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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/12/2016 TO: 08/12/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	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
08/12/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	2025 On 02-February-17			Bond Future	126.37	126.7643	126.3733	126.7643	3,231.00
08/12/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2025 On 02-February-17	129.99	Put	Bond Future	3617	3	4	3	0.00
08/12/2016	2025 On 02-February-17	130.00	Put	Bond Future	3627	3	4	3	0.00
08/12/2016	2025 On 02-February-17	130.01	Put	Bond Future	3637	3	4	3	0.00
08/12/2016	2025 On 04-May-17			Bond Future	128.83	129.2286	128.8302	129.2286	0.00
08/12/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2025 On 04-May-17	132.57	Put	Bond Future	3740	3	4	3	0.00
08/12/2016	2025 On 04-May-17	132.58	Put	Bond Future	3750	3	4	3	0.00
08/12/2016	2025 On 04-May-17	132.56	Put	Bond Future	3730	3	4	3	0.00
08/12/2016	2025 On 03-August-17			Bond Future	130.08	130.4903	130.0815	130.4903	0.00
08/12/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2025 On 03-August-17	133.96	Put	Bond Future	3879	3	4	3	0.00
08/12/2016	2025 On 03-August-17	133.97	Put	Bond Future	3889	3	4	3	0.00
08/12/2016	2025 On 03-August-17	133.98	Put	Bond Future	3899	3	4	3	0.00
08/12/2016	2030 On 02-February-17			Bond Future	9.33	90.5252	90.2460	90.5252	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
08/12/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2030 On 02-February-17	9.30	Put	Bond Future	222	0	0	0	0.00
08/12/2016	2030 On 02-February-17	9.31	Put	Bond Future	153	0	0	0	0.00
08/12/2016	2030 On 02-February-17	9.29	Put	Bond Future	292	0	0	0	0.00
08/12/2016	2030 On 04-May-17			Bond Future	9.38	92.2798	91.9951	92.2798	0.00
08/12/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2030 On 04-May-17	9.33	Put	Bond Future	358	0	0	0	0.00
08/12/2016	2030 On 04-May-17	9.32	Put	Bond Future	427	0	0	0	0.00
08/12/2016	2030 On 04-May-17	9.34	Put	Bond Future	290	0	0	0	0.00
08/12/2016	2030 On 03-August-17			Bond Future	9.43	90.1206	89.8287	90.1206	0.00
08/12/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2030 On 03-August-17	9.34	Put	Bond Future	587	0	1	0	0.00
08/12/2016	2030 On 03-August-17	9.33	Put	Bond Future	655	0	1	0	0.00
08/12/2016	2030 On 03-August-17	9.35	Put	Bond Future	519	0	1	0	0.00
08/12/2016	2032 On 02-February-17			Bond Future	9.47	93.4858	93.1879	93.4858	19,889.00
08/12/2016	2032 On 02-February-17	9.51	Call	Bond Future	1978	2	2	2	0.00
08/12/2016	2032 On 02-February-17	9.53	Call	Bond Future	2056	2	2	2	0.00
08/12/2016	2032 On 02-February-17	9.52	Call	Bond Future	2017	2	2	2	0.00
08/12/2016	2032 On 02-February-17	9.52	Put	Bond Future	1678	2	2	2	0.00
08/12/2016	2032 On 02-February-17	9.53	Put	Bond Future	1644	2	2	2	0.00
08/12/2016	2032 On 02-February-17	9.51	Put	Bond Future	1712	2	2	2	0.00
08/12/2016	2032 On 04-May-17			Bond Future	9.52	91.1383	90.8347	91.1383	0.00
08/12/2016	2032 On 04-May-17	9.46	Call	Bond Future	2763	3	3	3	0.00
08/12/2016	2032 On 04-May-17	9.45	Call	Bond Future	2728	3	3	3	0.00
08/12/2016	2032 On 04-May-17	9.44	Call	Bond Future	2694	3	3	3	0.00
08/12/2016	2032 On 04-May-17	9.45	Put	Bond Future	3269	3	3	3	0.00
08/12/2016	2032 On 04-May-17	9.44	Put	Bond Future	3308	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
08/12/2016	2032 On 04-May-17	9.46	Put	Bond Future	3230	3	3	3	0.00
08/12/2016	2032 On 03-August-17			Bond Future	9.57	92.9637	92.6523	92.9637	0.00
08/12/2016	2032 On 03-August-17	9.43	Call	Bond Future	3365	4	3	4	0.00
08/12/2016	2032 On 03-August-17	9.45	Call	Bond Future	3432	4	3	4	0.00
08/12/2016	2032 On 03-August-17	9.44	Call	Bond Future	3398	4	3	4	0.00
08/12/2016	2032 On 03-August-17	9.45	Put	Bond Future	4276	4	4	4	0.00
08/12/2016	2032 On 03-August-17	9.43	Put	Bond Future	4356	4	4	4	0.00
08/12/2016	2032 On 03-August-17	9.44	Put	Bond Future	4316	4	4	4	0.00
08/12/2016	2033 On 02-February-17			Bond Future	105.98	106.4293	105.9801	106.4293	5,474.00
08/12/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2033 On 02-February-17	109.71	Put	Bond Future	3730	3	4	3	0.00
08/12/2016	2033 On 02-February-17	109.72	Put	Bond Future	3740	3	4	3	0.00
08/12/2016	2033 On 02-February-17	109.70	Put	Bond Future	3720	3	4	3	0.00
08/12/2016	2033 On 04-May-17			Bond Future	107.00	107.4584	107.0006	107.4584	0.00
08/12/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2033 On 04-May-17	110.84	Put	Bond Future	3839	3	4	3	0.00
08/12/2016	2033 On 04-May-17	110.85	Put	Bond Future	3849	3	4	3	0.00
08/12/2016	2033 On 04-May-17	110.83	Put	Bond Future	3829	3	4	3	0.00
08/12/2016	2033 On 03-August-17			Bond Future	109.15	109.6164	109.1474	109.6164	0.00
08/12/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2033 On 03-August-17	113.12	Put	Bond Future	3973	4	4	4	0.00
08/12/2016	2033 On 03-August-17	113.13	Put	Bond Future	3983	4	4	4	0.00
08/12/2016	2033 On 03-August-17	113.14	Put	Bond Future	3993	4	4	4	0.00
08/12/2016	2037 On 02-February-17			Bond Future	9.64	90.4419	90.1158	90.4419	45,256.00
08/12/2016	2037 On 02-February-17	9.66	Call	Bond Future	2145	2	2	2	0.00
08/12/2016	2037 On 02-February-17	9.68	Call	Bond Future	2227	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
08/12/2016	2037 On 02-February-17	9.67	Call	Bond Future	2186	2	2	2	0.00
08/12/2016	2037 On 02-February-17	9.66	Put	Bond Future	2004	2	2	2	0.00
08/12/2016	2037 On 02-February-17	9.67	Put	Bond Future	1965	2	2	2	0.00
08/12/2016	2037 On 02-February-17	9.68	Put	Bond Future	1926	2	2	2	0.00
08/12/2016	2037 On 04-May-17			Bond Future	9.69	92.1949	91.8625	92.1949	0.00
