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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	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
08/04/2016	2025 On 05-May-16			Bond Future	124.55	124.5337	124.5466	124.5337	4,532.00
08/04/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
08/04/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
08/04/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
08/04/2016	2025 On 05-May-16	126.00	Put	Bond Future	1453	1	1453	1	0.00
08/04/2016	2025 On 05-May-16	125.99	Put	Bond Future	1443	1	1443	1	0.00
08/04/2016	2025 On 05-May-16	126.01	Put	Bond Future	1463	1	1463	1	0.00
08/04/2016	2025 On 04-August-16			Bond Future	125.66	125.6522	125.6644	125.6522	0.00
08/04/2016	2025 On 04-August-16	123.85	Call	Bond Future	1814	2	1814	2	0.00
08/04/2016	2025 On 04-August-16	123.86	Call	Bond Future	1804	2	1804	2	0.00
08/04/2016	2025 On 04-August-16	123.87	Call	Bond Future	1794	2	1794	2	0.00
08/04/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
08/04/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
08/04/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
08/04/2016	2030 On 05-May-16			Bond Future	9.61	89.4802	9.6102	89.4802	17,364.00
08/04/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
08/04/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
08/04/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
08/04/2016	2030 On 05-May-16	9.00	Put	Bond Future	4345	5	4345	5	0.00
08/04/2016	2030 On 05-May-16	8.99	Put	Bond Future	4418	5	4418	5	0.00
08/04/2016	2030 On 05-May-16	9.01	Put	Bond Future	4271	5	4271	5	0.00
08/04/2016	2030 On 04-August-16			Bond Future	9.67	87.1790	9.6750	87.1790	0.00
08/04/2016	2030 On 04-August-16	10.17	Call	Bond Future	3266	3	3266	3	0.00
08/04/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
08/04/2016	2032 On 05-May-16			Bond Future	9.75	88.3016	9.7496	88.3016	9,481.00
08/04/2016	2032 On 05-May-16	8.99	Call	Bond Future	110	0	110	0	0.00
08/04/2016	2032 On 05-May-16	9.01	Call	Bond Future	121	0	121	0	0.00
08/04/2016	2032 On 05-May-16	9.00	Call	Bond Future	115	0	115	0	0.00
08/04/2016	2032 On 05-May-16	8.99	Put	Bond Future	5908	6	5908	6	0.00
08/04/2016	2032 On 05-May-16	9.01	Put	Bond Future	5759	6	5759	6	0.00
08/04/2016	2032 On 05-May-16	9.00	Put	Bond Future	5833	6	5833	6	0.00
08/04/2016	2032 On 04-August-16			Bond Future	9.81	89.9862	9.8131	89.9862	76.00
08/04/2016	2032 On 04-August-16	8.99	Call	Bond Future	1005	1	1005	1	0.00
08/04/2016	2032 On 04-August-16	9.01	Call	Bond Future	1040	1	1040	1	0.00

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08/04/2016	2032 On 04-August-16	9.00	Call	Bond Future	1022	1	1022	1	0.00
08/04/2016	2032 On 04-August-16	9.00	Put	Bond Future	7162	8	7162	8	0.00
08/04/2016	2032 On 04-August-16	9.01	Put	Bond Future	7100	8	7100	8	0.00
08/04/2016	2032 On 04-August-16	8.99	Put	Bond Future	7224	8	7224	8	0.00
08/04/2016	2032 On 03-November-16			Bond Future	9.87	87.5439	9.8734	87.5439	0.00
08/04/2016	2032 On 03-November-16	10.28	Call	Bond Future	5720	5	5720	5	0.00
08/04/2016	2032 On 03-November-16	10.30	Call	Bond Future	5803	5	5803	5	0.00
08/04/2016	2032 On 03-November-16	10.29	Call	Bond Future	5761	5	5761	5	0.00
08/04/2016	2032 On 03-November-16	10.28	Put	Bond Future	2905	3	2905	3	0.00
08/04/2016	2032 On 03-November-16	10.29	Put	Bond Future	2878	3	2878	3	0.00
08/04/2016	2032 On 03-November-16	10.30	Put	Bond Future	2853	3	2853	3	0.00
08/04/2016	2033 On 05-May-16			Bond Future	105.56	104.3383	105.5581	104.3383	1,032.00
08/04/2016	2033 On 05-May-16	102.40	Call	Bond Future	3158	2	3158	2	0.00
08/04/2016	2033 On 05-May-16	102.41	Call	Bond Future	3148	2	3148	2	0.00
08/04/2016	2033 On 05-May-16	102.39	Call	Bond Future	3168	2	3168	2	0.00
08/04/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
08/04/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
08/04/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
08/04/2016	2033 On 04-August-16			Bond Future	107.58	106.3374	107.5798	106.3374	2,064.00
08/04/2016	2033 On 04-August-16	104.99	Call	Bond Future	2590	1	2590	1	0.00
08/04/2016	2033 On 04-August-16	105.00	Call	Bond Future	2580	1	2580	1	0.00
08/04/2016	2033 On 04-August-16	105.01	Call	Bond Future	2570	1	2570	1	0.00
08/04/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
08/04/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
08/04/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
08/04/2016	2037 On 05-May-16			Bond Future	9.91	89.3989	9.9051	89.3989	39,888.00
08/04/2016	2037 On 05-May-16	8.99	Call	Bond Future	59	0	59	0	0.00
08/04/2016	2037 On 05-May-16	9.67	Call	Bond Future	901	1	901	1	500.00
08/04/2016	2037 On 05-May-16	9.00	Call	Bond Future	63	0	63	0	0.00
08/04/2016	2037 On 05-May-16	9.01	Call	Bond Future	66	0	66	0	0.00
08/04/2016	2037 On 05-May-16	9.67	Put	Bond Future	2784	3	2784	3	0.00
08/04/2016	2037 On 05-May-16	9.00	Put	Bond Future	7678	8	7678	8	0.00
08/04/2016	2037 On 05-May-16	9.01	Put	Bond Future	7591	8	7591	8	0.00
08/04/2016	2037 On 05-May-16	8.99	Put	Bond Future	7765	8	7765	8	0.00

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08/04/2016	2037 On 04-August-16			Bond Future	9.97	86.8456	9.9697	86.8456	221.00
08/04/2016	2037 On 04-August-16	9.25	Call	Bond Future	1328	1	1328	1	0.00
08/04/2016	2037 On 04-August-16	9.26	Call	Bond Future	1349	1	1349	1	0.00
08/04/2016	2037 On 04-August-16	9.24	Call	Bond Future	1307	1	1307	1	0.00
08/04/2016	2037 On 04-August-16	9.25	Put	Bond Future	7224	8	7224	8	0.00
