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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For March 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	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
08/03/2016	2025 On 05-May-16			Bond Future	123.56	123.5729	123.5647	123.5729	4,606.00
08/03/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
08/03/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
08/03/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
08/03/2016	2025 On 05-May-16	126.00	Put	Bond Future	2435	2	2435	2	0.00
08/03/2016	2025 On 05-May-16	125.99	Put	Bond Future	2425	2	2425	2	0.00
08/03/2016	2025 On 05-May-16	126.01	Put	Bond Future	2445	2	2445	2	0.00
08/03/2016	2025 On 04-August-16			Bond Future	124.66	124.6703	124.6619	124.6703	0.00
08/03/2016	2025 On 04-August-16	123.85	Call	Bond Future	812	1	812	1	0.00
08/03/2016	2025 On 04-August-16	123.86	Call	Bond Future	802	1	802	1	0.00
08/03/2016	2025 On 04-August-16	123.87	Call	Bond Future	792	1	792	1	0.00
08/03/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
08/03/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
08/03/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
08/03/2016	2030 On 05-May-16			Bond Future	9.73	89.3696	9.7277	89.3696	17,366.00
08/03/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
08/03/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
08/03/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
08/03/2016	2030 On 05-May-16	9.00	Put	Bond Future	5148	5	5148	5	0.00
08/03/2016	2030 On 05-May-16	8.99	Put	Bond Future	5222	5	5222	5	0.00
08/03/2016	2030 On 05-May-16	9.01	Put	Bond Future	5074	5	5074	5	0.00
08/03/2016	2030 On 04-August-16			Bond Future	9.80	87.0532	9.7984	87.0532	0.00
08/03/2016	2030 On 04-August-16	10.17	Call	Bond Future	2435	3	2435	3	0.00
08/03/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
08/03/2016	2032 On 05-May-16			Bond Future	9.87	88.1485	9.8669	88.1485	9,231.00
08/03/2016	2032 On 05-May-16	8.99	Call	Bond Future	352	0	352	0	0.00
08/03/2016	2032 On 05-May-16	9.01	Call	Bond Future	372	0	372	0	0.00
08/03/2016	2032 On 05-May-16	9.00	Call	Bond Future	362	0	362	0	0.00
08/03/2016	2032 On 05-May-16	8.99	Put	Bond Future	6998	7	6998	7	0.00
08/03/2016	2032 On 05-May-16	9.01	Put	Bond Future	6858	7	6858	7	0.00
08/03/2016	2032 On 05-May-16	9.00	Put	Bond Future	6928	7	6928	7	0.00
08/03/2016	2032 On 04-August-16			Bond Future	9.94	89.8174	9.9359	89.8174	0.00
08/03/2016	2032 On 04-August-16	8.99	Call	Bond Future	1099	1	1099	1	0.00
08/03/2016	2032 On 04-August-16	9.01	Call	Bond Future	1132	1	1132	1	0.00

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08/03/2016	2032 On 04-August-16	9.00	Call	Bond Future	1115	1	1115	1	0.00
08/03/2016	2032 On 04-August-16	9.00	Put	Bond Future	8131	8	8131	8	0.00
08/03/2016	2032 On 04-August-16	9.01	Put	Bond Future	8069	8	8069	8	0.00
08/03/2016	2032 On 04-August-16	8.99	Put	Bond Future	8194	8	8194	8	0.00
08/03/2016	2032 On 03-November-16			Bond Future	10.00	87.3784	9.9993	87.3784	0.00
08/03/2016	2032 On 03-November-16	10.28	Call	Bond Future	5476	6	5476	6	0.00
08/03/2016	2032 On 03-November-16	10.30	Call	Bond Future	5554	6	5554	6	0.00
08/03/2016	2032 On 03-November-16	10.29	Call	Bond Future	5515	6	5515	6	0.00
08/03/2016	2032 On 03-November-16	10.28	Put	Bond Future	3547	4	3547	4	0.00
08/03/2016	2032 On 03-November-16	10.29	Put	Bond Future	3518	3	3518	3	0.00
08/03/2016	2032 On 03-November-16	10.30	Put	Bond Future	3490	3	3490	3	0.00
08/03/2016	2033 On 05-May-16			Bond Future	103.01	103.0206	103.0139	103.0206	1,032.00
08/03/2016	2033 On 05-May-16	102.40	Call	Bond Future	614	1	614	1	0.00
08/03/2016	2033 On 05-May-16	102.41	Call	Bond Future	604	1	604	1	0.00
08/03/2016	2033 On 05-May-16	102.39	Call	Bond Future	624	1	624	1	0.00
08/03/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
08/03/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
08/03/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
08/03/2016	2037 On 05-May-16			Bond Future	9.99	89.5137	9.9915	89.5137	40,778.00
08/03/2016	2037 On 05-May-16	8.99	Call	Bond Future	280	0	280	0	0.00
08/03/2016	2037 On 05-May-16	9.01	Call	Bond Future	297	0	297	0	0.00
08/03/2016	2037 On 05-May-16	9.00	Call	Bond Future	289	0	289	0	0.00
08/03/2016	2037 On 05-May-16	9.00	Put	Bond Future	8580	8	8580	8	0.00
08/03/2016	2037 On 05-May-16	8.99	Put	Bond Future	8662	9	8662	9	0.00
08/03/2016	2037 On 05-May-16	9.01	Put	Bond Future	8499	8	8499	8	0.00
08/03/2016	2037 On 04-August-16			Bond Future	10.06	86.9496	10.0605	86.9496	0.00
08/03/2016	2037 On 04-August-16	9.26	Call	Bond Future	1528	2	1528	2	0.00
08/03/2016	2037 On 04-August-16	9.25	Call	Bond Future	1507	2	1507	2	0.00
08/03/2016	2037 On 04-August-16	9.24	Call	Bond Future	1486	2	1486	2	0.00
08/03/2016	2037 On 04-August-16	9.25	Put	Bond Future	8104	8	8104	8	0.00
08/03/2016	2037 On 04-August-16	9.24	Put	Bond Future	8169	8	8169	8	0.00
08/03/2016	2037 On 04-August-16	9.26	Put	Bond Future	8039	8	8039	8	0.00
08/03/2016	2037 On 03-November-16			Bond Future	10.12	88.6154	10.1191	88.6154	0.00
08/03/2016	2037 On 03-November-16	10.35	Call	Bond Future	5773	6	5773	6	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
08/03/2016	2037 On 03-November-16	10.37	Call	Bond Future	5855	6	5855	6	0.00
