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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	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
05/07/2016	2025 On 04-August-16			Bond Future	127.66	127.6471	127.6614	127.6471	3,012.00
05/07/2016	2025 On 04-August-16	123.86	Call	Bond Future	3801	4	3801	4	0.00
05/07/2016	2025 On 04-August-16	123.87	Call	Bond Future	3791	4	3791	4	0.00
05/07/2016	2025 On 04-August-16	123.85	Call	Bond Future	3811	4	3811	4	0.00
05/07/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2025 On 03-November-16			Bond Future	130.09	130.0758	130.0903	130.0758	0.00
05/07/2016	2025 On 03-November-16	129.23	Call	Bond Future	860	1	860	1	0.00
05/07/2016	2025 On 03-November-16	129.22	Call	Bond Future	870	1	870	1	0.00
05/07/2016	2025 On 03-November-16	129.21	Call	Bond Future	880	1	880	1	0.00
05/07/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2030 On 04-August-16			Bond Future	9.26	91.7839	9.2594	91.7839	27,010.00
05/07/2016	2030 On 04-August-16	10.17	Call	Bond Future	6147	7	6147	7	0.00
05/07/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2030 On 03-November-16			Bond Future	9.30	93.5249	9.3035	93.5249	0.00
05/07/2016	2030 On 03-November-16	9.33	Call	Bond Future	185	1	185	1	0.00
05/07/2016	2030 On 03-November-16	9.34	Call	Bond Future	255	1	255	1	0.00
05/07/2016	2030 On 03-November-16	9.35	Call	Bond Future	325	2	325	2	0.00
05/07/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2032 On 04-August-16			Bond Future	9.39	94.9429	9.3894	94.9429	13,609.00
05/07/2016	2032 On 04-August-16	8.99	Call	Bond Future	388	1	388	1	0.00
05/07/2016	2032 On 04-August-16	9.01	Call	Bond Future	420	1	420	1	0.00
05/07/2016	2032 On 04-August-16	9.00	Call	Bond Future	404	1	404	1	0.00
05/07/2016	2032 On 04-August-16	9.00	Put	Bond Future	3420	3	3420	3	0.00
05/07/2016	2032 On 04-August-16	9.01	Put	Bond Future	3357	2	3357	2	0.00
05/07/2016	2032 On 04-August-16	8.99	Put	Bond Future	3484	3	3484	3	0.00
05/07/2016	2032 On 03-November-16			Bond Future	9.44	92.5848	9.4374	92.5848	0.00
05/07/2016	2032 On 03-November-16	10.28	Call	Bond Future	6802	8	6802	8	0.00
05/07/2016	2032 On 03-November-16	10.30	Call	Bond Future	6910	8	6910	8	0.00

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05/07/2016	2032 On 03-November-16	10.29	Call	Bond Future	6856	8	6856	8	0.00
05/07/2016	2032 On 03-November-16	10.28	Put	Bond Future	812	1	812	1	0.00
05/07/2016	2032 On 03-November-16	10.29	Put	Bond Future	799	1	799	1	0.00
05/07/2016	2032 On 03-November-16	10.30	Put	Bond Future	785	1	785	1	0.00
05/07/2016	2032 On 02-February-17			Bond Future	9.48	94.4292	9.4794	94.4292	0.00
05/07/2016	2032 On 02-February-17	9.51	Call	Bond Future	3918	5	3918	5	0.00
05/07/2016	2032 On 02-February-17	9.53	Call	Bond Future	3994	5	3994	5	0.00
05/07/2016	2032 On 02-February-17	9.52	Call	Bond Future	3956	5	3956	5	0.00
05/07/2016	2032 On 02-February-17	9.52	Put	Bond Future	3656	3	3656	3	0.00
05/07/2016	2032 On 02-February-17	9.51	Put	Bond Future	3693	3	3693	3	0.00
05/07/2016	2032 On 02-February-17	9.53	Put	Bond Future	3621	3	3621	3	0.00
05/07/2016	2033 On 04-August-16			Bond Future	109.09	109.0741	109.0861	109.0741	4,131.00
05/07/2016	2033 On 04-August-16	104.99	Call	Bond Future	4096	4	4096	4	0.00
05/07/2016	2033 On 04-August-16	105.00	Call	Bond Future	4086	4	4086	4	0.00
05/07/2016	2033 On 04-August-16	105.01	Call	Bond Future	4076	4	4076	4	0.00
05/07/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2033 On 03-November-16			Bond Future	110.14	110.1325	110.1448	110.1325	0.00
05/07/2016	2033 On 03-November-16	109.18	Call	Bond Future	965	1	965	1	0.00
05/07/2016	2033 On 03-November-16	109.17	Call	Bond Future	975	1	975	1	0.00
05/07/2016	2033 On 03-November-16	109.16	Call	Bond Future	985	1	985	1	0.00
05/07/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2037 On 04-August-16			Bond Future	9.54	92.2525	9.5445	92.2525	41,213.00
05/07/2016	2037 On 04-August-16	9.24	Call	Bond Future	641	1	641	1	0.00
05/07/2016	2037 On 04-August-16	9.25	Call	Bond Future	664	1	664	1	0.00
05/07/2016	2037 On 04-August-16	9.26	Call	Bond Future	687	1	687	1	0.00
05/07/2016	2037 On 04-August-16	9.25	Put	Bond Future	3151	2	3151	2	0.00
05/07/2016	2037 On 04-August-16	9.26	Put	Bond Future	3088	2	3088	2	0.00
05/07/2016	2037 On 04-August-16	9.24	Put	Bond Future	3214	2	3214	2	0.00
05/07/2016	2037 On 03-November-16			Bond Future	9.59	94.0024	9.5899	94.0024	0.00
05/07/2016	2037 On 03-November-16	10.35	Call	Bond Future	6985	8	6985	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
05/07/2016	2037 On 03-November-16	10.36	Call	Bond Future	7041	8	7041	8	0.00
05/07/2016	2037 On 03-November-16	10.37	Call	Bond Future	7098	8	7098	8	0.00
05/07/2016	2037 On 03-November-16	10.36	Put	Bond Future	1069	1	1069	1	0.00
05/07/2016	2037 On 03-November-16	10.37	Put	Bond Future	1052	1	1052	1	0.00
05/07/2016	2037 On 03-November-16	10.35	Put	Bond Future	1086	1	1086	1	0.00
05/07/2016	2037 On 02-February-17			Bond Future	9.63	91.6180	9.6302	91.6180	0.00
05/07/2016	2037 On 02-February-17	9.66	Call	Bond Future	4405	5	4405	5	0.00
05/07/2016	2037 On 02-February-17	9.68	Call	Bond Future	4486	5	4486	5	0.00
05/07/2016	2037 On 02-February-17	9.67	Call	Bond Future	4446	5	4446	5	0.00
05/07/2016	2037 On 02-February-17	9.66	Put	Bond Future	4164	4	4164	4	0.00
