0.00
07/12/2016	R202 On 04-May-17	256.73	Put	Bond Future	6399	6	6	6	0.00
07/12/2016	R202 On 03-August-17			Bond Future	251.69	251.7696	251.6903	251.7696	0.00
07/12/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R202 On 03-August-17	258.36	Put	Bond Future	6670	7	7	7	0.00
07/12/2016	R202 On 03-August-17	258.37	Put	Bond Future	6680	7	7	7	0.00
07/12/2016	R202 On 03-August-17	258.35	Put	Bond Future	6660	7	7	7	0.00
07/12/2016	R203 On 02-February-17			Bond Future	7.60	103.5944	103.6651	103.5944	27,216.00
07/12/2016	R203 On 02-February-17	7.70	Call	Bond Future	132	0	0	0	0.00
07/12/2016	R203 On 02-February-17	7.71	Call	Bond Future	135	0	0	0	0.00
07/12/2016	R203 On 02-February-17	7.72	Call	Bond Future	139	0	0	0	0.00
07/12/2016	R203 On 02-February-17	7.71	Put	Bond Future	73	0	0	0	0.00
07/12/2016	R203 On 02-February-17	7.70	Put	Bond Future	75	0	0	0	0.00
07/12/2016	R203 On 02-February-17	7.72	Put	Bond Future	71	0	0	0	0.00
07/12/2016	R203 On 04-May-17			Bond Future	7.31	101.4304	101.5009	101.4304	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
07/12/2016	R203 On 04-May-17	6.91	Call	Bond Future	42	0	0	0	0.00
07/12/2016	R203 On 04-May-17	6.93	Call	Bond Future	44	0	0	0	0.00
07/12/2016	R203 On 04-May-17	6.92	Call	Bond Future	43	0	0	0	0.00
07/12/2016	R203 On 04-May-17	6.92	Put	Bond Future	182	0	0	0	0.00
07/12/2016	R203 On 04-May-17	6.93	Put	Bond Future	179	0	0	0	0.00
07/12/2016	R203 On 04-May-17	6.91	Put	Bond Future	184	0	0	0	0.00
07/12/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	103.6219	103.6219	0.00
07/12/2016	R203 On 03-August-17	4.87	Call	Bond Future	52	0	0	0	0.00
07/12/2016	R203 On 03-August-17	4.89	Call	Bond Future	53	0	0	0	0.00
07/12/2016	R203 On 03-August-17	4.88	Call	Bond Future	53	0	0	0	0.00
07/12/2016	R203 On 03-August-17	4.89	Put	Bond Future	29	0	0	0	0.00
07/12/2016	R203 On 03-August-17	4.88	Put	Bond Future	30	0	0	0	0.00
07/12/2016	R203 On 03-August-17	4.87	Put	Bond Future	30	0	0	0	0.00
07/12/2016	R204 On 02-February-17			Bond Future	7.82	101.1749	101.3539	101.1749	30,194.00
07/12/2016	R204 On 02-February-17	8.28	Call	Bond Future	856	1	1	1	0.00
07/12/2016	R204 On 02-February-17	8.30	Call	Bond Future	885	1	1	1	0.00
07/12/2016	R204 On 02-February-17	8.29	Call	Bond Future	870	1	1	1	0.00
07/12/2016	R204 On 02-February-17	8.28	Put	Bond Future	65	0	0	0	0.00
07/12/2016	R204 On 02-February-17	8.29	Put	Bond Future	63	0	0	0	0.00
07/12/2016	R204 On 02-February-17	8.30	Put	Bond Future	60	0	0	0	0.00
07/12/2016	R204 On 04-May-17			Bond Future	7.81	103.1371	103.3181	103.1371	0.00
07/12/2016	R204 On 04-May-17	7.90	Call	Bond Future	512	0	1	0	0.00
07/12/2016	R204 On 04-May-17	7.92	Call	Bond Future	529	0	1	0	0.00
07/12/2016	R204 On 04-May-17	7.91	Call	Bond Future	521	0	1	0	0.00
07/12/2016	R204 On 04-May-17	7.91	Put	Bond Future	378	0	0	0	0.00
07/12/2016	R204 On 04-May-17	7.92	Put	Bond Future	371	0	0	0	0.00
07/12/2016	R204 On 04-May-17	7.90	Put	Bond Future	384	0	0	0	0.00
07/12/2016	R204 On 03-August-17			Bond Future	7.76	101.1607	101.3448	101.1607	0.00