08/04/2016	2037 On 04-August-16	9.24	Put	Bond Future	7289	8	7289	8	0.00
08/04/2016	2037 On 04-August-16	9.26	Put	Bond Future	7159	8	7159	8	0.00
08/04/2016	2037 On 03-November-16			Bond Future	10.03	88.5027	10.0265	88.5027	0.00
08/04/2016	2037 On 03-November-16	10.35	Call	Bond Future	5875	5	5875	5	0.00
08/04/2016	2037 On 03-November-16	10.37	Call	Bond Future	5961	6	5961	6	0.00
08/04/2016	2037 On 03-November-16	10.36	Call	Bond Future	5918	6	5918	6	0.00
08/04/2016	2037 On 03-November-16	10.36	Put	Bond Future	3411	4	3411	4	0.00
08/04/2016	2037 On 03-November-16	10.37	Put	Bond Future	3381	4	3381	4	0.00
08/04/2016	2037 On 03-November-16	10.35	Put	Bond Future	3441	4	3441	4	0.00
08/04/2016	2038 On 05-May-16			Bond Future	132.07	129.7952	132.0740	129.7952	16,932.00
08/04/2016	2038 On 05-May-16	131.01	Call	Bond Future	1064	0	1064	0	0.00
08/04/2016	2038 On 05-May-16	130.99	Call	Bond Future	1084	0	1084	0	0.00
08/04/2016	2038 On 05-May-16	131.00	Call	Bond Future	1074	0	1074	0	0.00
08/04/2016	2038 On 05-May-16	130.99	Put	Bond Future	0	1	0	1	0.00
08/04/2016	2038 On 05-May-16	131.00	Put	Bond Future	0	1	0	1	0.00
08/04/2016	2038 On 05-May-16	131.01	Put	Bond Future	0	1	0	1	0.00
08/04/2016	2038 On 04-August-16			Bond Future	133.18	130.8559	133.1776	130.8559	1,180.00
08/04/2016	2038 On 04-August-16	129.31	Call	Bond Future	3868	2	3868	2	0.00
08/04/2016	2038 On 04-August-16	129.30	Call	Bond Future	3878	2	3878	2	0.00
08/04/2016	2038 On 04-August-16	129.32	Call	Bond Future	3858	2	3858	2	0.00
08/04/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
08/04/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
08/04/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
08/04/2016	2040 On 05-May-16			Bond Future	9.99	92.8787	9.9853	92.8787	1,812.00
08/04/2016	2040 On 05-May-16	9.51	Call	Bond Future	439	0	439	0	0.00
08/04/2016	2040 On 05-May-16	9.50	Call	Bond Future	423	0	423	0	0.00
08/04/2016	2040 On 05-May-16	9.49	Call	Bond Future	408	0	408	0	0.00
08/04/2016	2040 On 05-May-16	9.50	Put	Bond Future	4633	5	4633	5	0.00
08/04/2016	2040 On 05-May-16	9.49	Put	Bond Future	4708	5	4708	5	0.00

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08/04/2016	2040 On 05-May-16	9.51	Put	Bond Future	4559	5	4559	5	0.00
08/04/2016	2040 On 04-August-16			Bond Future	10.05	90.1413	10.0508	90.1413	0.00
08/04/2016	2040 On 04-August-16	9.50	Call	Bond Future	1856	2	1856	2	0.00
08/04/2016	2040 On 04-August-16	9.51	Call	Bond Future	1883	2	1883	2	0.00
08/04/2016	2040 On 04-August-16	9.49	Call	Bond Future	1829	2	1829	2	0.00
08/04/2016	2040 On 04-August-16	9.51	Put	Bond Future	6535	7	6535	7	0.00
08/04/2016	2040 On 04-August-16	9.50	Put	Bond Future	6597	7	6597	7	0.00
08/04/2016	2040 On 04-August-16	9.49	Put	Bond Future	6660	7	6660	7	0.00
08/04/2016	2044 On 05-May-16			Bond Future	10.01	89.9528	10.0098	89.9528	20,223.00
08/04/2016	2044 On 05-May-16	9.00	Call	Bond Future	38	0	38	0	0.00
08/04/2016	2044 On 05-May-16	9.01	Call	Bond Future	40	0	40	0	0.00
08/04/2016	2044 On 05-May-16	8.99	Call	Bond Future	36	0	36	0	0.00
08/04/2016	2044 On 05-May-16	9.01	Put	Bond Future	9154	10	9154	10	0.00
08/04/2016	2044 On 05-May-16	8.99	Put	Bond Future	9348	10	9348	10	0.00
08/04/2016	2044 On 05-May-16	9.00	Put	Bond Future	9251	10	9251	10	0.00
08/04/2016	2044 On 04-August-16			Bond Future	10.07	87.2849	10.0737	87.2849	0.00
08/04/2016	2044 On 04-August-16	9.51	Call	Bond Future	1834	2	1834	2	0.00
08/04/2016	2044 On 04-August-16	9.50	Call	Bond Future	1807	2	1807	2	0.00
08/04/2016	2044 On 04-August-16	9.49	Call	Bond Future	1781	2	1781	2	0.00
08/04/2016	2044 On 04-August-16	9.50	Put	Bond Future	6786	7	6786	7	0.00
08/04/2016	2044 On 04-August-16	9.51	Put	Bond Future	6722	7	6722	7	0.00
08/04/2016	2044 On 04-August-16	9.49	Put	Bond Future	6851	7	6851	7	0.00
08/04/2016	2044 On 03-November-16			Bond Future	10.13	88.9503	10.1300	88.9503	0.00
08/04/2016	2044 On 03-November-16	10.42	Call	Bond Future	6166	6	6166	6	0.00
08/04/2016	2044 On 03-November-16	10.43	Call	Bond Future	6211	6	6211	6	0.00
08/04/2016	2044 On 03-November-16	10.41	Call	Bond Future	6121	6	6121	6	0.00
08/04/2016	2044 On 03-November-16	10.43	Put	Bond Future	3813	4	3813	4	0.00
08/04/2016	2044 On 03-November-16	10.42	Put	Bond Future	3846	4	3846	4	0.00
08/04/2016	2044 On 03-November-16	10.41	Put	Bond Future	3879	4	3879	4	0.00
08/04/2016	2046 On 05-May-16			Bond Future	131.60	130.3067	131.5983	130.3067	12,687.00
08/04/2016	2046 On 05-May-16	129.99	Call	Bond Future	1608	0	1608	0	0.00
08/04/2016	2046 On 05-May-16	130.01	Call	Bond Future	1588	0	1588	0	0.00
08/04/2016	2046 On 05-May-16	130.00	Call	Bond Future	1598	0	1598	0	0.00
08/04/2016	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00

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08/04/2016	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
08/04/2016	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
08/04/2016	2046 On 04-August-16			Bond Future	134.12	132.8033	134.1187	132.8033	3,590.00
08/04/2016	2046 On 04-August-16	129.00	Call	Bond Future	5119	4	5119	4	0.00
08/04/2016	2046 On 04-August-16	129.01	Call	Bond Future	5109	4	5109	4	0.00
08/04/2016	2046 On 04-August-16	129.02	Call	Bond Future	5099	4	5099	4	0.00
08/04/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
08/04/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
08/04/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
08/04/2016	2050 On 05-May-16			Bond Future	141.26	138.5747	141.2597	138.5747	14,861.00