05/07/2016	2037 On 02-February-17	9.67	Put	Bond Future	4124	4	4124	4	0.00
05/07/2016	2037 On 02-February-17	9.68	Put	Bond Future	4084	3	4084	3	0.00
05/07/2016	2038 On 04-August-16			Bond Future	134.63	135.3142	134.6304	135.3142	21,542.00
05/07/2016	2038 On 04-August-16	129.31	Call	Bond Future	5320	6	5320	6	0.00
05/07/2016	2038 On 04-August-16	129.30	Call	Bond Future	5330	6	5330	6	0.00
05/07/2016	2038 On 04-August-16	129.32	Call	Bond Future	5310	6	5310	6	0.00
05/07/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2038 On 03-November-16			Bond Future	137.19	137.8890	137.1921	137.8890	0.00
05/07/2016	2038 On 03-November-16	136.33	Call	Bond Future	862	2	862	2	0.00
05/07/2016	2038 On 03-November-16	136.32	Call	Bond Future	872	2	872	2	0.00
05/07/2016	2038 On 03-November-16	136.31	Call	Bond Future	882	2	882	2	0.00
05/07/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2040 On 04-August-16			Bond Future	9.60	96.1278	9.5995	96.1278	722.00
05/07/2016	2040 On 04-August-16	9.51	Call	Bond Future	1380	2	1380	2	0.00
05/07/2016	2040 On 04-August-16	9.50	Call	Bond Future	1343	2	1343	2	0.00
05/07/2016	2040 On 04-August-16	9.49	Call	Bond Future	1306	2	1306	2	0.00
05/07/2016	2040 On 04-August-16	9.51	Put	Bond Future	2178	1	2178	1	0.00
05/07/2016	2040 On 04-August-16	9.50	Put	Bond Future	2229	2	2229	2	0.00
05/07/2016	2040 On 04-August-16	9.49	Put	Bond Future	2282	2	2282	2	0.00
05/07/2016	2040 On 03-November-16			Bond Future	9.65	97.9512	9.6451	97.9512	0.00

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05/07/2016	2040 On 03-November-16	9.70	Call	Bond Future	3754	5	3754	5	0.00
05/07/2016	2040 On 03-November-16	9.71	Call	Bond Future	3798	5	3798	5	0.00
05/07/2016	2040 On 03-November-16	9.69	Call	Bond Future	3709	5	3709	5	0.00
05/07/2016	2040 On 03-November-16	9.69	Put	Bond Future	3317	3	3317	3	0.00
05/07/2016	2040 On 03-November-16	9.71	Put	Bond Future	3233	3	3233	3	0.00
05/07/2016	2040 On 03-November-16	9.70	Put	Bond Future	3275	3	3275	3	0.00
05/07/2016	2044 On 04-August-16			Bond Future	9.63	93.2008	9.6291	93.2008	19,251.00
05/07/2016	2044 On 04-August-16	9.51	Call	Bond Future	1289	2	1289	2	0.00
05/07/2016	2044 On 04-August-16	9.50	Call	Bond Future	1253	2	1253	2	0.00
05/07/2016	2044 On 04-August-16	9.49	Call	Bond Future	1217	2	1217	2	0.00
05/07/2016	2044 On 04-August-16	9.50	Put	Bond Future	2415	2	2415	2	0.00
05/07/2016	2044 On 04-August-16	9.51	Put	Bond Future	2360	2	2360	2	0.00
05/07/2016	2044 On 04-August-16	9.49	Put	Bond Future	2471	2	2471	2	0.00
05/07/2016	2044 On 03-November-16			Bond Future	9.67	94.9686	9.6736	94.9686	285.00
05/07/2016	2044 On 03-November-16	10.42	Call	Bond Future	7470	9	7470	9	0.00
05/07/2016	2044 On 03-November-16	10.43	Call	Bond Future	7529	9	7529	9	0.00
05/07/2016	2044 On 03-November-16	10.41	Call	Bond Future	7411	9	7411	9	0.00
05/07/2016	2044 On 03-November-16	10.43	Put	Bond Future	1250	1	1250	1	0.00
05/07/2016	2044 On 03-November-16	10.42	Put	Bond Future	1269	1	1269	1	0.00
05/07/2016	2044 On 03-November-16	10.41	Put	Bond Future	1288	1	1288	1	0.00
05/07/2016	2044 On 02-February-17			Bond Future	9.71	92.4784	9.7135	92.4784	0.00
05/07/2016	2044 On 02-February-17	9.77	Call	Bond Future	4978	6	4978	6	0.00
05/07/2016	2044 On 02-February-17	9.76	Call	Bond Future	4934	6	4934	6	0.00
05/07/2016	2044 On 02-February-17	9.78	Call	Bond Future	5022	6	5022	6	0.00
05/07/2016	2044 On 02-February-17	9.77	Put	Bond Future	4486	4	4486	4	0.00
05/07/2016	2044 On 02-February-17	9.78	Put	Bond Future	4443	4	4443	4	0.00
05/07/2016	2044 On 02-February-17	9.76	Put	Bond Future	4528	4	4528	4	0.00
05/07/2016	2046 On 04-August-16			Bond Future	135.59	135.4333	135.5939	135.4333	16,864.00
05/07/2016	2046 On 04-August-16	129.00	Call	Bond Future	6594	6	6594	6	0.00
05/07/2016	2046 On 04-August-16	129.01	Call	Bond Future	6584	6	6584	6	0.00
05/07/2016	2046 On 04-August-16	129.02	Call	Bond Future	6574	6	6574	6	0.00
05/07/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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05/07/2016	2046 On 03-November-16			Bond Future	136.67	136.5079	136.6718	136.5079	0.00
05/07/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
05/07/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
05/07/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
05/07/2016	2046 On 03-November-16	137.09	Put	Bond Future	418	1	418	1	0.00
05/07/2016	2046 On 03-November-16	137.07	Put	Bond Future	398	1	398	1	0.00
05/07/2016	2046 On 03-November-16	137.08	Put	Bond Future	408	1	408	1	0.00
05/07/2016	2050 On 04-August-16			Bond Future	145.16	144.9699	145.1600	144.9699	21,135.00
05/07/2016	2050 On 04-August-16	139.12	Call	Bond Future	6040	6	6040	6	0.00
05/07/2016	2050 On 04-August-16	139.14	Call	Bond Future	6020	6	6020	6	0.00
05/07/2016	2050 On 04-August-16	139.13	Call	Bond Future	6030	6	6030	6	0.00
05/07/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
05/07/2016	2050 On 03-November-16			Bond Future	147.92	147.7283	147.9220	147.7283	0.00
05/07/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
05/07/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
05/07/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
05/07/2016	2050 On 03-November-16	149.53	Put	Bond Future	1608	2	1608	2	0.00