08/03/2016	2037 On 03-November-16	10.36	Call	Bond Future	5814	6	5814	6	0.00
08/03/2016	2037 On 03-November-16	10.36	Put	Bond Future	4015	4	4015	4	0.00
08/03/2016	2037 On 03-November-16	10.35	Put	Bond Future	4047	4	4047	4	0.00
08/03/2016	2037 On 03-November-16	10.37	Put	Bond Future	3983	4	3983	4	0.00
08/03/2016	2038 On 05-May-16			Bond Future	129.03	129.0399	129.0315	129.0399	17,007.00
08/03/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
08/03/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
08/03/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
08/03/2016	2038 On 05-May-16	130.99	Put	Bond Future	1959	2	1959	2	0.00
08/03/2016	2038 On 05-May-16	131.00	Put	Bond Future	1969	2	1969	2	0.00
08/03/2016	2038 On 05-May-16	131.01	Put	Bond Future	1979	2	1979	2	0.00
08/03/2016	2038 On 04-August-16			Bond Future	130.08	130.0845	130.0761	130.0845	0.00
08/03/2016	2038 On 04-August-16	129.31	Call	Bond Future	766	1	766	1	0.00
08/03/2016	2038 On 04-August-16	129.30	Call	Bond Future	776	1	776	1	0.00
08/03/2016	2038 On 04-August-16	129.32	Call	Bond Future	756	1	756	1	0.00
08/03/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
08/03/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
08/03/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
08/03/2016	2040 On 05-May-16			Bond Future	10.06	93.1675	10.0566	93.1675	1,812.00
08/03/2016	2040 On 05-May-16	9.51	Call	Bond Future	963	1	963	1	0.00
08/03/2016	2040 On 05-May-16	9.50	Call	Bond Future	942	1	942	1	0.00
08/03/2016	2040 On 05-May-16	9.49	Call	Bond Future	921	1	921	1	0.00
08/03/2016	2040 On 05-May-16	9.50	Put	Bond Future	5745	6	5745	6	0.00
08/03/2016	2040 On 05-May-16	9.49	Put	Bond Future	5814	6	5814	6	0.00
08/03/2016	2040 On 05-May-16	9.51	Put	Bond Future	5676	6	5676	6	0.00
08/03/2016	2040 On 04-August-16			Bond Future	10.13	90.4220	10.1260	90.4220	0.00
08/03/2016	2040 On 04-August-16	9.50	Call	Bond Future	2063	2	2063	2	0.00
08/03/2016	2040 On 04-August-16	9.51	Call	Bond Future	2090	2	2090	2	0.00
08/03/2016	2040 On 04-August-16	9.49	Call	Bond Future	2037	2	2037	2	0.00
08/03/2016	2040 On 04-August-16	9.51	Put	Bond Future	7359	7	7359	7	0.00
08/03/2016	2040 On 04-August-16	9.50	Put	Bond Future	7422	7	7422	7	0.00
08/03/2016	2040 On 04-August-16	9.49	Put	Bond Future	7485	7	7485	7	0.00
08/03/2016	2044 On 05-May-16			Bond Future	10.05	90.5022	10.0499	90.5022	20,223.00

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08/03/2016	2044 On 05-May-16	9.00	Call	Bond Future	257	0	257	0	0.00
08/03/2016	2044 On 05-May-16	9.01	Call	Bond Future	265	0	265	0	0.00
08/03/2016	2044 On 05-May-16	8.99	Call	Bond Future	250	0	250	0	0.00
08/03/2016	2044 On 05-May-16	9.01	Put	Bond Future	9714	10	9714	10	0.00
08/03/2016	2044 On 05-May-16	8.99	Put	Bond Future	9897	10	9897	10	0.00
08/03/2016	2044 On 05-May-16	9.00	Put	Bond Future	9805	10	9805	10	0.00
08/03/2016	2044 On 04-August-16			Bond Future	10.12	87.8316	10.1166	87.8316	0.00
08/03/2016	2044 On 04-August-16	9.51	Call	Bond Future	2128	2	2128	2	0.00
08/03/2016	2044 On 04-August-16	9.50	Call	Bond Future	2100	2	2100	2	0.00
08/03/2016	2044 On 04-August-16	9.49	Call	Bond Future	2073	2	2073	2	0.00
08/03/2016	2044 On 04-August-16	9.50	Put	Bond Future	7434	7	7434	7	0.00
08/03/2016	2044 On 04-August-16	9.51	Put	Bond Future	7370	7	7370	7	0.00
08/03/2016	2044 On 04-August-16	9.49	Put	Bond Future	7498	7	7498	7	0.00
08/03/2016	2044 On 03-November-16			Bond Future	10.17	89.5142	10.1733	89.5142	0.00
08/03/2016	2044 On 03-November-16	10.42	Call	Bond Future	6299	6	6299	6	0.00
08/03/2016	2044 On 03-November-16	10.43	Call	Bond Future	6343	6	6343	6	0.00
08/03/2016	2044 On 03-November-16	10.41	Call	Bond Future	6255	6	6255	6	0.00
08/03/2016	2044 On 03-November-16	10.43	Put	Bond Future	4298	4	4298	4	0.00
08/03/2016	2044 On 03-November-16	10.42	Put	Bond Future	4332	4	4332	4	0.00
08/03/2016	2044 On 03-November-16	10.41	Put	Bond Future	4367	4	4367	4	0.00
08/03/2016	2046 On 05-May-16			Bond Future	127.67	127.6812	127.6733	127.6812	12,766.00
08/03/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
08/03/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
08/03/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
08/03/2016	2046 On 05-May-16	129.99	Put	Bond Future	2317	2	2317	2	0.00
08/03/2016	2046 On 05-May-16	130.00	Put	Bond Future	2327	2	2327	2	0.00
08/03/2016	2046 On 05-May-16	130.01	Put	Bond Future	2337	2	2337	2	0.00
08/03/2016	2046 On 04-August-16			Bond Future	130.10	130.1091	130.1006	130.1091	0.00
08/03/2016	2046 On 04-August-16	129.00	Call	Bond Future	1101	1	1101	1	0.00
08/03/2016	2046 On 04-August-16	129.01	Call	Bond Future	1091	1	1091	1	0.00
08/03/2016	2046 On 04-August-16	129.02	Call	Bond Future	1081	1	1081	1	0.00
08/03/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
08/03/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
08/03/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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08/03/2016	2050 On 05-May-16			Bond Future	135.97	135.9828	135.9745	135.9828	14,916.00
08/03/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
08/03/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
08/03/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
