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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	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
08/11/2016	2025 On 03-November-16			Bond Future	128.31	128.3130	128.3130	128.3130	0.00
08/11/2016	2025 On 02-February-17			Bond Future	129.39	129.4121	129.3883	129.4121	3,231.00
08/11/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2025 On 02-February-17	129.99	Put	Bond Future	602	1	602	1	0.00
08/11/2016	2025 On 02-February-17	130.00	Put	Bond Future	612	1	612	1	0.00
08/11/2016	2025 On 02-February-17	130.01	Put	Bond Future	622	1	622	1	0.00
08/11/2016	2025 On 04-May-17			Bond Future	131.93	131.9494	131.9253	131.9494	0.00
08/11/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2025 On 04-May-17	132.57	Put	Bond Future	645	1	645	1	0.00
08/11/2016	2025 On 04-May-17	132.58	Put	Bond Future	655	1	655	1	0.00
08/11/2016	2025 On 04-May-17	132.56	Put	Bond Future	635	1	635	1	0.00
08/11/2016	2025 On 03-August-17			Bond Future	133.29	133.3174	133.2890	133.3174	0.00
08/11/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2025 On 03-August-17	133.96	Put	Bond Future	671	1	671	1	0.00
08/11/2016	2025 On 03-August-17	133.97	Put	Bond Future	681	1	681	1	0.00
08/11/2016	2025 On 03-August-17	133.98	Put	Bond Future	691	1	691	1	0.00
08/11/2016	2030 On 03-November-16			Bond Future	9.08	93.9320	9.0800	93.9320	0.00
08/11/2016	2030 On 02-February-17			Bond Future	9.10	91.6301	9.1026	91.6301	28,782.00
08/11/2016	2030 On 02-February-17	9.29	Call	Bond Future	1315	1	1315	1	0.00
08/11/2016	2030 On 02-February-17	9.31	Call	Bond Future	1454	1	1454	1	0.00
08/11/2016	2030 On 02-February-17	9.30	Call	Bond Future	1384	1	1384	1	0.00
08/11/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
08/11/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
08/11/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
08/11/2016	2030 On 04-May-17			Bond Future	9.14	93.4217	9.1429	93.4217	0.00
08/11/2016	2030 On 04-May-17	9.34	Call	Bond Future	1364	1	1364	1	0.00
08/11/2016	2030 On 04-May-17	9.33	Call	Bond Future	1295	1	1295	1	0.00
08/11/2016	2030 On 04-May-17	9.32	Call	Bond Future	1227	1	1227	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
08/11/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
08/11/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
08/11/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
08/11/2016	2030 On 03-August-17			Bond Future	9.17	91.3219	9.1741	91.3219	0.00
08/11/2016	2030 On 03-August-17	9.33	Call	Bond Future	1067	1	1067	1	0.00
08/11/2016	2030 On 03-August-17	9.34	Call	Bond Future	1135	1	1135	1	0.00
08/11/2016	2030 On 03-August-17	9.35	Call	Bond Future	1202	1	1202	1	0.00
08/11/2016	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
08/11/2016	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
08/11/2016	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
08/11/2016	2032 On 03-November-16			Bond Future	9.19	93.2438	9.1850	93.2438	0.00
08/11/2016	2032 On 02-February-17			Bond Future	9.22	94.9304	9.2152	94.9304	14,080.00
08/11/2016	2032 On 02-February-17	9.51	Call	Bond Future	3590	3	3590	3	0.00
08/11/2016	2032 On 02-February-17	9.53	Call	Bond Future	3687	4	3687	4	0.00
08/11/2016	2032 On 02-February-17	9.52	Call	Bond Future	3638	4	3638	4	0.00
08/11/2016	2032 On 02-February-17	9.52	Put	Bond Future	1357	1	1357	1	0.00
08/11/2016	2032 On 02-February-17	9.53	Put	Bond Future	1332	1	1332	1	0.00
08/11/2016	2032 On 02-February-17	9.51	Put	Bond Future	1382	1	1382	1	0.00
08/11/2016	2032 On 04-May-17			Bond Future	9.25	92.6265	9.2545	92.6265	0.00
08/11/2016	2032 On 04-May-17	9.46	Call	Bond Future	4151	4	4151	4	0.00
08/11/2016	2032 On 04-May-17	9.45	Call	Bond Future	4109	4	4109	4	0.00
08/11/2016	2032 On 04-May-17	9.44	Call	Bond Future	4066	4	4066	4	0.00
08/11/2016	2032 On 04-May-17	9.45	Put	Bond Future	2653	3	2653	3	0.00
08/11/2016	2032 On 04-May-17	9.44	Put	Bond Future	2684	3	2684	3	0.00
08/11/2016	2032 On 04-May-17	9.46	Put	Bond Future	2622	3	2622	3	0.00
08/11/2016	2032 On 03-August-17			Bond Future	9.28	94.5181	9.2838	94.5181	0.00
08/11/2016	2032 On 03-August-17	9.43	Call	Bond Future	4650	5	4650	5	0.00
08/11/2016	2032 On 03-August-17	9.45	Call	Bond Future	4731	5	4731	5	0.00
08/11/2016	2032 On 03-August-17	9.44	Call	Bond Future	4690	5	4690	5	0.00
08/11/2016	2032 On 03-August-17	9.45	Put	Bond Future	3504	4	3504	4	0.00
08/11/2016	2032 On 03-August-17	9.43	Put	Bond Future	3570	4	3570	4	0.00
08/11/2016	2032 On 03-August-17	9.44	Put	Bond Future	3537	4	3537	4	0.00
08/11/2016	2033 On 03-November-16			Bond Future	107.19	107.1949	107.1949	107.1949	0.00
08/11/2016	2033 On 02-February-17			Bond Future	108.86	108.8791	108.8596	108.8791	5,278.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2033 On 02-February-17	109.71	Put	Bond Future	850	1	850	1	0.00
08/11/2016	2033 On 02-February-17	109.72	Put	Bond Future	860	1	860	1	0.00
08/11/2016	2033 On 02-February-17	109.70	Put	Bond Future	840	1	840	1	0.00
08/11/2016	2033 On 04-May-17			Bond Future	109.95	109.9746	109.9549	109.9746	0.00
08/11/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2033 On 04-May-17	110.84	Put	Bond Future	885	1	885	1	0.00
08/11/2016	2033 On 04-May-17	110.85	Put	Bond Future	895	1	895	1	0.00
08/11/2016	2033 On 04-May-17	110.83	Put	Bond Future	875	1	875	1	0.00
08/11/2016	2033 On 03-August-17			Bond Future	112.20	112.2254	112.2020	112.2254	0.00
08/11/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2033 On 03-August-17	113.12	Put	Bond Future	918	1	918	1	0.00
08/11/2016	2033 On 03-August-17	113.13	Put	Bond Future	928	1	928	1	0.00
08/11/2016	2033 On 03-August-17	113.14	Put	Bond Future	938	1	938	1	0.00
08/11/2016	2037 On 03-November-16			Bond Future	9.35	94.6264	9.3500	94.6264	0.00
08/11/2016	2037 On 02-February-17			Bond Future	9.38	92.0324	9.3835	92.0324	41,574.00
08/11/2016	2037 On 02-February-17	9.66	Call	Bond Future	3904	4	3904	4	0.00
08/11/2016	2037 On 02-February-17	9.68	Call	Bond Future	4008	4	4008	4	0.00
08/11/2016	2037 On 02-February-17	9.67	Call	Bond Future	3956	4	3956	4	0.00
08/11/2016	2037 On 02-February-17	9.66	Put	Bond Future	1628	2	1628	2	0.00