07/12/2016	R204 On 03-August-17	7.75	Call	Bond Future	506	0	1	0	0.00
07/12/2016	R204 On 03-August-17	7.76	Call	Bond Future	513	0	1	0	0.00
07/12/2016	R204 On 03-August-17	7.77	Call	Bond Future	520	0	1	0	0.00
07/12/2016	R204 On 03-August-17	7.75	Put	Bond Future	515	1	1	1	0.00
07/12/2016	R204 On 03-August-17	7.76	Put	Bond Future	509	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
07/12/2016	R204 On 03-August-17	7.77	Put	Bond Future	503	1	1	1	0.00
07/12/2016	R207 On 02-February-17			Bond Future	8.08	98.0376	98.3226	98.0376	85,432.00
07/12/2016	R207 On 02-February-17	8.91	Call	Bond Future	2105	2	2	2	62.00
07/12/2016	R207 On 02-February-17	9.22	Call	Bond Future	2846	3	3	3	0.00
07/12/2016	R207 On 02-February-17	9.24	Call	Bond Future	2894	3	3	3	0.00
07/12/2016	R207 On 02-February-17	9.23	Call	Bond Future	2870	3	3	3	0.00
07/12/2016	R207 On 02-February-17	9.23	Put	Bond Future	6	0	0	0	0.00
07/12/2016	R207 On 02-February-17	9.24	Put	Bond Future	5	0	0	0	0.00
07/12/2016	R207 On 02-February-17	8.91	Put	Bond Future	27	0	0	0	0.00
07/12/2016	R207 On 02-February-17	9.22	Put	Bond Future	6	0	0	0	0.00
07/12/2016	R207 On 04-May-17			Bond Future	8.11	99.9391	100.2282	99.9391	0.00
07/12/2016	R207 On 04-May-17	8.20	Call	Bond Future	846	1	1	1	0.00
07/12/2016	R207 On 04-May-17	8.22	Call	Bond Future	872	1	1	1	0.00
07/12/2016	R207 On 04-May-17	8.21	Call	Bond Future	859	1	1	1	0.00
07/12/2016	R207 On 04-May-17	8.20	Put	Bond Future	635	1	1	1	0.00
07/12/2016	R207 On 04-May-17	8.22	Put	Bond Future	615	1	1	1	0.00
07/12/2016	R207 On 04-May-17	8.21	Put	Bond Future	625	1	1	1	0.00
07/12/2016	R207 On 03-August-17			Bond Future	8.11	98.2966	98.5911	98.2966	0.00
07/12/2016	R207 On 03-August-17	8.19	Call	Bond Future	992	1	1	1	51.00
07/12/2016	R207 On 03-August-17	8.40	Call	Bond Future	1255	1	1	1	0.00
07/12/2016	R207 On 03-August-17	8.39	Call	Bond Future	1242	1	1	1	0.00
07/12/2016	R207 On 03-August-17	8.41	Call	Bond Future	1269	1	1	1	0.00
07/12/2016	R207 On 03-August-17	8.39	Put	Bond Future	651	1	1	1	0.00
07/12/2016	R207 On 03-August-17	8.41	Put	Bond Future	635	1	1	1	0.00
07/12/2016	R207 On 03-August-17	8.19	Put	Bond Future	828	1	1	1	0.00
07/12/2016	R207 On 03-August-17	8.40	Put	Bond Future	643	1	1	1	0.00
07/12/2016	R208 On 02-February-17			Bond Future	8.27	96.7756	97.1635	96.7756	33,611.00
07/12/2016	R208 On 02-February-17	8.64	Call	Bond Future	1486	1	1	1	0.00
07/12/2016	R208 On 02-February-17	8.63	Call	Bond Future	1461	1	1	1	0.00
07/12/2016	R208 On 02-February-17	8.65	Call	Bond Future	1511	1	2	1	0.00
07/12/2016	R208 On 02-February-17	8.65	Put	Bond Future	245	0	0	0	0.00
07/12/2016	R208 On 02-February-17	8.64	Put	Bond Future	252	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
07/12/2016	R208 On 02-February-17	8.63	Put	Bond Future	260	0	0	0	0.00
07/12/2016	R208 On 04-May-17			Bond Future	8.30	95.2494	95.6435	95.2494	0.00
07/12/2016	R208 On 04-May-17	8.37	Call	Bond Future	1176	1	1	1	0.00
07/12/2016	R208 On 04-May-17	8.39	Call	Bond Future	1210	1	1	1	0.00