08/03/2016	2050 On 05-May-16	138.00	Put	Bond Future	2026	2	2026	2	0.00
08/03/2016	2050 On 05-May-16	138.01	Put	Bond Future	2036	2	2036	2	0.00
08/03/2016	2050 On 05-May-16	137.99	Put	Bond Future	2016	2	2016	2	0.00
08/03/2016	2050 On 04-August-16			Bond Future	136.99	136.9995	136.9908	136.9995	0.00
08/03/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
08/03/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
08/03/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
08/03/2016	2050 On 04-August-16	139.14	Put	Bond Future	2149	2	2149	2	0.00
08/03/2016	2050 On 04-August-16	139.13	Put	Bond Future	2139	2	2139	2	0.00
08/03/2016	2050 On 04-August-16	139.12	Put	Bond Future	2129	2	2129	2	0.00
08/03/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	AL37 On 05-May-16			Index Future	469.04	469.1470	469.0440	469.1470	2.00
08/03/2016	AL37 On 04-August-16			Index Future	477.83	477.9320	477.8270	477.9320	0.00
08/03/2016	AL7T On 05-May-16			Index Future	539.81	540.1320	539.8140	540.1320	0.00
08/03/2016	AL7T On 04-August-16			Index Future	549.92	550.2470	549.9220	550.2470	0.00
08/03/2016	ALBI On 05-May-16			Index Future	489.40	489.9560	489.3950	489.9560	510.00
08/03/2016	ALBI On 04-August-16			Index Future	498.56	499.1310	498.5590	499.1310	139.00
08/03/2016	ALBI On 03-November-16			Index Future	508.20	508.7880	508.1990	508.7880	0.00
08/03/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/03/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/03/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	EL28 On 05-May-16			Bond Future	126.83	126.8402	126.8332	126.8402	0.00
08/03/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
08/03/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
08/03/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
08/03/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2177	2	2177	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
08/03/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2167	2	2167	2	0.00
08/03/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2157	2	2157	2	0.00
08/03/2016	EL28 On 04-August-16			Bond Future	129.24	129.2519	129.2447	129.2519	0.00
08/03/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2385	2	2385	2	0.00
08/03/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2375	2	2375	2	0.00
08/03/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2365	2	2365	2	0.00
08/03/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
08/03/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
08/03/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
08/03/2016	ES33 On 05-May-16			Bond Future	10.84	75.3768	10.8380	75.3768	8,776.00
08/03/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
08/03/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
08/03/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
08/03/2016	ES33 On 05-May-16	9.99	Put	Bond Future	5534	5	5534	5	0.00
08/03/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5465	5	5465	5	0.00
08/03/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5396	5	5396	5	0.00
08/03/2016	ES33 On 04-August-16			Bond Future	10.93	76.8038	10.9340	76.8038	0.00
08/03/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
08/03/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
08/03/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
08/03/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4414	4	4414	4	0.00
08/03/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4281	4	4281	4	0.00
08/03/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4347	4	4347	4	0.00
08/03/2016	ES33 On 03-November-16			Bond Future	11.03	74.4817	11.0265	74.4817	0.00
08/03/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1670	2	1670	2	0.00
08/03/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1554	2	1554	2	0.00
08/03/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1612	2	1612	2	0.00
08/03/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
08/03/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
08/03/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
08/03/2016	ES42 On 05-May-16			Bond Future	10.98	79.3348	10.9848	79.3348	7,250.00
08/03/2016	GOVI On 05-May-16			GOVI	488.54	489.0370	488.5360	489.0370	477.00
08/03/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
08/03/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
08/03/2016	GOVI On 05-May-16	517.99	Put	GOVI	294540	29	294540	29	0.00
08/03/2016	GOVI On 05-May-16	518.00	Put	GOVI	294640	29	294640	29	0.00
08/03/2016	GOVI On 05-May-16	518.01	Put	GOVI	294740	29	294740	29	0.00
08/03/2016	GOVI On 04-August-16			GOVI	497.68	498.1950	497.6840	498.1950	26.00
08/03/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
08/03/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
08/03/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
08/03/2016	GOVI On 04-August-16	521.01	Put	GOVI	233260	23	233260	23	0.00
08/03/2016	GOVI On 04-August-16	520.99	Put	GOVI	233060	23	233060	23	0.00
08/03/2016	GOVI On 04-August-16	521.00	Put	GOVI	233160	23	233160	23	0.00
08/03/2016	GOVI On 03-November-16			GOVI	507.31	507.8340	507.3070	507.8340	0.00
08/03/2016	GOVI On 03-November-16	476.11	Call	GOVI	311970	32	311970	32	0.00
08/03/2016	GOVI On 03-November-16	476.12	Call	GOVI	311870	32	311870	32	0.00