08/12/2016	2037 On 04-May-17	9.59	Call	Bond Future	2977	3	3	3	0.00
08/12/2016	2037 On 04-May-17	9.58	Call	Bond Future	2940	3	3	3	0.00
08/12/2016	2037 On 04-May-17	9.60	Call	Bond Future	3014	3	3	3	0.00
08/12/2016	2037 On 04-May-17	9.58	Put	Bond Future	3860	4	4	4	0.00
08/12/2016	2037 On 04-May-17	9.60	Put	Bond Future	3771	4	4	4	0.00
08/12/2016	2037 On 04-May-17	9.59	Put	Bond Future	3815	4	4	4	0.00
08/12/2016	2037 On 03-August-17			Bond Future	9.74	89.7837	89.4430	89.7837	0.00
08/12/2016	2037 On 03-August-17	9.58	Call	Bond Future	3736	4	4	4	0.00
08/12/2016	2037 On 03-August-17	9.57	Call	Bond Future	3700	4	4	4	0.00
08/12/2016	2037 On 03-August-17	9.56	Call	Bond Future	3664	4	4	4	0.00
08/12/2016	2037 On 03-August-17	9.56	Put	Bond Future	5113	5	5	5	0.00
08/12/2016	2037 On 03-August-17	9.57	Put	Bond Future	5067	5	5	5	0.00
08/12/2016	2037 On 03-August-17	9.58	Put	Bond Future	5022	5	5	5	0.00
08/12/2016	2038 On 02-February-17			Bond Future	130.52	130.5349	130.5223	130.5349	22,790.00
08/12/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2038 On 02-February-17	137.05	Put	Bond Future	6528	7	7	7	0.00
08/12/2016	2038 On 02-February-17	137.06	Put	Bond Future	6538	7	7	7	0.00
08/12/2016	2038 On 02-February-17	137.07	Put	Bond Future	6548	7	7	7	0.00
08/12/2016	2038 On 04-May-17			Bond Future	133.06	133.0726	133.0597	133.0726	0.00
08/12/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2038 On 04-May-17	139.78	Put	Bond Future	6720	7	7	7	0.00
08/12/2016	2038 On 04-May-17	139.79	Put	Bond Future	6730	7	7	7	0.00
08/12/2016	2038 On 04-May-17	139.77	Put	Bond Future	6710	7	7	7	0.00
08/12/2016	2038 On 03-August-17			Bond Future	134.23	134.2447	134.2293	134.2447	0.00

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08/12/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2038 On 03-August-17	141.17	Put	Bond Future	6941	7	7	7	0.00
08/12/2016	2038 On 03-August-17	141.16	Put	Bond Future	6931	7	7	7	0.00
08/12/2016	2038 On 03-August-17	141.18	Put	Bond Future	6951	7	7	7	0.00
08/12/2016	2040 On 02-February-17			Bond Future	9.67	94.3636	94.0575	94.3636	8,238.00
08/12/2016	2040 On 02-February-17	9.58	Call	Bond Future	1907	2	2	2	0.00
08/12/2016	2040 On 02-February-17	9.60	Call	Bond Future	1986	2	2	2	0.00
08/12/2016	2040 On 02-February-17	9.59	Call	Bond Future	1947	2	2	2	0.00
08/12/2016	2040 On 02-February-17	9.58	Put	Bond Future	2671	3	3	3	0.00
08/12/2016	2040 On 02-February-17	9.60	Put	Bond Future	2573	2	3	2	0.00
08/12/2016	2040 On 02-February-17	9.59	Put	Bond Future	2622	2	3	2	0.00
08/12/2016	2040 On 04-May-17			Bond Future	9.72	96.1926	95.8806	96.1926	0.00
08/12/2016	2040 On 04-May-17	9.64	Call	Bond Future	3362	4	3	4	0.00
08/12/2016	2040 On 04-May-17	9.63	Call	Bond Future	3322	3	3	3	0.00
08/12/2016	2040 On 04-May-17	9.62	Call	Bond Future	3282	3	3	3	0.00
08/12/2016	2040 On 04-May-17	9.63	Put	Bond Future	4081	4	4	4	0.00
08/12/2016	2040 On 04-May-17	9.62	Put	Bond Future	4128	4	4	4	0.00
08/12/2016	2040 On 04-May-17	9.64	Put	Bond Future	4034	4	4	4	0.00
08/12/2016	2040 On 03-August-17			Bond Future	9.76	93.6110	93.2910	93.6110	0.00
08/12/2016	2040 On 03-August-17	9.61	Call	Bond Future	4115	4	4	4	0.00
08/12/2016	2040 On 03-August-17	9.62	Call	Bond Future	4154	4	4	4	0.00
08/12/2016	2040 On 03-August-17	9.63	Call	Bond Future	4193	4	4	4	0.00
08/12/2016	2040 On 03-August-17	9.62	Put	Bond Future	5389	5	5	5	0.00
08/12/2016	2040 On 03-August-17	9.63	Put	Bond Future	5341	5	5	5	0.00
08/12/2016	2040 On 03-August-17	9.61	Put	Bond Future	5437	5	5	5	0.00
08/12/2016	2044 On 02-February-17			Bond Future	9.67	91.6982	91.3880	91.6982	20,651.00
08/12/2016	2044 On 02-February-17	9.77	Call	Bond Future	2758	3	3	3	0.00
08/12/2016	2044 On 02-February-17	9.76	Call	Bond Future	2710	3	3	3	0.00
08/12/2016	2044 On 02-February-17	9.78	Call	Bond Future	2807	3	3	3	0.00
08/12/2016	2044 On 02-February-17	9.78	Put	Bond Future	1854	2	2	2	0.00

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08/12/2016	2044 On 02-February-17	9.77	Put	Bond Future	1892	2	2	2	0.00
08/12/2016	2044 On 02-February-17	9.76	Put	Bond Future	1930	2	2	2	0.00
08/12/2016	2044 On 04-May-17			Bond Future	9.72	93.4756	93.1593	93.4756	0.00
08/12/2016	2044 On 04-May-17	9.67	Call	Bond Future	3536	4	4	4	0.00
08/12/2016	2044 On 04-May-17	9.68	Call	Bond Future	3578	4	4	4	0.00
08/12/2016	2044 On 04-May-17	9.66	Call	Bond Future	3494	4	3	4	0.00
08/12/2016	2044 On 04-May-17	9.67	Put	Bond Future	3968	4	4	4	0.00
08/12/2016	2044 On 04-May-17	9.68	Put	Bond Future	3922	4	4	4	0.00
08/12/2016	2044 On 04-May-17	9.66	Put	Bond Future	4015	4	4	4	0.00
08/12/2016	2044 On 03-August-17			Bond Future	9.76	90.9648	90.6406	90.9648	0.00
08/12/2016	2044 On 03-August-17	9.64	Call	Bond Future	4305	4	4	4	0.00
08/12/2016	2044 On 03-August-17	9.62	Call	Bond Future	4226	4	4	4	0.00
08/12/2016	2044 On 03-August-17	9.63	Call	Bond Future	4265	4	4	4	0.00
08/12/2016	2044 On 03-August-17	9.62	Put	Bond Future	5479	5	5	5	0.00
08/12/2016	2044 On 03-August-17	9.63	Put	Bond Future	5430	5	5	5	0.00
08/12/2016	2044 On 03-August-17	9.64	Put	Bond Future	5382	5	5	5	0.00
08/12/2016	2046 On 02-February-17			Bond Future	129.12	131.1751	129.1201	131.1751	18,408.00
08/12/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2046 On 02-February-17	137.14	Put	Bond Future	8020	6	8	6	0.00
08/12/2016	2046 On 02-February-17	137.15	Put	Bond Future	8030	6	8	6	0.00
08/12/2016	2046 On 02-February-17	137.13	Put	Bond Future	8010	6	8	6	0.00
08/12/2016	2046 On 04-May-17			Bond Future	130.10	132.1961	130.1012	132.1961	0.00
08/12/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2046 On 04-May-17	138.33	Put	Bond Future	8229	6	8	6	0.00
08/12/2016	2046 On 04-May-17	138.34	Put	Bond Future	8239	6	8	6	0.00