05/07/2016	2050 On 03-November-16	149.54	Put	Bond Future	1618	2	1618	2	0.00
05/07/2016	2050 On 03-November-16	149.52	Put	Bond Future	1598	2	1598	2	0.00
05/07/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	AL37 On 04-August-16			Index Future	491.46	494.5400	491.4600	494.5400	15.00
05/07/2016	AL37 On 03-November-16			Index Future	500.88	504.0180	500.8790	504.0180	0.00
05/07/2016	AL7T On 04-August-16			Index Future	569.22	574.7700	569.2200	574.7700	11.00
05/07/2016	AL7T On 03-November-16			Index Future	580.13	585.7860	580.1300	585.7860	0.00
05/07/2016	ALBI On 04-August-16			Index Future	517.12	522.7070	517.1170	522.7070	728.00
05/07/2016	ALBI On 03-November-16			Index Future	527.03	532.7260	527.0280	532.7260	8.00
05/07/2016	ALBI On 02-February-17			Index Future	537.52	543.3320	537.5170	543.3320	0.00
05/07/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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05/07/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/07/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2016	EL28 On 04-August-16			Bond Future	132.62	132.6016	132.6178	132.6016	0.00
05/07/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5758	6	5758	6	0.00
05/07/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5748	6	5748	6	0.00
05/07/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5738	6	5738	6	0.00
05/07/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
05/07/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
05/07/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
05/07/2016	EL28 On 03-November-16			Bond Future	133.48	133.4640	133.4806	133.4640	0.00
05/07/2016	EL28 On 03-November-16	132.15	Call	Bond Future	1331	1	1331	1	0.00
05/07/2016	EL28 On 03-November-16	132.17	Call	Bond Future	1311	1	1311	1	0.00
05/07/2016	EL28 On 03-November-16	132.16	Call	Bond Future	1321	1	1321	1	0.00
05/07/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
05/07/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
05/07/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
05/07/2016	ES33 On 04-August-16			Bond Future	10.40	81.1080	10.3992	81.1080	8,882.00
05/07/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
05/07/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
05/07/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
05/07/2016	ES33 On 04-August-16	10.24	Put	Bond Future	1047	0	1047	0	0.00
05/07/2016	ES33 On 04-August-16	10.26	Put	Bond Future	915	0	915	0	0.00
05/07/2016	ES33 On 04-August-16	10.25	Put	Bond Future	981	0	981	0	0.00
05/07/2016	ES33 On 03-November-16			Bond Future	10.48	78.8538	10.4761	78.8538	0.00
05/07/2016	ES33 On 03-November-16	11.31	Call	Bond Future	5087	6	5087	6	0.00
05/07/2016	ES33 On 03-November-16	11.29	Call	Bond Future	4971	6	4971	6	0.00
05/07/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5029	6	5029	6	0.00
05/07/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
05/07/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
05/07/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
05/07/2016	ES33 On 02-February-17			Bond Future	10.55	80.4245	10.5504	80.4245	0.00
05/07/2016	ES33 On 02-February-17	10.61	Call	Bond Future	376	1	376	1	0.00
05/07/2016	ES33 On 02-February-17	10.60	Call	Bond Future	313	1	313	1	0.00
05/07/2016	ES33 On 02-February-17	10.59	Call	Bond Future	250	1	250	1	0.00
05/07/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
05/07/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
05/07/2016	ES42 On 04-August-16			Bond Future	10.55	85.5913	10.5490	85.5913	7,270.00
05/07/2016	ES42 On 03-November-16			Bond Future	10.62	82.9520	10.6245	82.9520	0.00
05/07/2016	GOVI On 04-August-16			GOVI	515.31	520.5990	515.3120	520.5990	448.00
05/07/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
05/07/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
05/07/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
05/07/2016	GOVI On 04-August-16	521.01	Put	GOVI	56980	0	56980	0	0.00
05/07/2016	GOVI On 04-August-16	520.99	Put	GOVI	56780	0	56780	0	0.00
05/07/2016	GOVI On 04-August-16	521.00	Put	GOVI	56880	0	56880	0	0.00
05/07/2016	GOVI On 03-November-16			GOVI	525.19	530.5770	525.1890	530.5770	137.00
05/07/2016	GOVI On 03-November-16	476.11	Call	GOVI	490790	54	490790	54	0.00
05/07/2016	GOVI On 03-November-16	476.12	Call	GOVI	490690	54	490690	54	0.00
05/07/2016	GOVI On 03-November-16	476.13	Call	GOVI	490590	54	490590	54	0.00
05/07/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
05/07/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
05/07/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
05/07/2016	GOVI On 02-February-17			GOVI	535.64	541.1410	535.6410	541.1410	0.00
05/07/2016	GOVI On 02-February-17	533.32	Call	GOVI	23210	8	23210	8	0.00
05/07/2016	GOVI On 02-February-17	533.34	Call	GOVI	23010	8	23010	8	0.00
05/07/2016	GOVI On 02-February-17	533.33	Call	GOVI	23110	8	23110	8	0.00
05/07/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
05/07/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
05/07/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
05/07/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/07/2016	IGOV On 04-August-16			Index Future	248.53	248.7580	248.5340	248.7580	1,079.00
05/07/2016	IGOV On 03-November-16			Index Future	253.31	253.5410	253.3130	253.5410	24.00