08/03/2016	GOVI On 03-November-16	476.13	Call	GOVI	311770	32	311770	32	0.00
08/03/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
08/03/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
08/03/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
08/03/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/03/2016	IGOV On 05-May-16			Index Future	237.13	237.2440	237.1290	237.2440	975.00
08/03/2016	IGOV On 04-August-16			Index Future	241.59	241.7070	241.5890	241.7070	81.00
08/03/2016	IGOV On 03-November-16			Index Future	246.28	246.4020	246.2780	246.4020	0.00
08/03/2016	ILBI On 05-May-16			Index Future	643.07	643.3870	643.0740	643.3870	0.00
08/03/2016	ILBI On 04-August-16			Index Future	655.01	655.3270	655.0070	655.3270	157.00
08/03/2016	IS01 On 19-December-16			Interest Rate Swap	100.20	100.2196	100.2036	100.2196	0.00
08/03/2016	IS01 On 16-March-17			Interest Rate Swap	100.28	100.2941	100.2764	100.2941	0.00
08/03/2016	IS01 On 15-June-17			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	IS02 On 18-December-17			Interest Rate Swap	100.77	100.7995	100.7654	100.7995	0.00
08/03/2016	IS02 On 16-March-18			Interest Rate Swap	100.26	100.3123	100.2643	100.3123	0.00
08/03/2016	IS02 On 15-June-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	IS05 On 17-December-20			Interest Rate Swap	101.33	101.3748	101.3267	101.3748	0.00
08/03/2016	IS05 On 16-March-21			Interest Rate Swap	100.87	100.9190	100.8653	100.9190	0.00
08/03/2016	IS05 On 15-June-21			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	IS10 On 17-December-25			Interest Rate Swap	103.52	103.5691	103.5193	103.5691	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
08/03/2016	IS10 On 16-March-26			Interest Rate Swap	100.77	100.8154	100.7714	100.8154	0.00
08/03/2016	IS10 On 15-June-26			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
08/03/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/03/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/03/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/03/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/03/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.08	92.8800	7.0800	92.8800	0.00
08/03/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.24	92.7200	7.2400	92.7200	0.00
08/03/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.32	92.6100	7.3200	92.6100	0.00
08/03/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.45	92.5100	7.4500	92.5100	0.00
08/03/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.53	92.3900	7.5300	92.3900	0.00
08/03/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.63	92.3300	7.6300	92.3300	0.00
08/03/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.70	92.2200	7.7000	92.2200	0.00
08/03/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.95	91.9800	7.9500	91.9800	0.00
08/03/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.09	91.8400	8.0900	91.8400	0.00
08/03/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.24	91.6900	8.2400	91.6900	0.00
08/03/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.35	91.5800	8.3500	91.5800	0.00
08/03/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.43	91.4900	8.4300	91.4900	0.00
08/03/2016	R023 On 05-May-16			Bond Future	9.21	94.2396	9.2111	94.2396	8,731.00
08/03/2016	R023 On 05-May-16	8.25	Call	Bond Future	138	0	138	0	0.00
08/03/2016	R023 On 05-May-16	8.26	Call	Bond Future	142	0	142	0	0.00
08/03/2016	R023 On 05-May-16	8.24	Call	Bond Future	133	0	133	0	0.00
08/03/2016	R023 On 05-May-16	8.25	Put	Bond Future	4844	5	4844	5	0.00
08/03/2016	R023 On 05-May-16	8.26	Put	Bond Future	4798	5	4798	5	0.00
08/03/2016	R023 On 05-May-16	8.24	Put	Bond Future	4890	5	4890	5	0.00
08/03/2016	R023 On 04-August-16			Bond Future	9.29	96.0236	9.2870	96.0236	0.00
08/03/2016	R023 On 04-August-16	8.24	Call	Bond Future	487	0	487	0	0.00
08/03/2016	R023 On 04-August-16	8.25	Call	Bond Future	496	1	496	1	0.00
08/03/2016	R023 On 04-August-16	8.26	Call	Bond Future	504	1	504	1	0.00
08/03/2016	R023 On 04-August-16	8.25	Put	Bond Future	5427	5	5427	5	0.00
08/03/2016	R023 On 04-August-16	8.26	Put	Bond Future	5386	5	5386	5	0.00
08/03/2016	R023 On 04-August-16	8.24	Put	Bond Future	5467	5	5467	5	0.00
08/03/2016	R023 On 03-November-16			Bond Future	9.36	93.9310	9.3611	93.9310	0.00
08/03/2016	R023 On 03-November-16	9.73	Call	Bond Future	3553	4	3553	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
08/03/2016	R023 On 03-November-16	9.74	Call	Bond Future	3579	4	3579	4	0.00
08/03/2016	R023 On 03-November-16	9.75	Call	Bond Future	3606	4	3606	4	0.00
08/03/2016	R023 On 03-November-16	9.74	Put	Bond Future	1907	2	1907	2	0.00
08/03/2016	R023 On 03-November-16	9.75	Put	Bond Future	1890	2	1890	2	0.00
08/03/2016	R023 On 03-November-16	9.73	Put	Bond Future	1924	2	1924	2	0.00
08/03/2016	R035 On 05-May-16			Bond Future	9.95	92.7991	9.9490	92.7991	4,019.00
08/03/2016	R035 On 05-May-16	10.35	Call	Bond Future	3059	3	3059	3	0.00
08/03/2016	R035 On 05-May-16	10.37	Call	Bond Future	3207	3	3207	3	0.00
08/03/2016	R035 On 05-May-16	10.36	Call	Bond Future	3133	3	3133	3	0.00
08/03/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
08/03/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
08/03/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