07/12/2016	R208 On 04-May-17	8.38	Call	Bond Future	1193	1	1	1	0.00
07/12/2016	R208 On 04-May-17	8.37	Put	Bond Future	950	1	1	1	0.00
07/12/2016	R208 On 04-May-17	8.39	Put	Bond Future	922	1	1	1	0.00
07/12/2016	R208 On 04-May-17	8.38	Put	Bond Future	936	1	1	1	0.00
07/12/2016	R208 On 03-August-17			Bond Future	8.31	97.1574	97.5590	97.1574	0.00
07/12/2016	R208 On 03-August-17	8.30	Call	Bond Future	1306	1	1	1	0.00
07/12/2016	R208 On 03-August-17	8.32	Call	Bond Future	1337	1	1	1	0.00
07/12/2016	R208 On 03-August-17	8.31	Call	Bond Future	1321	1	1	1	0.00
07/12/2016	R208 On 03-August-17	8.31	Put	Bond Future	1325	2	1	2	0.00
07/12/2016	R208 On 03-August-17	8.32	Put	Bond Future	1311	2	1	2	0.00
07/12/2016	R208 On 03-August-17	8.30	Put	Bond Future	1340	2	1	2	0.00
07/12/2016	R209 On 02-February-17			Bond Future	9.50	73.2998	73.8283	73.2998	66,790.00
07/12/2016	R209 On 02-February-17	9.53	Call	Bond Future	1830	2	2	2	0.00
07/12/2016	R209 On 02-February-17	9.55	Call	Bond Future	1902	2	2	2	0.00
07/12/2016	R209 On 02-February-17	9.54	Call	Bond Future	1866	2	2	2	0.00
07/12/2016	R209 On 02-February-17	9.53	Put	Bond Future	1593	2	2	2	0.00
07/12/2016	R209 On 02-February-17	9.54	Put	Bond Future	1561	2	2	2	0.00
07/12/2016	R209 On 02-February-17	9.55	Put	Bond Future	1529	2	2	2	0.00
07/12/2016	R209 On 04-May-17			Bond Future	9.54	71.5705	72.1082	71.5705	0.00
07/12/2016	R209 On 04-May-17	9.46	Call	Bond Future	2523	2	3	2	0.00
07/12/2016	R209 On 04-May-17	9.48	Call	Bond Future	2587	2	3	2	0.00
07/12/2016	R209 On 04-May-17	9.47	Call	Bond Future	2555	2	3	2	0.00
07/12/2016	R209 On 04-May-17	9.46	Put	Bond Future	3054	3	3	3	0.00
07/12/2016	R209 On 04-May-17	9.47	Put	Bond Future	3018	3	3	3	0.00
07/12/2016	R209 On 04-May-17	9.48	Put	Bond Future	2982	3	3	3	0.00
07/12/2016	R209 On 03-August-17			Bond Future	9.57	73.0041	73.5524	73.0041	0.00
07/12/2016	R209 On 03-August-17	9.44	Call	Bond Future	3125	3	3	3	0.00
07/12/2016	R209 On 03-August-17	9.43	Call	Bond Future	3095	3	3	3	0.00
07/12/2016	R209 On 03-August-17	9.45	Call	Bond Future	3156	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
07/12/2016	R209 On 03-August-17	9.45	Put	Bond Future	4001	4	4	4	0.00
07/12/2016	R209 On 03-August-17	9.44	Put	Bond Future	4038	4	4	4	0.00
07/12/2016	R209 On 03-August-17	9.43	Put	Bond Future	4076	4	4	4	0.00
07/12/2016	R210 On 02-February-17			Bond Future	186.13	186.9105	186.1281	186.9105	1,885.00
07/12/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R210 On 02-February-17	190.84	Put	Bond Future	4712	4	5	4	0.00
07/12/2016	R210 On 02-February-17	190.86	Put	Bond Future	4732	4	5	4	0.00
07/12/2016	R210 On 02-February-17	190.85	Put	Bond Future	4722	4	5	4	0.00
07/12/2016	R210 On 04-May-17			Bond Future	187.43	188.2288	187.4284	188.2288	0.00
07/12/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R210 On 04-May-17	192.31	Put	Bond Future	4882	4	5	4	0.00
07/12/2016	R210 On 04-May-17	192.33	Put	Bond Future	4902	4	5	4	0.00
07/12/2016	R210 On 04-May-17	192.32	Put	Bond Future	4892	4	5	4	0.00