05/07/2016	IGOV On 02-February-17			Index Future	258.37	258.6040	258.3690	258.6040	0.00
05/07/2016	ILBI On 04-August-16			Index Future	672.70	673.3500	672.6990	673.3500	156.00
05/07/2016	ILBI On 03-November-16			Index Future	685.54	686.1980	685.5350	686.1980	0.00
05/07/2016	IS01 On 19-December-16			Interest Rate Swap	100.09	100.0833	100.0874	100.0833	0.00
05/07/2016	IS01 On 16-March-17			Interest Rate Swap	100.07	100.0550	100.0678	100.0550	0.00
05/07/2016	IS01 On 15-June-17			Interest Rate Swap	99.74	99.7140	99.7391	99.7140	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
05/07/2016	IS01 On 21-September-17			Interest Rate Swap	99.85	99.8051	99.8451	99.8051	0.00
05/07/2016	IS02 On 18-December-17			Interest Rate Swap	100.19	100.1365	100.1892	100.1365	0.00
05/07/2016	IS02 On 16-March-18			Interest Rate Swap	99.54	99.4743	99.5405	99.4743	0.00
05/07/2016	IS02 On 15-June-18			Interest Rate Swap	99.27	99.1981	99.2686	99.1981	0.00
05/07/2016	IS02 On 21-September-18			Interest Rate Swap	99.41	99.3172	99.4089	99.3172	0.00
05/07/2016	IS05 On 17-December-20			Interest Rate Swap	98.84	98.4957	98.8375	98.4957	0.00
05/07/2016	IS05 On 16-March-21			Interest Rate Swap	98.23	97.8687	98.2309	97.8687	0.00
05/07/2016	IS05 On 15-June-21			Interest Rate Swap	97.59	97.2060	97.5878	97.2060	0.00
05/07/2016	IS05 On 21-September-21			Interest Rate Swap	97.91	97.5149	97.9126	97.5149	0.00
05/07/2016	IS10 On 17-December-25			Interest Rate Swap	99.52	98.9607	99.5189	98.9607	0.00
05/07/2016	IS10 On 16-March-26			Interest Rate Swap	96.66	96.0965	96.6633	96.0965	0.00
05/07/2016	IS10 On 15-June-26			Interest Rate Swap	95.47	94.9019	95.4740	94.9019	0.00
05/07/2016	IS10 On 21-September-26			Interest Rate Swap	97.56	96.9904	97.5591	96.9904	0.00
05/07/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/07/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/07/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/07/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/07/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.38	92.6400	7.3800	92.6400	0.00
05/07/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.41	92.6000	7.4100	92.6000	0.00
05/07/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.45	92.5800	7.4500	92.5800	0.00
05/07/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.48	92.5300	7.4800	92.5300	0.00
05/07/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.50	92.5400	7.5000	92.5400	0.00
05/07/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.54	92.4800	7.5400	92.4800	0.00
05/07/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.60	92.4300	7.6000	92.4300	0.00
05/07/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.62	92.4000	7.6200	92.4000	0.00
05/07/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.68	92.3300	7.6800	92.3300	0.00
05/07/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.72	92.2800	7.7200	92.2800	0.00
05/07/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.74	92.2500	7.7400	92.2500	0.00
05/07/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.79	92.1800	7.7900	92.1800	0.00
05/07/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
05/07/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
05/07/2016	R023 On 04-August-16			Bond Future	8.59	100.0348	8.5915	100.0348	11,610.00
05/07/2016	R023 On 04-August-16	8.24	Call	Bond Future	233	0	233	0	0.00
05/07/2016	R023 On 04-August-16	8.26	Call	Bond Future	253	0	253	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
05/07/2016	R023 On 04-August-16	8.25	Call	Bond Future	243	0	243	0	0.00
05/07/2016	R023 On 04-August-16	8.25	Put	Bond Future	1902	1	1902	1	0.00
05/07/2016	R023 On 04-August-16	8.24	Put	Bond Future	1941	1	1941	1	0.00
05/07/2016	R023 On 04-August-16	8.26	Put	Bond Future	1864	1	1864	1	0.00
05/07/2016	R023 On 03-November-16			Bond Future	8.63	98.0009	8.6339	98.0009	607.00
05/07/2016	R023 On 03-November-16	9.73	Call	Bond Future	5184	6	5184	6	0.00
05/07/2016	R023 On 03-November-16	9.75	Call	Bond Future	5262	6	5262	6	0.00
05/07/2016	R023 On 03-November-16	9.74	Call	Bond Future	5223	6	5223	6	0.00
05/07/2016	R023 On 03-November-16	9.74	Put	Bond Future	233	0	233	0	0.00
05/07/2016	R023 On 03-November-16	9.75	Put	Bond Future	229	0	229	0	0.00
05/07/2016	R023 On 03-November-16	9.73	Put	Bond Future	238	0	238	0	0.00
05/07/2016	R023 On 02-February-17			Bond Future	8.67	99.9528	8.6676	99.9528	0.00
05/07/2016	R023 On 02-February-17	8.86	Call	Bond Future	2583	3	2583	3	0.00
05/07/2016	R023 On 02-February-17	8.85	Call	Bond Future	2558	3	2558	3	0.00
05/07/2016	R023 On 02-February-17	8.84	Call	Bond Future	2532	3	2532	3	0.00
05/07/2016	R023 On 02-February-17	8.85	Put	Bond Future	1739	1	1739	1	0.00
05/07/2016	R023 On 02-February-17	8.84	Put	Bond Future	1758	1	1758	1	0.00
05/07/2016	R023 On 02-February-17	8.86	Put	Bond Future	1720	1	1720	1	0.00
05/07/2016	R035 On 04-August-16			Bond Future	9.48	100.0964	9.4785	100.0964	4,572.00
05/07/2016	R035 On 04-August-16	10.35	Call	Bond Future	6837	8	6837	8	0.00
05/07/2016	R035 On 04-August-16	10.36	Call	Bond Future	6911	8	6911	8	0.00
05/07/2016	R035 On 04-August-16	10.37	Call	Bond Future	6984	8	6984	8	0.00
05/07/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R035 On 03-November-16			Bond Future	9.53	97.4931	9.5270	97.4931	0.00
