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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2016

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2016	2025 On 04-August-16			Bond Future	127.69	127.6883	127.6883	127.6883	0.00
08/08/2016	2025 On 03-November-16			Bond Future	130.25	130.0627	130.2507	130.0627	3,106.00
08/08/2016	2025 On 03-November-16	129.21	Call	Bond Future	1041	1	1041	1	0.00
08/08/2016	2025 On 03-November-16	129.22	Call	Bond Future	1031	1	1031	1	0.00
08/08/2016	2025 On 03-November-16	129.23	Call	Bond Future	1021	1	1021	1	0.00
08/08/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2030 On 04-August-16			Bond Future	8.94	92.9347	8.9400	92.9347	0.00
08/08/2016	2030 On 03-November-16			Bond Future	8.94	94.6327	8.9361	94.6327	30,343.00
08/08/2016	2030 On 03-November-16	9.33	Call	Bond Future	2810	2	2810	2	0.00
08/08/2016	2030 On 03-November-16	9.34	Call	Bond Future	2880	3	2880	3	0.00
08/08/2016	2030 On 03-November-16	9.35	Call	Bond Future	2949	3	2949	3	0.00
08/08/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2030 On 02-February-17			Bond Future	8.97	92.4757	8.9672	92.4757	0.00
08/08/2016	2030 On 02-February-17	9.29	Call	Bond Future	2282	2	2282	2	0.00
08/08/2016	2030 On 02-February-17	9.31	Call	Bond Future	2421	2	2421	2	0.00
08/08/2016	2030 On 02-February-17	9.30	Call	Bond Future	2352	2	2352	2	0.00
08/08/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2030 On 04-May-17			Bond Future	8.99	94.3686	8.9912	94.3686	0.00
08/08/2016	2030 On 04-May-17	9.34	Call	Bond Future	2434	2	2434	2	0.00
08/08/2016	2030 On 04-May-17	9.33	Call	Bond Future	2365	2	2365	2	0.00
08/08/2016	2030 On 04-May-17	9.32	Call	Bond Future	2296	2	2296	2	0.00
08/08/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2032 On 04-August-16			Bond Future	9.06	96.2529	9.0600	96.2529	0.00
08/08/2016	2032 On 03-November-16			Bond Future	9.05	93.8924	9.0545	93.8924	13,093.00
08/08/2016	2032 On 03-November-16	10.28	Call	Bond Future	9109	9	9109	9	0.00
08/08/2016	2032 On 03-November-16	10.30	Call	Bond Future	9234	9	9234	9	0.00

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08/08/2016	2032 On 03-November-16	10.29	Call	Bond Future	9171	9	9171	9	0.00
08/08/2016	2032 On 03-November-16	10.28	Put	Bond Future	191	0	191	0	0.00
08/08/2016	2032 On 03-November-16	10.30	Put	Bond Future	181	0	181	0	0.00
08/08/2016	2032 On 03-November-16	10.29	Put	Bond Future	186	0	186	0	0.00
08/08/2016	2032 On 02-February-17			Bond Future	9.09	95.7272	9.0893	95.7272	0.00
08/08/2016	2032 On 02-February-17	9.51	Call	Bond Future	5255	5	5255	5	0.00
08/08/2016	2032 On 02-February-17	9.53	Call	Bond Future	5351	5	5351	5	0.00
08/08/2016	2032 On 02-February-17	9.52	Call	Bond Future	5303	5	5303	5	0.00
08/08/2016	2032 On 02-February-17	9.52	Put	Bond Future	2054	2	2054	2	0.00
08/08/2016	2032 On 02-February-17	9.51	Put	Bond Future	2080	2	2080	2	0.00
08/08/2016	2032 On 02-February-17	9.53	Put	Bond Future	2029	2	2029	2	0.00
08/08/2016	2032 On 04-May-17			Bond Future	9.11	93.5251	9.1136	93.5251	0.00
08/08/2016	2032 On 04-May-17	9.46	Call	Bond Future	5661	5	5661	5	0.00
08/08/2016	2032 On 04-May-17	9.45	Call	Bond Future	5616	5	5616	5	0.00
08/08/2016	2032 On 04-May-17	9.44	Call	Bond Future	5572	5	5572	5	0.00
08/08/2016	2032 On 04-May-17	9.45	Put	Bond Future	3090	3	3090	3	0.00
08/08/2016	2032 On 04-May-17	9.46	Put	Bond Future	3061	3	3061	3	0.00
08/08/2016	2032 On 04-May-17	9.44	Put	Bond Future	3119	3	3119	3	0.00
08/08/2016	2033 On 04-August-16			Bond Future	107.60	107.5981	107.5981	107.5981	0.00
08/08/2016	2033 On 03-November-16			Bond Future	108.57	108.5826	108.5710	108.5826	4,275.00
08/08/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
08/08/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
08/08/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
08/08/2016	2033 On 03-November-16	109.17	Put	Bond Future	599	1	599	1	0.00
08/08/2016	2033 On 03-November-16	109.18	Put	Bond Future	609	1	609	1	0.00
08/08/2016	2033 On 03-November-16	109.16	Put	Bond Future	589	1	589	1	0.00
08/08/2016	2037 On 04-August-16			Bond Future	9.18	94.0416	9.1750	94.0416	0.00
08/08/2016	2037 On 03-November-16			Bond Future	9.16	95.8871	9.1561	95.8871	40,431.00
08/08/2016	2037 On 03-November-16	10.35	Call	Bond Future	9813	9	9813	9	0.00
08/08/2016	2037 On 03-November-16	10.36	Call	Bond Future	9881	10	9881	10	0.00
08/08/2016	2037 On 03-November-16	10.37	Call	Bond Future	9949	10	9949	10	0.00
08/08/2016	2037 On 03-November-16	10.36	Put	Bond Future	246	0	246	0	0.00
08/08/2016	2037 On 03-November-16	10.37	Put	Bond Future	240	0	240	0	0.00
08/08/2016	2037 On 03-November-16	10.35	Put	Bond Future	251	0	251	0	0.00

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08/08/2016	2037 On 02-February-17			Bond Future	9.19	93.5042	9.1883	93.5042	0.00
08/08/2016	2037 On 02-February-17	9.66	Call	Bond Future	6170	6	6170	6	0.00
08/08/2016	2037 On 02-February-17	9.68	Call	Bond Future	6277	6	6277	6	0.00
08/08/2016	2037 On 02-February-17	9.67	Call	Bond Future	6223	6	6223	6	0.00
08/08/2016	2037 On 02-February-17	9.66	Put	Bond Future	2231	2	2231	2	0.00
08/08/2016	2037 On 02-February-17	9.67	Put	Bond Future	2204	2	2204	2	0.00
08/08/2016	2037 On 02-February-17	9.68	Put	Bond Future	2177	2	2177	2	0.00