08/11/2016	2037 On 02-February-17	9.67	Put	Bond Future	1599	2	1599	2	0.00
08/11/2016	2037 On 02-February-17	9.68	Put	Bond Future	1571	2	1571	2	0.00
08/11/2016	2037 On 04-May-17			Bond Future	9.43	93.8318	9.4252	93.8318	0.00
08/11/2016	2037 On 04-May-17	9.59	Call	Bond Future	4472	4	4472	4	0.00
08/11/2016	2037 On 04-May-17	9.58	Call	Bond Future	4427	4	4427	4	0.00
08/11/2016	2037 On 04-May-17	9.60	Call	Bond Future	4518	4	4518	4	0.00
08/11/2016	2037 On 04-May-17	9.58	Put	Bond Future	3153	3	3153	3	0.00
08/11/2016	2037 On 04-May-17	9.60	Put	Bond Future	3082	3	3082	3	0.00

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08/11/2016	2037 On 04-May-17	9.59	Put	Bond Future	3118	3	3118	3	0.00
08/11/2016	2037 On 03-August-17			Bond Future	9.46	91.4900	9.4593	91.4900	0.00
08/11/2016	2037 On 03-August-17	9.58	Call	Bond Future	5134	5	5134	5	0.00
08/11/2016	2037 On 03-August-17	9.57	Call	Bond Future	5090	5	5090	5	0.00
08/11/2016	2037 On 03-August-17	9.56	Call	Bond Future	5046	5	5046	5	0.00
08/11/2016	2037 On 03-August-17	9.56	Put	Bond Future	4222	4	4222	4	0.00
08/11/2016	2037 On 03-August-17	9.57	Put	Bond Future	4184	4	4184	4	0.00
08/11/2016	2037 On 03-August-17	9.58	Put	Bond Future	4147	4	4147	4	0.00
08/11/2016	2038 On 03-November-16			Bond Future	134.64	134.6359	134.6359	134.6359	0.00
08/11/2016	2038 On 02-February-17			Bond Future	135.67	135.6923	135.6672	135.6923	22,147.00
08/11/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2038 On 02-February-17	137.05	Put	Bond Future	1383	1	1383	1	0.00
08/11/2016	2038 On 02-February-17	137.06	Put	Bond Future	1393	1	1393	1	0.00
08/11/2016	2038 On 02-February-17	137.07	Put	Bond Future	1403	1	1403	1	0.00
08/11/2016	2038 On 04-May-17			Bond Future	138.33	138.3527	138.3275	138.3527	0.00
08/11/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2038 On 04-May-17	139.78	Put	Bond Future	1453	1	1453	1	0.00
08/11/2016	2038 On 04-May-17	139.79	Put	Bond Future	1463	1	1463	1	0.00
08/11/2016	2038 On 04-May-17	139.77	Put	Bond Future	1443	1	1443	1	0.00
08/11/2016	2038 On 03-August-17			Bond Future	139.66	139.6853	139.6552	139.6853	0.00
08/11/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2038 On 03-August-17	141.17	Put	Bond Future	1515	1	1515	1	0.00
08/11/2016	2038 On 03-August-17	141.16	Put	Bond Future	1505	1	1505	1	0.00
08/11/2016	2038 On 03-August-17	141.18	Put	Bond Future	1525	1	1525	1	0.00
08/11/2016	2040 On 03-November-16			Bond Future	9.40	98.6685	9.4000	98.6685	0.00
08/11/2016	2040 On 02-February-17			Bond Future	9.43	95.8914	9.4284	95.8914	8,119.00
08/11/2016	2040 On 02-February-17	9.58	Call	Bond Future	3578	3	3578	3	0.00
08/11/2016	2040 On 02-February-17	9.60	Call	Bond Future	3681	4	3681	4	0.00

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08/11/2016	2040 On 02-February-17	9.59	Call	Bond Future	3629	3	3629	3	0.00
08/11/2016	2040 On 02-February-17	9.58	Put	Bond Future	2225	2	2225	2	0.00
08/11/2016	2040 On 02-February-17	9.60	Put	Bond Future	2152	2	2152	2	0.00
08/11/2016	2040 On 02-February-17	9.59	Put	Bond Future	2189	2	2189	2	0.00
08/11/2016	2040 On 04-May-17			Bond Future	9.47	97.7662	9.4699	97.7662	0.00
08/11/2016	2040 On 04-May-17	9.64	Call	Bond Future	4902	5	4902	5	0.00
08/11/2016	2040 On 04-May-17	9.63	Call	Bond Future	4853	5	4853	5	0.00
08/11/2016	2040 On 04-May-17	9.62	Call	Bond Future	4804	5	4804	5	0.00
08/11/2016	2040 On 04-May-17	9.63	Put	Bond Future	3439	4	3439	4	0.00
08/11/2016	2040 On 04-May-17	9.62	Put	Bond Future	3477	4	3477	4	0.00
08/11/2016	2040 On 04-May-17	9.64	Put	Bond Future	3400	4	3400	4	0.00
08/11/2016	2040 On 03-August-17			Bond Future	9.50	95.2544	9.5041	95.2544	0.00
08/11/2016	2040 On 03-August-17	9.61	Call	Bond Future	5535	5	5535	5	0.00
08/11/2016	2040 On 03-August-17	9.62	Call	Bond Future	5582	5	5582	5	0.00
08/11/2016	2040 On 03-August-17	9.63	Call	Bond Future	5629	5	5629	5	0.00
08/11/2016	2040 On 03-August-17	9.62	Put	Bond Future	4563	5	4563	5	0.00
08/11/2016	2040 On 03-August-17	9.63	Put	Bond Future	4523	5	4523	5	0.00
08/11/2016	2040 On 03-August-17	9.61	Put	Bond Future	4604	5	4604	5	0.00
08/11/2016	2044 On 03-November-16			Bond Future	9.41	95.9125	9.4100	95.9125	0.00
08/11/2016	2044 On 02-February-17			Bond Future	9.44	93.2065	9.4419	93.2065	20,162.00
08/11/2016	2044 On 02-February-17	9.77	Call	Bond Future	4601	4	4601	4	0.00
08/11/2016	2044 On 02-February-17	9.76	Call	Bond Future	4543	4	4543	4	0.00
08/11/2016	2044 On 02-February-17	9.78	Call	Bond Future	4658	5	4658	5	0.00
08/11/2016	2044 On 02-February-17	9.78	Put	Bond Future	1647	2	1647	2	0.00
08/11/2016	2044 On 02-February-17	9.77	Put	Bond Future	1676	2	1676	2	0.00
08/11/2016	2044 On 02-February-17	9.76	Put	Bond Future	1706	2	1706	2	0.00
08/11/2016	2044 On 04-May-17			Bond Future	9.48	95.0289	9.4820	95.0289	0.00
08/11/2016	2044 On 04-May-17	9.67	Call	Bond Future	5081	5	5081	5	0.00
08/11/2016	2044 On 04-May-17	9.68	Call	Bond Future	5131	5	5131	5	0.00
08/11/2016	2044 On 04-May-17	9.66	Call	Bond Future	5031	5	5031	5	0.00
08/11/2016	2044 On 04-May-17	9.67	Put	Bond Future	3399	4	3399	4	0.00
08/11/2016	2044 On 04-May-17	9.68	Put	Bond Future	3362	3	3362	3	0.00
08/11/2016	2044 On 04-May-17	9.66	Put	Bond Future	3438	4	3438	4	0.00
08/11/2016	2044 On 03-August-17			Bond Future	9.52	92.5863	9.5150	92.5863	0.00

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08/11/2016	2044 On 03-August-17	9.64	Call	Bond Future	5730	6	5730	6	0.00
08/11/2016	2044 On 03-August-17	9.62	Call	Bond Future	5635	6	5635	6	0.00
08/11/2016	2044 On 03-August-17	9.63	Call	Bond Future	5682	6	5682	6	0.00
08/11/2016	2044 On 03-August-17	9.62	Put	Bond Future	4696	5	4696	5	0.00
08/11/2016	2044 On 03-August-17	9.63	Put	Bond Future	4655	5	4655	5	0.00
08/11/2016	2044 On 03-August-17	9.64	Put	Bond Future	4614	5	4614	5	0.00
08/11/2016	2046 On 03-November-16			Bond Future	133.99	133.9882	133.9882	133.9882	0.00
08/11/2016	2046 On 02-February-17			Bond Future	135.58	135.6065	135.5823	135.6065	17,789.00
08/11/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2046 On 02-February-17	137.14	Put	Bond Future	1558	2	1558	2	0.00