08/12/2016	2046 On 04-May-17	138.32	Put	Bond Future	8219	6	8	6	0.00
08/12/2016	2046 On 03-August-17			Bond Future	132.71	134.8508	132.7117	134.8508	0.00
08/12/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
08/12/2016	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
08/12/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2046 On 03-August-17	141.19	Put	Bond Future	8478	6	8	6	0.00
08/12/2016	2046 On 03-August-17	141.17	Put	Bond Future	8458	6	8	6	0.00
08/12/2016	2046 On 03-August-17	141.18	Put	Bond Future	8468	6	8	6	0.00
08/12/2016	2050 On 02-February-17			Bond Future	137.87	139.1784	137.8710	139.1784	24,832.00
08/12/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2050 On 02-February-17	144.97	Put	Bond Future	7099	6	7	6	0.00
08/12/2016	2050 On 02-February-17	144.98	Put	Bond Future	7109	6	7	6	0.00
08/12/2016	2050 On 02-February-17	144.96	Put	Bond Future	7089	6	7	6	0.00
08/12/2016	2050 On 04-May-17			Bond Future	140.55	141.8841	140.5513	141.8841	0.00
08/12/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2050 On 04-May-17	147.84	Put	Bond Future	7289	6	7	6	0.00
08/12/2016	2050 On 04-May-17	147.85	Put	Bond Future	7299	6	7	6	0.00
08/12/2016	2050 On 04-May-17	147.83	Put	Bond Future	7279	6	7	6	0.00
08/12/2016	2050 On 03-August-17			Bond Future	141.71	143.0704	141.7083	143.0704	0.00
08/12/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
08/12/2016	2050 On 03-August-17	149.22	Put	Bond Future	7512	6	8	6	0.00
08/12/2016	2050 On 03-August-17	149.24	Put	Bond Future	7532	6	8	6	0.00
08/12/2016	2050 On 03-August-17	149.23	Put	Bond Future	7522	6	8	6	0.00
08/12/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	AL37 On 02-February-17			Index Future	512.25	513.0270	512.2520	513.0270	7.00
08/12/2016	AL37 On 04-May-17			Index Future	522.18	522.9680	522.1790	522.9680	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2016	AL37 On 03-August-17			Index Future	532.63	533.4390	532.6250	533.4390	0.00
08/12/2016	AL7T On 02-February-17			Index Future	592.03	593.4500	592.0260	593.4500	2.00
08/12/2016	AL7T On 04-May-17			Index Future	603.50	604.9500	603.4990	604.9500	0.00
08/12/2016	AL7T On 03-August-17			Index Future	615.57	617.0620	615.5710	617.0620	0.00
08/12/2016	ALBI On 02-February-17			Index Future	537.36	538.7980	537.3590	538.7980	746.00
08/12/2016	ALBI On 04-May-17			Index Future	547.77	549.2400	547.7730	549.2400	0.00
08/12/2016	ALBI On 03-August-17			Index Future	558.73	560.2360	558.7310	560.2360	0.00
08/12/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	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
08/12/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/12/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	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
08/12/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2016	EL28 On 02-February-17			Bond Future	128.11	128.1196	128.1096	128.1196	0.00
08/12/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
08/12/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
08/12/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
08/12/2016	EL28 On 02-February-17	135.10	Put	Bond Future	6990	7	7	7	0.00
08/12/2016	EL28 On 02-February-17	135.11	Put	Bond Future	7000	7	7	7	0.00
08/12/2016	EL28 On 02-February-17	135.12	Put	Bond Future	7010	7	7	7	0.00
08/12/2016	EL28 On 04-May-17			Bond Future	128.92	128.9271	128.9169	128.9271	0.00
08/12/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
08/12/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
08/12/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
08/12/2016	EL28 On 04-May-17	137.90	Put	Bond Future	8983	9	9	9	0.00
08/12/2016	EL28 On 04-May-17	137.91	Put	Bond Future	8993	9	9	9	0.00
08/12/2016	EL28 On 04-May-17	137.92	Put	Bond Future	9003	9	9	9	0.00
08/12/2016	EL28 On 03-August-17			Bond Future	131.50	131.5162	131.5037	131.5162	0.00
08/12/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
08/12/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
08/12/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
08/12/2016	EL28 On 03-August-17	135.17	Put	Bond Future	3666	4	4	4	0.00
08/12/2016	EL28 On 03-August-17	135.16	Put	Bond Future	3656	4	4	4	0.00
08/12/2016	EL28 On 03-August-17	135.18	Put	Bond Future	3676	4	4	4	0.00
08/12/2016	ES33 On 02-February-17			Bond Future	10.55	79.5522	79.3311	79.5522	8,849.00
08/12/2016	ES33 On 02-February-17	10.59	Call	Bond Future	259	0	0	0	0.00
08/12/2016	ES33 On 02-February-17	10.60	Call	Bond Future	322	1	0	1	0.00
08/12/2016	ES33 On 02-February-17	10.61	Call	Bond Future	385	1	0	1	0.00
08/12/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
08/12/2016	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
08/12/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
08/12/2016	ES33 On 04-May-17			Bond Future	10.63	77.3002	77.0747	77.3002	0.00
08/12/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
08/12/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
08/12/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
08/12/2016	ES33 On 04-May-17	10.55	Put	Bond Future	499	0	0	0	0.00
08/12/2016	ES33 On 04-May-17	10.56	Put	Bond Future	435	0	0	0	0.00
08/12/2016	ES33 On 04-May-17	10.54	Put	Bond Future	562	0	1	0	0.00
08/12/2016	ES33 On 03-August-17			Bond Future	10.70	78.8483	78.6170	78.8483	0.00
08/12/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
08/12/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
08/12/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
08/12/2016	ES33 On 03-August-17	10.53	Put	Bond Future	1080	1	1	1	0.00
08/12/2016	ES33 On 03-August-17	10.55	Put	Bond Future	954	1	1	1	0.00