08/08/2016	2037 On 04-May-17			Bond Future	9.21	95.4183	9.2144	95.4183	0.00
08/08/2016	2037 On 04-May-17	9.59	Call	Bond Future	6531	6	6531	6	0.00
08/08/2016	2037 On 04-May-17	9.58	Call	Bond Future	6482	6	6482	6	0.00
08/08/2016	2037 On 04-May-17	9.60	Call	Bond Future	6581	6	6581	6	0.00
08/08/2016	2037 On 04-May-17	9.58	Put	Bond Future	3429	4	3429	4	0.00
08/08/2016	2037 On 04-May-17	9.60	Put	Bond Future	3365	4	3365	4	0.00
08/08/2016	2037 On 04-May-17	9.59	Put	Bond Future	3397	4	3397	4	0.00
08/08/2016	2038 On 04-August-16			Bond Future	133.96	133.9558	133.9558	133.9558	0.00
08/08/2016	2038 On 03-November-16			Bond Future	136.43	136.4470	136.4327	136.4470	20,808.00
08/08/2016	2038 On 03-November-16	136.33	Call	Bond Future	103	0	103	0	0.00
08/08/2016	2038 On 03-November-16	136.32	Call	Bond Future	113	0	113	0	0.00
08/08/2016	2038 On 03-November-16	136.31	Call	Bond Future	123	0	123	0	0.00
08/08/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2040 On 04-August-16			Bond Future	9.21	98.2817	9.2050	98.2817	0.00
08/08/2016	2040 On 03-November-16			Bond Future	9.19	100.2134	9.1857	100.2134	3,584.00
08/08/2016	2040 On 03-November-16	9.69	Call	Bond Future	5786	6	5786	6	0.00
08/08/2016	2040 On 03-November-16	9.71	Call	Bond Future	5914	6	5914	6	0.00
08/08/2016	2040 On 03-November-16	9.70	Call	Bond Future	5850	6	5850	6	0.00
08/08/2016	2040 On 03-November-16	9.69	Put	Bond Future	1226	1	1226	1	0.00
08/08/2016	2040 On 03-November-16	9.70	Put	Bond Future	1203	1	1203	1	0.00
08/08/2016	2040 On 03-November-16	9.71	Put	Bond Future	1180	1	1180	1	0.00
08/08/2016	2040 On 02-February-17			Bond Future	9.22	97.6648	9.2176	97.6648	0.00
08/08/2016	2040 On 02-February-17	9.58	Call	Bond Future	6100	6	6100	6	0.00
08/08/2016	2040 On 02-February-17	9.59	Call	Bond Future	6155	6	6155	6	0.00
08/08/2016	2040 On 02-February-17	9.60	Call	Bond Future	6210	6	6210	6	0.00

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08/08/2016	2040 On 02-February-17	9.59	Put	Bond Future	2781	3	2781	3	0.00
08/08/2016	2040 On 02-February-17	9.60	Put	Bond Future	2748	3	2748	3	0.00
08/08/2016	2040 On 02-February-17	9.58	Put	Bond Future	2813	3	2813	3	0.00
08/08/2016	2040 On 04-May-17			Bond Future	9.24	99.6640	9.2436	99.6640	0.00
08/08/2016	2040 On 04-May-17	9.62	Call	Bond Future	7127	7	7127	7	0.00
08/08/2016	2040 On 04-May-17	9.63	Call	Bond Future	7180	7	7180	7	0.00
08/08/2016	2040 On 04-May-17	9.64	Call	Bond Future	7233	7	7233	7	0.00
08/08/2016	2040 On 04-May-17	9.63	Put	Bond Future	3706	4	3706	4	0.00
08/08/2016	2040 On 04-May-17	9.64	Put	Bond Future	3672	4	3672	4	0.00
08/08/2016	2040 On 04-May-17	9.62	Put	Bond Future	3740	4	3740	4	0.00
08/08/2016	2044 On 04-August-16			Bond Future	9.25	95.3256	9.2450	95.3256	0.00
08/08/2016	2044 On 03-November-16			Bond Future	9.22	97.2517	9.2200	97.2517	18,597.00
08/08/2016	2044 On 03-November-16	10.42	Call	Bond Future	10666	10	10666	10	0.00
08/08/2016	2044 On 03-November-16	10.41	Call	Bond Future	10595	10	10595	10	0.00
08/08/2016	2044 On 03-November-16	10.43	Call	Bond Future	10738	10	10738	10	0.00
08/08/2016	2044 On 03-November-16	10.43	Put	Bond Future	298	0	298	0	0.00
08/08/2016	2044 On 03-November-16	10.42	Put	Bond Future	305	0	305	0	0.00
08/08/2016	2044 On 03-November-16	10.41	Put	Bond Future	311	0	311	0	0.00
08/08/2016	2044 On 02-February-17			Bond Future	9.25	94.7703	9.2514	94.7703	0.00
08/08/2016	2044 On 02-February-17	9.77	Call	Bond Future	7092	7	7092	7	0.00
08/08/2016	2044 On 02-February-17	9.78	Call	Bond Future	7150	7	7150	7	0.00
08/08/2016	2044 On 02-February-17	9.76	Call	Bond Future	7034	7	7034	7	0.00
08/08/2016	2044 On 02-February-17	9.77	Put	Bond Future	2395	3	2395	3	0.00
08/08/2016	2044 On 02-February-17	9.78	Put	Bond Future	2366	3	2366	3	0.00
08/08/2016	2044 On 02-February-17	9.76	Put	Bond Future	2424	3	2424	3	0.00
08/08/2016	2044 On 04-May-17			Bond Future	9.28	96.7103	9.2771	96.7103	0.00
08/08/2016	2044 On 04-May-17	9.67	Call	Bond Future	7347	7	7347	7	0.00
08/08/2016	2044 On 04-May-17	9.66	Call	Bond Future	7293	7	7293	7	0.00
08/08/2016	2044 On 04-May-17	9.68	Call	Bond Future	7400	7	7400	7	0.00
08/08/2016	2044 On 04-May-17	9.68	Put	Bond Future	3738	4	3738	4	0.00
08/08/2016	2044 On 04-May-17	9.67	Put	Bond Future	3773	4	3773	4	0.00
08/08/2016	2044 On 04-May-17	9.66	Put	Bond Future	3807	4	3807	4	0.00
08/08/2016	2046 On 04-August-16			Bond Future	133.83	133.8331	133.8331	133.8331	0.00
08/08/2016	2046 On 03-November-16			Bond Future	134.81	134.8248	134.8105	134.8248	17,253.00

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08/08/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
08/08/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
08/08/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
08/08/2016	2046 On 03-November-16	137.09	Put	Bond Future	2279	2	2279	2	0.00
08/08/2016	2046 On 03-November-16	137.07	Put	Bond Future	2259	2	2259	2	0.00
08/08/2016	2046 On 03-November-16	137.08	Put	Bond Future	2269	2	2269	2	0.00
08/08/2016	2050 On 04-August-16			Bond Future	142.34	142.3449	142.3449	142.3449	0.00
08/08/2016	2050 On 03-November-16			Bond Future	144.98	144.9927	144.9774	144.9927	21,628.00
08/08/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
08/08/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
08/08/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