05/07/2016	R035 On 03-November-16	9.57	Call	Bond Future	352	2	352	2	0.00
05/07/2016	R035 On 03-November-16	9.59	Call	Bond Future	516	2	516	2	0.00
05/07/2016	R035 On 03-November-16	9.58	Call	Bond Future	434	2	434	2	0.00
05/07/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R186 On 04-August-16			Bond Future	8.85	113.5375	8.8523	113.5375	96,308.00
05/07/2016	R186 On 04-August-16	9.20	Call	Bond Future	2868	4	2868	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
05/07/2016	R186 On 04-August-16	8.85	Call	Bond Future	1265	2	1265	2	750.00
05/07/2016	R186 On 04-August-16	8.90	Call	Bond Future	1452	2	1452	2	500.00
05/07/2016	R186 On 04-August-16	9.60	Call	Bond Future	5274	6	5274	6	0.00
05/07/2016	R186 On 04-August-16	8.51	Call	Bond Future	396	1	396	1	0.00
05/07/2016	R186 On 04-August-16	8.49	Call	Bond Future	364	1	364	1	0.00
05/07/2016	R186 On 04-August-16	10.00	Call	Bond Future	7858	9	7858	9	0.00
05/07/2016	R186 On 04-August-16	8.50	Call	Bond Future	380	1	380	1	0.00
05/07/2016	R186 On 04-August-16	9.30	Call	Bond Future	3431	4	3431	4	500.00
05/07/2016	R186 On 04-August-16	9.25	Call	Bond Future	3145	4	3145	4	0.00
05/07/2016	R186 On 04-August-16	9.35	Call	Bond Future	3724	5	3724	5	500.00
05/07/2016	R186 On 04-August-16	9.40	Call	Bond Future	4025	5	4025	5	0.00
05/07/2016	R186 On 04-August-16	9.10	Call	Bond Future	2345	3	2345	3	0.00
05/07/2016	R186 On 04-August-16	8.90	Put	Bond Future	1110	1	1110	1	0.00
05/07/2016	R186 On 04-August-16	9.20	Put	Bond Future	406	0	406	0	2,500.00
05/07/2016	R186 On 04-August-16	9.10	Put	Bond Future	583	0	583	0	2,500.00
05/07/2016	R186 On 04-August-16	9.60	Put	Bond Future	72	0	72	0	4,031.00
05/07/2016	R186 On 04-August-16	8.49	Put	Bond Future	3011	2	3011	2	0.00
05/07/2016	R186 On 04-August-16	8.85	Put	Bond Future	1282	1	1282	1	0.00
05/07/2016	R186 On 04-August-16	10.00	Put	Bond Future	8	0	8	0	6,500.00
05/07/2016	R186 On 04-August-16	8.51	Put	Bond Future	2894	2	2894	2	0.00
05/07/2016	R186 On 04-August-16	9.25	Put	Bond Future	335	0	335	0	1,000.00
05/07/2016	R186 On 04-August-16	9.35	Put	Bond Future	224	0	224	0	0.00
05/07/2016	R186 On 04-August-16	8.50	Put	Bond Future	2952	2	2952	2	0.00
05/07/2016	R186 On 04-August-16	9.30	Put	Bond Future	275	0	275	0	0.00
05/07/2016	R186 On 04-August-16	9.40	Put	Bond Future	181	0	181	0	3,569.00
05/07/2016	R186 On 03-November-16			Bond Future	8.89	115.6908	8.8931	115.6908	1,253.00
05/07/2016	R186 On 03-November-16	9.66	Call	Bond Future	5976	7	5976	7	0.00
05/07/2016	R186 On 03-November-16	8.96	Call	Bond Future	2773	3	2773	3	0.00
05/07/2016	R186 On 03-November-16	9.40	Call	Bond Future	4664	6	4664	6	1,425.00
05/07/2016	R186 On 03-November-16	9.20	Call	Bond Future	3745	5	3745	5	1,425.00
05/07/2016	R186 On 03-November-16	8.95	Call	Bond Future	2736	3	2736	3	0.00
05/07/2016	R186 On 03-November-16	8.97	Call	Bond Future	2810	3	2810	3	0.00
05/07/2016	R186 On 03-November-16	9.71	Call	Bond Future	6240	7	6240	7	0.00
05/07/2016	R186 On 03-November-16	9.66	Put	Bond Future	745	1	745	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
05/07/2016	R186 On 03-November-16	9.71	Put	Bond Future	680	1	680	1	5,000.00
05/07/2016	R186 On 03-November-16	8.96	Put	Bond Future	2303	2	2303	2	0.00
05/07/2016	R186 On 03-November-16	8.97	Put	Bond Future	2270	2	2270	2	0.00
05/07/2016	R186 On 03-November-16	9.20	Put	Bond Future	1611	1	1611	1	0.00
05/07/2016	R186 On 03-November-16	8.95	Put	Bond Future	2336	2	2336	2	0.00
05/07/2016	R186 On 03-November-16	9.40	Put	Bond Future	1168	1	1168	1	0.00
05/07/2016	R197 On 04-August-16			Bond Future	299.03	299.8426	299.0300	299.8426	1,644.00
05/07/2016	R197 On 04-August-16	293.98	Call	Bond Future	5050	6	5050	6	0.00
05/07/2016	R197 On 04-August-16	293.96	Call	Bond Future	5070	6	5070	6	0.00
05/07/2016	R197 On 04-August-16	293.97	Call	Bond Future	5060	6	5060	6	0.00
05/07/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R197 On 03-November-16			Bond Future	304.72	305.5475	304.7193	305.5475	0.00
05/07/2016	R197 On 03-November-16	303.56	Call	Bond Future	1159	2	1159	2	0.00
05/07/2016	R197 On 03-November-16	303.58	Call	Bond Future	1139	2	1139	2	0.00
05/07/2016	R197 On 03-November-16	303.57	Call	Bond Future	1149	2	1149	2	0.00
05/07/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R202 On 04-August-16			Bond Future	249.33	249.4692	249.3279	249.4692	37,315.00
05/07/2016	R202 On 04-August-16	243.26	Call	Bond Future	6628	7	6628	7	0.00
05/07/2016	R202 On 04-August-16	243.25	Call	Bond Future	6637	7	6637	7	0.00
05/07/2016	R202 On 04-August-16	243.24	Call	Bond Future	6645	7	6645	7	0.00
05/07/2016	R202 On 04-August-16	243.25	Put	Bond Future	559	1	559	1	0.00
05/07/2016	R202 On 04-August-16	243.26	Put	Bond Future	560	1	560	1	0.00
05/07/2016	R202 On 04-August-16	243.24	Put	Bond Future	557	1	557	1	0.00
05/07/2016	R202 On 03-November-16			Bond Future	254.07	254.2158	254.0716	254.2158	0.00
05/07/2016	R202 On 03-November-16	253.85	Call	Bond Future	222	0	222	0	0.00
05/07/2016	R202 On 03-November-16	253.86	Call	Bond Future	212	0	212	0	0.00
05/07/2016	R202 On 03-November-16	253.87	Call	Bond Future	202	0	202	0	0.00
05/07/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2016	R203 On 04-August-16			Bond Future	7.62	104.1431	7.6162	104.1431	58,231.00
05/07/2016	R203 On 04-August-16	7.24	Call	Bond Future	23	0	23	0	0.00