08/12/2016	ES33 On 03-August-17	10.54	Put	Bond Future	1017	1	1	1	0.00
08/12/2016	ES42 On 02-February-17			Bond Future	10.69	83.6666	83.4134	83.6666	8,777.00
08/12/2016	ES42 On 04-May-17			Bond Future	10.77	81.0254	80.7672	81.0254	0.00
08/12/2016	ES42 On 03-August-17			Bond Future	10.84	82.6485	82.3837	82.6485	0.00
08/12/2016	GOVI On 02-February-17			GOVI	535.26	536.7070	535.2620	536.7070	487.00
08/12/2016	GOVI On 02-February-17	533.32	Call	GOVI	19420	3	2	3	0.00
08/12/2016	GOVI On 02-February-17	533.34	Call	GOVI	19220	3	2	3	0.00
08/12/2016	GOVI On 02-February-17	533.33	Call	GOVI	19320	3	2	3	0.00
08/12/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
08/12/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
08/12/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
08/12/2016	GOVI On 04-May-17			GOVI	545.64	547.1080	545.6350	547.1080	0.00
08/12/2016	GOVI On 04-May-17	262.20	Call	GOVI	2834350	285	283	285	0.00
08/12/2016	GOVI On 04-May-17	262.19	Call	GOVI	2834450	285	283	285	0.00
08/12/2016	GOVI On 04-May-17	262.18	Call	GOVI	2834550	285	283	285	0.00
08/12/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
08/12/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
08/12/2016	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
08/12/2016	GOVI On 03-August-17			GOVI	556.55	558.0620	556.5500	558.0620	0.00
08/12/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
08/12/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
08/12/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
08/12/2016	GOVI On 03-August-17	561.11	Put	GOVI	45600	3	5	3	0.00
08/12/2016	GOVI On 03-August-17	561.09	Put	GOVI	45400	3	5	3	0.00
08/12/2016	GOVI On 03-August-17	561.10	Put	GOVI	45500	3	5	3	0.00
08/12/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/12/2016	IGOV On 02-February-17			Index Future	246.20	247.8300	246.2010	247.8300	1,030.00
08/12/2016	IGOV On 04-May-17			Index Future	250.99	252.6480	250.9870	252.6480	0.00
08/12/2016	IGOV On 03-August-17			Index Future	256.02	257.7210	256.0220	257.7210	0.00
08/12/2016	ILBI On 02-February-17			Index Future	669.34	673.2080	669.3420	673.2080	155.00
08/12/2016	ILBI On 04-May-17			Index Future	682.33	686.2770	682.3340	686.2770	0.00
08/12/2016	ILBI On 03-August-17			Index Future	695.77	699.7870	695.7660	699.7870	0.00
08/12/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
08/12/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0083	100.0078	100.0083	0.00
08/12/2016	IS01 On 15-June-17			Interest Rate Swap	99.63	99.6326	99.6310	99.6326	0.00
08/12/2016	IS01 On 21-September-17			Interest Rate Swap	99.68	99.6782	99.6780	99.6782	0.00
08/12/2016	IS01 On 21-December-17			Interest Rate Swap	99.96	99.9599	99.9609	99.9599	0.00
08/12/2016	IS02 On 18-December-17			Interest Rate Swap	99.98	99.9820	99.9830	99.9820	0.00
08/12/2016	IS02 On 16-March-18			Interest Rate Swap	99.28	99.2822	99.2823	99.2822	0.00
08/12/2016	IS02 On 15-June-18			Interest Rate Swap	98.97	98.9682	98.9675	98.9682	0.00
08/12/2016	IS02 On 21-September-18			Interest Rate Swap	99.06	99.0562	99.0561	99.0562	0.00
08/12/2016	IS02 On 21-December-18			Interest Rate Swap	99.57	99.5700	99.5700	99.5700	0.00
08/12/2016	IS05 On 17-December-20			Interest Rate Swap	98.10	98.0518	98.0951	98.0518	0.00
08/12/2016	IS05 On 16-March-21			Interest Rate Swap	97.45	97.4041	97.4535	97.4041	0.00
08/12/2016	IS05 On 15-June-21			Interest Rate Swap	96.78	96.7268	96.7834	96.7268	0.00
08/12/2016	IS05 On 21-September-21			Interest Rate Swap	97.09	97.0285	97.0918	97.0285	0.00
08/12/2016	IS05 On 21-December-21			Interest Rate Swap	99.36	99.2976	99.3632	99.2976	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
08/12/2016	IS10 On 17-December-25			Interest Rate Swap	98.79	98.6374	98.7907	98.6374	0.00
08/12/2016	IS10 On 16-March-26			Interest Rate Swap	95.93	95.7677	95.9315	95.7677	0.00
08/12/2016	IS10 On 15-June-26			Interest Rate Swap	94.76	94.5933	94.7647	94.5933	0.00
08/12/2016	IS10 On 21-September-26			Interest Rate Swap	96.91	96.7386	96.9147	96.7386	0.00
08/12/2016	IS10 On 21-December-26			Interest Rate Swap	100.61	100.4367	100.6145	100.4367	0.00
08/12/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/12/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
08/12/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
08/12/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
08/12/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6300	92.6300	92.6300	10,000.00
08/12/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
08/12/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.44	92.5600	92.5600	92.5600	0.00
08/12/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.45	92.5500	92.5500	92.5500	1,000.00
08/12/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.48	92.5200	92.5200	92.5200	0.00
08/12/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.51	92.4900	92.4900	92.4900	0.00
08/12/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.54	92.4600	92.4600	92.4600	0.00
08/12/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.61	92.3900	92.3900	92.3900	0.00
08/12/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.66	92.3400	92.3400	92.3400	0.00
08/12/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.69	92.3100	92.3100	92.3100	0.00
08/12/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.71	92.2900	92.2900	92.2900	0.00
08/12/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.73	92.2700	92.2700	92.2700	0.00
08/12/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
08/12/2016	R023 On 02-February-17			Bond Future	8.63	99.5000	99.3155	99.5000	19,260.00
08/12/2016	R023 On 02-February-17	8.86	Call	Bond Future	1614	2	2	2	0.00