08/04/2016	2050 On 05-May-16	138.00	Call	Bond Future	3260	1	3260	1	0.00
08/04/2016	2050 On 05-May-16	137.99	Call	Bond Future	3270	1	3270	1	0.00
08/04/2016	2050 On 05-May-16	138.01	Call	Bond Future	3250	1	3250	1	0.00
08/04/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
08/04/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
08/04/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
08/04/2016	2050 On 04-August-16			Bond Future	142.39	139.6521	142.3875	139.6521	4,100.00
08/04/2016	2050 On 04-August-16	139.12	Call	Bond Future	3268	1	3268	1	0.00
08/04/2016	2050 On 04-August-16	139.14	Call	Bond Future	3248	1	3248	1	0.00
08/04/2016	2050 On 04-August-16	139.13	Call	Bond Future	3258	1	3258	1	0.00
08/04/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
08/04/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
08/04/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
08/04/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	AL37 On 05-May-16			Index Future	473.81	472.3310	473.8090	472.3310	9.00
08/04/2016	AL37 On 04-August-16			Index Future	482.75	481.2460	482.7470	481.2460	0.00
08/04/2016	AL7T On 05-May-16			Index Future	544.43	541.8080	544.4320	541.8080	0.00
08/04/2016	AL7T On 04-August-16			Index Future	554.70	552.0340	554.7020	552.0340	0.00
08/04/2016	ALBI On 05-May-16			Index Future	493.15	490.5450	493.1500	490.5450	499.00
08/04/2016	ALBI On 04-August-16			Index Future	502.45	499.8030	502.4530	499.8030	133.00
08/04/2016	ALBI On 03-November-16			Index Future	512.13	509.4400	512.1340	509.4400	0.00
08/04/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/04/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/04/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2016	EL28 On 05-May-16			Bond Future	127.40	127.3831	127.3982	127.3831	0.00
08/04/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
08/04/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
08/04/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
08/04/2016	EL28 On 05-May-16	129.01	Put	Bond Future	1612	2	1612	2	0.00
08/04/2016	EL28 On 05-May-16	129.00	Put	Bond Future	1602	2	1602	2	0.00
08/04/2016	EL28 On 05-May-16	128.99	Put	Bond Future	1592	2	1592	2	0.00
08/04/2016	EL28 On 04-August-16			Bond Future	129.84	129.8239	129.8383	129.8239	0.00
08/04/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2978	3	2978	3	0.00
08/04/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2968	3	2968	3	0.00
08/04/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2958	3	2958	3	0.00
08/04/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
08/04/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
08/04/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
08/04/2016	ES33 On 05-May-16			Bond Future	10.75	75.3111	10.7525	75.3111	8,776.00
08/04/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
08/04/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
08/04/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
08/04/2016	ES33 On 05-May-16	9.99	Put	Bond Future	5003	5	5003	5	0.00
08/04/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4934	5	4934	5	0.00
08/04/2016	ES33 On 05-May-16	10.01	Put	Bond Future	4865	5	4865	5	0.00
08/04/2016	ES33 On 04-August-16			Bond Future	10.84	76.7479	10.8438	76.7479	0.00
08/04/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
08/04/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
08/04/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
08/04/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3862	4	3862	4	0.00
08/04/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3729	4	3729	4	0.00
08/04/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3796	4	3796	4	0.00
08/04/2016	ES33 On 03-November-16			Bond Future	10.93	74.4193	10.9343	74.4193	0.00
08/04/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2226	2	2226	2	0.00
08/04/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2111	2	2111	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
08/04/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2169		2	2169	2	0.00
08/04/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0		0	0	0	0.00
08/04/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0		0	0	0	0.00
08/04/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0		0	0	0	0.00
08/04/2016	ES42 On 05-May-16			Bond Future	10.94		78.8830	10.9383	78.8830	7,270.00
08/04/2016	GOVI On 05-May-16			GOVI	492.33		489.8840	492.3300	489.8840	476.00
08/04/2016	GOVI On 05-May-16	517.99	Call	GOVI	0		0	0	0	0.00
08/04/2016	GOVI On 05-May-16	518.01	Call	GOVI	0		0	0	0	0.00
08/04/2016	GOVI On 05-May-16	518.00	Call	GOVI	0		0	0	0	0.00
08/04/2016	GOVI On 05-May-16	517.99	Put	GOVI	256600		28	256600	28	0.00
08/04/2016	GOVI On 05-May-16	518.00	Put	GOVI	256700		28	256700	28	0.00
08/04/2016	GOVI On 05-May-16	518.01	Put	GOVI	256800		28	256800	28	0.00
08/04/2016	GOVI On 04-August-16			GOVI	501.62		499.1290	501.6170	499.1290	26.00
08/04/2016	GOVI On 04-August-16	520.99	Call	GOVI	0		0	0	0	0.00
08/04/2016	GOVI On 04-August-16	521.00	Call	GOVI	0		0	0	0	0.00
08/04/2016	GOVI On 04-August-16	521.01	Call	GOVI	0		0	0	0	0.00
08/04/2016	GOVI On 04-August-16	521.01	Put	GOVI	193930		22	193930	22	0.00
08/04/2016	GOVI On 04-August-16	520.99	Put	GOVI	193730		22	193730	22	0.00
08/04/2016	GOVI On 04-August-16	521.00	Put	GOVI	193830		22	193830	22	0.00
08/04/2016	GOVI On 03-November-16			GOVI	511.28		508.7530	511.2820	508.7530	0.00
08/04/2016	GOVI On 03-November-16	476.11	Call	GOVI	351720		33	351720	33	0.00