05/07/2016	R203 On 04-August-16	7.26	Call	Bond Future	26	0	26	0	0.00
05/07/2016	R203 On 04-August-16	7.25	Call	Bond Future	25	0	25	0	0.00
05/07/2016	R203 On 04-August-16	7.24	Put	Bond Future	416	0	416	0	0.00
05/07/2016	R203 On 04-August-16	7.26	Put	Bond Future	398	0	398	0	0.00
05/07/2016	R203 On 04-August-16	7.25	Put	Bond Future	407	0	407	0	0.00
05/07/2016	R203 On 03-November-16			Bond Future	7.57	101.9465	7.5745	101.9465	0.00
05/07/2016	R203 On 03-November-16	8.84	Call	Bond Future	1035	1	1035	1	0.00
05/07/2016	R203 On 03-November-16	8.86	Call	Bond Future	1051	1	1051	1	0.00
05/07/2016	R203 On 03-November-16	8.85	Call	Bond Future	1043	1	1043	1	0.00
05/07/2016	R203 On 03-November-16	8.85	Put	Bond Future	12	0	12	0	0.00
05/07/2016	R203 On 03-November-16	8.86	Put	Bond Future	12	0	12	0	0.00
05/07/2016	R203 On 03-November-16	8.84	Put	Bond Future	13	0	13	0	0.00
05/07/2016	R203 On 02-February-17			Bond Future	7.39	103.9772	7.3908	103.9772	0.00
05/07/2016	R203 On 02-February-17	7.70	Call	Bond Future	321	0	321	0	0.00
05/07/2016	R203 On 02-February-17	7.72	Call	Bond Future	328	0	328	0	0.00
05/07/2016	R203 On 02-February-17	7.71	Call	Bond Future	324	0	324	0	0.00
05/07/2016	R203 On 02-February-17	7.71	Put	Bond Future	140	0	140	0	0.00
05/07/2016	R203 On 02-February-17	7.70	Put	Bond Future	141	0	141	0	0.00
05/07/2016	R203 On 02-February-17	7.72	Put	Bond Future	138	0	138	0	0.00
05/07/2016	R204 On 04-August-16			Bond Future	8.00	101.4247	8.0027	101.4247	33,282.00
05/07/2016	R204 On 04-August-16	7.76	Call	Bond Future	121	0	121	0	0.00
05/07/2016	R204 On 04-August-16	7.75	Call	Bond Future	116	0	116	0	0.00
05/07/2016	R204 On 04-August-16	7.74	Call	Bond Future	111	0	111	0	0.00
05/07/2016	R204 On 04-August-16	7.75	Put	Bond Future	653	0	653	0	0.00
05/07/2016	R204 On 04-August-16	7.74	Put	Bond Future	669	0	669	0	0.00
05/07/2016	R204 On 04-August-16	7.76	Put	Bond Future	637	0	637	0	0.00
05/07/2016	R204 On 03-November-16			Bond Future	8.03	103.3483	8.0300	103.3483	656.00
05/07/2016	R204 On 03-November-16	9.22	Call	Bond Future	2290	3	2290	3	0.00
05/07/2016	R204 On 03-November-16	9.21	Call	Bond Future	2273	3	2273	3	0.00
05/07/2016	R204 On 03-November-16	9.23	Call	Bond Future	2307	3	2307	3	0.00
05/07/2016	R204 On 03-November-16	9.22	Put	Bond Future	46	0	46	0	0.00
05/07/2016	R204 On 03-November-16	9.23	Put	Bond Future	45	0	45	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
05/07/2016	R204 On 03-November-16	9.21	Put	Bond Future	47	0	47	0	0.00
05/07/2016	R204 On 02-February-17			Bond Future	8.02	101.3648	8.0250	101.3648	0.00
05/07/2016	R204 On 02-February-17	8.28	Call	Bond Future	932	1	932	1	0.00
05/07/2016	R204 On 02-February-17	8.29	Call	Bond Future	943	1	943	1	0.00
05/07/2016	R204 On 02-February-17	8.30	Call	Bond Future	953	1	953	1	0.00
05/07/2016	R204 On 02-February-17	8.28	Put	Bond Future	499	0	499	0	0.00
05/07/2016	R204 On 02-February-17	8.29	Put	Bond Future	492	0	492	0	0.00
05/07/2016	R204 On 02-February-17	8.30	Put	Bond Future	486	0	486	0	0.00
05/07/2016	R207 On 04-August-16			Bond Future	8.22	98.1362	8.2232	98.1362	74,935.00
05/07/2016	R207 On 04-August-16	8.00	Call	Bond Future	204	0	204	0	0.00
05/07/2016	R207 On 04-August-16	7.99	Call	Bond Future	195	0	195	0	0.00
05/07/2016	R207 On 04-August-16	8.01	Call	Bond Future	212	0	212	0	0.00
05/07/2016	R207 On 04-August-16	7.99	Put	Bond Future	871	1	871	1	0.00
05/07/2016	R207 On 04-August-16	8.00	Put	Bond Future	850	1	850	1	0.00
05/07/2016	R207 On 04-August-16	8.01	Put	Bond Future	830	1	830	1	0.00
05/07/2016	R207 On 02-February-17			Bond Future	8.27	98.3456	8.2722	98.3456	0.00
05/07/2016	R207 On 02-February-17	8.91	Call	Bond Future	2055	2	2055	2	62.00
05/07/2016	R207 On 02-February-17	9.22	Call	Bond Future	2648	3	2648	3	0.00
05/07/2016	R207 On 02-February-17	9.24	Call	Bond Future	2688	3	2688	3	0.00
05/07/2016	R207 On 02-February-17	9.23	Call	Bond Future	2668	3	2668	3	0.00
05/07/2016	R207 On 02-February-17	8.91	Put	Bond Future	464	0	464	0	0.00
05/07/2016	R207 On 02-February-17	9.22	Put	Bond Future	296	0	296	0	0.00
05/07/2016	R207 On 02-February-17	9.23	Put	Bond Future	291	0	291	0	0.00
05/07/2016	R207 On 02-February-17	9.24	Put	Bond Future	287	0	287	0	0.00
05/07/2016	R208 On 04-August-16			Bond Future	8.38	96.8809	8.3784	96.8809	48,487.00
05/07/2016	R208 On 04-August-16	7.99	Call	Bond Future	135	0	135	0	0.00
05/07/2016	R208 On 04-August-16	8.00	Call	Bond Future	141	0	141	0	0.00
05/07/2016	R208 On 04-August-16	8.01	Call	Bond Future	148	0	148	0	0.00
05/07/2016	R208 On 04-August-16	7.99	Put	Bond Future	1560	1	1560	1	0.00
05/07/2016	R208 On 04-August-16	8.00	Put	Bond Future	1530	1	1530	1	0.00
05/07/2016	R208 On 04-August-16	8.01	Put	Bond Future	1500	1	1500	1	0.00
05/07/2016	R208 On 03-November-16			Bond Future	8.42	95.3156	8.4185	95.3156	46.00
05/07/2016	R208 On 03-November-16	9.57	Call	Bond Future	4033	5	4033	5	0.00
05/07/2016	R208 On 03-November-16	9.59	Call	Bond Future	4093	5	4093	5	0.00

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05/07/2016	R208 On 03-November-16	9.58	Call	Bond Future	4063	5	4063	5	0.00
05/07/2016	R208 On 03-November-16	9.57	Put	Bond Future	130	0	130	0	0.00
05/07/2016	R208 On 03-November-16	9.58	Put	Bond Future	127	0	127	0	0.00
05/07/2016	R208 On 03-November-16	9.59	Put	Bond Future	124	0	124	0	0.00