08/12/2016	R023 On 02-February-17	8.85	Call	Bond Future	1584	2	2	2	0.00
08/12/2016	R023 On 02-February-17	8.84	Call	Bond Future	1555	2	2	2	0.00
08/12/2016	R023 On 02-February-17	8.85	Put	Bond Future	612	1	1	1	0.00
08/12/2016	R023 On 02-February-17	8.84	Put	Bond Future	627	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
08/12/2016	R023 On 02-February-17	8.86	Put	Bond Future	596	1	1	1	0.00
08/12/2016	R023 On 04-May-17			Bond Future	8.67	97.4957	97.3076	97.4957	0.00
08/12/2016	R023 On 04-May-17	8.59	Call	Bond Future	1445	2	1	2	0.00
08/12/2016	R023 On 04-May-17	8.61	Call	Bond Future	1486	2	1	2	0.00
08/12/2016	R023 On 04-May-17	8.60	Call	Bond Future	1465	2	1	2	0.00
08/12/2016	R023 On 04-May-17	8.59	Put	Bond Future	1812	2	2	2	0.00
08/12/2016	R023 On 04-May-17	8.61	Put	Bond Future	1766	2	2	2	0.00
08/12/2016	R023 On 04-May-17	8.60	Put	Bond Future	1789	2	2	2	0.00
08/12/2016	R023 On 03-August-17			Bond Future	8.70	99.4481	99.2545	99.4481	0.00
08/12/2016	R023 On 03-August-17	8.58	Call	Bond Future	1775	2	2	2	0.00
08/12/2016	R023 On 03-August-17	8.60	Call	Bond Future	1815	2	2	2	0.00
08/12/2016	R023 On 03-August-17	8.59	Call	Bond Future	1795	2	2	2	0.00
08/12/2016	R023 On 03-August-17	8.58	Put	Bond Future	2291	2	2	2	0.00
08/12/2016	R023 On 03-August-17	8.59	Put	Bond Future	2268	2	2	2	0.00
08/12/2016	R023 On 03-August-17	8.60	Put	Bond Future	2246	2	2	2	0.00
08/12/2016	R035 On 02-February-17			Bond Future	9.59	98.1523	97.8671	98.1523	6,944.00
08/12/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R035 On 02-February-17	9.51	Put	Bond Future	615	0	1	0	0.00
08/12/2016	R035 On 02-February-17	9.52	Put	Bond Future	533	0	1	0	0.00
08/12/2016	R035 On 02-February-17	9.50	Put	Bond Future	697	0	1	0	0.00
08/12/2016	R035 On 04-May-17			Bond Future	9.63	95.5510	95.2603	95.5510	0.00
08/12/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R035 On 04-May-17	9.53	Put	Bond Future	840	1	1	1	0.00
08/12/2016	R035 On 04-May-17	9.54	Put	Bond Future	759	0	1	0	0.00
08/12/2016	R035 On 04-May-17	9.55	Put	Bond Future	677	0	1	0	0.00
08/12/2016	R035 On 03-August-17			Bond Future	9.68	97.4646	97.1664	97.4646	0.00
08/12/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
08/12/2016	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
08/12/2016	R035 On 03-August-17	9.50	Put	Bond Future	1415	1	1	1	0.00
08/12/2016	R035 On 03-August-17	9.52	Put	Bond Future	1253	1	1	1	0.00
08/12/2016	R035 On 03-August-17	9.51	Put	Bond Future	1334	1	1	1	0.00
08/12/2016	R186 On 02-February-17			Bond Future	8.91	111.9381	111.6575	111.9381	114,136.00
08/12/2016	R186 On 02-February-17	9.50	Call	Bond Future	4341	5	4	5	0.00
08/12/2016	R186 On 02-February-17	8.87	Call	Bond Future	1472	2	1	2	0.00
08/12/2016	R186 On 02-February-17	9.40	Call	Bond Future	3800	4	4	4	0.00
08/12/2016	R186 On 02-February-17	8.37	Call	Bond Future	368	0	0	0	500.00
08/12/2016	R186 On 02-February-17	8.79	Call	Bond Future	1223	1	1	1	0.00
08/12/2016	R186 On 02-February-17	8.95	Call	Bond Future	1749	2	2	2	0.00
08/12/2016	R186 On 02-February-17	9.02	Call	Bond Future	2016	2	2	2	0.00
08/12/2016	R186 On 02-February-17	8.00	Call	Bond Future	87	0	0	0	7,000.00
08/12/2016	R186 On 02-February-17	8.60	Call	Bond Future	748	1	1	1	7,000.00
08/12/2016	R186 On 02-February-17	8.81	Call	Bond Future	1283	1	1	1	0.00
08/12/2016	R186 On 02-February-17	8.43	Call	Bond Future	449	1	0	1	750.00
08/12/2016	R186 On 02-February-17	8.80	Call	Bond Future	1253	1	1	1	0.00
08/12/2016	R186 On 02-February-17	8.90	Call	Bond Future	1572	2	2	2	0.00
08/12/2016	R186 On 02-February-17	9.10	Call	Bond Future	2348	3	2	3	0.00
08/12/2016	R186 On 02-February-17	8.62	Call	Bond Future	791	1	1	1	500.00
08/12/2016	R186 On 02-February-17	8.79	Put	Bond Future	2058	2	2	2	0.00
08/12/2016	R186 On 02-February-17	8.95	Put	Bond Future	1473	1	1	1	2,546.00
08/12/2016	R186 On 02-February-17	9.02	Put	Bond Future	1258	1	1	1	500.00
08/12/2016	R186 On 02-February-17	8.37	Put	Bond Future	4192	4	4	4	0.00
08/12/2016	R186 On 02-February-17	8.60	Put	Bond Future	2922	3	3	3	0.00
08/12/2016	R186 On 02-February-17	9.40	Put	Bond Future	479	0	0	0	750.00
08/12/2016	R186 On 02-February-17	9.50	Put	Bond Future	359	0	0	0	13,500.00
08/12/2016	R186 On 02-February-17	8.87	Put	Bond Future	1749	2	2	2	500.00
08/12/2016	R186 On 02-February-17	8.62	Put	Bond Future	2823	3	3	3	0.00
08/12/2016	R186 On 02-February-17	8.00	Put	Bond Future	6634	6	7	6	0.00
08/12/2016	R186 On 02-February-17	8.81	Put	Bond Future	1978	2	2	2	0.00
08/12/2016	R186 On 02-February-17	9.10	Put	Bond Future	1044	1	1	1	2,546.00
08/12/2016	R186 On 02-February-17	8.90	Put	Bond Future	1642	2	2	2	750.00
08/12/2016	R186 On 02-February-17	8.80	Put	Bond Future	2018	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
08/12/2016	R186 On 02-February-17	8.43	Put	Bond Future	3839	4	4	4	0.00
08/12/2016	R186 On 04-May-17			Bond Future	8.95	114.1073	113.8213	114.1073	0.00
08/12/2016	R186 On 04-May-17	8.91	Call	Bond Future	2448	3	2	3	0.00
08/12/2016	R186 On 04-May-17	8.89	Call	Bond Future	2383	3	2	3	0.00
08/12/2016	R186 On 04-May-17	8.90	Call	Bond Future	2416	3	2	3	0.00
08/12/2016	R186 On 04-May-17	8.89	Put	Bond Future	2816	3	3	3	0.00
08/12/2016	R186 On 04-May-17	8.90	Put	Bond Future	2780	3	3	3	0.00
08/12/2016	R186 On 04-May-17	8.91	Put	Bond Future	2745	3	3	3	0.00
08/12/2016	R186 On 03-August-17			Bond Future	8.99	111.0870	110.7933	111.0870	0.00
08/12/2016	R186 On 03-August-17	8.91	Call	Bond Future	3058	3	3	3	0.00
08/12/2016	R186 On 03-August-17	8.93	Call	Bond Future	3123	3	3	3	0.00
08/12/2016	R186 On 03-August-17	8.92	Call	Bond Future	3090	3	3	3	0.00
08/12/2016	R186 On 03-August-17	8.91	Put	Bond Future	3580	3	4	3	0.00