08/08/2016	2050 On 03-November-16	149.53	Put	Bond Future	4553	5	4553	5	0.00
08/08/2016	2050 On 03-November-16	149.54	Put	Bond Future	4563	5	4563	5	0.00
08/08/2016	2050 On 03-November-16	149.52	Put	Bond Future	4543	5	4543	5	0.00
08/08/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	AL37 On 03-November-16			Index Future	506.69	505.8070	506.6870	505.8070	14.00
08/08/2016	AL37 On 02-February-17			Index Future	516.57	515.6910	516.5730	515.6910	0.00
08/08/2016	AL7T On 03-November-16			Index Future	591.92	590.1610	591.9180	590.1610	9.00
08/08/2016	AL7T On 02-February-17			Index Future	603.47	601.6920	603.4670	601.6920	0.00
08/08/2016	ALBI On 03-November-16			Index Future	540.91	539.0670	540.9070	539.0670	721.00
08/08/2016	ALBI On 02-February-17			Index Future	551.46	549.6000	551.4610	549.6000	0.00
08/08/2016	ALBI On 04-May-17			Index Future	562.73	560.8410	562.7290	560.8410	0.00
08/08/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/08/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/08/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	EL28 On 04-August-16			Bond Future	131.11	131.1089	131.1089	131.1089	0.00
08/08/2016	EL28 On 03-November-16			Bond Future	131.88	131.8932	131.8806	131.8932	0.00
08/08/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
08/08/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
08/08/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
08/08/2016	EL28 On 03-November-16	132.16	Put	Bond Future	279	0	279	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
08/08/2016	EL28 On 03-November-16	132.17	Put	Bond Future	289	0	289	0	0.00
08/08/2016	EL28 On 03-November-16	132.15	Put	Bond Future	269	0	269	0	0.00
08/08/2016	EL28 On 02-February-17			Bond Future	134.46	134.4783	134.4623	134.4783	0.00
08/08/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
08/08/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
08/08/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
08/08/2016	EL28 On 02-February-17	135.10	Put	Bond Future	638	1	638	1	0.00
08/08/2016	EL28 On 02-February-17	135.12	Put	Bond Future	658	1	658	1	0.00
08/08/2016	EL28 On 02-February-17	135.11	Put	Bond Future	648	1	648	1	0.00
08/08/2016	EL28 On 04-May-17			Bond Future	135.53	135.5461	135.5276	135.5461	0.00
08/08/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
08/08/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
08/08/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
08/08/2016	EL28 On 04-May-17	137.90	Put	Bond Future	2372	2	2372	2	0.00
08/08/2016	EL28 On 04-May-17	137.91	Put	Bond Future	2382	2	2382	2	0.00
08/08/2016	EL28 On 04-May-17	137.92	Put	Bond Future	2392	2	2392	2	0.00
08/08/2016	ES33 On 04-August-16			Bond Future	10.06	82.3398	10.0550	82.3398	0.00
08/08/2016	ES33 On 03-November-16			Bond Future	10.07	80.1226	10.0718	80.1226	8,789.00
08/08/2016	ES33 On 03-November-16	11.31	Call	Bond Future	7754	7	7754	7	0.00
08/08/2016	ES33 On 03-November-16	11.29	Call	Bond Future	7638	7	7638	7	0.00
08/08/2016	ES33 On 03-November-16	11.30	Call	Bond Future	7696	7	7696	7	0.00
08/08/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
08/08/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
08/08/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
08/08/2016	ES33 On 02-February-17			Bond Future	10.14	81.6882	10.1376	81.6882	0.00
08/08/2016	ES33 On 02-February-17	10.61	Call	Bond Future	3064	3	3064	3	0.00
08/08/2016	ES33 On 02-February-17	10.60	Call	Bond Future	3001	3	3001	3	0.00
08/08/2016	ES33 On 02-February-17	10.59	Call	Bond Future	2938	3	2938	3	0.00
08/08/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
08/08/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
08/08/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
08/08/2016	ES33 On 04-May-17			Bond Future	10.19	79.5638	10.1915	79.5638	0.00
08/08/2016	ES33 On 04-May-17	10.55	Call	Bond Future	2318	2	2318	2	0.00
08/08/2016	ES33 On 04-May-17	10.56	Call	Bond Future	2381	2	2381	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
08/08/2016	ES33 On 04-May-17	10.54	Call	Bond Future	2254	2	2254	2	0.00
08/08/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
08/08/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
08/08/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
08/08/2016	ES42 On 04-August-16			Bond Future	10.17	87.3599	10.1650	87.3599	0.00
08/08/2016	ES42 On 03-November-16			Bond Future	10.17	84.8527	10.1687	84.8527	8,777.00
08/08/2016	ES42 On 02-February-17			Bond Future	10.23	86.5112	10.2295	86.5112	0.00
08/08/2016	ES42 On 04-May-17			Bond Future	10.28	84.0181	10.2828	84.0181	0.00
08/08/2016	GOVI On 03-November-16			GOVI	537.83	536.1240	537.8310	536.1240	417.00
08/08/2016	GOVI On 03-November-16	476.11	Call	GOVI	617210	60	617210	60	0.00
08/08/2016	GOVI On 03-November-16	476.13	Call	GOVI	617010	60	617010	60	0.00
08/08/2016	GOVI On 03-November-16	476.12	Call	GOVI	617110	60	617110	60	0.00
08/08/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
08/08/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
08/08/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
08/08/2016	GOVI On 02-February-17			GOVI	548.33	546.6000	548.3250	546.6000	26.00
08/08/2016	GOVI On 02-February-17	533.32	Call	GOVI	150050	13	150050	13	0.00