07/12/2016	R210 On 03-August-17			Bond Future	191.19	192.0094	191.1924	192.0094	0.00
07/12/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R210 On 03-August-17	196.29	Put	Bond Future	5098	4	5	4	0.00
07/12/2016	R210 On 03-August-17	196.30	Put	Bond Future	5108	4	5	4	0.00
07/12/2016	R210 On 03-August-17	196.28	Put	Bond Future	5088	4	5	4	0.00
07/12/2016	R212 On 02-February-17			Bond Future	146.09	146.4134	146.0896	146.4134	3,380.00
07/12/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R212 On 02-February-17	149.29	Put	Bond Future	3200	3	3	3	0.00
07/12/2016	R212 On 02-February-17	149.28	Put	Bond Future	3190	3	3	3	0.00
07/12/2016	R212 On 02-February-17	149.27	Put	Bond Future	3180	3	3	3	0.00
07/12/2016	R212 On 04-May-17			Bond Future	148.93	149.2619	148.9297	149.2619	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
07/12/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R212 On 04-May-17	152.24	Put	Bond Future	3310	3	3	3	0.00
07/12/2016	R212 On 04-May-17	152.25	Put	Bond Future	3320	3	3	3	0.00
07/12/2016	R212 On 04-May-17	152.23	Put	Bond Future	3300	3	3	3	0.00
07/12/2016	R212 On 03-August-17			Bond Future	149.89	150.2281	149.8886	150.2281	0.00
07/12/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
07/12/2016	R212 On 03-August-17	153.34	Put	Bond Future	3451	3	3	3	0.00
07/12/2016	R212 On 03-August-17	153.35	Put	Bond Future	3461	3	3	3	0.00
07/12/2016	R212 On 03-August-17	153.36	Put	Bond Future	3471	3	3	3	0.00
07/12/2016	R213 On 02-February-17			Bond Future	9.31	84.6337	85.1946	84.6337	50,655.00
07/12/2016	R213 On 02-February-17	9.40	Call	Bond Future	2000	2	2	2	0.00
07/12/2016	R213 On 02-February-17	9.42	Call	Bond Future	2077	2	2	2	0.00
07/12/2016	R213 On 02-February-17	9.41	Call	Bond Future	2038	2	2	2	0.00
07/12/2016	R213 On 02-February-17	9.41	Put	Bond Future	1349	2	1	2	0.00
07/12/2016	R213 On 02-February-17	9.42	Put	Bond Future	1321	2	1	2	0.00
07/12/2016	R213 On 02-February-17	9.40	Put	Bond Future	1378	2	1	2	0.00
07/12/2016	R213 On 04-May-17			Bond Future	9.35	82.7232	83.2937	82.7232	0.00
07/12/2016	R213 On 04-May-17	9.35	Call	Bond Future	2678	2	3	2	0.00
07/12/2016	R213 On 04-May-17	9.36	Call	Bond Future	2711	2	3	2	0.00
07/12/2016	R213 On 04-May-17	9.37	Call	Bond Future	2745	2	3	2	0.00
07/12/2016	R213 On 04-May-17	9.36	Put	Bond Future	2645	3	3	3	0.00
07/12/2016	R213 On 04-May-17	9.37	Put	Bond Future	2612	3	3	3	0.00
07/12/2016	R213 On 04-May-17	9.35	Put	Bond Future	2679	3	3	3	0.00
07/12/2016	R213 On 03-August-17			Bond Future	9.39	84.3801	84.9617	84.3801	0.00
07/12/2016	R213 On 03-August-17	9.33	Call	Bond Future	3265	3	3	3	0.00
07/12/2016	R213 On 03-August-17	9.34	Call	Bond Future	3296	3	3	3	0.00
07/12/2016	R213 On 03-August-17	9.35	Call	Bond Future	3329	3	3	3	0.00
07/12/2016	R213 On 03-August-17	9.34	Put	Bond Future	3599	4	4	4	0.00
07/12/2016	R213 On 03-August-17	9.35	Put	Bond Future	3565	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
07/12/2016	R213 On 03-August-17	9.33	Put	Bond Future	3634	4	4	4	0.00