08/12/2016	R186 On 03-August-17	8.92	Put	Bond Future	3545	3	4	3	0.00
08/12/2016	R186 On 03-August-17	8.93	Put	Bond Future	3510	3	4	3	0.00
08/12/2016	R197 On 02-February-17			Bond Future	294.61	296.0445	294.6116	296.0445	1,246.00
08/12/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R197 On 02-February-17	302.58	Put	Bond Future	7968	7	8	7	0.00
08/12/2016	R197 On 02-February-17	302.59	Put	Bond Future	7978	7	8	7	0.00
08/12/2016	R197 On 02-February-17	302.57	Put	Bond Future	7958	7	8	7	0.00
08/12/2016	R197 On 04-May-17			Bond Future	300.34	301.7996	300.3388	301.7996	0.00
08/12/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R197 On 04-May-17	308.59	Put	Bond Future	8251	7	8	7	0.00
08/12/2016	R197 On 04-May-17	308.60	Put	Bond Future	8261	7	8	7	0.00
08/12/2016	R197 On 04-May-17	308.58	Put	Bond Future	8241	7	8	7	0.00
08/12/2016	R197 On 03-August-17			Bond Future	299.46	300.9561	299.4609	300.9561	0.00
08/12/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
08/12/2016	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
08/12/2016	R197 On 03-August-17	308.05	Put	Bond Future	8589	7	9	7	0.00
08/12/2016	R197 On 03-August-17	308.07	Put	Bond Future	8609	7	9	7	0.00
08/12/2016	R197 On 03-August-17	308.06	Put	Bond Future	8599	7	9	7	0.00
08/12/2016	R202 On 02-February-17			Bond Future	242.31	245.5570	242.3062	245.5570	36,620.00
08/12/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R202 On 02-February-17	251.73	Put	Bond Future	9424	6	9	6	0.00
08/12/2016	R202 On 02-February-17	251.74	Put	Bond Future	9434	6	9	6	0.00
08/12/2016	R202 On 02-February-17	251.72	Put	Bond Future	9414	6	9	6	0.00
08/12/2016	R202 On 04-May-17			Bond Future	247.02	250.3305	247.0167	250.3305	0.00
08/12/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R202 On 04-May-17	256.71	Put	Bond Future	9693	6	10	6	0.00
08/12/2016	R202 On 04-May-17	256.72	Put	Bond Future	9703	6	10	6	0.00
08/12/2016	R202 On 04-May-17	256.73	Put	Bond Future	9713	6	10	6	0.00
08/12/2016	R202 On 03-August-17			Bond Future	248.31	251.6903	248.3057	251.6903	0.00
08/12/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R202 On 03-August-17	258.36	Put	Bond Future	10054	7	10	7	0.00
08/12/2016	R202 On 03-August-17	258.37	Put	Bond Future	10064	7	10	7	0.00
08/12/2016	R202 On 03-August-17	258.35	Put	Bond Future	10044	7	10	7	0.00
08/12/2016	R203 On 02-February-17			Bond Future	7.67	103.6651	103.6285	103.6651	27,216.00
08/12/2016	R203 On 02-February-17	7.70	Call	Bond Future	110	0	0	0	0.00
08/12/2016	R203 On 02-February-17	7.71	Call	Bond Future	114	0	0	0	0.00
08/12/2016	R203 On 02-February-17	7.72	Call	Bond Future	117	0	0	0	0.00
08/12/2016	R203 On 02-February-17	7.71	Put	Bond Future	88	0	0	0	0.00
08/12/2016	R203 On 02-February-17	7.70	Put	Bond Future	90	0	0	0	0.00
08/12/2016	R203 On 02-February-17	7.72	Put	Bond Future	85	0	0	0	0.00
08/12/2016	R203 On 04-May-17			Bond Future	7.42	101.5009	101.4636	101.5009	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2016	R203 On 04-May-17	6.91	Call	Bond Future	32	0	0	0	0.00
08/12/2016	R203 On 04-May-17	6.93	Call	Bond Future	34	0	0	0	0.00
08/12/2016	R203 On 04-May-17	6.92	Call	Bond Future	33	0	0	0	0.00
08/12/2016	R203 On 04-May-17	6.92	Put	Bond Future	209	0	0	0	0.00
08/12/2016	R203 On 04-May-17	6.93	Put	Bond Future	206	0	0	0	0.00
08/12/2016	R203 On 04-May-17	6.91	Put	Bond Future	212	0	0	0	0.00
08/12/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	103.6219	103.6219	0.00
08/12/2016	R203 On 03-August-17	4.87	Call	Bond Future	52	0	0	0	0.00
08/12/2016	R203 On 03-August-17	4.89	Call	Bond Future	53	0	0	0	0.00
08/12/2016	R203 On 03-August-17	4.88	Call	Bond Future	53	0	0	0	0.00
08/12/2016	R203 On 03-August-17	4.89	Put	Bond Future	29	0	0	0	0.00
08/12/2016	R203 On 03-August-17	4.88	Put	Bond Future	30	0	0	0	0.00
08/12/2016	R203 On 03-August-17	4.87	Put	Bond Future	30	0	0	0	0.00
08/12/2016	R204 On 02-February-17			Bond Future	7.87	101.3539	101.2612	101.3539	30,194.00
08/12/2016	R204 On 02-February-17	8.28	Call	Bond Future	777	1	1	1	0.00
08/12/2016	R204 On 02-February-17	8.30	Call	Bond Future	805	1	1	1	0.00
08/12/2016	R204 On 02-February-17	8.29	Call	Bond Future	791	1	1	1	0.00
08/12/2016	R204 On 02-February-17	8.28	Put	Bond Future	79	0	0	0	0.00
08/12/2016	R204 On 02-February-17	8.29	Put	Bond Future	76	0	0	0	0.00
08/12/2016	R204 On 02-February-17	8.30	Put	Bond Future	74	0	0	0	0.00
08/12/2016	R204 On 04-May-17			Bond Future	7.88	103.3181	103.2235	103.3181	0.00
08/12/2016	R204 On 04-May-17	7.90	Call	Bond Future	461	1	0	1	0.00
08/12/2016	R204 On 04-May-17	7.92	Call	Bond Future	477	1	0	1	0.00
08/12/2016	R204 On 04-May-17	7.91	Call	Bond Future	469	1	0	1	0.00
08/12/2016	R204 On 04-May-17	7.91	Put	Bond Future	420	0	0	0	0.00
08/12/2016	R204 On 04-May-17	7.92	Put	Bond Future	413	0	0	0	0.00
08/12/2016	R204 On 04-May-17	7.90	Put	Bond Future	427	0	0	0	0.00
08/12/2016	R204 On 03-August-17			Bond Future	7.83	101.3448	101.2467	101.3448	0.00
08/12/2016	R204 On 03-August-17	7.75	Call	Bond Future	458	1	0	1	0.00
08/12/2016	R204 On 03-August-17	7.76	Call	Bond Future	464	1	0	1	0.00
08/12/2016	R204 On 03-August-17	7.77	Call	Bond Future	470	1	0	1	0.00
08/12/2016	R204 On 03-August-17	7.75	Put	Bond Future	564	1	1	1	0.00
08/12/2016	R204 On 03-August-17	7.76	Put	Bond Future	558	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
08/12/2016	R204 On 03-August-17	7.77	Put	Bond Future	551	1	1	1	0.00
08/12/2016	R207 On 02-February-17			Bond Future	8.13	98.3226	98.2028	98.3226	85,432.00
08/12/2016	R207 On 02-February-17	8.91	Call	Bond Future	1990	2	2	2	62.00
08/12/2016	R207 On 02-February-17	9.22	Call	Bond Future	2727	3	3	3	0.00