05/07/2016	R208 On 02-February-17			Bond Future	8.44	97.2143	8.4447	97.2143	0.00
05/07/2016	R208 On 02-February-17	8.64	Call	Bond Future	1809	2	1809	2	0.00
05/07/2016	R208 On 02-February-17	8.63	Call	Bond Future	1790	2	1790	2	0.00
05/07/2016	R208 On 02-February-17	8.65	Call	Bond Future	1828	2	1828	2	0.00
05/07/2016	R208 On 02-February-17	8.65	Put	Bond Future	1151	1	1151	1	0.00
05/07/2016	R208 On 02-February-17	8.64	Put	Bond Future	1164	1	1164	1	0.00
05/07/2016	R208 On 02-February-17	8.63	Put	Bond Future	1178	1	1178	1	0.00
05/07/2016	R209 On 04-August-16			Bond Future	9.42	75.2576	9.4170	75.2576	55,153.00
05/07/2016	R209 On 04-August-16	9.24	Call	Bond Future	777	1	777	1	0.00
05/07/2016	R209 On 04-August-16	10.60	Call	Bond Future	7541	9	7541	9	5,624.00
05/07/2016	R209 On 04-August-16	9.26	Call	Bond Future	828	1	828	1	0.00
05/07/2016	R209 On 04-August-16	9.25	Call	Bond Future	803	1	803	1	0.00
05/07/2016	R209 On 04-August-16	9.70	Call	Bond Future	2479	3	2479	3	0.00
05/07/2016	R209 On 04-August-16	10.29	Call	Bond Future	5732	7	5732	7	0.00
05/07/2016	R209 On 04-August-16	9.60	Call	Bond Future	2020	3	2020	3	5,624.00
05/07/2016	R209 On 04-August-16	9.40	Call	Bond Future	1244	2	1244	2	250.00
05/07/2016	R209 On 04-August-16	9.24	Put	Bond Future	2020	1	2020	1	0.00
05/07/2016	R209 On 04-August-16	10.60	Put	Bond Future	11	0	11	0	0.00
05/07/2016	R209 On 04-August-16	9.26	Put	Bond Future	1929	1	1929	1	0.00
05/07/2016	R209 On 04-August-16	9.25	Put	Bond Future	1974	1	1974	1	0.00
05/07/2016	R209 On 04-August-16	10.29	Put	Bond Future	53	0	53	0	250.00
05/07/2016	R209 On 04-August-16	9.70	Put	Bond Future	559	0	559	0	250.00
05/07/2016	R209 On 04-August-16	9.60	Put	Bond Future	769	0	769	0	0.00
05/07/2016	R209 On 04-August-16	9.40	Put	Bond Future	1362	1	1362	1	0.00
05/07/2016	R209 On 03-November-16			Bond Future	9.46	73.5343	9.4590	73.5343	0.00
05/07/2016	R209 On 03-November-16	10.24	Call	Bond Future	5893	7	5893	7	0.00
05/07/2016	R209 On 03-November-16	10.26	Call	Bond Future	5989	7	5989	7	0.00
05/07/2016	R209 On 03-November-16	10.25	Call	Bond Future	5941	7	5941	7	0.00
05/07/2016	R209 On 03-November-16	10.25	Put	Bond Future	807	1	807	1	5,000.00
05/07/2016	R209 On 03-November-16	10.26	Put	Bond Future	793	1	793	1	0.00

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05/07/2016	R209 On 03-November-16	10.24	Put	Bond Future	820	1	820	1	0.00
05/07/2016	R209 On 02-February-17			Bond Future	9.50	74.9992	9.4957	74.9992	0.00
05/07/2016	R209 On 02-February-17	9.53	Call	Bond Future	3618	4	3618	4	0.00
05/07/2016	R209 On 02-February-17	9.55	Call	Bond Future	3688	4	3688	4	0.00
05/07/2016	R209 On 02-February-17	9.54	Call	Bond Future	3653	4	3653	4	0.00
05/07/2016	R209 On 02-February-17	9.53	Put	Bond Future	3385	3	3385	3	0.00
05/07/2016	R209 On 02-February-17	9.54	Put	Bond Future	3352	3	3352	3	0.00
05/07/2016	R209 On 02-February-17	9.55	Put	Bond Future	3319	3	3319	3	0.00
05/07/2016	R210 On 04-August-16			Bond Future	189.29	189.2686	189.2893	189.2686	2,571.00
05/07/2016	R210 On 04-August-16	181.51	Call	Bond Future	7779	8	7779	8	0.00
05/07/2016	R210 On 04-August-16	181.50	Call	Bond Future	7789	8	7789	8	0.00
05/07/2016	R210 On 04-August-16	181.52	Call	Bond Future	7769	8	7769	8	0.00
05/07/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R210 On 03-November-16			Bond Future	190.61	190.5927	190.6138	190.5927	0.00
05/07/2016	R210 On 03-November-16	188.90	Call	Bond Future	1714	2	1714	2	0.00
05/07/2016	R210 On 03-November-16	188.92	Call	Bond Future	1694	2	1694	2	0.00
05/07/2016	R210 On 03-November-16	188.91	Call	Bond Future	1704	2	1704	2	0.00
05/07/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R211 On 04-August-16			Bond Future	139.80	139.7831	139.7971	139.7831	63.00
05/07/2016	R211 On 04-August-16	137.09	Call	Bond Future	2707	3	2707	3	0.00
05/07/2016	R211 On 04-August-16	137.07	Call	Bond Future	2727	3	2727	3	0.00
05/07/2016	R211 On 04-August-16	137.08	Call	Bond Future	2717	3	2717	3	0.00
05/07/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R211 On 03-November-16			Bond Future	142.46	142.4428	142.4570	142.4428	0.00
05/07/2016	R211 On 03-November-16	141.76	Call	Bond Future	697	1	697	1	0.00
05/07/2016	R211 On 03-November-16	141.75	Call	Bond Future	707	1	707	1	0.00
05/07/2016	R211 On 03-November-16	141.74	Call	Bond Future	717	1	717	1	0.00
05/07/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R212 On 04-August-16			Bond Future	146.17	146.1523	146.1686	146.1523	4,218.00
05/07/2016	R212 On 04-August-16	142.44	Call	Bond Future	3729	4	3729	4	0.00
05/07/2016	R212 On 04-August-16	142.43	Call	Bond Future	3739	4	3739	4	0.00
05/07/2016	R212 On 04-August-16	142.42	Call	Bond Future	3749	4	3749	4	0.00
05/07/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R212 On 03-November-16			Bond Future	148.95	148.9332	148.9496	148.9332	0.00
05/07/2016	R212 On 03-November-16	148.11	Call	Bond Future	840	1	840	1	0.00
05/07/2016	R212 On 03-November-16	148.12	Call	Bond Future	830	1	830	1	0.00
05/07/2016	R212 On 03-November-16	148.10	Call	Bond Future	850	1	850	1	0.00
05/07/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R213 On 04-August-16			Bond Future	9.30	86.0484	9.3024	86.0484	44,423.00
05/07/2016	R213 On 04-August-16	9.01	Call	Bond Future	502	1	502	1	0.00