08/03/2016	R035 On 04-August-16			Bond Future	10.01	94.5559	10.0147	94.5559	0.00
08/03/2016	R035 On 04-August-16	10.37	Call	Bond Future	2684	3	2684	3	0.00
08/03/2016	R035 On 04-August-16	10.36	Call	Bond Future	2611	3	2611	3	0.00
08/03/2016	R035 On 04-August-16	10.35	Call	Bond Future	2537	3	2537	3	0.00
08/03/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
08/03/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
08/03/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
08/03/2016	R186 On 05-May-16			Bond Future	9.34	111.8183	9.3369	111.8183	55,847.00
08/03/2016	R186 On 05-May-16	8.34	Call	Bond Future	195	0	195	0	0.00
08/03/2016	R186 On 05-May-16	9.25	Call	Bond Future	1790	2	1790	2	180.00
08/03/2016	R186 On 05-May-16	9.89	Call	Bond Future	4511	5	4511	5	0.00
08/03/2016	R186 On 05-May-16	8.35	Call	Bond Future	201	0	201	0	0.00
08/03/2016	R186 On 05-May-16	8.33	Call	Bond Future	189	0	189	0	0.00
08/03/2016	R186 On 05-May-16	9.96	Call	Bond Future	4873	5	4873	5	0.00
08/03/2016	R186 On 05-May-16	9.86	Call	Bond Future	4358	4	4358	4	0.00
08/03/2016	R186 On 05-May-16	8.75	Call	Bond Future	621	1	621	1	180.00
08/03/2016	R186 On 05-May-16	7.56	Call	Bond Future	10	0	10	0	0.00
08/03/2016	R186 On 05-May-16	8.85	Call	Bond Future	790	1	790	1	0.00
08/03/2016	R186 On 05-May-16	8.33	Put	Bond Future	7559	8	7559	8	0.00
08/03/2016	R186 On 05-May-16	9.89	Put	Bond Future	735	1	735	1	180.00
08/03/2016	R186 On 05-May-16	9.96	Put	Bond Future	633	1	633	1	5,000.00
08/03/2016	R186 On 05-May-16	9.86	Put	Bond Future	783	1	783	1	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2016	R186 On 05-May-16	7.56	Put	Bond Future	13484	13	13484	13	0.00
08/03/2016	R186 On 05-May-16	8.35	Put	Bond Future	7419	7	7419	7	0.00
08/03/2016	R186 On 05-May-16	8.34	Put	Bond Future	7489	7	7489	7	0.00
08/03/2016	R186 On 05-May-16	8.85	Put	Bond Future	4271	4	4271	4	5,350.00
08/03/2016	R186 On 05-May-16	8.75	Put	Bond Future	4836	5	4836	5	1,900.00
08/03/2016	R186 On 05-May-16	9.25	Put	Bond Future	2401	2	2401	2	0.00
08/03/2016	R186 On 04-August-16			Bond Future	9.40	108.6313	9.4047	108.6313	0.00
08/03/2016	R186 On 04-August-16	8.51	Call	Bond Future	1003	1	1003	1	0.00
08/03/2016	R186 On 04-August-16	8.49	Call	Bond Future	972	1	972	1	0.00
08/03/2016	R186 On 04-August-16	8.50	Call	Bond Future	987	1	987	1	0.00
08/03/2016	R186 On 04-August-16	8.49	Put	Bond Future	7494	7	7494	7	0.00
08/03/2016	R186 On 04-August-16	8.50	Put	Bond Future	7436	7	7436	7	0.00
08/03/2016	R186 On 04-August-16	8.51	Put	Bond Future	7377	7	7377	7	0.00
08/03/2016	R197 On 05-May-16			Bond Future	294.69	294.7095	294.6893	294.7095	2,289.00
08/03/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
08/03/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
08/03/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
08/03/2016	R197 On 05-May-16	300.00	Put	Bond Future	5311	5	5311	5	0.00
08/03/2016	R197 On 05-May-16	300.01	Put	Bond Future	5321	5	5321	5	0.00
08/03/2016	R197 On 05-May-16	299.99	Put	Bond Future	5301	5	5301	5	0.00
08/03/2016	R197 On 04-August-16			Bond Future	293.80	293.8168	293.7960	293.8168	0.00
08/03/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
08/03/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
08/03/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
08/03/2016	R197 On 04-August-16	293.96	Put	Bond Future	164	0	164	0	0.00
08/03/2016	R197 On 04-August-16	293.97	Put	Bond Future	174	0	174	0	0.00
08/03/2016	R197 On 04-August-16	293.98	Put	Bond Future	184	0	184	0	0.00
08/03/2016	R202 On 05-May-16			Bond Future	240.29	240.8035	240.2948	240.8035	43,261.00
08/03/2016	R202 On 05-May-16	246.99	Call	Bond Future	1271	1	1271	1	0.00
08/03/2016	R202 On 05-May-16	247.01	Call	Bond Future	1266	1	1266	1	0.00
08/03/2016	R202 On 05-May-16	247.00	Call	Bond Future	1268	1	1268	1	0.00
08/03/2016	R202 On 05-May-16	247.00	Put	Bond Future	7974	8	7974	8	0.00
08/03/2016	R202 On 05-May-16	247.01	Put	Bond Future	7981	8	7981	8	0.00
08/03/2016	R202 On 05-May-16	246.99	Put	Bond Future	7966	8	7966	8	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
08/03/2016	R202 On 04-August-16			Bond Future	241.41	241.9317	241.4130	241.9317	0.00
08/03/2016	R202 On 04-August-16	243.26	Call	Bond Future	4629	5	4629	5	0.00
08/03/2016	R202 On 04-August-16	243.25	Call	Bond Future	4633	5	4633	5	0.00
08/03/2016	R202 On 04-August-16	243.24	Call	Bond Future	4637	5	4637	5	0.00
08/03/2016	R202 On 04-August-16	243.25	Put	Bond Future	6470	6	6470	6	0.00
08/03/2016	R202 On 04-August-16	243.24	Put	Bond Future	6464	6	6464	6	0.00
08/03/2016	R202 On 04-August-16	243.26	Put	Bond Future	6476	6	6476	6	0.00
08/03/2016	R203 On 05-May-16			Bond Future	8.30	101.1873	8.2997	101.1873	54,114.00
08/03/2016	R203 On 05-May-16	7.26	Call	Bond Future	15	0	15	0	0.00
08/03/2016	R203 On 05-May-16	7.24	Call	Bond Future	14	0	14	0	0.00
08/03/2016	R203 On 05-May-16	7.25	Call	Bond Future	15	0	15	0	0.00
08/03/2016	R203 On 05-May-16	7.24	Put	Bond Future	1354	1	1354	1	0.00
08/03/2016	R203 On 05-May-16	7.26	Put	Bond Future	1329	1	1329	1	0.00
08/03/2016	R203 On 05-May-16	7.25	Put	Bond Future	1341	1	1341	1	0.00
08/03/2016	R203 On 04-August-16			Bond Future	8.46	103.1029	8.4579	103.1029	0.00
08/03/2016	R203 On 04-August-16	7.24	Call	Bond Future	52	0	52	0	0.00