08/04/2016	GOVI On 03-November-16	476.12	Call	GOVI	351620		33	351620	33	0.00
08/04/2016	GOVI On 03-November-16	476.13	Call	GOVI	351520		33	351520	33	0.00
08/04/2016	GOVI On 03-November-16	476.12	Put	GOVI	0		0	0	0	0.00
08/04/2016	GOVI On 03-November-16	476.13	Put	GOVI	0		0	0	0	0.00
08/04/2016	GOVI On 03-November-16	476.11	Put	GOVI	0		0	0	0	0.00
08/04/2016	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
08/04/2016	IGOV On 05-May-16			Index Future	240.55		239.1230	240.5540	239.1230	977.00
08/04/2016	IGOV On 04-August-16			Index Future	245.11		243.6550	245.1120	243.6550	111.00
08/04/2016	IGOV On 03-November-16			Index Future	249.85		248.3730	249.8540	248.3730	0.00
08/04/2016	ILBI On 05-May-16			Index Future	651.58		648.3620	651.5770	648.3620	0.00
08/04/2016	ILBI On 04-August-16			Index Future	663.58		660.3090	663.5810	660.3090	157.00
08/04/2016	IS01 On 19-December-16			Interest Rate Swap	100.15		100.1633	100.1508	100.1633	0.00
08/04/2016	IS01 On 16-March-17			Interest Rate Swap	100.19		100.2178	100.1947	100.2178	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
08/04/2016	IS01 On 15-June-17			Interest Rate Swap	99.94	99.9772	99.9409	99.9772	0.00
08/04/2016	IS02 On 18-December-17			Interest Rate Swap	100.58	100.6426	100.5827	100.6426	0.00
08/04/2016	IS02 On 16-March-18			Interest Rate Swap	100.05	100.1184	100.0458	100.1184	0.00
08/04/2016	IS02 On 15-June-18			Interest Rate Swap	99.91	99.9996	99.9126	99.9996	0.00
08/04/2016	IS05 On 17-December-20			Interest Rate Swap	100.88	101.0509	100.8797	101.0509	0.00
08/04/2016	IS05 On 16-March-21			Interest Rate Swap	100.40	100.5723	100.3954	100.5723	0.00
08/04/2016	IS05 On 15-June-21			Interest Rate Swap	99.87	100.0583	99.8746	100.0583	0.00
08/04/2016	IS10 On 17-December-25			Interest Rate Swap	102.68	102.9998	102.6841	102.9998	0.00
08/04/2016	IS10 On 16-March-26			Interest Rate Swap	99.90	100.2354	99.8990	100.2354	0.00
08/04/2016	IS10 On 15-June-26			Interest Rate Swap	98.76	99.1081	98.7582	99.1081	0.00
08/04/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/04/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/04/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/04/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/04/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
08/04/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
08/04/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
08/04/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
08/04/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
08/04/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
08/04/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.86	92.1400	7.8600	92.1400	0.00
08/04/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.01	91.9900	8.0100	91.9900	0.00
08/04/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.13	91.8700	8.1300	91.8700	0.00
08/04/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.27	91.7300	8.2700	91.7300	0.00
08/04/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.34	91.6600	8.3400	91.6600	0.00
08/04/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.41	91.5900	8.4100	91.5900	0.00
08/04/2016	R023 On 05-May-16			Bond Future	9.01	94.8351	9.0051	94.8351	8,194.00
08/04/2016	R023 On 05-May-16	8.25	Call	Bond Future	51	0	51	0	0.00
08/04/2016	R023 On 05-May-16	8.26	Call	Bond Future	54	0	54	0	0.00
08/04/2016	R023 On 05-May-16	8.24	Call	Bond Future	48	0	48	0	0.00
08/04/2016	R023 On 05-May-16	8.25	Put	Bond Future	3772	4	3772	4	0.00
08/04/2016	R023 On 05-May-16	8.26	Put	Bond Future	3724	4	3724	4	0.00
08/04/2016	R023 On 05-May-16	8.24	Put	Bond Future	3820	4	3820	4	0.00
08/04/2016	R023 On 04-August-16			Bond Future	9.07	96.6444	9.0676	96.6444	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
08/04/2016	R023 On 04-August-16	8.24	Call	Bond Future	518	0	518	0	0.00
08/04/2016	R023 On 04-August-16	8.25	Call	Bond Future	528	0	528	0	0.00
08/04/2016	R023 On 04-August-16	8.26	Call	Bond Future	538	0	538	0	0.00
08/04/2016	R023 On 04-August-16	8.25	Put	Bond Future	4442	5	4442	5	0.00
08/04/2016	R023 On 04-August-16	8.26	Put	Bond Future	4403	5	4403	5	0.00
08/04/2016	R023 On 04-August-16	8.24	Put	Bond Future	4481	5	4481	5	0.00
08/04/2016	R023 On 03-November-16			Bond Future	9.13	94.5566	9.1322	94.5566	0.00
08/04/2016	R023 On 03-November-16	9.73	Call	Bond Future	4051	4	4051	4	0.00
08/04/2016	R023 On 03-November-16	9.74	Call	Bond Future	4080	4	4080	4	0.00
08/04/2016	R023 On 03-November-16	9.75	Call	Bond Future	4110	4	4110	4	0.00
08/04/2016	R023 On 03-November-16	9.74	Put	Bond Future	1380	2	1380	2	0.00
08/04/2016	R023 On 03-November-16	9.75	Put	Bond Future	1366	1	1366	1	0.00
08/04/2016	R023 On 03-November-16	9.73	Put	Bond Future	1394	2	1394	2	0.00
08/04/2016	R035 On 05-May-16			Bond Future	9.85	92.7523	9.8539	92.7523	5,096.00
08/04/2016	R035 On 05-May-16	10.35	Call	Bond Future	3810	3	3810	3	0.00
08/04/2016	R035 On 05-May-16	10.37	Call	Bond Future	3958	3	3958	3	0.00
08/04/2016	R035 On 05-May-16	10.36	Call	Bond Future	3884	3	3884	3	0.00
08/04/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
08/04/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
08/04/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
08/04/2016	R035 On 04-August-16			Bond Future	9.91	94.5217	9.9148	94.5217	155.00
08/04/2016	R035 On 04-August-16	10.37	Call	Bond Future	3462	3	3462	3	0.00
08/04/2016	R035 On 04-August-16	10.36	Call	Bond Future	3388	3	3388	3	0.00
08/04/2016	R035 On 04-August-16	10.35	Call	Bond Future	3314	3	3314	3	0.00