08/11/2016	2046 On 02-February-17	137.15	Put	Bond Future	1568	2	1568	2	0.00
08/11/2016	2046 On 02-February-17	137.13	Put	Bond Future	1548	2	1548	2	0.00
08/11/2016	2046 On 04-May-17			Bond Future	136.71	136.7372	136.7125	136.7372	0.00
08/11/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2046 On 04-May-17	138.33	Put	Bond Future	1617	2	1617	2	0.00
08/11/2016	2046 On 04-May-17	138.34	Put	Bond Future	1627	2	1627	2	0.00
08/11/2016	2046 On 04-May-17	138.32	Put	Bond Future	1607	2	1607	2	0.00
08/11/2016	2046 On 03-August-17			Bond Future	139.51	139.5360	139.5066	139.5360	0.00
08/11/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2046 On 03-August-17	141.19	Put	Bond Future	1683	2	1683	2	0.00
08/11/2016	2046 On 03-August-17	141.17	Put	Bond Future	1663	2	1663	2	0.00
08/11/2016	2046 On 03-August-17	141.18	Put	Bond Future	1673	2	1673	2	0.00
08/11/2016	2050 On 03-November-16			Bond Future	143.14	143.1420	143.1420	143.1420	0.00
08/11/2016	2050 On 02-February-17			Bond Future	144.17	144.1942	144.1681	144.1942	23,975.00
08/11/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2050 On 02-February-17	144.97	Put	Bond Future	802	1	802	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
08/11/2016	2050 On 02-February-17	144.98	Put	Bond Future	812	1	812	1	0.00
08/11/2016	2050 On 02-February-17	144.96	Put	Bond Future	792	1	792	1	0.00
08/11/2016	2050 On 04-May-17			Bond Future	146.99	147.0213	146.9950	147.0213	0.00
08/11/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2050 On 04-May-17	147.84	Put	Bond Future	845	1	845	1	0.00
08/11/2016	2050 On 04-May-17	147.85	Put	Bond Future	855	1	855	1	0.00
08/11/2016	2050 On 04-May-17	147.83	Put	Bond Future	835	1	835	1	0.00
08/11/2016	2050 On 03-August-17			Bond Future	148.34	148.3689	148.3372	148.3689	0.00
08/11/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
08/11/2016	2050 On 03-August-17	149.22	Put	Bond Future	883	1	883	1	0.00
08/11/2016	2050 On 03-August-17	149.24	Put	Bond Future	903	1	903	1	0.00
08/11/2016	2050 On 03-August-17	149.23	Put	Bond Future	893	1	893	1	0.00
08/11/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	AL37 On 02-February-17			Index Future	516.20	515.7020	516.2010	515.7020	7.00
08/11/2016	AL37 On 04-May-17			Index Future	526.29	525.7790	526.2890	525.7790	0.00
08/11/2016	AL37 On 03-August-17			Index Future	537.01	536.5070	537.0110	536.5070	0.00
08/11/2016	AL7T On 02-February-17			Index Future	600.24	599.1270	600.2410	599.1270	2.00
08/11/2016	AL7T On 04-May-17			Index Future	611.97	610.8350	611.9710	610.8350	0.00
08/11/2016	AL7T On 03-August-17			Index Future	624.44	623.2970	624.4380	623.2970	0.00
08/11/2016	ALBI On 02-February-17			Index Future	546.48	545.3630	546.4810	545.3630	611.00
08/11/2016	ALBI On 04-May-17			Index Future	557.16	556.0200	557.1600	556.0200	0.00
08/11/2016	ALBI On 03-August-17			Index Future	568.51	567.3640	568.5110	567.3640	0.00
08/11/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C035 On 28-February-35			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
08/11/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/11/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2016	EL28 On 03-November-16			Bond Future	127.93	127.9328	127.9328	127.9328	0.00
08/11/2016	EL28 On 02-February-17			Bond Future	130.29	130.3098	130.2888	130.3098	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
08/11/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
08/11/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
08/11/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
08/11/2016	EL28 On 02-February-17	135.10	Put	Bond Future	4811	5	4811	5	0.00
08/11/2016	EL28 On 02-February-17	135.11	Put	Bond Future	4821	5	4821	5	0.00
08/11/2016	EL28 On 02-February-17	135.12	Put	Bond Future	4831	5	4831	5	0.00
08/11/2016	EL28 On 04-May-17			Bond Future	131.16	131.1826	131.1613	131.1826	0.00
08/11/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
08/11/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
08/11/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
08/11/2016	EL28 On 04-May-17	137.90	Put	Bond Future	6739	7	6739	7	0.00
08/11/2016	EL28 On 04-May-17	137.91	Put	Bond Future	6749	7	6749	7	0.00
08/11/2016	EL28 On 04-May-17	137.92	Put	Bond Future	6759	7	6759	7	0.00
08/11/2016	EL28 On 03-August-17			Bond Future	133.84	133.8680	133.8422	133.8680	0.00
08/11/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
08/11/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
08/11/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
08/11/2016	EL28 On 03-August-17	135.17	Put	Bond Future	1328	1	1328	1	0.00
08/11/2016	EL28 On 03-August-17	135.16	Put	Bond Future	1318	1	1318	1	0.00
08/11/2016	EL28 On 03-August-17	135.18	Put	Bond Future	1338	1	1338	1	0.00
08/11/2016	ES33 On 03-November-16			Bond Future	10.22	79.4470	10.2200	79.4470	0.00
08/11/2016	ES33 On 02-February-17			Bond Future	10.30	80.7867	10.2963	80.7867	8,789.00
08/11/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1889	2	1889	2	0.00
08/11/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1952	2	1952	2	0.00
08/11/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2015	2	2015	2	0.00
08/11/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
08/11/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
08/11/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
08/11/2016	ES33 On 04-May-17			Bond Future	10.37	78.5718	10.3661	78.5718	0.00
08/11/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1176	1	1176	1	0.00
08/11/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1113	1	1113	1	0.00
08/11/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1239	1	1239	1	0.00
08/11/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
08/11/2016	ES33 On 04-May-17	10.56	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
08/11/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
08/11/2016	ES33 On 03-August-17			Bond Future	10.43	80.1763	10.4264	80.1763	0.00
08/11/2016	ES33 On 03-August-17	10.55	Call	Bond Future	784	1	784	1	0.00
08/11/2016	ES33 On 03-August-17	10.53	Call	Bond Future	658	0	658	0	0.00
08/11/2016	ES33 On 03-August-17	10.54	Call	Bond Future	721	1	721	1	0.00