08/08/2016	GOVI On 02-February-17	533.34	Call	GOVI	149850	13	149850	13	0.00
08/08/2016	GOVI On 02-February-17	533.33	Call	GOVI	149950	13	149950	13	0.00
08/08/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
08/08/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
08/08/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
08/08/2016	GOVI On 04-May-17			GOVI	559.53	557.7790	559.5280	557.7790	0.00
08/08/2016	GOVI On 04-May-17	262.20	Call	GOVI	2973280	296	2973280	296	0.00
08/08/2016	GOVI On 04-May-17	262.19	Call	GOVI	2973380	296	2973380	296	0.00
08/08/2016	GOVI On 04-May-17	262.18	Call	GOVI	2973480	296	2973480	296	0.00
08/08/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
08/08/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
08/08/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
08/08/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/08/2016	IGOV On 03-November-16			Index Future	251.97	252.0210	251.9740	252.0210	1,023.00
08/08/2016	IGOV On 02-February-17			Index Future	256.91	256.9600	256.9060	256.9600	55.00
08/08/2016	IGOV On 04-May-17			Index Future	262.17	262.2310	262.1690	262.2310	0.00
08/08/2016	ILBI On 03-November-16			Index Future	682.37	682.3670	682.3710	682.3670	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
08/08/2016	ILBI On 02-February-17			Index Future	695.65	695.6460	695.6470	695.6460	150.00
08/08/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0730	100.0719	100.0730	0.00
08/08/2016	IS01 On 16-March-17			Interest Rate Swap	100.03	100.0313	100.0298	100.0313	0.00
08/08/2016	IS01 On 15-June-17			Interest Rate Swap	99.67	99.6774	99.6734	99.6774	0.00
08/08/2016	IS01 On 21-September-17			Interest Rate Swap	99.76	99.7679	99.7637	99.7679	0.00
08/08/2016	IS02 On 18-December-17			Interest Rate Swap	100.08	100.0860	100.0785	100.0860	0.00
08/08/2016	IS02 On 16-March-18			Interest Rate Swap	99.40	99.4069	99.3979	99.4069	0.00
08/08/2016	IS02 On 15-June-18			Interest Rate Swap	99.10	99.1047	99.0966	99.1047	0.00
08/08/2016	IS02 On 21-September-18			Interest Rate Swap	99.20	99.2042	99.1952	99.2042	0.00
08/08/2016	IS05 On 17-December-20			Interest Rate Swap	98.13	98.1922	98.1343	98.1922	0.00
08/08/2016	IS05 On 16-March-21			Interest Rate Swap	97.46	97.5258	97.4641	97.5258	0.00
08/08/2016	IS05 On 15-June-21			Interest Rate Swap	96.76	96.8238	96.7569	96.8238	0.00
08/08/2016	IS05 On 21-September-21			Interest Rate Swap	97.02	97.0962	97.0201	97.0962	0.00
08/08/2016	IS10 On 17-December-25			Interest Rate Swap	97.73	97.8841	97.7341	97.8841	0.00
08/08/2016	IS10 On 16-March-26			Interest Rate Swap	94.81	94.9594	94.8065	94.9594	0.00
08/08/2016	IS10 On 15-June-26			Interest Rate Swap	93.56	93.7181	93.5643	93.7181	0.00
08/08/2016	IS10 On 21-September-26			Interest Rate Swap	95.63	95.7856	95.6339	95.7856	0.00
08/08/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/08/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/08/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/08/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/08/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
08/08/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	10.00
08/08/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
08/08/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
08/08/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
08/08/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.50	92.5000	7.5000	92.5000	0.00
08/08/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
08/08/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
08/08/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.60	92.4000	7.6000	92.4000	0.00
08/08/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
08/08/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.63	92.3700	7.6300	92.3700	0.00
08/08/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
08/08/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	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
08/08/2016	R023 On 04-August-16			Bond Future	8.28	100.7865	8.2800	100.7865	0.00
08/08/2016	R023 On 03-November-16			Bond Future	8.31	98.5369	8.3077	98.5369	14,971.00
08/08/2016	R023 On 03-November-16	9.73	Call	Bond Future	6519	6	6519	6	0.00
08/08/2016	R023 On 03-November-16	9.74	Call	Bond Future	6561	6	6561	6	0.00
08/08/2016	R023 On 03-November-16	9.75	Call	Bond Future	6603	6	6603	6	0.00
08/08/2016	R023 On 03-November-16	9.74	Put	Bond Future	36	0	36	0	0.00
08/08/2016	R023 On 03-November-16	9.75	Put	Bond Future	34	0	34	0	0.00
08/08/2016	R023 On 03-November-16	9.73	Put	Bond Future	37	0	37	0	0.00
08/08/2016	R023 On 02-February-17			Bond Future	8.33	100.4623	8.3325	100.4623	0.00
08/08/2016	R023 On 02-February-17	8.86	Call	Bond Future	3312	3	3312	3	0.00
08/08/2016	R023 On 02-February-17	8.85	Call	Bond Future	3280	3	3280	3	0.00
08/08/2016	R023 On 02-February-17	8.84	Call	Bond Future	3249	3	3249	3	0.00
08/08/2016	R023 On 02-February-17	8.85	Put	Bond Future	934	1	934	1	0.00
08/08/2016	R023 On 02-February-17	8.86	Put	Bond Future	920	1	920	1	0.00
08/08/2016	R023 On 02-February-17	8.84	Put	Bond Future	947	1	947	1	0.00
08/08/2016	R023 On 04-May-17			Bond Future	8.33	98.5824	8.3331	98.5824	0.00
08/08/2016	R023 On 04-May-17	8.59	Call	Bond Future	2849	3	2849	3	0.00
08/08/2016	R023 On 04-May-17	8.61	Call	Bond Future	2902	3	2902	3	0.00