08/03/2016	R203 On 04-August-16	7.26	Call	Bond Future	54	0	54	0	0.00
08/03/2016	R203 On 04-August-16	7.25	Call	Bond Future	53	0	53	0	0.00
08/03/2016	R203 On 04-August-16	7.25	Put	Bond Future	1306	1	1306	1	0.00
08/03/2016	R203 On 04-August-16	7.26	Put	Bond Future	1296	1	1296	1	0.00
08/03/2016	R203 On 04-August-16	7.24	Put	Bond Future	1315	1	1315	1	0.00
08/03/2016	R203 On 03-November-16			Bond Future	8.65	100.9052	8.6491	100.9052	0.00
08/03/2016	R203 On 03-November-16	8.84	Call	Bond Future	530	1	530	1	0.00
08/03/2016	R203 On 03-November-16	8.86	Call	Bond Future	539	1	539	1	0.00
08/03/2016	R203 On 03-November-16	8.85	Call	Bond Future	535	1	535	1	0.00
08/03/2016	R203 On 03-November-16	8.84	Put	Bond Future	377	0	377	0	0.00
08/03/2016	R203 On 03-November-16	8.86	Put	Bond Future	370	0	370	0	0.00
08/03/2016	R203 On 03-November-16	8.85	Put	Bond Future	373	0	373	0	0.00
08/03/2016	R204 On 05-May-16			Bond Future	8.68	101.5208	8.6775	101.5208	33,129.00
08/03/2016	R204 On 05-May-16	7.76	Call	Bond Future	55	0	55	0	0.00
08/03/2016	R204 On 05-May-16	7.75	Call	Bond Future	53	0	53	0	0.00
08/03/2016	R204 On 05-May-16	7.74	Call	Bond Future	51	0	51	0	0.00
08/03/2016	R204 On 05-May-16	7.75	Put	Bond Future	2191	2	2191	2	0.00
08/03/2016	R204 On 05-May-16	7.76	Put	Bond Future	2169	2	2169	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
08/03/2016	R204 On 05-May-16	7.74	Put	Bond Future	2212	2	2212	2	0.00
08/03/2016	R204 On 04-August-16			Bond Future	8.80	99.4017	8.8045	99.4017	0.00
08/03/2016	R204 On 04-August-16	7.74	Call	Bond Future	167	0	167	0	0.00
08/03/2016	R204 On 04-August-16	7.75	Call	Bond Future	171	0	171	0	0.00
08/03/2016	R204 On 04-August-16	7.76	Call	Bond Future	174	0	174	0	0.00
08/03/2016	R204 On 04-August-16	7.75	Put	Bond Future	2387	2	2387	2	0.00
08/03/2016	R204 On 04-August-16	7.76	Put	Bond Future	2369	2	2369	2	0.00
08/03/2016	R204 On 04-August-16	7.74	Put	Bond Future	2404	2	2404	2	0.00
08/03/2016	R204 On 03-November-16			Bond Future	8.92	101.3055	8.9249	101.3055	0.00
08/03/2016	R204 On 03-November-16	9.21	Call	Bond Future	1353	1	1353	1	0.00
08/03/2016	R204 On 03-November-16	9.23	Call	Bond Future	1376	1	1376	1	0.00
08/03/2016	R204 On 03-November-16	9.22	Call	Bond Future	1364	1	1364	1	0.00
08/03/2016	R204 On 03-November-16	9.22	Put	Bond Future	814	1	814	1	0.00
08/03/2016	R204 On 03-November-16	9.21	Put	Bond Future	821	1	821	1	0.00
08/03/2016	R204 On 03-November-16	9.23	Put	Bond Future	807	1	807	1	0.00
08/03/2016	R207 On 05-May-16			Bond Future	8.90	97.2213	8.9047	97.2213	42,093.00
08/03/2016	R207 On 05-May-16	7.56	Call	Bond Future	16	0	16	0	43.00
08/03/2016	R207 On 05-May-16	7.85	Call	Bond Future	50	0	50	0	0.00
08/03/2016	R207 On 05-May-16	7.86	Call	Bond Future	52	0	52	0	0.00
08/03/2016	R207 On 05-May-16	7.84	Call	Bond Future	48	0	48	0	0.00
08/03/2016	R207 On 05-May-16	7.85	Put	Bond Future	3264	3	3264	3	0.00
08/03/2016	R207 On 05-May-16	7.86	Put	Bond Future	3235	3	3235	3	0.00
08/03/2016	R207 On 05-May-16	7.84	Put	Bond Future	3293	3	3293	3	0.00
08/03/2016	R207 On 05-May-16	7.56	Put	Bond Future	4137	4	4137	4	0.00
08/03/2016	R207 On 04-August-16			Bond Future	9.02	95.4174	9.0166	95.4174	0.00
08/03/2016	R207 On 04-August-16	8.00	Call	Bond Future	267	0	267	0	0.00
08/03/2016	R207 On 04-August-16	7.99	Call	Bond Future	262	0	262	0	0.00
08/03/2016	R207 On 04-August-16	8.01	Call	Bond Future	272	0	272	0	0.00
08/03/2016	R207 On 04-August-16	7.99	Put	Bond Future	3195	3	3195	3	0.00
08/03/2016	R207 On 04-August-16	8.01	Put	Bond Future	3147	3	3147	3	0.00
08/03/2016	R207 On 04-August-16	8.00	Put	Bond Future	3171	3	3171	3	0.00
08/03/2016	R208 On 05-May-16			Bond Future	9.04	91.8392	9.0421	91.8392	45,179.00
08/03/2016	R208 On 05-May-16	7.99	Call	Bond Future	70	0	70	0	0.00
08/03/2016	R208 On 05-May-16	8.01	Call	Bond Future	75	0	75	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
08/03/2016	R208 On 05-May-16	8.00	Call	Bond Future	72	0	72	0	0.00
08/03/2016	R208 On 05-May-16	8.00	Put	Bond Future	3996	4	3996	4	0.00
08/03/2016	R208 On 05-May-16	8.01	Put	Bond Future	3960	4	3960	4	0.00
08/03/2016	R208 On 05-May-16	7.99	Put	Bond Future	4033	4	4033	4	0.00
08/03/2016	R208 On 04-August-16			Bond Future	9.13	93.5779	9.1347	93.5779	0.00
08/03/2016	R208 On 04-August-16	7.99	Call	Bond Future	278	0	278	0	0.00
08/03/2016	R208 On 04-August-16	8.00	Call	Bond Future	284	0	284	0	0.00
08/03/2016	R208 On 04-August-16	8.01	Call	Bond Future	289	0	289	0	0.00
08/03/2016	R208 On 04-August-16	7.99	Put	Bond Future	4408	4	4408	4	0.00
08/03/2016	R208 On 04-August-16	8.00	Put	Bond Future	4376	4	4376	4	0.00
08/03/2016	R208 On 04-August-16	8.01	Put	Bond Future	4344	4	4344	4	0.00
08/03/2016	R208 On 03-November-16			Bond Future	9.22	91.9670	9.2203	91.9670	0.00
08/03/2016	R208 On 03-November-16	9.57	Call	Bond Future	2591	3	2591	3	0.00
08/03/2016	R208 On 03-November-16	9.59	Call	Bond Future	2631	3	2631	3	0.00
08/03/2016	R208 On 03-November-16	9.58	Call	Bond Future	2610	3	2610	3	0.00
08/03/2016	R208 On 03-November-16	9.57	Put	Bond Future	1426	1	1426	1	0.00
08/03/2016	R208 On 03-November-16	9.58	Put	Bond Future	1413	1	1413	1	0.00
08/03/2016	R208 On 03-November-16	9.59	Put	Bond Future	1400	1	1400	1	0.00
08/03/2016	R209 On 05-May-16			Bond Future	9.88	69.4456	9.8812	69.4456	33,956.00