08/11/2016	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
08/11/2016	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
08/11/2016	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
08/11/2016	ES42 On 03-November-16			Bond Future	10.35	83.8522	10.3450	83.8522	0.00
08/11/2016	ES42 On 02-February-17			Bond Future	10.41	85.3276	10.4060	85.3276	8,777.00
08/11/2016	ES42 On 04-May-17			Bond Future	10.47	82.7326	10.4749	82.7326	0.00
08/11/2016	ES42 On 03-August-17			Bond Future	10.53	84.4226	10.5341	84.4226	0.00
08/11/2016	GOVI On 02-February-17			GOVI	544.20	543.0800	544.2030	543.0800	486.00
08/11/2016	GOVI On 02-February-17	533.32	Call	GOVI	108830	10	108830	10	0.00
08/11/2016	GOVI On 02-February-17	533.34	Call	GOVI	108630	10	108630	10	0.00
08/11/2016	GOVI On 02-February-17	533.33	Call	GOVI	108730	10	108730	10	0.00
08/11/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
08/11/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
08/11/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
08/11/2016	GOVI On 04-May-17			GOVI	554.84	553.6920	554.8380	553.6920	0.00
08/11/2016	GOVI On 04-May-17	262.20	Call	GOVI	2926380	291	2926380	291	0.00
08/11/2016	GOVI On 04-May-17	262.19	Call	GOVI	2926480	292	2926480	292	0.00
08/11/2016	GOVI On 04-May-17	262.18	Call	GOVI	2926580	292	2926580	292	0.00
08/11/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
08/11/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
08/11/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
08/11/2016	GOVI On 03-August-17			GOVI	566.14	564.9890	566.1410	564.9890	0.00
08/11/2016	GOVI On 03-August-17	561.11	Call	GOVI	50310	4	50310	4	0.00
08/11/2016	GOVI On 03-August-17	561.10	Call	GOVI	50410	4	50410	4	0.00
08/11/2016	GOVI On 03-August-17	561.09	Call	GOVI	50510	4	50510	4	0.00
08/11/2016	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
08/11/2016	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
08/11/2016	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
08/11/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
08/11/2016	IGOV On 02-February-17			Index Future	253.23	253.3020	253.2250	253.3020	1,070.00
08/11/2016	IGOV On 04-May-17			Index Future	258.19	258.2670	258.1890	258.2670	0.00
08/11/2016	IGOV On 03-August-17			Index Future	263.46	263.5520	263.4630	263.5520	0.00
08/11/2016	ILBI On 02-February-17			Index Future	685.88	686.1040	685.8840	686.1040	155.00
08/11/2016	ILBI On 04-May-17			Index Future	699.23	699.4530	699.2280	699.4530	0.00
08/11/2016	ILBI On 03-August-17			Index Future	712.99	713.2200	712.9910	713.2200	0.00
08/11/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
08/11/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0100	100.0084	100.0100	0.00
08/11/2016	IS01 On 15-June-17			Interest Rate Swap	99.63	99.6320	99.6302	99.6320	0.00
08/11/2016	IS01 On 21-September-17			Interest Rate Swap	99.67	99.6696	99.6676	99.6696	0.00
08/11/2016	IS01 On 21-December-17			Interest Rate Swap	99.95	99.9447	99.9454	99.9447	0.00
08/11/2016	IS02 On 18-December-17			Interest Rate Swap	99.97	99.9718	99.9723	99.9718	0.00
08/11/2016	IS02 On 16-March-18			Interest Rate Swap	99.25	99.2538	99.2532	99.2538	0.00
08/11/2016	IS02 On 15-June-18			Interest Rate Swap	98.92	98.9180	98.9162	98.9180	0.00
08/11/2016	IS02 On 21-September-18			Interest Rate Swap	98.97	98.9746	98.9715	98.9746	0.00
08/11/2016	IS02 On 21-December-18			Interest Rate Swap	99.46	99.4700	99.4600	99.4700	0.00
08/11/2016	IS05 On 17-December-20			Interest Rate Swap	97.67	97.7622	97.6658	97.7622	0.00
08/11/2016	IS05 On 16-March-21			Interest Rate Swap	96.97	97.0784	96.9736	97.0784	0.00
08/11/2016	IS05 On 15-June-21			Interest Rate Swap	96.25	96.3590	96.2460	96.3590	0.00
08/11/2016	IS05 On 21-September-21			Interest Rate Swap	96.49	96.6132	96.4912	96.6132	0.00
08/11/2016	IS05 On 21-December-21			Interest Rate Swap	98.72	98.8464	98.7163	98.8464	50.00
08/11/2016	IS10 On 17-December-25			Interest Rate Swap	97.30	97.5572	97.3039	97.5572	0.00
08/11/2016	IS10 On 16-March-26			Interest Rate Swap	94.38	94.6278	94.3750	94.6278	0.00
08/11/2016	IS10 On 15-June-26			Interest Rate Swap	93.15	93.3946	93.1467	93.3946	0.00
08/11/2016	IS10 On 21-September-26			Interest Rate Swap	95.25	95.4911	95.2517	95.4911	0.00
08/11/2016	IS10 On 21-December-26			Interest Rate Swap	98.93	99.1614	98.9281	99.1614	0.00
08/11/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/11/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/11/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/11/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/11/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
08/11/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	10,000.00
08/11/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
08/11/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	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
08/11/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	1,000.00
08/11/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
08/11/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
08/11/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
08/11/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
08/11/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
08/11/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
08/11/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
08/11/2016	R023 On 03-November-16			Bond Future	8.38	98.4430	8.3750	98.4430	0.00
08/11/2016	R023 On 02-February-17			Bond Future	8.39	100.3023	8.3901	100.3023	16,470.00
08/11/2016	R023 On 02-February-17	8.86	Call	Bond Future	2615	3	2615	3	0.00
08/11/2016	R023 On 02-February-17	8.85	Call	Bond Future	2581	2	2581	2	0.00
08/11/2016	R023 On 02-February-17	8.84	Call	Bond Future	2548	2	2548	2	0.00
08/11/2016	R023 On 02-February-17	8.85	Put	Bond Future	499	1	499	1	0.00
08/11/2016	R023 On 02-February-17	8.84	Put	Bond Future	510	1	510	1	0.00
08/11/2016	R023 On 02-February-17	8.86	Put	Bond Future	488	1	488	1	0.00
08/11/2016	R023 On 04-May-17			Bond Future	8.41	98.3299	8.4135	98.3299	0.00