08/12/2016	R207 On 02-February-17	9.24	Call	Bond Future	2776	3	3	3	0.00
08/12/2016	R207 On 02-February-17	9.23	Call	Bond Future	2751	3	3	3	0.00
08/12/2016	R207 On 02-February-17	9.23	Put	Bond Future	7	0	0	0	0.00
08/12/2016	R207 On 02-February-17	9.24	Put	Bond Future	7	0	0	0	0.00
08/12/2016	R207 On 02-February-17	8.91	Put	Bond Future	32	0	0	0	0.00
08/12/2016	R207 On 02-February-17	9.22	Put	Bond Future	7	0	0	0	0.00
08/12/2016	R207 On 04-May-17			Bond Future	8.16	100.2282	100.1061	100.2282	0.00
08/12/2016	R207 On 04-May-17	8.20	Call	Bond Future	778	1	1	1	0.00
08/12/2016	R207 On 04-May-17	8.22	Call	Bond Future	803	1	1	1	0.00
08/12/2016	R207 On 04-May-17	8.21	Call	Bond Future	790	1	1	1	0.00
08/12/2016	R207 On 04-May-17	8.20	Put	Bond Future	689	1	1	1	0.00
08/12/2016	R207 On 04-May-17	8.22	Put	Bond Future	668	1	1	1	0.00
08/12/2016	R207 On 04-May-17	8.21	Put	Bond Future	678	1	1	1	0.00
08/12/2016	R207 On 03-August-17			Bond Future	8.17	98.5911	98.4649	98.5911	0.00
08/12/2016	R207 On 03-August-17	8.19	Call	Bond Future	924	1	1	1	51.00
08/12/2016	R207 On 03-August-17	8.40	Call	Bond Future	1178	1	1	1	0.00
08/12/2016	R207 On 03-August-17	8.39	Call	Bond Future	1165	1	1	1	0.00
08/12/2016	R207 On 03-August-17	8.41	Call	Bond Future	1191	1	1	1	0.00
08/12/2016	R207 On 03-August-17	8.39	Put	Bond Future	700	1	1	1	0.00
08/12/2016	R207 On 03-August-17	8.41	Put	Bond Future	684	1	1	1	0.00
08/12/2016	R207 On 03-August-17	8.19	Put	Bond Future	886	1	1	1	0.00
08/12/2016	R207 On 03-August-17	8.40	Put	Bond Future	692	1	1	1	0.00
08/12/2016	R208 On 02-February-17			Bond Future	8.31	97.1635	97.0258	97.1635	33,611.00
08/12/2016	R208 On 02-February-17	8.64	Call	Bond Future	1378	1	1	1	0.00
08/12/2016	R208 On 02-February-17	8.63	Call	Bond Future	1354	1	1	1	0.00
08/12/2016	R208 On 02-February-17	8.65	Call	Bond Future	1402	2	1	2	0.00
08/12/2016	R208 On 02-February-17	8.65	Put	Bond Future	273	0	0	0	0.00
08/12/2016	R208 On 02-February-17	8.64	Put	Bond Future	282	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2016	R208 On 02-February-17	8.63	Put	Bond Future	290	0	0	0	0.00
08/12/2016	R208 On 04-May-17			Bond Future	8.34	95.6435	95.5032	95.6435	0.00
08/12/2016	R208 On 04-May-17	8.37	Call	Bond Future	1098	1	1	1	0.00
08/12/2016	R208 On 04-May-17	8.39	Call	Bond Future	1131	1	1	1	0.00
08/12/2016	R208 On 04-May-17	8.38	Call	Bond Future	1114	1	1	1	0.00
08/12/2016	R208 On 04-May-17	8.37	Put	Bond Future	1013	1	1	1	0.00
08/12/2016	R208 On 04-May-17	8.39	Put	Bond Future	983	1	1	1	0.00
08/12/2016	R208 On 04-May-17	8.38	Put	Bond Future	998	1	1	1	0.00
08/12/2016	R208 On 03-August-17			Bond Future	8.36	97.5590	97.4142	97.5590	0.00
08/12/2016	R208 On 03-August-17	8.30	Call	Bond Future	1232	1	1	1	0.00
08/12/2016	R208 On 03-August-17	8.32	Call	Bond Future	1261	1	1	1	0.00
08/12/2016	R208 On 03-August-17	8.31	Call	Bond Future	1247	1	1	1	0.00
08/12/2016	R208 On 03-August-17	8.31	Put	Bond Future	1395	1	1	1	0.00
08/12/2016	R208 On 03-August-17	8.32	Put	Bond Future	1380	1	1	1	0.00
08/12/2016	R208 On 03-August-17	8.30	Put	Bond Future	1411	1	1	1	0.00
08/12/2016	R209 On 02-February-17			Bond Future	9.53	73.8283	73.5897	73.8283	66,790.00
08/12/2016	R209 On 02-February-17	9.53	Call	Bond Future	1690	2	2	2	0.00
08/12/2016	R209 On 02-February-17	9.55	Call	Bond Future	1759	2	2	2	0.00
08/12/2016	R209 On 02-February-17	9.54	Call	Bond Future	1725	2	2	2	0.00
08/12/2016	R209 On 02-February-17	9.53	Put	Bond Future	1692	2	2	2	0.00
08/12/2016	R209 On 02-February-17	9.54	Put	Bond Future	1658	2	2	2	0.00
08/12/2016	R209 On 02-February-17	9.55	Put	Bond Future	1625	2	2	2	0.00
08/12/2016	R209 On 04-May-17			Bond Future	9.57	72.1082	71.8650	72.1082	0.00
08/12/2016	R209 On 04-May-17	9.46	Call	Bond Future	2396	3	2	3	0.00
08/12/2016	R209 On 04-May-17	9.48	Call	Bond Future	2458	3	2	3	0.00
08/12/2016	R209 On 04-May-17	9.47	Call	Bond Future	2427	3	2	3	0.00
08/12/2016	R209 On 04-May-17	9.46	Put	Bond Future	3171	3	3	3	0.00
08/12/2016	R209 On 04-May-17	9.47	Put	Bond Future	3134	3	3	3	0.00
08/12/2016	R209 On 04-May-17	9.48	Put	Bond Future	3097	3	3	3	0.00
08/12/2016	R209 On 03-August-17			Bond Future	9.61	73.5524	73.3030	73.5524	0.00
08/12/2016	R209 On 03-August-17	9.44	Call	Bond Future	2999	3	3	3	0.00
08/12/2016	R209 On 03-August-17	9.43	Call	Bond Future	2969	3	3	3	0.00
08/12/2016	R209 On 03-August-17	9.45	Call	Bond Future	3029	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
08/12/2016	R209 On 03-August-17	9.45	Put	Bond Future	4123	4	4	4	0.00
08/12/2016	R209 On 03-August-17	9.44	Put	Bond Future	4161	4	4	4	0.00
08/12/2016	R209 On 03-August-17	9.43	Put	Bond Future	4199	4	4	4	0.00
08/12/2016	R210 On 02-February-17			Bond Future	186.11	186.1281	186.1102	186.1281	1,885.00
08/12/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R210 On 02-February-17	190.84	Put	Bond Future	4730	5	5	5	0.00
08/12/2016	R210 On 02-February-17	190.86	Put	Bond Future	4750	5	5	5	0.00
08/12/2016	R210 On 02-February-17	190.85	Put	Bond Future	4740	5	5	5	0.00
08/12/2016	R210 On 04-May-17			Bond Future	187.41	187.4284	187.4103	187.4284	0.00
08/12/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R210 On 04-May-17	192.31	Put	Bond Future	4900	5	5	5	0.00
08/12/2016	R210 On 04-May-17	192.33	Put	Bond Future	4920	5	5	5	0.00
08/12/2016	R210 On 04-May-17	192.32	Put	Bond Future	4910	5	5	5	0.00
08/12/2016	R210 On 03-August-17			Bond Future	191.17	191.1924	191.1705	191.1924	0.00
08/12/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R210 On 03-August-17	196.29	Put	Bond Future	5119	5	5	5	0.00
08/12/2016	R210 On 03-August-17	196.30	Put	Bond Future	5129	5	5	5	0.00
08/12/2016	R210 On 03-August-17	196.28	Put	Bond Future	5109	5	5	5	0.00