08/04/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
08/04/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
08/04/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
08/04/2016	R186 On 05-May-16			Bond Future	9.20	112.1788	9.1994	112.1788	54,740.00
08/04/2016	R186 On 05-May-16	8.34	Call	Bond Future	48	0	48	0	0.00
08/04/2016	R186 On 05-May-16	9.25	Call	Bond Future	1576	1	1576	1	180.00
08/04/2016	R186 On 05-May-16	9.89	Call	Bond Future	4889	4	4889	4	0.00
08/04/2016	R186 On 05-May-16	8.35	Call	Bond Future	51	0	51	0	0.00
08/04/2016	R186 On 05-May-16	9.96	Call	Bond Future	5318	5	5318	5	0.00
08/04/2016	R186 On 05-May-16	9.86	Call	Bond Future	4707	4	4707	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
08/04/2016	R186 On 05-May-16	8.33	Call	Bond Future	46	0	46	0	0.00
08/04/2016	R186 On 05-May-16	8.75	Call	Bond Future	331	0	331	0	180.00
08/04/2016	R186 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	0.00
08/04/2016	R186 On 05-May-16	8.85	Call	Bond Future	481	0	481	0	0.00
08/04/2016	R186 On 05-May-16	8.33	Put	Bond Future	6448	7	6448	7	0.00
08/04/2016	R186 On 05-May-16	9.89	Put	Bond Future	146	0	146	0	180.00
08/04/2016	R186 On 05-May-16	9.96	Put	Bond Future	110	0	110	0	5,000.00
08/04/2016	R186 On 05-May-16	9.86	Put	Bond Future	164	0	164	0	5,000.00
08/04/2016	R186 On 05-May-16	7.56	Put	Bond Future	12507	13	12507	13	0.00
08/04/2016	R186 On 05-May-16	8.35	Put	Bond Future	6301	7	6301	7	0.00
08/04/2016	R186 On 05-May-16	8.34	Put	Bond Future	6374	7	6374	7	0.00
08/04/2016	R186 On 05-May-16	8.85	Put	Bond Future	2995	3	2995	3	5,350.00
08/04/2016	R186 On 05-May-16	8.75	Put	Bond Future	3578	4	3578	4	1,900.00
08/04/2016	R186 On 05-May-16	9.25	Put	Bond Future	1218	2	1218	2	0.00
08/04/2016	R186 On 04-August-16			Bond Future	9.26	109.0147	9.2594	109.0147	521.00
08/04/2016	R186 On 04-August-16	8.51	Call	Bond Future	960	1	960	1	0.00
08/04/2016	R186 On 04-August-16	8.49	Call	Bond Future	927	1	927	1	0.00
08/04/2016	R186 On 04-August-16	8.50	Call	Bond Future	943	1	943	1	0.00
08/04/2016	R186 On 04-August-16	10.00	Call	Bond Future	6056	6	6056	6	0.00
08/04/2016	R186 On 04-August-16	8.49	Put	Bond Future	6448	7	6448	7	0.00
08/04/2016	R186 On 04-August-16	8.50	Put	Bond Future	6390	7	6390	7	0.00
08/04/2016	R186 On 04-August-16	8.51	Put	Bond Future	6333	7	6333	7	0.00
08/04/2016	R186 On 04-August-16	10.00	Put	Bond Future	1081	1	1081	1	6,500.00
08/04/2016	R197 On 05-May-16			Bond Future	296.33	296.2990	296.3292	296.2990	1,932.00
08/04/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
08/04/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
08/04/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
08/04/2016	R197 On 05-May-16	300.00	Put	Bond Future	3671	4	3671	4	0.00
08/04/2016	R197 On 05-May-16	300.01	Put	Bond Future	3681	4	3681	4	0.00
08/04/2016	R197 On 05-May-16	299.99	Put	Bond Future	3661	4	3661	4	0.00
08/04/2016	R197 On 04-August-16			Bond Future	295.51	295.4793	295.5080	295.4793	0.00
08/04/2016	R197 On 04-August-16	293.96	Call	Bond Future	1548	2	1548	2	0.00
08/04/2016	R197 On 04-August-16	293.98	Call	Bond Future	1528	1	1528	1	0.00
08/04/2016	R197 On 04-August-16	293.97	Call	Bond Future	1538	2	1538	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
08/04/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
08/04/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
08/04/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
08/04/2016	R202 On 05-May-16			Bond Future	244.91	243.0529	244.9067	243.0529	41,024.00
08/04/2016	R202 On 05-May-16	246.99	Call	Bond Future	1636	1	1636	1	0.00
08/04/2016	R202 On 05-May-16	247.01	Call	Bond Future	1629	1	1629	1	0.00
08/04/2016	R202 On 05-May-16	247.00	Call	Bond Future	1632	1	1632	1	0.00
08/04/2016	R202 On 05-May-16	247.00	Put	Bond Future	3726	5	3726	5	0.00
08/04/2016	R202 On 05-May-16	247.01	Put	Bond Future	3732	5	3732	5	0.00
08/04/2016	R202 On 05-May-16	246.99	Put	Bond Future	3719	5	3719	5	0.00
08/04/2016	R202 On 04-August-16			Bond Future	246.15	244.2590	246.1466	244.2590	299.00
08/04/2016	R202 On 04-August-16	243.26	Call	Bond Future	6522	5	6522	5	0.00
08/04/2016	R202 On 04-August-16	243.25	Call	Bond Future	6528	5	6528	5	0.00
08/04/2016	R202 On 04-August-16	243.24	Call	Bond Future	6533	5	6533	5	0.00
08/04/2016	R202 On 04-August-16	243.25	Put	Bond Future	3631	4	3631	4	0.00
08/04/2016	R202 On 04-August-16	243.24	Put	Bond Future	3627	4	3627	4	0.00
08/04/2016	R202 On 04-August-16	243.26	Put	Bond Future	3635	4	3635	4	0.00
08/04/2016	R203 On 05-May-16			Bond Future	8.08	101.3480	8.0815	101.3480	53,812.00
08/04/2016	R203 On 05-May-16	7.26	Call	Bond Future	4	0	4	0	0.00
08/04/2016	R203 On 05-May-16	7.24	Call	Bond Future	4	0	4	0	0.00
08/04/2016	R203 On 05-May-16	7.25	Call	Bond Future	4	0	4	0	0.00
08/04/2016	R203 On 05-May-16	7.24	Put	Bond Future	1069	1	1069	1	0.00
08/04/2016	R203 On 05-May-16	7.26	Put	Bond Future	1044	1	1044	1	0.00
08/04/2016	R203 On 05-May-16	7.25	Put	Bond Future	1057	1	1057	1	0.00
08/04/2016	R203 On 04-August-16			Bond Future	8.17	103.2816	8.1733	103.2816	0.00
08/04/2016	R203 On 04-August-16	7.24	Call	Bond Future	64	0	64	0	0.00
08/04/2016	R203 On 04-August-16	7.26	Call	Bond Future	67	0	67	0	0.00
08/04/2016	R203 On 04-August-16	7.25	Call	Bond Future	65	0	65	0	0.00
08/04/2016	R203 On 04-August-16	7.25	Put	Bond Future	1025	1	1025	1	0.00
08/04/2016	R203 On 04-August-16	7.26	Put	Bond Future	1016	1	1016	1	0.00
08/04/2016	R203 On 04-August-16	7.24	Put	Bond Future	1034	1	1034	1	0.00