08/03/2016	R209 On 05-May-16	9.00	Call	Bond Future	314	0	314	0	6,700.00
08/03/2016	R209 On 05-May-16	8.25	Call	Bond Future	25	0	25	0	6,700.00
08/03/2016	R209 On 05-May-16	8.99	Call	Bond Future	305	0	305	0	0.00
08/03/2016	R209 On 05-May-16	9.01	Call	Bond Future	323	0	323	0	0.00
08/03/2016	R209 On 05-May-16	9.01	Put	Bond Future	6351	6	6351	6	0.00
08/03/2016	R209 On 05-May-16	9.00	Put	Bond Future	6416	6	6416	6	0.00
08/03/2016	R209 On 05-May-16	8.25	Put	Bond Future	11992	12	11992	12	0.00
08/03/2016	R209 On 05-May-16	8.99	Put	Bond Future	6481	6	6481	6	0.00
08/03/2016	R209 On 04-August-16			Bond Future	9.94	70.7602	9.9415	70.7602	0.00
08/03/2016	R209 On 04-August-16	10.60	Call	Bond Future	5638	6	5638	6	5,760.00
08/03/2016	R209 On 04-August-16	9.24	Call	Bond Future	1419	1	1419	1	0.00
08/03/2016	R209 On 04-August-16	9.26	Call	Bond Future	1458	2	1458	2	0.00
08/03/2016	R209 On 04-August-16	9.25	Call	Bond Future	1438	1	1438	1	0.00
08/03/2016	R209 On 04-August-16	9.60	Call	Bond Future	2231	2	2231	2	5,760.00
08/03/2016	R209 On 04-August-16	9.26	Put	Bond Future	6056	6	6056	6	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
08/03/2016	R209 On 04-August-16	10.60	Put	Bond Future	1606	2	1606	2	0.00
08/03/2016	R209 On 04-August-16	9.24	Put	Bond Future	6159	6	6159	6	0.00
08/03/2016	R209 On 04-August-16	9.25	Put	Bond Future	6108	6	6108	6	0.00
08/03/2016	R209 On 04-August-16	9.60	Put	Bond Future	4478	4	4478	4	0.00
08/03/2016	R209 On 03-November-16			Bond Future	10.00	68.9646	9.9965	68.9646	0.00
08/03/2016	R209 On 03-November-16	10.24	Call	Bond Future	4852	5	4852	5	0.00
08/03/2016	R209 On 03-November-16	10.26	Call	Bond Future	4921	5	4921	5	0.00
08/03/2016	R209 On 03-November-16	10.25	Call	Bond Future	4886	5	4886	5	0.00
08/03/2016	R209 On 03-November-16	10.25	Put	Bond Future	3304	3	3304	3	0.00
08/03/2016	R209 On 03-November-16	10.26	Put	Bond Future	3277	3	3277	3	0.00
08/03/2016	R209 On 03-November-16	10.24	Put	Bond Future	3331	3	3331	3	0.00
08/03/2016	R210 On 05-May-16			Bond Future	181.33	181.3375	181.3252	181.3375	1,554.00
08/03/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
08/03/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
08/03/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
08/03/2016	R210 On 05-May-16	185.00	Put	Bond Future	3675	4	3675	4	0.00
08/03/2016	R210 On 05-May-16	185.01	Put	Bond Future	3685	4	3685	4	0.00
08/03/2016	R210 On 05-May-16	184.99	Put	Bond Future	3665	4	3665	4	0.00
08/03/2016	R210 On 04-August-16			Bond Future	184.77	184.7854	184.7727	184.7854	0.00
08/03/2016	R210 On 04-August-16	181.51	Call	Bond Future	3263	3	3263	3	0.00
08/03/2016	R210 On 04-August-16	181.50	Call	Bond Future	3273	3	3273	3	0.00
08/03/2016	R210 On 04-August-16	181.52	Call	Bond Future	3253	3	3253	3	0.00
08/03/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
08/03/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
08/03/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
08/03/2016	R211 On 05-May-16			Bond Future	137.51	137.5111	137.5111	137.5111	62.00
08/03/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
08/03/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
08/03/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
08/03/2016	R211 On 05-May-16	138.99	Put	Bond Future	1479	1	1479	1	0.00
08/03/2016	R211 On 05-May-16	139.00	Put	Bond Future	1489	1	1489	1	0.00
08/03/2016	R211 On 05-May-16	139.01	Put	Bond Future	1499	1	1499	1	0.00
08/03/2016	R211 On 04-August-16			Bond Future	138.39	138.3875	138.3873	138.3875	0.00
08/03/2016	R211 On 04-August-16	137.09	Call	Bond Future	1297	1	1297	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
08/03/2016	R211 On 04-August-16	137.07	Call	Bond Future	1317	1	1317	1	0.00
08/03/2016	R211 On 04-August-16	137.08	Call	Bond Future	1307	1	1307	1	0.00
08/03/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
08/03/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
08/03/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
08/03/2016	R212 On 05-May-16			Bond Future	143.22	143.2278	143.2178	143.2278	3,833.00
08/03/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
08/03/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
08/03/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
08/03/2016	R212 On 05-May-16	145.00	Put	Bond Future	1782	2	1782	2	0.00
08/03/2016	R212 On 05-May-16	145.01	Put	Bond Future	1792	2	1792	2	0.00
08/03/2016	R212 On 05-May-16	144.99	Put	Bond Future	1772	2	1772	2	0.00
08/03/2016	R212 On 04-August-16			Bond Future	144.03	144.0433	144.0330	144.0433	0.00
08/03/2016	R212 On 04-August-16	142.44	Call	Bond Future	1593	2	1593	2	0.00
08/03/2016	R212 On 04-August-16	142.43	Call	Bond Future	1603	2	1603	2	0.00
08/03/2016	R212 On 04-August-16	142.42	Call	Bond Future	1613	2	1613	2	0.00
08/03/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
08/03/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
08/03/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
08/03/2016	R213 On 05-May-16			Bond Future	9.76	80.0767	9.7621	80.0767	48,117.00
08/03/2016	R213 On 05-May-16	8.74	Call	Bond Future	205	0	205	0	0.00
08/03/2016	R213 On 05-May-16	8.76	Call	Bond Future	218	0	218	0	0.00
08/03/2016	R213 On 05-May-16	8.75	Call	Bond Future	212	0	212	0	0.00