05/07/2016	R213 On 04-August-16	8.99	Call	Bond Future	466	1	466	1	0.00
05/07/2016	R213 On 04-August-16	9.00	Call	Bond Future	484	1	484	1	0.00
05/07/2016	R213 On 04-August-16	8.99	Put	Bond Future	2647	2	2647	2	0.00
05/07/2016	R213 On 04-August-16	9.00	Put	Bond Future	2594	2	2594	2	0.00
05/07/2016	R213 On 04-August-16	9.01	Put	Bond Future	2541	2	2541	2	0.00
05/07/2016	R213 On 03-November-16			Bond Future	9.35	84.1297	9.3481	84.1297	0.00
05/07/2016	R213 On 03-November-16	10.20	Call	Bond Future	6179	7	6179	7	0.00
05/07/2016	R213 On 03-November-16	10.19	Call	Bond Future	6130	7	6130	7	0.00
05/07/2016	R213 On 03-November-16	10.18	Call	Bond Future	6081	7	6081	7	0.00
05/07/2016	R213 On 03-November-16	10.19	Put	Bond Future	697	1	697	1	0.00
05/07/2016	R213 On 03-November-16	10.18	Put	Bond Future	709	1	709	1	0.00
05/07/2016	R213 On 03-November-16	10.20	Put	Bond Future	685	1	685	1	0.00
05/07/2016	R213 On 02-February-17			Bond Future	9.39	85.8053	9.3892	85.8053	0.00
05/07/2016	R213 On 02-February-17	9.40	Call	Bond Future	3423	4	3423	4	0.00
05/07/2016	R213 On 02-February-17	9.42	Call	Bond Future	3490	4	3490	4	0.00
05/07/2016	R213 On 02-February-17	9.41	Call	Bond Future	3456	4	3456	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
05/07/2016	R213 On 02-February-17	9.40	Put	Bond Future	3351	3	3351	3	0.00
05/07/2016	R213 On 02-February-17	9.42	Put	Bond Future	3284	3	3284	3	0.00
05/07/2016	R213 On 02-February-17	9.41	Put	Bond Future	3317	3	3317	3	0.00
05/07/2016	R214 On 04-August-16			Bond Future	9.54	75.3989	9.5366	75.3989	30,086.00
05/07/2016	R214 On 04-August-16	9.30	Call	Bond Future	677	1	677	1	1,300.00
05/07/2016	R214 On 04-August-16	11.30	Call	Bond Future	11013	12	11013	12	5,610.00
05/07/2016	R214 On 04-August-16	9.24	Call	Bond Future	550	1	550	1	0.00
05/07/2016	R214 On 04-August-16	9.26	Call	Bond Future	591	1	591	1	0.00
05/07/2016	R214 On 04-August-16	9.25	Call	Bond Future	570	1	570	1	0.00
05/07/2016	R214 On 04-August-16	10.30	Call	Bond Future	5249	6	5249	6	5,610.00
05/07/2016	R214 On 04-August-16	8.55	Call	Bond Future	18	0	18	0	1,300.00
05/07/2016	R214 On 04-August-16	9.30	Put	Bond Future	2410	2	2410	2	0.00
05/07/2016	R214 On 04-August-16	9.26	Put	Bond Future	2623	2	2623	2	0.00
05/07/2016	R214 On 04-August-16	9.24	Put	Bond Future	2733	2	2733	2	0.00
05/07/2016	R214 On 04-August-16	11.30	Put	Bond Future	0	0	0	0	0.00
05/07/2016	R214 On 04-August-16	10.30	Put	Bond Future	96	0	96	0	0.00
05/07/2016	R214 On 04-August-16	9.25	Put	Bond Future	2678	2	2678	2	0.00
05/07/2016	R214 On 04-August-16	8.55	Put	Bond Future	7720	7	7720	7	0.00
05/07/2016	R214 On 03-November-16			Bond Future	9.58	73.5319	9.5802	73.5319	3,395.00
05/07/2016	R214 On 03-November-16	10.33	Call	Bond Future	5951	7	5951	7	0.00
05/07/2016	R214 On 03-November-16	10.35	Call	Bond Future	6048	7	6048	7	0.00
05/07/2016	R214 On 03-November-16	10.34	Call	Bond Future	6000	7	6000	7	0.00
05/07/2016	R214 On 03-November-16	10.33	Put	Bond Future	924	1	924	1	0.00
05/07/2016	R214 On 03-November-16	10.34	Put	Bond Future	909	1	909	1	0.00
05/07/2016	R214 On 03-November-16	10.35	Put	Bond Future	895	1	895	1	0.00
05/07/2016	R214 On 02-February-17			Bond Future	9.62	74.9965	9.6199	74.9965	0.00
05/07/2016	R214 On 02-February-17	9.67	Call	Bond Future	3844	5	3844	5	0.00
05/07/2016	R214 On 02-February-17	9.66	Call	Bond Future	3809	4	3809	4	0.00
05/07/2016	R214 On 02-February-17	9.68	Call	Bond Future	3880	5	3880	5	0.00
05/07/2016	R214 On 02-February-17	9.67	Put	Bond Future	3492	3	3492	3	0.00
05/07/2016	R214 On 02-February-17	9.66	Put	Bond Future	3527	3	3527	3	0.00
05/07/2016	R214 On 02-February-17	9.68	Put	Bond Future	3457	3	3457	3	0.00
05/07/2016	R248 On 04-August-16			Bond Future	9.62	96.7561	9.6175	96.7561	59,008.00
05/07/2016	R248 On 04-August-16	9.25	Call	Bond Future	596	1	596	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
05/07/2016	R248 On 04-August-16	9.26	Call	Bond Future	618	1	618	1	0.00
05/07/2016	R248 On 04-August-16	9.24	Call	Bond Future	575	1	575	1	0.00
05/07/2016	R248 On 04-August-16	9.26	Put	Bond Future	3982	3	3982	3	0.00
05/07/2016	R248 On 04-August-16	9.25	Put	Bond Future	4057	3	4057	3	0.00
05/07/2016	R248 On 04-August-16	9.24	Put	Bond Future	4133	3	4133	3	0.00
05/07/2016	R248 On 03-November-16			Bond Future	9.66	94.1528	9.6635	94.1528	1,529.00
05/07/2016	R248 On 03-November-16	10.39	Call	Bond Future	7511	9	7511	9	0.00
05/07/2016	R248 On 03-November-16	10.38	Call	Bond Future	7452	9	7452	9	0.00
05/07/2016	R248 On 03-November-16	10.37	Call	Bond Future	7392	9	7392	9	0.00
05/07/2016	R248 On 03-November-16	10.38	Put	Bond Future	1368	1	1368	1	0.00
05/07/2016	R248 On 03-November-16	10.39	Put	Bond Future	1348	1	1348	1	0.00
05/07/2016	R248 On 03-November-16	10.37	Put	Bond Future	1389	1	1389	1	0.00
05/07/2016	R248 On 02-February-17			Bond Future	9.71	96.0282	9.7058	96.0282	0.00
05/07/2016	R248 On 02-February-17	9.76	Call	Bond Future	5098	6	5098	6	0.00
05/07/2016	R248 On 02-February-17	9.77	Call	Bond Future	5143	6	5143	6	0.00
05/07/2016	R248 On 02-February-17	9.78	Call	Bond Future	5189	6	5189	6	0.00
05/07/2016	R248 On 02-February-17	9.77	Put	Bond Future	4571	4	4571	4	0.00
05/07/2016	R248 On 02-February-17	9.76	Put	Bond Future	4614	4	4614	4	0.00
05/07/2016	R248 On 02-February-17	9.78	Put	Bond Future	4528	4	4528	4	0.00