08/08/2016	R023 On 04-May-17	8.60	Call	Bond Future	2876	3	2876	3	0.00
08/08/2016	R023 On 04-May-17	8.59	Put	Bond Future	1712	2	1712	2	0.00
08/08/2016	R023 On 04-May-17	8.61	Put	Bond Future	1677	2	1677	2	0.00
08/08/2016	R023 On 04-May-17	8.60	Put	Bond Future	1694	2	1694	2	0.00
08/08/2016	R035 On 04-August-16			Bond Future	9.13	101.7072	9.1250	101.7072	0.00
08/08/2016	R035 On 03-November-16			Bond Future	9.11	99.1502	9.1145	99.1502	4,315.00
08/08/2016	R035 On 03-November-16	9.57	Call	Bond Future	3838	3	3838	3	0.00
08/08/2016	R035 On 03-November-16	9.59	Call	Bond Future	4001	4	4001	4	0.00
08/08/2016	R035 On 03-November-16	9.58	Call	Bond Future	3920	4	3920	4	0.00
08/08/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R035 On 02-February-17			Bond Future	9.15	101.0877	9.1508	101.0877	0.00
08/08/2016	R035 On 02-February-17	9.51	Call	Bond Future	3015	3	3015	3	0.00
08/08/2016	R035 On 02-February-17	9.52	Call	Bond Future	3097	3	3097	3	0.00
08/08/2016	R035 On 02-February-17	9.50	Call	Bond Future	2933	3	2933	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
08/08/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R035 On 04-May-17			Bond Future	9.17	98.6494	9.1739	98.6494	0.00
08/08/2016	R035 On 04-May-17	9.53	Call	Bond Future	2966	3	2966	3	0.00
08/08/2016	R035 On 04-May-17	9.55	Call	Bond Future	3128	3	3128	3	0.00
08/08/2016	R035 On 04-May-17	9.54	Call	Bond Future	3047	3	3047	3	0.00
08/08/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R186 On 04-August-16			Bond Future	8.56	114.5684	8.5600	114.5684	0.00
08/08/2016	R186 On 03-November-16			Bond Future	8.57	116.5567	8.5679	116.5567	94,167.00
08/08/2016	R186 On 03-November-16	9.66	Call	Bond Future	7748	7	7748	7	0.00
08/08/2016	R186 On 03-November-16	9.10	Call	Bond Future	4503	4	4503	4	0.00
08/08/2016	R186 On 03-November-16	8.96	Call	Bond Future	3781	4	3781	4	0.00
08/08/2016	R186 On 03-November-16	9.40	Call	Bond Future	6189	6	6189	6	1,425.00
08/08/2016	R186 On 03-November-16	8.95	Call	Bond Future	3731	4	3731	4	0.00
08/08/2016	R186 On 03-November-16	9.20	Call	Bond Future	5047	5	5047	5	1,425.00
08/08/2016	R186 On 03-November-16	8.97	Call	Bond Future	3831	4	3831	4	0.00
08/08/2016	R186 On 03-November-16	9.71	Call	Bond Future	8053	8	8053	8	0.00
08/08/2016	R186 On 03-November-16	9.66	Put	Bond Future	192	0	192	0	5,000.00
08/08/2016	R186 On 03-November-16	9.71	Put	Bond Future	169	0	169	0	5,000.00
08/08/2016	R186 On 03-November-16	9.10	Put	Bond Future	733	1	733	1	5,200.00
08/08/2016	R186 On 03-November-16	8.96	Put	Bond Future	986	1	986	1	0.00
08/08/2016	R186 On 03-November-16	8.97	Put	Bond Future	966	1	966	1	0.00
08/08/2016	R186 On 03-November-16	8.95	Put	Bond Future	1007	1	1007	1	0.00
08/08/2016	R186 On 03-November-16	9.20	Put	Bond Future	588	1	588	1	0.00
08/08/2016	R186 On 03-November-16	9.40	Put	Bond Future	369	0	369	0	0.00
08/08/2016	R186 On 02-February-17			Bond Future	8.59	113.5304	8.5939	113.5304	0.00
08/08/2016	R186 On 02-February-17	9.50	Call	Bond Future	7082	7	7082	7	0.00
08/08/2016	R186 On 02-February-17	9.40	Call	Bond Future	6559	6	6559	6	0.00
08/08/2016	R186 On 02-February-17	8.81	Call	Bond Future	3786	4	3786	4	0.00
08/08/2016	R186 On 02-February-17	8.79	Call	Bond Future	3703	4	3703	4	0.00
08/08/2016	R186 On 02-February-17	8.80	Call	Bond Future	3744	4	3744	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
08/08/2016	R186 On 02-February-17	8.90	Call	Bond Future	4167	4	4167	4	0.00
08/08/2016	R186 On 02-February-17	8.43	Call	Bond Future	2405	2	2405	2	750.00
08/08/2016	R186 On 02-February-17	9.50	Put	Bond Future	882	1	882	1	6,500.00
08/08/2016	R186 On 02-February-17	8.79	Put	Bond Future	2321	2	2321	2	0.00
08/08/2016	R186 On 02-February-17	9.40	Put	Bond Future	1021	1	1021	1	750.00
08/08/2016	R186 On 02-February-17	8.81	Put	Bond Future	2264	2	2264	2	0.00
08/08/2016	R186 On 02-February-17	8.43	Put	Bond Future	3579	4	3579	4	0.00
08/08/2016	R186 On 02-February-17	8.80	Put	Bond Future	2292	2	2292	2	0.00
08/08/2016	R186 On 02-February-17	8.90	Put	Bond Future	2019	2	2019	2	750.00
08/08/2016	R186 On 04-May-17			Bond Future	8.61	115.8539	8.6072	115.8539	0.00
08/08/2016	R186 On 04-May-17	8.90	Call	Bond Future	4735	5	4735	5	0.00
08/08/2016	R186 On 04-May-17	8.89	Call	Bond Future	4694	5	4694	5	0.00
08/08/2016	R186 On 04-May-17	8.91	Call	Bond Future	4777	5	4777	5	0.00
08/08/2016	R186 On 04-May-17	8.89	Put	Bond Future	2745	3	2745	3	0.00
08/08/2016	R186 On 04-May-17	8.90	Put	Bond Future	2718	3	2718	3	0.00
08/08/2016	R186 On 04-May-17	8.91	Put	Bond Future	2691	3	2691	3	0.00
08/08/2016	R197 On 04-August-16			Bond Future	299.27	299.2683	299.2683	299.2683	0.00
08/08/2016	R197 On 03-November-16			Bond Future	304.99	304.8331	304.9881	304.8331	1,589.00
08/08/2016	R197 On 03-November-16	303.56	Call	Bond Future	1428	1	1428	1	0.00
08/08/2016	R197 On 03-November-16	303.57	Call	Bond Future	1418	1	1418	1	0.00
08/08/2016	R197 On 03-November-16	303.58	Call	Bond Future	1408	1	1408	1	0.00
08/08/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R202 On 04-August-16			Bond Future	248.10	248.0986	248.0986	248.0986	0.00
08/08/2016	R202 On 03-November-16			Bond Future	252.52	252.7127	252.5160	252.7127	36,773.00
08/08/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