08/11/2016	R023 On 04-May-17	8.59	Call	Bond Future	2202	2	2202	2	0.00
08/11/2016	R023 On 04-May-17	8.61	Call	Bond Future	2254	2	2254	2	0.00
08/11/2016	R023 On 04-May-17	8.60	Call	Bond Future	2228	2	2228	2	0.00
08/11/2016	R023 On 04-May-17	8.59	Put	Bond Future	1422	1	1422	1	0.00
08/11/2016	R023 On 04-May-17	8.61	Put	Bond Future	1386	1	1386	1	0.00
08/11/2016	R023 On 04-May-17	8.60	Put	Bond Future	1404	1	1404	1	0.00
08/11/2016	R023 On 03-August-17			Bond Future	8.42	100.3375	8.4181	100.3375	0.00
08/11/2016	R023 On 03-August-17	8.58	Call	Bond Future	2494	2	2494	2	0.00
08/11/2016	R023 On 03-August-17	8.60	Call	Bond Future	2543	2	2543	2	0.00
08/11/2016	R023 On 03-August-17	8.59	Call	Bond Future	2518	2	2518	2	0.00
08/11/2016	R023 On 03-August-17	8.58	Put	Bond Future	1803	2	1803	2	0.00
08/11/2016	R023 On 03-August-17	8.59	Put	Bond Future	1784	2	1784	2	0.00
08/11/2016	R023 On 03-August-17	8.60	Put	Bond Future	1766	2	1766	2	0.00
08/11/2016	R035 On 03-November-16			Bond Future	9.29	98.0479	9.2900	98.0479	0.00
08/11/2016	R035 On 02-February-17			Bond Future	9.33	99.7320	9.3327	99.7320	5,762.00
08/11/2016	R035 On 02-February-17	9.51	Call	Bond Future	1470	1	1470	1	0.00
08/11/2016	R035 On 02-February-17	9.50	Call	Bond Future	1388	1	1388	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
08/11/2016	R035 On 02-February-17	9.52	Call	Bond Future	1552	1	1552	1	0.00
08/11/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
08/11/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
08/11/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
08/11/2016	R035 On 04-May-17			Bond Future	9.37	97.1776	9.3716	97.1776	0.00
08/11/2016	R035 On 04-May-17	9.53	Call	Bond Future	1302	1	1302	1	0.00
08/11/2016	R035 On 04-May-17	9.55	Call	Bond Future	1465	1	1465	1	0.00
08/11/2016	R035 On 04-May-17	9.54	Call	Bond Future	1383	1	1383	1	0.00
08/11/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
08/11/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
08/11/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
08/11/2016	R035 On 03-August-17			Bond Future	9.40	99.1619	9.4014	99.1619	0.00
08/11/2016	R035 On 03-August-17	9.52	Call	Bond Future	969	1	969	1	0.00
08/11/2016	R035 On 03-August-17	9.51	Call	Bond Future	888	1	888	1	0.00
08/11/2016	R035 On 03-August-17	9.50	Call	Bond Future	807	1	807	1	0.00
08/11/2016	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
08/11/2016	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
08/11/2016	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
08/11/2016	R186 On 03-November-16			Bond Future	8.68	116.0884	8.6800	116.0884	0.00
08/11/2016	R186 On 02-February-17			Bond Future	8.68	113.0167	8.6837	113.0167	103,666.00
08/11/2016	R186 On 02-February-17	9.50	Call	Bond Future	5932	6	5932	6	0.00
08/11/2016	R186 On 02-February-17	8.87	Call	Bond Future	2731	3	2731	3	0.00
08/11/2016	R186 On 02-February-17	9.40	Call	Bond Future	5369	5	5369	5	0.00
08/11/2016	R186 On 02-February-17	8.37	Call	Bond Future	1077	1	1077	1	500.00
08/11/2016	R186 On 02-February-17	8.79	Call	Bond Future	2402	2	2402	2	0.00
08/11/2016	R186 On 02-February-17	8.95	Call	Bond Future	3081	3	3081	3	0.00
08/11/2016	R186 On 02-February-17	9.02	Call	Bond Future	3404	3	3404	3	0.00
08/11/2016	R186 On 02-February-17	8.00	Call	Bond Future	424	0	424	0	7,000.00
08/11/2016	R186 On 02-February-17	8.60	Call	Bond Future	1721	2	1721	2	7,000.00
08/11/2016	R186 On 02-February-17	8.81	Call	Bond Future	2483	2	2483	2	0.00
08/11/2016	R186 On 02-February-17	8.43	Call	Bond Future	1226	1	1226	1	750.00
08/11/2016	R186 On 02-February-17	8.80	Call	Bond Future	2442	2	2442	2	0.00
08/11/2016	R186 On 02-February-17	8.90	Call	Bond Future	2860	3	2860	3	0.00
08/11/2016	R186 On 02-February-17	9.10	Call	Bond Future	3789	4	3789	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
08/11/2016	R186 On 02-February-17	8.62	Call	Bond Future	1786	2	1786	2	500.00
08/11/2016	R186 On 02-February-17	8.79	Put	Bond Future	1656	2	1656	2	0.00
08/11/2016	R186 On 02-February-17	8.95	Put	Bond Future	1224	1	1224	1	2,546.00
08/11/2016	R186 On 02-February-17	9.02	Put	Bond Future	1065	1	1065	1	500.00
08/11/2016	R186 On 02-February-17	8.37	Put	Bond Future	3319	3	3319	3	0.00
08/11/2016	R186 On 02-February-17	8.60	Put	Bond Future	2313	2	2313	2	0.00
08/11/2016	R186 On 02-February-17	9.40	Put	Bond Future	466	1	466	1	750.00
08/11/2016	R186 On 02-February-17	9.50	Put	Bond Future	368	0	368	0	13,500.00
08/11/2016	R186 On 02-February-17	8.87	Put	Bond Future	1427	2	1427	2	500.00
08/11/2016	R186 On 02-February-17	8.62	Put	Bond Future	2236	2	2236	2	0.00
08/11/2016	R186 On 02-February-17	8.81	Put	Bond Future	1596	2	1596	2	0.00
08/11/2016	R186 On 02-February-17	9.10	Put	Bond Future	904	1	904	1	2,546.00
08/11/2016	R186 On 02-February-17	8.00	Put	Bond Future	5390	6	5390	6	0.00
08/11/2016	R186 On 02-February-17	8.90	Put	Bond Future	1348	1	1348	1	750.00
08/11/2016	R186 On 02-February-17	8.43	Put	Bond Future	3035	3	3035	3	0.00
08/11/2016	R186 On 02-February-17	8.80	Put	Bond Future	1626	2	1626	2	0.00
08/11/2016	R186 On 04-May-17			Bond Future	8.72	115.2259	8.7152	115.2259	0.00
08/11/2016	R186 On 04-May-17	8.91	Call	Bond Future	3598	3	3598	3	0.00
08/11/2016	R186 On 04-May-17	8.89	Call	Bond Future	3518	3	3518	3	0.00
08/11/2016	R186 On 04-May-17	8.90	Call	Bond Future	3558	3	3558	3	0.00
08/11/2016	R186 On 04-May-17	8.89	Put	Bond Future	2319	2	2319	2	0.00
08/11/2016	R186 On 04-May-17	8.90	Put	Bond Future	2291	2	2291	2	0.00
08/11/2016	R186 On 04-May-17	8.91	Put	Bond Future	2263	2	2263	2	0.00
08/11/2016	R186 On 03-August-17			Bond Future	8.73	112.2725	8.7336	112.2725	0.00
08/11/2016	R186 On 03-August-17	8.91	Call	Bond Future	4142	4	4142	4	0.00
08/11/2016	R186 On 03-August-17	8.93	Call	Bond Future	4219	4	4219	4	0.00
08/11/2016	R186 On 03-August-17	8.92	Call	Bond Future	4180	4	4180	4	0.00
08/11/2016	R186 On 03-August-17	8.91	Put	Bond Future	2956	3	2956	3	0.00
08/11/2016	R186 On 03-August-17	8.92	Put	Bond Future	2927	3	2927	3	0.00
08/11/2016	R186 On 03-August-17	8.93	Put	Bond Future	2899	3	2899	3	0.00
08/11/2016	R197 On 03-November-16			Bond Future	301.46	301.4576	301.4576	301.4576	0.00