08/04/2016	R203 On 03-November-16			Bond Future	8.29	101.0798	8.2878	101.0798	0.00
08/04/2016	R203 On 03-November-16	8.84	Call	Bond Future	670	1	670	1	0.00
08/04/2016	R203 On 03-November-16	8.86	Call	Bond Future	682	1	682	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
08/04/2016	R203 On 03-November-16	8.85	Call	Bond Future	676	1	676	1	0.00
08/04/2016	R203 On 03-November-16	8.84	Put	Bond Future	226	0	226	0	0.00
08/04/2016	R203 On 03-November-16	8.86	Put	Bond Future	221	0	221	0	0.00
08/04/2016	R203 On 03-November-16	8.85	Put	Bond Future	224	0	224	0	0.00
08/04/2016	R204 On 05-May-16			Bond Future	8.45	101.8619	8.4453	101.8619	33,783.00
08/04/2016	R204 On 05-May-16	7.76	Call	Bond Future	24	0	24	0	0.00
08/04/2016	R204 On 05-May-16	7.75	Call	Bond Future	22	0	22	0	0.00
08/04/2016	R204 On 05-May-16	7.74	Call	Bond Future	21	0	21	0	0.00
08/04/2016	R204 On 05-May-16	7.75	Put	Bond Future	1631	2	1631	2	0.00
08/04/2016	R204 On 05-May-16	7.76	Put	Bond Future	1609	2	1609	2	0.00
08/04/2016	R204 On 05-May-16	7.74	Put	Bond Future	1653	2	1653	2	0.00
08/04/2016	R204 On 04-August-16			Bond Future	8.54	99.7639	8.5382	99.7639	0.00
08/04/2016	R204 On 04-August-16	7.74	Call	Bond Future	195	0	195	0	0.00
08/04/2016	R204 On 04-August-16	7.75	Call	Bond Future	199	0	199	0	0.00
08/04/2016	R204 On 04-August-16	7.76	Call	Bond Future	203	0	203	0	0.00
08/04/2016	R204 On 04-August-16	7.75	Put	Bond Future	1861	2	1861	2	0.00
08/04/2016	R204 On 04-August-16	7.76	Put	Bond Future	1844	2	1844	2	0.00
08/04/2016	R204 On 04-August-16	7.74	Put	Bond Future	1878	2	1878	2	0.00
08/04/2016	R204 On 03-November-16			Bond Future	8.63	101.6672	8.6286	101.6672	0.00
08/04/2016	R204 On 03-November-16	9.21	Call	Bond Future	1630	2	1630	2	0.00
08/04/2016	R204 On 03-November-16	9.23	Call	Bond Future	1655	2	1655	2	0.00
08/04/2016	R204 On 03-November-16	9.22	Call	Bond Future	1642	2	1642	2	0.00
08/04/2016	R204 On 03-November-16	9.22	Put	Bond Future	535	1	535	1	0.00
08/04/2016	R204 On 03-November-16	9.21	Put	Bond Future	541	1	541	1	0.00
08/04/2016	R204 On 03-November-16	9.23	Put	Bond Future	530	1	530	1	0.00
08/04/2016	R207 On 05-May-16			Bond Future	8.63	97.7759	8.6326	97.7759	67,366.00
08/04/2016	R207 On 05-May-16	7.56	Call	Bond Future	3	0	3	0	43.00
08/04/2016	R207 On 05-May-16	7.85	Call	Bond Future	20	0	20	0	0.00
08/04/2016	R207 On 05-May-16	7.86	Call	Bond Future	21	0	21	0	0.00
08/04/2016	R207 On 05-May-16	7.84	Call	Bond Future	19	0	19	0	0.00
08/04/2016	R207 On 05-May-16	7.85	Put	Bond Future	2417	3	2417	3	0.00
08/04/2016	R207 On 05-May-16	7.86	Put	Bond Future	2388	3	2388	3	0.00
08/04/2016	R207 On 05-May-16	7.84	Put	Bond Future	2447	3	2447	3	0.00
08/04/2016	R207 On 05-May-16	7.56	Put	Bond Future	3307	4	3307	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
08/04/2016	R207 On 04-August-16			Bond Future	8.72	95.9968	8.7165	95.9968	0.00
08/04/2016	R207 On 04-August-16	8.00	Call	Bond Future	332	0	332	0	0.00
08/04/2016	R207 On 04-August-16	7.99	Call	Bond Future	325	0	325	0	0.00
08/04/2016	R207 On 04-August-16	8.01	Call	Bond Future	338	0	338	0	0.00
08/04/2016	R207 On 04-August-16	7.99	Put	Bond Future	2412	3	2412	3	0.00
08/04/2016	R207 On 04-August-16	8.01	Put	Bond Future	2367	3	2367	3	0.00
08/04/2016	R207 On 04-August-16	8.00	Put	Bond Future	2389	3	2389	3	0.00
08/04/2016	R207 On 02-February-17			Bond Future	8.83	96.1895	8.8328	96.1895	0.00
08/04/2016	R207 On 02-February-17	8.91	Call	Bond Future	1645	2	1645	2	62.00
08/04/2016	R207 On 02-February-17	9.22	Call	Bond Future	2085	2	2085	2	0.00
08/04/2016	R207 On 02-February-17	9.24	Call	Bond Future	2115	2	2115	2	0.00
08/04/2016	R207 On 02-February-17	9.23	Call	Bond Future	2100	2	2100	2	0.00
08/04/2016	R207 On 02-February-17	8.91	Put	Bond Future	1454	2	1454	2	0.00
08/04/2016	R207 On 02-February-17	9.22	Put	Bond Future	1133	1	1133	1	0.00
08/04/2016	R207 On 02-February-17	9.23	Put	Bond Future	1123	1	1123	1	0.00
08/04/2016	R207 On 02-February-17	9.24	Put	Bond Future	1114	1	1114	1	0.00
08/04/2016	R208 On 05-May-16			Bond Future	8.75	92.6264	8.7475	92.6264	46,641.00
08/04/2016	R208 On 05-May-16	7.99	Call	Bond Future	32	0	32	0	0.00
08/04/2016	R208 On 05-May-16	8.01	Call	Bond Future	36	0	36	0	0.00
08/04/2016	R208 On 05-May-16	8.00	Call	Bond Future	34	0	34	0	0.00
08/04/2016	R208 On 05-May-16	8.00	Put	Bond Future	2869	3	2869	3	0.00
08/04/2016	R208 On 05-May-16	7.99	Put	Bond Future	2905	3	2905	3	0.00
08/04/2016	R208 On 05-May-16	8.01	Put	Bond Future	2832	3	2832	3	0.00
08/04/2016	R208 On 04-August-16			Bond Future	8.82	94.3935	8.8173	94.3935	0.00
08/04/2016	R208 On 04-August-16	7.99	Call	Bond Future	353	0	353	0	0.00
08/04/2016	R208 On 04-August-16	8.00	Call	Bond Future	360	0	360	0	0.00
08/04/2016	R208 On 04-August-16	8.01	Call	Bond Future	367	0	367	0	0.00
08/04/2016	R208 On 04-August-16	7.99	Put	Bond Future	3359	4	3359	4	0.00
08/04/2016	R208 On 04-August-16	8.00	Put	Bond Future	3330	4	3330	4	0.00
08/04/2016	R208 On 04-August-16	8.01	Put	Bond Future	3300	4	3300	4	0.00
08/04/2016	R208 On 03-November-16			Bond Future	8.88	92.7914	8.8838	92.7914	0.00
08/04/2016	R208 On 03-November-16	9.57	Call	Bond Future	3195	3	3195	3	0.00
08/04/2016	R208 On 03-November-16	9.59	Call	Bond Future	3242	3	3242	3	0.00
08/04/2016	R208 On 03-November-16	9.58	Call	Bond Future	3218	3	3218	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
08/04/2016	R208 On 03-November-16	9.57	Put	Bond Future	894	1	894	1	0.00
08/04/2016	R208 On 03-November-16	9.58	Put	Bond Future	884	1	884	1	0.00