08/08/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
08/08/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
08/08/2016	R202 On 03-November-16	253.86	Put	Bond Future	1344	1	1344	1	0.00
08/08/2016	R202 On 03-November-16	253.87	Put	Bond Future	1354	1	1354	1	0.00
08/08/2016	R202 On 03-November-16	253.85	Put	Bond Future	1334	1	1334	1	0.00
08/08/2016	R203 On 04-August-16			Bond Future	7.51	104.0720	7.5100	104.0720	0.00
08/08/2016	R203 On 03-November-16			Bond Future	7.50	101.7768	7.4982	101.7768	30,354.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2016	R203 On 03-November-16	8.84	Call	Bond Future	1088	1	1088	1	0.00
08/08/2016	R203 On 03-November-16	8.86	Call	Bond Future	1104	1	1104	1	0.00
08/08/2016	R203 On 03-November-16	8.85	Call	Bond Future	1096	1	1096	1	0.00
08/08/2016	R203 On 03-November-16	8.84	Put	Bond Future	3	0	3	0	0.00
08/08/2016	R203 On 03-November-16	8.86	Put	Bond Future	3	0	3	0	0.00
08/08/2016	R203 On 03-November-16	8.85	Put	Bond Future	3	0	3	0	0.00
08/08/2016	R203 On 02-February-17			Bond Future	7.35	103.7656	7.3507	103.7656	0.00
08/08/2016	R203 On 02-February-17	7.70	Call	Bond Future	311	0	311	0	0.00
08/08/2016	R203 On 02-February-17	7.72	Call	Bond Future	319	0	319	0	0.00
08/08/2016	R203 On 02-February-17	7.71	Call	Bond Future	315	0	315	0	0.00
08/08/2016	R203 On 02-February-17	7.71	Put	Bond Future	107	0	107	0	0.00
08/08/2016	R203 On 02-February-17	7.72	Put	Bond Future	105	0	105	0	0.00
08/08/2016	R203 On 02-February-17	7.70	Put	Bond Future	108	0	108	0	0.00
08/08/2016	R203 On 04-May-17			Bond Future	6.58	101.7132	6.5829	101.7132	0.00
08/08/2016	R203 On 04-May-17	6.91	Call	Bond Future	201	0	201	0	0.00
08/08/2016	R203 On 04-May-17	6.92	Call	Bond Future	203	0	203	0	0.00
08/08/2016	R203 On 04-May-17	6.93	Call	Bond Future	205	0	205	0	0.00
08/08/2016	R203 On 04-May-17	6.92	Put	Bond Future	85	0	85	0	0.00
08/08/2016	R203 On 04-May-17	6.91	Put	Bond Future	86	0	86	0	0.00
08/08/2016	R203 On 04-May-17	6.93	Put	Bond Future	84	0	84	0	0.00
08/08/2016	R204 On 04-August-16			Bond Future	7.72	101.6724	7.7200	101.6724	0.00
08/08/2016	R204 On 03-November-16			Bond Future	7.74	103.4485	7.7397	103.4485	29,017.00
08/08/2016	R204 On 03-November-16	9.21	Call	Bond Future	2787	3	2787	3	0.00
08/08/2016	R204 On 03-November-16	9.23	Call	Bond Future	2824	3	2824	3	0.00
08/08/2016	R204 On 03-November-16	9.22	Call	Bond Future	2806	3	2806	3	0.00
08/08/2016	R204 On 03-November-16	9.22	Put	Bond Future	4	0	4	0	0.00
08/08/2016	R204 On 03-November-16	9.23	Put	Bond Future	4	0	4	0	0.00
08/08/2016	R204 On 03-November-16	9.21	Put	Bond Future	5	0	5	0	0.00
08/08/2016	R204 On 02-February-17			Bond Future	7.72	101.4289	7.7161	101.4289	0.00
08/08/2016	R204 On 02-February-17	8.28	Call	Bond Future	1207	1	1207	1	0.00
08/08/2016	R204 On 02-February-17	8.29	Call	Bond Future	1220	1	1220	1	0.00
08/08/2016	R204 On 02-February-17	8.30	Call	Bond Future	1233	1	1233	1	0.00
08/08/2016	R204 On 02-February-17	8.28	Put	Bond Future	245	0	245	0	0.00
08/08/2016	R204 On 02-February-17	8.30	Put	Bond Future	237	0	237	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
08/08/2016	R204 On 02-February-17	8.29	Put	Bond Future	241	0	241	0	0.00
08/08/2016	R204 On 04-May-17			Bond Future	7.63	103.5044	7.6255	103.5044	0.00
08/08/2016	R204 On 04-May-17	7.90	Call	Bond Future	869	1	869	1	0.00
08/08/2016	R204 On 04-May-17	7.92	Call	Bond Future	888	1	888	1	0.00
08/08/2016	R204 On 04-May-17	7.91	Call	Bond Future	879	1	879	1	0.00
08/08/2016	R204 On 04-May-17	7.91	Put	Bond Future	452	0	452	0	0.00
08/08/2016	R204 On 04-May-17	7.92	Put	Bond Future	447	0	447	0	0.00
08/08/2016	R204 On 04-May-17	7.90	Put	Bond Future	458	1	458	1	0.00
08/08/2016	R207 On 04-August-16			Bond Future	7.91	98.5693	7.9050	98.5693	0.00
08/08/2016	R207 On 03-November-16			Bond Future	7.94	100.2144	7.9445	100.2144	57,282.00
08/08/2016	R207 On 03-November-16	7.94	Call	Bond Future	682	1	682	1	0.00
08/08/2016	R207 On 03-November-16	7.93	Call	Bond Future	668	1	668	1	0.00
08/08/2016	R207 On 03-November-16	7.95	Call	Bond Future	696	1	696	1	0.00
08/08/2016	R207 On 03-November-16	7.95	Put	Bond Future	681	1	681	1	0.00
08/08/2016	R207 On 03-November-16	7.94	Put	Bond Future	694	1	694	1	0.00
08/08/2016	R207 On 03-November-16	7.93	Put	Bond Future	708	1	708	1	0.00
08/08/2016	R207 On 02-February-17			Bond Future	7.95	98.5297	7.9452	98.5297	0.00
08/08/2016	R207 On 02-February-17	8.91	Call	Bond Future	2617	3	2617	3	62.00
08/08/2016	R207 On 02-February-17	9.22	Call	Bond Future	3285	3	3285	3	0.00
08/08/2016	R207 On 02-February-17	9.24	Call	Bond Future	3330	3	3330	3	0.00
08/08/2016	R207 On 02-February-17	9.23	Call	Bond Future	3307	3	3307	3	0.00
08/08/2016	R207 On 02-February-17	8.91	Put	Bond Future	198	0	198	0	0.00
08/08/2016	R207 On 02-February-17	9.22	Put	Bond Future	105	0	105	0	0.00
08/08/2016	R207 On 02-February-17	9.24	Put	Bond Future	100	0	100	0	0.00
08/08/2016	R207 On 02-February-17	9.23	Put	Bond Future	102	0	102	0	0.00
08/08/2016	R207 On 04-May-17			Bond Future	7.92	100.5460	7.9171	100.5460	0.00
08/08/2016	R207 On 04-May-17	8.20	Call	Bond Future	1423	1	1423	1	0.00
08/08/2016	R207 On 04-May-17	8.22	Call	Bond Future	1452	1	1452	1	0.00
08/08/2016	R207 On 04-May-17	8.21	Call	Bond Future	1438	1	1438	1	0.00
08/08/2016	R207 On 04-May-17	8.22	Put	Bond Future	742	1	742	1	0.00