08/03/2016	R213 On 05-May-16	8.75	Put	Bond Future	7236	7	7236	7	0.00
08/03/2016	R213 On 05-May-16	8.74	Put	Bond Future	7304	7	7304	7	0.00
08/03/2016	R213 On 05-May-16	8.76	Put	Bond Future	7169	7	7169	7	0.00
08/03/2016	R213 On 04-August-16			Bond Future	9.82	81.5927	9.8246	81.5927	0.00
08/03/2016	R213 On 04-August-16	9.01	Call	Bond Future	1176	1	1176	1	0.00
08/03/2016	R213 On 04-August-16	8.99	Call	Bond Future	1142	1	1142	1	0.00
08/03/2016	R213 On 04-August-16	9.00	Call	Bond Future	1159	1	1159	1	0.00
08/03/2016	R213 On 04-August-16	8.99	Put	Bond Future	6794	7	6794	7	0.00
08/03/2016	R213 On 04-August-16	9.01	Put	Bond Future	6686	7	6686	7	0.00
08/03/2016	R213 On 04-August-16	9.00	Put	Bond Future	6740	7	6740	7	0.00
08/03/2016	R213 On 03-November-16			Bond Future	9.88	79.6041	9.8846	79.6041	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
08/03/2016	R213 On 03-November-16	10.20	Call	Bond Future	5052	5	5052	5	0.00
08/03/2016	R213 On 03-November-16	10.19	Call	Bond Future	5016	5	5016	5	0.00
08/03/2016	R213 On 03-November-16	10.18	Call	Bond Future	4981	5	4981	5	0.00
08/03/2016	R213 On 03-November-16	10.19	Put	Bond Future	3106	3	3106	3	0.00
08/03/2016	R213 On 03-November-16	10.20	Put	Bond Future	3080	3	3080	3	0.00
08/03/2016	R213 On 03-November-16	10.18	Put	Bond Future	3132	3	3132	3	0.00
08/03/2016	R214 On 05-May-16			Bond Future	9.98	69.6950	9.9793	69.6950	32,449.00
08/03/2016	R214 On 05-May-16	8.99	Call	Bond Future	246	0	246	0	0.00
08/03/2016	R214 On 05-May-16	9.01	Call	Bond Future	261	0	261	0	0.00
08/03/2016	R214 On 05-May-16	9.00	Call	Bond Future	254	0	254	0	0.00
08/03/2016	R214 On 05-May-16	9.30	Call	Bond Future	567	1	567	1	0.00
08/03/2016	R214 On 05-May-16	9.01	Put	Bond Future	7286	7	7286	7	0.00
08/03/2016	R214 On 05-May-16	9.00	Put	Bond Future	7357	7	7357	7	0.00
08/03/2016	R214 On 05-May-16	8.99	Put	Bond Future	7429	7	7429	7	0.00
08/03/2016	R214 On 05-May-16	9.30	Put	Bond Future	5370	5	5370	5	0.00
08/03/2016	R214 On 04-August-16			Bond Future	10.04	71.0145	10.0376	71.0145	0.00
08/03/2016	R214 On 04-August-16	9.30	Call	Bond Future	1426	1	1426	1	1,300.00
08/03/2016	R214 On 04-August-16	11.30	Call	Bond Future	8371	9	8371	9	5,800.00
08/03/2016	R214 On 04-August-16	9.24	Call	Bond Future	1311	1	1311	1	0.00
08/03/2016	R214 On 04-August-16	9.26	Call	Bond Future	1349	1	1349	1	0.00
08/03/2016	R214 On 04-August-16	9.25	Call	Bond Future	1330	1	1330	1	0.00
08/03/2016	R214 On 04-August-16	8.55	Call	Bond Future	420	0	420	0	1,300.00
08/03/2016	R214 On 04-August-16	10.30	Call	Bond Future	4295	4	4295	4	5,800.00
08/03/2016	R214 On 04-August-16	9.26	Put	Bond Future	6835	7	6835	7	0.00
08/03/2016	R214 On 04-August-16	9.24	Put	Bond Future	6948	7	6948	7	0.00
08/03/2016	R214 On 04-August-16	9.30	Put	Bond Future	6612	6	6612	6	0.00
08/03/2016	R214 On 04-August-16	11.30	Put	Bond Future	811	1	811	1	0.00
08/03/2016	R214 On 04-August-16	10.30	Put	Bond Future	2596	3	2596	3	0.00
08/03/2016	R214 On 04-August-16	9.25	Put	Bond Future	6891	7	6891	7	0.00
08/03/2016	R214 On 04-August-16	8.55	Put	Bond Future	11576	11	11576	11	0.00
08/03/2016	R214 On 03-November-16			Bond Future	10.09	69.0770	10.0935	69.0770	0.00
08/03/2016	R214 On 03-November-16	10.33	Call	Bond Future	4986	5	4986	5	0.00
08/03/2016	R214 On 03-November-16	10.35	Call	Bond Future	5057	5	5057	5	0.00
08/03/2016	R214 On 03-November-16	10.34	Call	Bond Future	5021	5	5021	5	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
08/03/2016	R214 On 03-November-16	10.33	Put	Bond Future	3466	3	3466	3	0.00
08/03/2016	R214 On 03-November-16	10.34	Put	Bond Future	3438	3	3438	3	0.00
08/03/2016	R214 On 03-November-16	10.35	Put	Bond Future	3410	3	3410	3	0.00
08/03/2016	R248 On 05-May-16			Bond Future	10.06	89.4718	10.0561	89.4718	63,582.00
08/03/2016	R248 On 05-May-16	9.01	Call	Bond Future	263	0	263	0	0.00
08/03/2016	R248 On 05-May-16	9.00	Call	Bond Future	255	0	255	0	0.00
08/03/2016	R248 On 05-May-16	8.99	Call	Bond Future	247	0	247	0	0.00
08/03/2016	R248 On 05-May-16	9.00	Put	Bond Future	10064	10	10064	10	0.00
08/03/2016	R248 On 05-May-16	8.99	Put	Bond Future	10158	10	10158	10	0.00
08/03/2016	R248 On 05-May-16	9.01	Put	Bond Future	9970	10	9970	10	0.00
08/03/2016	R248 On 04-August-16			Bond Future	10.12	91.1656	10.1175	91.1656	0.00
08/03/2016	R248 On 04-August-16	9.25	Call	Bond Future	1505	2	1505	2	0.00
08/03/2016	R248 On 04-August-16	9.26	Call	Bond Future	1527	2	1527	2	0.00
08/03/2016	R248 On 04-August-16	9.24	Call	Bond Future	1483	2	1483	2	0.00
08/03/2016	R248 On 04-August-16	9.26	Put	Bond Future	9253	9	9253	9	0.00
08/03/2016	R248 On 04-August-16	9.25	Put	Bond Future	9328	9	9328	9	0.00
08/03/2016	R248 On 04-August-16	9.24	Put	Bond Future	9403	9	9403	9	0.00
08/03/2016	R248 On 03-November-16			Bond Future	10.18	88.4727	10.1762	88.4727	0.00
08/03/2016	R248 On 03-November-16	10.39	Call	Bond Future	6253	6	6253	6	0.00
08/03/2016	R248 On 03-November-16	10.38	Call	Bond Future	6209	6	6209	6	0.00
08/03/2016	R248 On 03-November-16	10.37	Call	Bond Future	6165	6	6165	6	0.00
08/03/2016	R248 On 03-November-16	10.38	Put	Bond Future	4555	4	4555	4	0.00
08/03/2016	R248 On 03-November-16	10.39	Put	Bond Future	4519	4	4519	4	0.00
08/03/2016	R248 On 03-November-16	10.37	Put	Bond Future	4591	5	4591	5	0.00