08/12/2016	R212 On 02-February-17			Bond Future	145.55	146.0896	145.5514	146.0896	3,380.00
08/12/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R212 On 02-February-17	149.29	Put	Bond Future	3739	3	4	3	0.00
08/12/2016	R212 On 02-February-17	149.28	Put	Bond Future	3729	3	4	3	0.00
08/12/2016	R212 On 02-February-17	149.27	Put	Bond Future	3719	3	4	3	0.00
08/12/2016	R212 On 04-May-17			Bond Future	148.38	148.9297	148.3811	148.9297	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R212 On 04-May-17	152.24	Put	Bond Future	3859	3	4	3	0.00
08/12/2016	R212 On 04-May-17	152.25	Put	Bond Future	3869	3	4	3	0.00
08/12/2016	R212 On 04-May-17	152.23	Put	Bond Future	3849	3	4	3	0.00
08/12/2016	R212 On 03-August-17			Bond Future	149.33	149.8886	149.3264	149.8886	0.00
08/12/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
08/12/2016	R212 On 03-August-17	153.34	Put	Bond Future	4014	3	4	3	0.00
08/12/2016	R212 On 03-August-17	153.35	Put	Bond Future	4024	3	4	3	0.00
08/12/2016	R212 On 03-August-17	153.36	Put	Bond Future	4034	3	4	3	0.00
08/12/2016	R213 On 02-February-17			Bond Future	9.35	85.1946	84.9234	85.1946	50,655.00
08/12/2016	R213 On 02-February-17	9.40	Call	Bond Future	1835	2	2	2	0.00
08/12/2016	R213 On 02-February-17	9.42	Call	Bond Future	1908	2	2	2	0.00
08/12/2016	R213 On 02-February-17	9.41	Call	Bond Future	1871	2	2	2	0.00
08/12/2016	R213 On 02-February-17	9.41	Put	Bond Future	1453	1	1	1	0.00
08/12/2016	R213 On 02-February-17	9.42	Put	Bond Future	1423	1	1	1	0.00
08/12/2016	R213 On 02-February-17	9.40	Put	Bond Future	1484	1	1	1	0.00
08/12/2016	R213 On 04-May-17			Bond Future	9.39	83.2937	83.0171	83.2937	0.00
08/12/2016	R213 On 04-May-17	9.35	Call	Bond Future	2528	3	3	3	0.00
08/12/2016	R213 On 04-May-17	9.36	Call	Bond Future	2560	3	3	3	0.00
08/12/2016	R213 On 04-May-17	9.37	Call	Bond Future	2593	3	3	3	0.00
08/12/2016	R213 On 04-May-17	9.36	Put	Bond Future	2771	3	3	3	0.00
08/12/2016	R213 On 04-May-17	9.37	Put	Bond Future	2737	3	3	3	0.00
08/12/2016	R213 On 04-May-17	9.35	Put	Bond Future	2806	3	3	3	0.00
08/12/2016	R213 On 03-August-17			Bond Future	9.43	84.9617	84.6782	84.9617	0.00
08/12/2016	R213 On 03-August-17	9.33	Call	Bond Future	3117	3	3	3	0.00
08/12/2016	R213 On 03-August-17	9.34	Call	Bond Future	3148	3	3	3	0.00
08/12/2016	R213 On 03-August-17	9.35	Call	Bond Future	3179	3	3	3	0.00
08/12/2016	R213 On 03-August-17	9.34	Put	Bond Future	3734	4	4	4	0.00
08/12/2016	R213 On 03-August-17	9.35	Put	Bond Future	3699	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
08/12/2016	R213 On 03-August-17	9.33	Put	Bond Future	3769	4	4	4	0.00
08/12/2016	R214 On 02-February-17			Bond Future	9.60	74.2362	73.9866	74.2362	36,737.00
08/12/2016	R214 On 02-February-17	9.67	Call	Bond Future	2069	2	2	2	0.00
08/12/2016	R214 On 02-February-17	9.66	Call	Bond Future	2031	2	2	2	0.00
08/12/2016	R214 On 02-February-17	9.68	Call	Bond Future	2108	2	2	2	0.00
08/12/2016	R214 On 02-February-17	9.67	Put	Bond Future	1546	1	2	1	0.00
08/12/2016	R214 On 02-February-17	9.66	Put	Bond Future	1578	1	2	1	0.00
08/12/2016	R214 On 02-February-17	9.68	Put	Bond Future	1515	1	2	1	0.00
08/12/2016	R214 On 04-May-17			Bond Future	9.64	72.3766	72.1221	72.3766	0.00
08/12/2016	R214 On 04-May-17	9.56	Call	Bond Future	2632	3	3	3	0.00
08/12/2016	R214 On 04-May-17	9.58	Call	Bond Future	2699	3	3	3	0.00
08/12/2016	R214 On 04-May-17	9.57	Call	Bond Future	2665	3	3	3	0.00
08/12/2016	R214 On 04-May-17	9.56	Put	Bond Future	3185	3	3	3	0.00
08/12/2016	R214 On 04-May-17	9.57	Put	Bond Future	3146	3	3	3	0.00
08/12/2016	R214 On 04-May-17	9.58	Put	Bond Future	3109	3	3	3	0.00
08/12/2016	R214 On 03-August-17			Bond Future	9.67	73.8260	73.5652	73.8260	0.00
08/12/2016	R214 On 03-August-17	9.51	Call	Bond Future	3195	3	3	3	0.00
08/12/2016	R214 On 03-August-17	9.52	Call	Bond Future	3227	3	3	3	0.00
08/12/2016	R214 On 03-August-17	9.53	Call	Bond Future	3259	3	3	3	0.00
08/12/2016	R214 On 03-August-17	9.52	Put	Bond Future	4320	4	4	4	0.00
08/12/2016	R214 On 03-August-17	9.53	Put	Bond Future	4280	4	4	4	0.00
08/12/2016	R214 On 03-August-17	9.51	Put	Bond Future	4360	4	4	4	0.00
08/12/2016	R248 On 02-February-17			Bond Future	9.65	95.3767	95.0583	95.3767	68,138.00
08/12/2016	R248 On 02-February-17	9.76	Call	Bond Future	2905	3	3	3	0.00
08/12/2016	R248 On 02-February-17	9.78	Call	Bond Future	3007	3	3	3	0.00
08/12/2016	R248 On 02-February-17	9.77	Call	Bond Future	2956	3	3	3	0.00
08/12/2016	R248 On 02-February-17	9.77	Put	Bond Future	1853	2	2	2	0.00
08/12/2016	R248 On 02-February-17	9.76	Put	Bond Future	1891	2	2	2	0.00
08/12/2016	R248 On 02-February-17	9.78	Put	Bond Future	1816	2	2	2	0.00
08/12/2016	R248 On 04-May-17			Bond Future	9.69	92.7850	92.4605	92.7850	0.00
08/12/2016	R248 On 04-May-17	9.67	Call	Bond Future	3764	4	4	4	0.00
08/12/2016	R248 On 04-May-17	9.66	Call	Bond Future	3721	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
08/12/2016	R248 On 04-May-17	9.65	Call	Bond Future	3678	4	4	4	0.00
08/12/2016	R248 On 04-May-17	9.66	Put	Bond Future	3995	4	4	4	0.00
08/12/2016	R248 On 04-May-17	9.65	Put	Bond Future	4042	4	4	4	0.00
08/12/2016	R248 On 04-May-17	9.67	Put	Bond Future	3948	4	4	4	0.00
08/12/2016	R248 On 03-August-17			Bond Future	9.73	94.6432	94.3106	94.6432	0.00
08/12/2016	R248 On 03-August-17	9.57	Call	Bond Future	4289	4	4	4	0.00
08/12/2016	R248 On 03-August-17	9.58	Call	Bond Future	4330	5	4	5	0.00
08/12/2016	R248 On 03-August-17	9.56	Call	Bond Future	4249	4	4	4	0.00
08/12/2016	R248 On 03-August-17	9.57	Put	Bond Future	5719	6	6	6	0.00
08/12/2016	R248 On 03-August-17	9.58	Put	Bond Future	5669	6	6	6	0.00
08/12/2016	R248 On 03-August-17	9.56	Put	Bond Future	5771	6	6	6	0.00