08/08/2016	R207 On 04-May-17	8.20	Put	Bond Future	760	1	760	1	0.00
08/08/2016	R207 On 04-May-17	8.21	Put	Bond Future	751	1	751	1	0.00
08/08/2016	R208 On 04-August-16			Bond Future	8.07	97.4143	8.0650	97.4143	0.00
08/08/2016	R208 On 03-November-16			Bond Future	8.10	95.6413	8.0981	95.6413	34,900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2016	R208 On 03-November-16	9.57	Call	Bond Future	5040	5	5040	5	0.00
08/08/2016	R208 On 03-November-16	9.59	Call	Bond Future	5105	5	5105	5	0.00
08/08/2016	R208 On 03-November-16	9.58	Call	Bond Future	5073	5	5073	5	0.00
08/08/2016	R208 On 03-November-16	9.57	Put	Bond Future	15	0	15	0	0.00
08/08/2016	R208 On 03-November-16	9.58	Put	Bond Future	15	0	15	0	0.00
08/08/2016	R208 On 03-November-16	9.59	Put	Bond Future	14	0	14	0	0.00
08/08/2016	R208 On 02-February-17			Bond Future	8.11	97.5103	8.1131	97.5103	0.00
08/08/2016	R208 On 02-February-17	8.64	Call	Bond Future	2350	2	2350	2	0.00
08/08/2016	R208 On 02-February-17	8.63	Call	Bond Future	2327	2	2327	2	0.00
08/08/2016	R208 On 02-February-17	8.65	Call	Bond Future	2374	2	2374	2	0.00
08/08/2016	R208 On 02-February-17	8.65	Put	Bond Future	590	1	590	1	0.00
08/08/2016	R208 On 02-February-17	8.64	Put	Bond Future	599	1	599	1	0.00
08/08/2016	R208 On 02-February-17	8.63	Put	Bond Future	608	1	608	1	0.00
08/08/2016	R208 On 04-May-17			Bond Future	8.10	96.1009	8.1008	96.1009	0.00
08/08/2016	R208 On 04-May-17	8.37	Call	Bond Future	1963	2	1963	2	0.00
08/08/2016	R208 On 04-May-17	8.39	Call	Bond Future	2001	2	2001	2	0.00
08/08/2016	R208 On 04-May-17	8.38	Call	Bond Future	1982	2	1982	2	0.00
08/08/2016	R208 On 04-May-17	8.37	Put	Bond Future	1107	1	1107	1	0.00
08/08/2016	R208 On 04-May-17	8.39	Put	Bond Future	1083	1	1083	1	0.00
08/08/2016	R208 On 04-May-17	8.38	Put	Bond Future	1095	1	1095	1	0.00
08/08/2016	R209 On 04-August-16			Bond Future	9.09	76.4852	9.0850	76.4852	0.00
08/08/2016	R209 On 03-November-16			Bond Future	9.07	74.8007	9.0693	74.8007	35,738.00
08/08/2016	R209 On 03-November-16	10.24	Call	Bond Future	8030	8	8030	8	0.00
08/08/2016	R209 On 03-November-16	10.26	Call	Bond Future	8142	8	8142	8	0.00
08/08/2016	R209 On 03-November-16	9.05	Call	Bond Future	2134	0	2134	0	0.00
08/08/2016	R209 On 03-November-16	9.45	Call	Bond Future	3805	0	3805	0	0.00
08/08/2016	R209 On 03-November-16	10.25	Call	Bond Future	8086	8	8086	8	0.00
08/08/2016	R209 On 03-November-16	8.87	Call	Bond Future	1552	0	1552	0	250.00
08/08/2016	R209 On 03-November-16	9.05	Put	Bond Future	2274	0	2274	0	250.00
08/08/2016	R209 On 03-November-16	9.45	Put	Bond Future	1112	0	1112	0	250.00
08/08/2016	R209 On 03-November-16	10.25	Put	Bond Future	197	0	197	0	5,000.00
08/08/2016	R209 On 03-November-16	10.26	Put	Bond Future	192	0	192	0	0.00
08/08/2016	R209 On 03-November-16	10.24	Put	Bond Future	201	0	201	0	0.00
08/08/2016	R209 On 03-November-16	8.87	Put	Bond Future	3023	0	3023	0	0.00

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08/08/2016	R209 On 02-February-17			Bond Future	9.10	76.2625	9.0994	76.2625	0.00
08/08/2016	R209 On 02-February-17	9.55	Call	Bond Future	4996	5	4996	5	0.00
08/08/2016	R209 On 02-February-17	9.53	Call	Bond Future	4907	5	4907	5	0.00
08/08/2016	R209 On 02-February-17	9.54	Call	Bond Future	4951	5	4951	5	0.00
08/08/2016	R209 On 02-February-17	9.53	Put	Bond Future	1894	2	1894	2	0.00
08/08/2016	R209 On 02-February-17	9.54	Put	Bond Future	1870	2	1870	2	0.00
08/08/2016	R209 On 02-February-17	9.55	Put	Bond Future	1847	2	1847	2	0.00
08/08/2016	R209 On 04-May-17			Bond Future	9.12	74.6707	9.1204	74.6707	0.00
08/08/2016	R209 On 04-May-17	9.46	Call	Bond Future	5241	5	5241	5	0.00
08/08/2016	R209 On 04-May-17	9.48	Call	Bond Future	5323	5	5323	5	0.00
08/08/2016	R209 On 04-May-17	9.47	Call	Bond Future	5282	5	5282	5	0.00
08/08/2016	R209 On 04-May-17	9.46	Put	Bond Future	2862	3	2862	3	0.00
08/08/2016	R209 On 04-May-17	9.47	Put	Bond Future	2835	3	2835	3	0.00
08/08/2016	R209 On 04-May-17	9.48	Put	Bond Future	2808	3	2808	3	0.00
08/08/2016	R210 On 04-August-16			Bond Future	187.54	187.5370	187.5370	187.5370	0.00
08/08/2016	R210 On 03-November-16			Bond Future	188.73	188.7543	188.7338	188.7543	2,269.00
08/08/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
08/08/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
08/08/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
08/08/2016	R210 On 03-November-16	188.90	Put	Bond Future	166	0	166	0	0.00
08/08/2016	R210 On 03-November-16	188.92	Put	Bond Future	186	0	186	0	0.00
08/08/2016	R210 On 03-November-16	188.91	Put	Bond Future	176	0	176	0	0.00
08/08/2016	R211 On 04-August-16			Bond Future	139.68	139.6844	139.6844	139.6844	0.00
08/08/2016	R211 On 03-November-16			Bond Future	142.27	142.2818	142.2663	142.2818	56.00
08/08/2016	R211 On 03-November-16	141.76	Call	Bond Future	506	1	506	1	0.00
08/08/2016	R211 On 03-November-16	141.75	Call	Bond Future	516	1	516	1	0.00
08/08/2016	R211 On 03-November-16	141.74	Call	Bond Future	526	1	526	1	0.00
08/08/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R212 On 04-August-16			Bond Future	146.20	146.2010	146.2010	146.2010	0.00
08/08/2016	R212 On 03-November-16			Bond Future	148.90	148.9196	148.9033	148.9196	4,169.00
08/08/2016	R212 On 03-November-16	148.11	Call	Bond Future	793	1	793	1	0.00