08/11/2016	R197 On 02-February-17			Bond Future	300.13	300.3711	300.1339	300.3711	1,246.00
08/11/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00

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08/11/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R197 On 02-February-17	302.58	Put	Bond Future	2446	2	2446	2	0.00
08/11/2016	R197 On 02-February-17	302.59	Put	Bond Future	2456	2	2456	2	0.00
08/11/2016	R197 On 02-February-17	302.57	Put	Bond Future	2436	2	2436	2	0.00
08/11/2016	R197 On 04-May-17			Bond Future	306.02	306.2601	306.0187	306.2601	0.00
08/11/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R197 On 04-May-17	308.59	Put	Bond Future	2571	2	2571	2	0.00
08/11/2016	R197 On 04-May-17	308.60	Put	Bond Future	2581	2	2581	2	0.00
08/11/2016	R197 On 04-May-17	308.58	Put	Bond Future	2561	2	2561	2	0.00
08/11/2016	R197 On 03-August-17			Bond Future	305.37	305.6287	305.3730	305.6287	0.00
08/11/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R197 On 03-August-17	308.05	Put	Bond Future	2677	2	2677	2	0.00
08/11/2016	R197 On 03-August-17	308.07	Put	Bond Future	2697	2	2697	2	0.00
08/11/2016	R197 On 03-August-17	308.06	Put	Bond Future	2687	2	2687	2	0.00
08/11/2016	R202 On 03-November-16			Bond Future	248.33	248.3344	248.3344	248.3344	0.00
08/11/2016	R202 On 02-February-17			Bond Future	249.35	249.3936	249.3478	249.3936	35,809.00
08/11/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R202 On 02-February-17	251.73	Put	Bond Future	2382	2	2382	2	0.00
08/11/2016	R202 On 02-February-17	251.74	Put	Bond Future	2392	2	2392	2	0.00
08/11/2016	R202 On 02-February-17	251.72	Put	Bond Future	2372	2	2372	2	0.00
08/11/2016	R202 On 04-May-17			Bond Future	254.24	254.2828	254.2369	254.2828	0.00
08/11/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R202 On 04-May-17	256.71	Put	Bond Future	2473	2	2473	2	0.00
08/11/2016	R202 On 04-May-17	256.72	Put	Bond Future	2483	2	2483	2	0.00
08/11/2016	R202 On 04-May-17	256.73	Put	Bond Future	2493	2	2493	2	0.00
08/11/2016	R202 On 03-August-17			Bond Future	255.77	255.8224	255.7677	255.8224	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
08/11/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R202 On 03-August-17	258.36	Put	Bond Future	2592	3	2592	3	0.00
08/11/2016	R202 On 03-August-17	258.37	Put	Bond Future	2602	3	2602	3	0.00
08/11/2016	R202 On 03-August-17	258.35	Put	Bond Future	2582	3	2582	3	0.00
08/11/2016	R203 On 03-November-16			Bond Future	7.55	101.7813	7.5500	101.7813	0.00
08/11/2016	R203 On 02-February-17			Bond Future	7.52	103.6950	7.5224	103.6950	24,463.00
08/11/2016	R203 On 02-February-17	7.70	Call	Bond Future	180	0	180	0	0.00
08/11/2016	R203 On 02-February-17	7.71	Call	Bond Future	184	0	184	0	0.00
08/11/2016	R203 On 02-February-17	7.72	Call	Bond Future	188	0	188	0	0.00
08/11/2016	R203 On 02-February-17	7.71	Put	Bond Future	75	0	75	0	0.00
08/11/2016	R203 On 02-February-17	7.70	Put	Bond Future	77	0	77	0	0.00
08/11/2016	R203 On 02-February-17	7.72	Put	Bond Future	73	0	73	0	0.00
08/11/2016	R203 On 04-May-17			Bond Future	7.13	101.5483	7.1316	101.5483	0.00
08/11/2016	R203 On 04-May-17	6.91	Call	Bond Future	75	0	75	0	0.00
08/11/2016	R203 On 04-May-17	6.93	Call	Bond Future	78	0	78	0	0.00
08/11/2016	R203 On 04-May-17	6.92	Call	Bond Future	76	0	76	0	0.00
08/11/2016	R203 On 04-May-17	6.92	Put	Bond Future	150	0	150	0	0.00
08/11/2016	R203 On 04-May-17	6.93	Put	Bond Future	148	0	148	0	0.00
08/11/2016	R203 On 04-May-17	6.91	Put	Bond Future	152	0	152	0	0.00
08/11/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
08/11/2016	R203 On 03-August-17	4.87	Call	Bond Future	51	0	51	0	0.00
08/11/2016	R203 On 03-August-17	4.89	Call	Bond Future	52	0	52	0	0.00
08/11/2016	R203 On 03-August-17	4.88	Call	Bond Future	52	0	52	0	0.00
08/11/2016	R203 On 03-August-17	4.89	Put	Bond Future	28	0	28	0	0.00
08/11/2016	R203 On 03-August-17	4.88	Put	Bond Future	28	0	28	0	0.00
08/11/2016	R203 On 03-August-17	4.87	Put	Bond Future	29	0	29	0	0.00
08/11/2016	R204 On 03-November-16			Bond Future	7.73	103.5743	7.7250	103.5743	0.00
08/11/2016	R204 On 02-February-17			Bond Future	7.73	101.4670	7.7274	101.4670	30,155.00
08/11/2016	R204 On 02-February-17	8.28	Call	Bond Future	1030	1	1030	1	0.00
08/11/2016	R204 On 02-February-17	8.30	Call	Bond Future	1058	1	1058	1	0.00
08/11/2016	R204 On 02-February-17	8.29	Call	Bond Future	1044	1	1044	1	0.00
08/11/2016	R204 On 02-February-17	8.28	Put	Bond Future	87	0	87	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
08/11/2016	R204 On 02-February-17	8.29	Put	Bond Future	85	0	85	0	0.00
08/11/2016	R204 On 02-February-17	8.30	Put	Bond Future	82	0	82	0	0.00
08/11/2016	R204 On 04-May-17			Bond Future	7.70	103.4505	7.6993	103.4505	0.00
08/11/2016	R204 On 04-May-17	7.90	Call	Bond Future	672	1	672	1	0.00
08/11/2016	R204 On 04-May-17	7.92	Call	Bond Future	690	1	690	1	0.00
08/11/2016	R204 On 04-May-17	7.91	Call	Bond Future	681	1	681	1	0.00
08/11/2016	R204 On 04-May-17	7.91	Put	Bond Future	366	0	366	0	0.00
08/11/2016	R204 On 04-May-17	7.92	Put	Bond Future	360	0	360	0	0.00
08/11/2016	R204 On 04-May-17	7.90	Put	Bond Future	371	0	371	0	0.00
08/11/2016	R204 On 03-August-17			Bond Future	7.59	101.5199	7.5907	101.5199	0.00
08/11/2016	R204 On 03-August-17	7.75	Call	Bond Future	656	1	656	1	0.00
08/11/2016	R204 On 03-August-17	7.76	Call	Bond Future	664	1	664	1	0.00
08/11/2016	R204 On 03-August-17	7.77	Call	Bond Future	671	1	671	1	0.00
08/11/2016	R204 On 03-August-17	7.75	Put	Bond Future	452	0	452	0	0.00
08/11/2016	R204 On 03-August-17	7.76	Put	Bond Future	447	0	447	0	0.00
08/11/2016	R204 On 03-August-17	7.77	Put	Bond Future	441	0	441	0	0.00
08/11/2016	R207 On 03-November-16			Bond Future	7.94	100.3603	7.9400	100.3603	0.00
08/11/2016	R207 On 02-February-17			Bond Future	7.94	98.6105	7.9385	98.6105	86,326.00
08/11/2016	R207 On 02-February-17	8.91	Call	Bond Future	2475	2	2475	2	62.00
08/11/2016	R207 On 02-February-17	9.22	Call	Bond Future	3209	3	3209	3	0.00
08/11/2016	R207 On 02-February-17	9.24	Call	Bond Future	3257	3	3257	3	0.00
08/11/2016	R207 On 02-February-17	9.23	Call	Bond Future	3233	3	3233	3	0.00