08/04/2016	R208 On 03-November-16	9.59	Put	Bond Future	875	1	875	1	0.00
08/04/2016	R209 On 05-May-16			Bond Future	9.79	69.3985	9.7924	69.3985	30,575.00
08/04/2016	R209 On 05-May-16	9.00	Call	Bond Future	86	0	86	0	6,700.00
08/04/2016	R209 On 05-May-16	8.25	Call	Bond Future	1	0	1	0	6,700.00
08/04/2016	R209 On 05-May-16	8.99	Call	Bond Future	82	0	82	0	0.00
08/04/2016	R209 On 05-May-16	9.01	Call	Bond Future	90	0	90	0	0.00
08/04/2016	R209 On 05-May-16	9.01	Put	Bond Future	5539	6	5539	6	0.00
08/04/2016	R209 On 05-May-16	9.00	Put	Bond Future	5608	6	5608	6	0.00
08/04/2016	R209 On 05-May-16	8.25	Put	Bond Future	11389	12	11389	12	0.00
08/04/2016	R209 On 05-May-16	8.99	Put	Bond Future	5678	6	5678	6	0.00
08/04/2016	R209 On 04-August-16			Bond Future	9.85	70.7226	9.8487	70.7226	190.00
08/04/2016	R209 On 04-August-16	10.60	Call	Bond Future	5776	5	5776	5	5,760.00
08/04/2016	R209 On 04-August-16	9.24	Call	Bond Future	1297	1	1297	1	0.00
08/04/2016	R209 On 04-August-16	9.26	Call	Bond Future	1337	1	1337	1	0.00
08/04/2016	R209 On 04-August-16	9.25	Call	Bond Future	1316	1	1316	1	0.00
08/04/2016	R209 On 04-August-16	9.70	Call	Bond Future	2422	2	2422	2	0.00
08/04/2016	R209 On 04-August-16	10.29	Call	Bond Future	4487	4	4487	4	0.00
08/04/2016	R209 On 04-August-16	9.60	Call	Bond Future	2140	2	2140	2	5,760.00
08/04/2016	R209 On 04-August-16	9.40	Call	Bond Future	1639	1	1639	1	250.00
08/04/2016	R209 On 04-August-16	10.60	Put	Bond Future	1144	1	1144	1	0.00
08/04/2016	R209 On 04-August-16	9.24	Put	Bond Future	5437	6	5437	6	0.00
08/04/2016	R209 On 04-August-16	9.26	Put	Bond Future	5335	6	5335	6	0.00
08/04/2016	R209 On 04-August-16	9.25	Put	Bond Future	5386	6	5386	6	0.00
08/04/2016	R209 On 04-August-16	10.29	Put	Bond Future	1706	2	1706	2	250.00
08/04/2016	R209 On 04-August-16	9.70	Put	Bond Future	3399	4	3399	4	250.00
08/04/2016	R209 On 04-August-16	9.40	Put	Bond Future	4655	5	4655	5	0.00
08/04/2016	R209 On 04-August-16	9.60	Put	Bond Future	3788	4	3788	4	0.00
08/04/2016	R209 On 03-November-16			Bond Future	9.90	68.9210	9.9018	68.9210	0.00
08/04/2016	R209 On 03-November-16	10.24	Call	Bond Future	4951	5	4951	5	0.00
08/04/2016	R209 On 03-November-16	10.26	Call	Bond Future	5024	5	5024	5	0.00
08/04/2016	R209 On 03-November-16	10.25	Call	Bond Future	4987	5	4987	5	0.00
08/04/2016	R209 On 03-November-16	10.25	Put	Bond Future	2799	3	2799	3	0.00

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08/04/2016	R209 On 03-November-16	10.26	Put	Bond Future	2774	3	2774	3	0.00
08/04/2016	R209 On 03-November-16	10.24	Put	Bond Future	2824	3	2824	3	0.00
08/04/2016	R210 On 05-May-16			Bond Future	182.05	182.0281	182.0470	182.0281	1,441.00
08/04/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
08/04/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
08/04/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
08/04/2016	R210 On 05-May-16	185.00	Put	Bond Future	2953	3	2953	3	0.00
08/04/2016	R210 On 05-May-16	185.01	Put	Bond Future	2963	3	2963	3	0.00
08/04/2016	R210 On 05-May-16	184.99	Put	Bond Future	2943	3	2943	3	0.00
08/04/2016	R210 On 04-August-16			Bond Future	185.53	185.5158	185.5337	185.5158	0.00
08/04/2016	R210 On 04-August-16	181.51	Call	Bond Future	4024	4	4024	4	0.00
08/04/2016	R210 On 04-August-16	181.50	Call	Bond Future	4034	4	4034	4	0.00
08/04/2016	R210 On 04-August-16	181.52	Call	Bond Future	4014	4	4014	4	0.00
08/04/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
08/04/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
08/04/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
08/04/2016	R211 On 05-May-16			Bond Future	138.00	137.9617	138.0041	137.9617	62.00
08/04/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
08/04/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
08/04/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
08/04/2016	R211 On 05-May-16	138.99	Put	Bond Future	986	1	986	1	0.00
08/04/2016	R211 On 05-May-16	139.00	Put	Bond Future	996	1	996	1	0.00
08/04/2016	R211 On 05-May-16	139.01	Put	Bond Future	1006	1	1006	1	0.00
08/04/2016	R211 On 04-August-16			Bond Future	138.89	138.8454	138.8876	138.8454	0.00
08/04/2016	R211 On 04-August-16	137.09	Call	Bond Future	1798	2	1798	2	0.00
08/04/2016	R211 On 04-August-16	137.07	Call	Bond Future	1818	2	1818	2	0.00
08/04/2016	R211 On 04-August-16	137.08	Call	Bond Future	1808	2	1808	2	0.00
08/04/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
08/04/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
08/04/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
08/04/2016	R212 On 05-May-16			Bond Future	143.99	143.9772	143.9916	143.9772	3,488.00
08/04/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
08/04/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
08/04/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2016	R212 On 05-May-16	145.00	Put	Bond Future	1008	1	1008	1	0.00
08/04/2016	R212 On 05-May-16	145.01	Put	Bond Future	1018	1	1018	1	0.00
08/04/2016	R212 On 05-May-16	144.99	Put	Bond Future	998	1	998	1	0.00
08/04/2016	R212 On 04-August-16			Bond Future	144.82	144.8044	144.8180	144.8044	0.00
08/04/2016	R212 On 04-August-16	142.44	Call	Bond Future	2378	2	2378	2	0.00
08/04/2016	R212 On 04-August-16	142.43	Call	Bond Future	2388	2	2388	2	0.00
08/04/2016	R212 On 04-August-16	142.42	Call	Bond Future	2398	2	2398	2	0.00
08/04/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
08/04/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
08/04/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