08/08/2016	R212 On 03-November-16	148.12	Call	Bond Future	783	1	783	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
08/08/2016	R212 On 03-November-16	148.10	Call	Bond Future	803	1	803	1	0.00
08/08/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R213 On 04-August-16			Bond Future	8.98	87.1843	8.9800	87.1843	0.00
08/08/2016	R213 On 03-November-16			Bond Future	8.97	85.2624	8.9727	85.2624	43,032.00
08/08/2016	R213 On 03-November-16	10.18	Call	Bond Future	8135	8	8135	8	0.00
08/08/2016	R213 On 03-November-16	10.20	Call	Bond Future	8250	8	8250	8	0.00
08/08/2016	R213 On 03-November-16	10.19	Call	Bond Future	8192	8	8192	8	0.00
08/08/2016	R213 On 03-November-16	10.19	Put	Bond Future	159	0	159	0	0.00
08/08/2016	R213 On 03-November-16	10.20	Put	Bond Future	155	0	155	0	0.00
08/08/2016	R213 On 03-November-16	10.18	Put	Bond Future	163	0	163	0	0.00
08/08/2016	R213 On 02-February-17			Bond Future	9.01	86.9284	9.0068	86.9284	0.00
08/08/2016	R213 On 02-February-17	9.40	Call	Bond Future	4573	4	4573	4	0.00
08/08/2016	R213 On 02-February-17	9.42	Call	Bond Future	4660	4	4660	4	0.00
08/08/2016	R213 On 02-February-17	9.41	Call	Bond Future	4616	4	4616	4	0.00
08/08/2016	R213 On 02-February-17	9.40	Put	Bond Future	1883	2	1883	2	0.00
08/08/2016	R213 On 02-February-17	9.42	Put	Bond Future	1836	2	1836	2	0.00
08/08/2016	R213 On 02-February-17	9.41	Put	Bond Future	1859	2	1859	2	0.00
08/08/2016	R213 On 04-May-17			Bond Future	9.03	85.1524	9.0271	85.1524	0.00
08/08/2016	R213 On 04-May-17	9.37	Call	Bond Future	5041	5	5041	5	0.00
08/08/2016	R213 On 04-May-17	9.36	Call	Bond Future	5001	5	5001	5	0.00
08/08/2016	R213 On 04-May-17	9.35	Call	Bond Future	4960	5	4960	5	0.00
08/08/2016	R213 On 04-May-17	9.36	Put	Bond Future	2737	3	2737	3	0.00
08/08/2016	R213 On 04-May-17	9.37	Put	Bond Future	2710	3	2710	3	0.00
08/08/2016	R213 On 04-May-17	9.35	Put	Bond Future	2763	3	2763	3	0.00
08/08/2016	R214 On 04-August-16			Bond Future	9.17	77.0158	9.1650	77.0158	0.00
08/08/2016	R214 On 03-November-16			Bond Future	9.14	75.2747	9.1397	75.2747	29,406.00
08/08/2016	R214 On 03-November-16	10.35	Call	Bond Future	8606	8	8606	8	0.00
08/08/2016	R214 On 03-November-16	10.33	Call	Bond Future	8489	8	8489	8	0.00
08/08/2016	R214 On 03-November-16	10.34	Call	Bond Future	8548	8	8548	8	0.00
08/08/2016	R214 On 03-November-16	10.33	Put	Bond Future	208	0	208	0	0.00
08/08/2016	R214 On 03-November-16	10.34	Put	Bond Future	203	0	203	0	0.00
08/08/2016	R214 On 03-November-16	10.35	Put	Bond Future	198	0	198	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
08/08/2016	R214 On 02-February-17			Bond Future	9.17	76.7455	9.1715	76.7455	0.00
08/08/2016	R214 On 02-February-17	9.67	Call	Bond Future	5479	5	5479	5	0.00
08/08/2016	R214 On 02-February-17	9.66	Call	Bond Future	5431	5	5431	5	0.00
08/08/2016	R214 On 02-February-17	9.68	Call	Bond Future	5526	5	5526	5	0.00
08/08/2016	R214 On 02-February-17	9.67	Put	Bond Future	1837	2	1837	2	0.00
08/08/2016	R214 On 02-February-17	9.68	Put	Bond Future	1814	2	1814	2	0.00
08/08/2016	R214 On 02-February-17	9.66	Put	Bond Future	1860	2	1860	2	0.00
08/08/2016	R214 On 04-May-17			Bond Future	9.19	75.0152	9.1918	75.0152	0.00
08/08/2016	R214 On 04-May-17	9.58	Call	Bond Future	5724	6	5724	6	0.00
08/08/2016	R214 On 04-May-17	9.56	Call	Bond Future	5638	5	5638	5	0.00
08/08/2016	R214 On 04-May-17	9.57	Call	Bond Future	5681	5	5681	5	0.00
08/08/2016	R214 On 04-May-17	9.56	Put	Bond Future	2931	3	2931	3	0.00
08/08/2016	R214 On 04-May-17	9.57	Put	Bond Future	2903	3	2903	3	0.00
08/08/2016	R214 On 04-May-17	9.58	Put	Bond Future	2875	3	2875	3	0.00
08/08/2016	R248 On 04-August-16			Bond Future	9.23	98.9695	9.2300	98.9695	0.00
08/08/2016	R248 On 03-November-16			Bond Future	9.21	96.4803	9.2114	96.4803	61,324.00
08/08/2016	R248 On 03-November-16	10.39	Call	Bond Future	10749	10	10749	10	0.00
08/08/2016	R248 On 03-November-16	10.38	Call	Bond Future	10676	10	10676	10	0.00
08/08/2016	R248 On 03-November-16	10.37	Call	Bond Future	10604	10	10604	10	0.00
08/08/2016	R248 On 03-November-16	10.38	Put	Bond Future	342	0	342	0	0.00
08/08/2016	R248 On 03-November-16	10.39	Put	Bond Future	334	0	334	0	0.00
08/08/2016	R248 On 03-November-16	10.37	Put	Bond Future	349	0	349	0	0.00
08/08/2016	R248 On 02-February-17			Bond Future	9.25	98.3656	9.2451	98.3656	0.00
08/08/2016	R248 On 02-February-17	9.76	Call	Bond Future	7266	7	7266	7	0.00
08/08/2016	R248 On 02-February-17	9.77	Call	Bond Future	7325	7	7325	7	0.00
08/08/2016	R248 On 02-February-17	9.78	Call	Bond Future	7385	7	7385	7	0.00
08/08/2016	R248 On 02-February-17	9.77	Put	Bond Future	2456	3	2456	3	0.00
08/08/2016	R248 On 02-February-17	9.76	Put	Bond Future	2485	3	2485	3	0.00
08/08/2016	R248 On 02-February-17	9.78	Put	Bond Future	2427	3	2427	3	0.00
08/08/2016	R248 On 04-May-17			Bond Future	9.27	95.9351	9.2672	95.9351	0.00
08/08/2016	R248 On 04-May-17	9.67	Call	Bond Future	7613	7	7613	7	0.00
08/08/2016	R248 On 04-May-17	9.66	Call	Bond Future	7558	7	7558	7	0.00
08/08/2016	R248 On 04-May-17	9.65	Call	Bond Future	7504	7	7504	7	0.00
08/08/2016	R248 On 04-May-17	9.66	Put	Bond Future	3890	4	3890	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
08/08/2016	R248 On 04-May-17	9.67	Put	Bond Future	3855	4	3855	4	0.00
08/08/2016	R248 On 04-May-17	9.65	Put	Bond Future	3926	4	3926	4	0.00