08/11/2016	R207 On 02-February-17	9.23	Put	Bond Future	11	0	11	0	0.00
08/11/2016	R207 On 02-February-17	9.24	Put	Bond Future	10	0	10	0	0.00
08/11/2016	R207 On 02-February-17	8.91	Put	Bond Future	39	0	39	0	0.00
08/11/2016	R207 On 02-February-17	9.22	Put	Bond Future	11	0	11	0	0.00
08/11/2016	R207 On 04-May-17			Bond Future	7.95	100.5382	7.9474	100.5382	0.00
08/11/2016	R207 On 04-May-17	8.20	Call	Bond Future	1160	1	1160	1	0.00
08/11/2016	R207 On 04-May-17	8.22	Call	Bond Future	1190	1	1190	1	0.00
08/11/2016	R207 On 04-May-17	8.21	Call	Bond Future	1175	1	1175	1	0.00
08/11/2016	R207 On 04-May-17	8.20	Put	Bond Future	568	1	568	1	0.00
08/11/2016	R207 On 04-May-17	8.22	Put	Bond Future	551	1	551	1	0.00
08/11/2016	R207 On 04-May-17	8.21	Put	Bond Future	559	1	559	1	0.00
08/11/2016	R207 On 03-August-17			Bond Future	7.92	98.9464	7.9158	98.9464	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
08/11/2016	R207 On 03-August-17	8.19	Call	Bond Future	1291	1	1291	1	51.00
08/11/2016	R207 On 03-August-17	8.40	Call	Bond Future	1585	2	1585	2	0.00
08/11/2016	R207 On 03-August-17	8.39	Call	Bond Future	1570	2	1570	2	0.00
08/11/2016	R207 On 03-August-17	8.41	Call	Bond Future	1599	2	1599	2	0.00
08/11/2016	R207 On 03-August-17	8.39	Put	Bond Future	554	1	554	1	0.00
08/11/2016	R207 On 03-August-17	8.41	Put	Bond Future	541	1	541	1	0.00
08/11/2016	R207 On 03-August-17	8.19	Put	Bond Future	702	1	702	1	0.00
08/11/2016	R207 On 03-August-17	8.40	Put	Bond Future	547	1	547	1	0.00
08/11/2016	R208 On 03-November-16			Bond Future	8.13	95.7160	8.1250	95.7160	0.00
08/11/2016	R208 On 02-February-17			Bond Future	8.13	97.5223	8.1333	97.5223	33,544.00
08/11/2016	R208 On 02-February-17	8.64	Call	Bond Future	1947	2	1947	2	0.00
08/11/2016	R208 On 02-February-17	8.63	Call	Bond Future	1921	2	1921	2	0.00
08/11/2016	R208 On 02-February-17	8.65	Call	Bond Future	1973	2	1973	2	0.00
08/11/2016	R208 On 02-February-17	8.65	Put	Bond Future	256	0	256	0	0.00
08/11/2016	R208 On 02-February-17	8.64	Put	Bond Future	263	0	263	0	0.00
08/11/2016	R208 On 02-February-17	8.63	Put	Bond Future	270	0	270	0	0.00
08/11/2016	R208 On 04-May-17			Bond Future	8.15	96.0253	8.1495	96.0253	0.00
08/11/2016	R208 On 04-May-17	8.37	Call	Bond Future	1566	2	1566	2	0.00
08/11/2016	R208 On 04-May-17	8.39	Call	Bond Future	1605	2	1605	2	0.00
08/11/2016	R208 On 04-May-17	8.38	Call	Bond Future	1586	2	1586	2	0.00
08/11/2016	R208 On 04-May-17	8.37	Put	Bond Future	866	1	866	1	0.00
08/11/2016	R208 On 04-May-17	8.39	Put	Bond Future	842	1	842	1	0.00
08/11/2016	R208 On 04-May-17	8.38	Put	Bond Future	854	1	854	1	0.00
08/11/2016	R208 On 03-August-17			Bond Future	8.14	97.9861	8.1390	97.9861	0.00
08/11/2016	R208 On 03-August-17	8.30	Call	Bond Future	1658	2	1658	2	0.00
08/11/2016	R208 On 03-August-17	8.32	Call	Bond Future	1692	2	1692	2	0.00
08/11/2016	R208 On 03-August-17	8.31	Call	Bond Future	1675	2	1675	2	0.00
08/11/2016	R208 On 03-August-17	8.31	Put	Bond Future	1160	1	1160	1	0.00
08/11/2016	R208 On 03-August-17	8.32	Put	Bond Future	1148	1	1148	1	0.00
08/11/2016	R208 On 03-August-17	8.30	Put	Bond Future	1173	1	1173	1	0.00
08/11/2016	R209 On 03-November-16			Bond Future	9.24	73.9119	9.2400	73.9119	0.00
08/11/2016	R209 On 02-February-17			Bond Future	9.27	75.2029	9.2702	75.2029	62,143.00
08/11/2016	R209 On 02-February-17	9.53	Call	Bond Future	3151	3	3151	3	0.00
08/11/2016	R209 On 02-February-17	9.55	Call	Bond Future	3237	3	3237	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
08/11/2016	R209 On 02-February-17	9.54	Call	Bond Future	3194	3	3194	3	0.00
08/11/2016	R209 On 02-February-17	9.53	Put	Bond Future	1355	1	1355	1	0.00
08/11/2016	R209 On 02-February-17	9.54	Put	Bond Future	1331	1	1331	1	0.00
08/11/2016	R209 On 02-February-17	9.55	Put	Bond Future	1306	1	1306	1	0.00
08/11/2016	R209 On 04-May-17			Bond Future	9.31	73.5218	9.3053	73.5218	0.00
08/11/2016	R209 On 04-May-17	9.46	Call	Bond Future	3649	4	3649	4	0.00
08/11/2016	R209 On 04-May-17	9.48	Call	Bond Future	3726	4	3726	4	0.00
08/11/2016	R209 On 04-May-17	9.47	Call	Bond Future	3688	4	3688	4	0.00
08/11/2016	R209 On 04-May-17	9.46	Put	Bond Future	2580	3	2580	3	0.00
08/11/2016	R209 On 04-May-17	9.47	Put	Bond Future	2550	3	2550	3	0.00
08/11/2016	R209 On 04-May-17	9.48	Put	Bond Future	2520	3	2520	3	0.00
08/11/2016	R209 On 03-August-17			Bond Future	9.33	75.0232	9.3316	75.0232	0.00
08/11/2016	R209 On 03-August-17	9.44	Call	Bond Future	4149	4	4149	4	0.00
08/11/2016	R209 On 03-August-17	9.43	Call	Bond Future	4113	4	4113	4	0.00
08/11/2016	R209 On 03-August-17	9.45	Call	Bond Future	4185	4	4185	4	0.00
08/11/2016	R209 On 03-August-17	9.45	Put	Bond Future	3370	3	3370	3	0.00
08/11/2016	R209 On 03-August-17	9.44	Put	Bond Future	3402	3	3402	3	0.00
08/11/2016	R209 On 03-August-17	9.43	Put	Bond Future	3434	4	3434	4	0.00
08/11/2016	R210 On 03-November-16			Bond Future	185.97	185.9699	185.9699	185.9699	0.00
08/11/2016	R210 On 02-February-17			Bond Future	189.38	189.4182	189.3839	189.4182	1,983.00
08/11/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R210 On 02-February-17	190.84	Put	Bond Future	1456	1	1456	1	0.00
08/11/2016	R210 On 02-February-17	190.86	Put	Bond Future	1476	1	1476	1	0.00
08/11/2016	R210 On 02-February-17	190.85	Put	Bond Future	1466	1	1466	1	0.00
08/11/2016	R210 On 04-May-17			Bond Future	190.78	190.8153	190.7809	190.8153	0.00
08/11/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R210 On 04-May-17	192.31	Put	Bond Future	1529	1	1529	1	0.00
08/11/2016	R210 On 04-May-17	192.33	Put	Bond Future	1549	2	1549	2	0.00
08/11/2016	R210 On 04-May-17	192.32	Put	Bond Future	1539	2	1539	2	0.00
08/11/2016	R210 On 03-August-17			Bond Future	194.68	194.7211	194.6800	194.7211	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
08/11/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R210 On 03-August-17	196.29	Put	Bond Future	1610	2	1610	2	0.00
08/11/2016	R210 On 03-August-17	196.30	Put	Bond Future	1620	2	1620	2	0.00
08/11/2016	R210 On 03-August-17	196.28	Put	Bond Future	1600	2	1600	2	0.00
08/11/2016	R211 On 03-November-16			Bond Future	141.40	141.4001	141.4001	141.4001	0.00
08/11/2016	R212 On 03-November-16			Bond Future	148.02	148.0181	148.0181	148.0181	0.00