07/12/2016	R214 On 02-February-17			Bond Future	9.56	73.6831	74.2362	73.6831	36,737.00
07/12/2016	R214 On 02-February-17	9.67	Call	Bond Future	2227	2	2	2	0.00
07/12/2016	R214 On 02-February-17	9.66	Call	Bond Future	2187	2	2	2	0.00
07/12/2016	R214 On 02-February-17	9.68	Call	Bond Future	2267	2	2	2	0.00
07/12/2016	R214 On 02-February-17	9.67	Put	Bond Future	1454	2	1	2	0.00
07/12/2016	R214 On 02-February-17	9.66	Put	Bond Future	1484	2	1	2	0.00
07/12/2016	R214 On 02-February-17	9.68	Put	Bond Future	1424	2	1	2	0.00
07/12/2016	R214 On 04-May-17			Bond Future	9.60	71.8137	72.3766	71.8137	0.00
07/12/2016	R214 On 04-May-17	9.56	Call	Bond Future	2769	3	3	3	0.00
07/12/2016	R214 On 04-May-17	9.58	Call	Bond Future	2837	3	3	3	0.00
07/12/2016	R214 On 04-May-17	9.57	Call	Bond Future	2802	3	3	3	0.00
07/12/2016	R214 On 04-May-17	9.56	Put	Bond Future	3067	3	3	3	0.00
07/12/2016	R214 On 04-May-17	9.57	Put	Bond Future	3029	3	3	3	0.00
07/12/2016	R214 On 04-May-17	9.58	Put	Bond Future	2992	3	3	3	0.00
07/12/2016	R214 On 03-August-17			Bond Future	9.64	73.2522	73.8260	73.2522	0.00
07/12/2016	R214 On 03-August-17	9.51	Call	Bond Future	3329	3	3	3	0.00
07/12/2016	R214 On 03-August-17	9.52	Call	Bond Future	3361	3	3	3	0.00
07/12/2016	R214 On 03-August-17	9.53	Call	Bond Future	3394	3	3	3	0.00
07/12/2016	R214 On 03-August-17	9.52	Put	Bond Future	4193	4	4	4	0.00
07/12/2016	R214 On 03-August-17	9.53	Put	Bond Future	4154	4	4	4	0.00
07/12/2016	R214 On 03-August-17	9.51	Put	Bond Future	4232	5	4	5	0.00
07/12/2016	R248 On 02-February-17			Bond Future	9.61	94.6706	95.3767	94.6706	68,138.00
07/12/2016	R248 On 02-February-17	9.76	Call	Bond Future	3113	3	3	3	0.00
07/12/2016	R248 On 02-February-17	9.78	Call	Bond Future	3219	3	3	3	0.00
07/12/2016	R248 On 02-February-17	9.77	Call	Bond Future	3166	3	3	3	0.00
07/12/2016	R248 On 02-February-17	9.77	Put	Bond Future	1745	2	2	2	0.00
07/12/2016	R248 On 02-February-17	9.76	Put	Bond Future	1781	2	2	2	0.00
07/12/2016	R248 On 02-February-17	9.78	Put	Bond Future	1710	2	2	2	0.00
07/12/2016	R248 On 04-May-17			Bond Future	9.65	92.0666	92.7850	92.0666	0.00
07/12/2016	R248 On 04-May-17	9.67	Call	Bond Future	3946	4	4	4	0.00
07/12/2016	R248 On 04-May-17	9.66	Call	Bond Future	3901	4	4	4	0.00

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07/12/2016	R248 On 04-May-17	9.65	Call	Bond Future	3857	4	4	4	0.00
07/12/2016	R248 On 04-May-17	9.66	Put	Bond Future	3851	4	4	4	0.00
07/12/2016	R248 On 04-May-17	9.65	Put	Bond Future	3897	4	4	4	0.00
07/12/2016	R248 On 04-May-17	9.67	Put	Bond Future	3806	4	4	4	0.00
07/12/2016	R248 On 03-August-17			Bond Future	9.69	93.9108	94.6432	93.9108	0.00
07/12/2016	R248 On 03-August-17	9.57	Call	Bond Future	4461	4	4	4	0.00
07/12/2016	R248 On 03-August-17	9.58	Call	Bond Future	4503	4	5	4	0.00
07/12/2016	R248 On 03-August-17	9.56	Call	Bond Future	4420	4	4	4	0.00
07/12/2016	R248 On 03-August-17	9.57	Put	Bond Future	5559	6	6	6	0.00
07/12/2016	R248 On 03-August-17	9.58	Put	Bond Future	5509	6	6	6	0.00
07/12/2016	R248 On 03-August-17	9.56	Put	Bond Future	5609	6	6	6	0.00