08/04/2016	R213 On 05-May-16			Bond Future	9.65	80.1961	9.6478	80.1961	47,733.00
08/04/2016	R213 On 05-May-16	8.74	Call	Bond Future	46	0	46	0	0.00
08/04/2016	R213 On 05-May-16	8.76	Call	Bond Future	51	0	51	0	0.00
08/04/2016	R213 On 05-May-16	8.75	Call	Bond Future	49	0	49	0	0.00
08/04/2016	R213 On 05-May-16	8.75	Put	Bond Future	6322	7	6322	7	0.00
08/04/2016	R213 On 05-May-16	8.74	Put	Bond Future	6393	7	6393	7	0.00
08/04/2016	R213 On 05-May-16	8.76	Put	Bond Future	6251	7	6251	7	0.00
08/04/2016	R213 On 04-August-16			Bond Future	9.70	81.7261	9.7049	81.7261	462.00
08/04/2016	R213 On 04-August-16	9.01	Call	Bond Future	1111	1	1111	1	0.00
08/04/2016	R213 On 04-August-16	8.99	Call	Bond Future	1076	1	1076	1	0.00
08/04/2016	R213 On 04-August-16	9.00	Call	Bond Future	1093	1	1093	1	0.00
08/04/2016	R213 On 04-August-16	8.99	Put	Bond Future	5951	6	5951	6	0.00
08/04/2016	R213 On 04-August-16	9.01	Put	Bond Future	5844	6	5844	6	0.00
08/04/2016	R213 On 04-August-16	9.00	Put	Bond Future	5897	6	5897	6	0.00
08/04/2016	R213 On 03-November-16			Bond Future	9.76	79.7341	9.7620	79.7341	0.00
08/04/2016	R213 On 03-November-16	10.20	Call	Bond Future	5271	5	5271	5	0.00
08/04/2016	R213 On 03-November-16	10.19	Call	Bond Future	5233	5	5233	5	0.00
08/04/2016	R213 On 03-November-16	10.18	Call	Bond Future	5195	5	5195	5	0.00
08/04/2016	R213 On 03-November-16	10.19	Put	Bond Future	2537	3	2537	3	0.00
08/04/2016	R213 On 03-November-16	10.20	Put	Bond Future	2514	3	2514	3	0.00
08/04/2016	R213 On 03-November-16	10.18	Put	Bond Future	2561	3	2561	3	0.00
08/04/2016	R214 On 05-May-16			Bond Future	9.92	69.3672	9.9171	69.3672	32,450.00
08/04/2016	R214 On 05-May-16	8.99	Call	Bond Future	47	0	47	0	0.00
08/04/2016	R214 On 05-May-16	9.01	Call	Bond Future	52	0	52	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
08/04/2016	R214 On 05-May-16	9.00	Call	Bond Future	50	0	50	0	0.00
08/04/2016	R214 On 05-May-16	9.30	Call	Bond Future	203	0	203	0	0.00
08/04/2016	R214 On 05-May-16	9.01	Put	Bond Future	6660	7	6660	7	0.00
08/04/2016	R214 On 05-May-16	9.00	Put	Bond Future	6735	7	6735	7	0.00
08/04/2016	R214 On 05-May-16	8.99	Put	Bond Future	6812	7	6812	7	0.00
08/04/2016	R214 On 05-May-16	9.30	Put	Bond Future	4588	5	4588	5	0.00
08/04/2016	R214 On 04-August-16			Bond Future	9.97	70.6906	9.9722	70.6906	0.00
08/04/2016	R214 On 04-August-16	9.30	Call	Bond Future	1227	1	1227	1	1,300.00
08/04/2016	R214 On 04-August-16	11.30	Call	Bond Future	8521	8	8521	8	5,800.00
08/04/2016	R214 On 04-August-16	9.24	Call	Bond Future	1115	1	1115	1	0.00
08/04/2016	R214 On 04-August-16	9.26	Call	Bond Future	1151	1	1151	1	0.00
08/04/2016	R214 On 04-August-16	9.25	Call	Bond Future	1133	1	1133	1	0.00
08/04/2016	R214 On 04-August-16	8.55	Call	Bond Future	306	0	306	0	1,300.00
08/04/2016	R214 On 04-August-16	10.30	Call	Bond Future	4170	4	4170	4	5,800.00
08/04/2016	R214 On 04-August-16	9.26	Put	Bond Future	6202	7	6202	7	0.00
08/04/2016	R214 On 04-August-16	9.24	Put	Bond Future	6316	7	6316	7	0.00
08/04/2016	R214 On 04-August-16	9.30	Put	Bond Future	5977	6	5977	6	0.00
08/04/2016	R214 On 04-August-16	11.30	Put	Bond Future	526	1	526	1	0.00
08/04/2016	R214 On 04-August-16	10.30	Put	Bond Future	2036	2	2036	2	0.00
08/04/2016	R214 On 04-August-16	9.25	Put	Bond Future	6258	7	6258	7	0.00
08/04/2016	R214 On 04-August-16	8.55	Put	Bond Future	11026	12	11026	12	0.00
08/04/2016	R214 On 03-November-16			Bond Future	10.03	68.7418	10.0269	68.7418	0.00
08/04/2016	R214 On 03-November-16	10.33	Call	Bond Future	4975	5	4975	5	0.00
08/04/2016	R214 On 03-November-16	10.35	Call	Bond Future	5049	5	5049	5	0.00
08/04/2016	R214 On 03-November-16	10.34	Call	Bond Future	5012	5	5012	5	0.00
08/04/2016	R214 On 03-November-16	10.33	Put	Bond Future	3017	3	3017	3	0.00
08/04/2016	R214 On 03-November-16	10.34	Put	Bond Future	2990	3	2990	3	0.00
08/04/2016	R214 On 03-November-16	10.35	Put	Bond Future	2964	3	2964	3	0.00
08/04/2016	R248 On 05-May-16			Bond Future	10.00	89.0664	9.9979	89.0664	62,672.00
08/04/2016	R248 On 05-May-16	9.01	Call	Bond Future	42	0	42	0	0.00
08/04/2016	R248 On 05-May-16	9.00	Call	Bond Future	40	0	40	0	0.00
08/04/2016	R248 On 05-May-16	8.99	Call	Bond Future	38	0	38	0	0.00
08/04/2016	R248 On 05-May-16	9.00	Put	Bond Future	9355	10	9355	10	0.00
08/04/2016	R248 On 05-May-16	8.99	Put	Bond Future	9455	10	9455	10	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
08/04/2016	R248 On 05-May-16	9.01	Put	Bond Future	9255	10	9255	10	0.00
08/04/2016	R248 On 04-August-16			Bond Future	10.06	90.7656	10.0560	90.7656	0.00
08/04/2016	R248 On 04-August-16	9.25	Call	Bond Future	1270	1	1270	1	0.00
08/04/2016	R248 On 04-August-16	9.26	Call	Bond Future	1291	1	1291	1	0.00
08/04/2016	R248 On 04-August-16	9.24	Call	Bond Future	1248	1	1248	1	0.00
08/04/2016	R248 On 04-August-16	9.26	Put	Bond Future	8501	9	8501	9	0.00
08/04/2016	R248 On 04-August-16	9.25	Put	Bond Future	8577	9	8577	9	0.00
08/04/2016	R248 On 04-August-16	9.24	Put	Bond Future	8653	9	8653	9	0.00
08/04/2016	R248 On 03-November-16			Bond Future	10.11	88.0583	10.1137	88.0583	0.00
08/04/2016	R248 On 03-November-16	10.39	Call	Bond Future	6208	6	6208	6	0.00
08/04/2016	R248 On 03-November-16	10.38	Call	Bond Future	6163	6	6163	6	0.00
08/04/2016	R248 On 03-November-16	10.37	Call	Bond Future	6117	6	6117	6	0.00
08/04/2016	R248 On 03-November-16	10.38	Put	Bond Future	3989	4	3989	4	0.00
08/04/2016	R248 On 03-November-16	10.39	Put	Bond Future	3955	4	3955	4	0.00
08/04/2016	R248 On 03-November-16	10.37	Put	Bond Future	4024	4	4024	4	0.00