08/11/2016	R212 On 02-February-17			Bond Future	148.64	148.6663	148.6387	148.6663	3,380.00
08/11/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R212 On 02-February-17	149.29	Put	Bond Future	651	1	651	1	0.00
08/11/2016	R212 On 02-February-17	149.28	Put	Bond Future	641	1	641	1	0.00
08/11/2016	R212 On 02-February-17	149.27	Put	Bond Future	631	1	631	1	0.00
08/11/2016	R212 On 04-May-17			Bond Future	151.55	151.5811	151.5532	151.5811	0.00
08/11/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R212 On 04-May-17	152.24	Put	Bond Future	687	1	687	1	0.00
08/11/2016	R212 On 04-May-17	152.25	Put	Bond Future	697	1	697	1	0.00
08/11/2016	R212 On 04-May-17	152.23	Put	Bond Future	677	1	677	1	0.00
08/11/2016	R212 On 03-August-17			Bond Future	152.62	152.6533	152.6202	152.6533	0.00
08/11/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
08/11/2016	R212 On 03-August-17	153.34	Put	Bond Future	720	1	720	1	0.00
08/11/2016	R212 On 03-August-17	153.35	Put	Bond Future	730	1	730	1	0.00
08/11/2016	R212 On 03-August-17	153.36	Put	Bond Future	740	1	740	1	0.00
08/11/2016	R213 On 03-November-16			Bond Future	9.10	84.6977	9.1000	84.6977	0.00
08/11/2016	R213 On 02-February-17			Bond Future	9.12	86.2297	9.1242	86.2297	51,569.00
08/11/2016	R213 On 02-February-17	9.40	Call	Bond Future	3125	3	3125	3	0.00
08/11/2016	R213 On 02-February-17	9.42	Call	Bond Future	3212	3	3212	3	0.00
08/11/2016	R213 On 02-February-17	9.41	Call	Bond Future	3169	3	3169	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
08/11/2016	R213 On 02-February-17	9.41	Put	Bond Future	1228	1	1228	1	0.00
08/11/2016	R213 On 02-February-17	9.42	Put	Bond Future	1205	1	1205	1	0.00
08/11/2016	R213 On 02-February-17	9.40	Put	Bond Future	1251	1	1251	1	0.00
08/11/2016	R213 On 04-May-17			Bond Future	9.16	84.3629	9.1591	84.3629	0.00
08/11/2016	R213 On 04-May-17	9.35	Call	Bond Future	3649	4	3649	4	0.00
08/11/2016	R213 On 04-May-17	9.36	Call	Bond Future	3688	4	3688	4	0.00
08/11/2016	R213 On 04-May-17	9.37	Call	Bond Future	3726	4	3726	4	0.00
08/11/2016	R213 On 04-May-17	9.36	Put	Bond Future	2332	2	2332	2	0.00
08/11/2016	R213 On 04-May-17	9.37	Put	Bond Future	2304	2	2304	2	0.00
08/11/2016	R213 On 04-May-17	9.35	Put	Bond Future	2360	2	2360	2	0.00
08/11/2016	R213 On 03-August-17			Bond Future	9.18	86.0854	9.1842	86.0854	0.00
08/11/2016	R213 On 03-August-17	9.33	Call	Bond Future	4157	4	4157	4	0.00
08/11/2016	R213 On 03-August-17	9.34	Call	Bond Future	4193	4	4193	4	0.00
08/11/2016	R213 On 03-August-17	9.35	Call	Bond Future	4230	4	4230	4	0.00
08/11/2016	R213 On 03-August-17	9.34	Put	Bond Future	3150	3	3150	3	0.00
08/11/2016	R213 On 03-August-17	9.35	Put	Bond Future	3120	3	3120	3	0.00
08/11/2016	R213 On 03-August-17	9.33	Put	Bond Future	3179	3	3179	3	0.00
08/11/2016	R214 On 03-November-16			Bond Future	9.32	74.2686	9.3200	74.2686	0.00
08/11/2016	R214 On 02-February-17			Bond Future	9.35	75.5617	9.3465	75.5617	34,384.00
08/11/2016	R214 On 02-February-17	9.67	Call	Bond Future	3596	3	3596	3	0.00
08/11/2016	R214 On 02-February-17	9.66	Call	Bond Future	3549	3	3549	3	0.00
08/11/2016	R214 On 02-February-17	9.68	Call	Bond Future	3643	3	3643	3	0.00
08/11/2016	R214 On 02-February-17	9.67	Put	Bond Future	1267	1	1267	1	0.00
08/11/2016	R214 On 02-February-17	9.66	Put	Bond Future	1291	1	1291	1	0.00
08/11/2016	R214 On 02-February-17	9.68	Put	Bond Future	1244	1	1244	1	0.00
08/11/2016	R214 On 04-May-17			Bond Future	9.38	73.7401	9.3803	73.7401	0.00
08/11/2016	R214 On 04-May-17	9.56	Call	Bond Future	3924	4	3924	4	0.00
08/11/2016	R214 On 04-May-17	9.58	Call	Bond Future	4005	4	4005	4	0.00
08/11/2016	R214 On 04-May-17	9.57	Call	Bond Future	3965	4	3965	4	0.00
08/11/2016	R214 On 04-May-17	9.56	Put	Bond Future	2623	3	2623	3	0.00
08/11/2016	R214 On 04-May-17	9.57	Put	Bond Future	2593	3	2593	3	0.00
08/11/2016	R214 On 04-May-17	9.58	Put	Bond Future	2562	3	2562	3	0.00
08/11/2016	R214 On 03-August-17			Bond Future	9.41	75.2457	9.4059	75.2457	0.00
08/11/2016	R214 On 03-August-17	9.51	Call	Bond Future	4380	4	4380	4	0.00

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08/11/2016	R214 On 03-August-17	9.52	Call	Bond Future	4418	4	4418	4	0.00
08/11/2016	R214 On 03-August-17	9.53	Call	Bond Future	4457	4	4457	4	0.00
08/11/2016	R214 On 03-August-17	9.52	Put	Bond Future	3593	4	3593	4	0.00
08/11/2016	R214 On 03-August-17	9.53	Put	Bond Future	3560	4	3560	4	0.00
08/11/2016	R214 On 03-August-17	9.51	Put	Bond Future	3626	4	3626	4	0.00
08/11/2016	R248 On 03-November-16			Bond Future	9.37	95.4036	9.3700	95.4036	0.00
08/11/2016	R248 On 02-February-17			Bond Future	9.40	97.0655	9.3979	97.0655	63,422.00
08/11/2016	R248 On 02-February-17	9.76	Call	Bond Future	4943	5	4943	5	0.00
08/11/2016	R248 On 02-February-17	9.78	Call	Bond Future	5063	5	5063	5	0.00
08/11/2016	R248 On 02-February-17	9.77	Call	Bond Future	5002	5	5002	5	0.00
08/11/2016	R248 On 02-February-17	9.77	Put	Bond Future	1598	2	1598	2	0.00
08/11/2016	R248 On 02-February-17	9.76	Put	Bond Future	1627	2	1627	2	0.00
08/11/2016	R248 On 02-February-17	9.78	Put	Bond Future	1570	2	1570	2	0.00
08/11/2016	R248 On 04-May-17			Bond Future	9.43	94.5224	9.4330	94.5224	0.00
08/11/2016	R248 On 04-May-17	9.67	Call	Bond Future	5493	5	5493	5	0.00
08/11/2016	R248 On 04-May-17	9.66	Call	Bond Future	5441	5	5441	5	0.00
08/11/2016	R248 On 04-May-17	9.65	Call	Bond Future	5389	5	5389	5	0.00
08/11/2016	R248 On 04-May-17	9.66	Put	Bond Future	3352	3	3352	3	0.00
08/11/2016	R248 On 04-May-17	9.65	Put	Bond Future	3390	4	3390	4	0.00
08/11/2016	R248 On 04-May-17	9.67	Put	Bond Future	3314	3	3314	3	0.00
08/11/2016	R248 On 03-August-17			Bond Future	9.46	96.4525	9.4600	96.4525	0.00
08/11/2016	R248 On 03-August-17	9.57	Call	Bond Future	5837	6	5837	6	0.00
08/11/2016	R248 On 03-August-17	9.58	Call	Bond Future	5886	6	5886	6	0.00
08/11/2016	R248 On 03-August-17	9.56	Call	Bond Future	5788	6	5788	6	0.00
08/11/2016	R248 On 03-August-17	9.57	Put	Bond Future	4821	5	4821	5	0.00
08/11/2016	R248 On 03-August-17	9.58	Put	Bond Future	4778	5	4778	5	0.00
08/11/2016	R248 On 03-August-17	9.56	Put	Bond Future	4863	5	4863	5	0.00