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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2016	2025 On 04-August-16			Bond Future	127.69	127.6883	127.6883	127.6883	0.00
05/08/2016	2025 On 03-November-16			Bond Future	130.06	130.0930	130.0627	130.0930	3,106.00
05/08/2016	2025 On 03-November-16	129.21	Call	Bond Future	853	1	853	1	0.00
05/08/2016	2025 On 03-November-16	129.22	Call	Bond Future	843	1	843	1	0.00
05/08/2016	2025 On 03-November-16	129.23	Call	Bond Future	833	1	833	1	0.00
05/08/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
05/08/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
05/08/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
05/08/2016	2030 On 04-August-16			Bond Future	8.94	92.9347	8.9400	92.9347	0.00
05/08/2016	2030 On 03-November-16			Bond Future	8.98	94.8290	8.9828	94.8290	30,343.00
05/08/2016	2030 On 03-November-16	9.33	Call	Bond Future	2470	3	2470	3	0.00
05/08/2016	2030 On 03-November-16	9.34	Call	Bond Future	2540	3	2540	3	0.00
05/08/2016	2030 On 03-November-16	9.35	Call	Bond Future	2609	3	2609	3	0.00
05/08/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
05/08/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
05/08/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
05/08/2016	2030 On 02-February-17			Bond Future	9.02	92.6808	9.0151	92.6808	0.00
05/08/2016	2030 On 02-February-17	9.29	Call	Bond Future	1938	2	1938	2	0.00
05/08/2016	2030 On 02-February-17	9.31	Call	Bond Future	2077	2	2077	2	0.00
05/08/2016	2030 On 02-February-17	9.30	Call	Bond Future	2008	2	2008	2	0.00
05/08/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
05/08/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
05/08/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
05/08/2016	2030 On 04-May-17			Bond Future	9.04	94.5922	9.0405	94.5922	0.00
05/08/2016	2030 On 04-May-17	9.34	Call	Bond Future	2084	2	2084	2	0.00
05/08/2016	2030 On 04-May-17	9.33	Call	Bond Future	2015	2	2015	2	0.00
05/08/2016	2030 On 04-May-17	9.32	Call	Bond Future	1947	2	1947	2	0.00
05/08/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
05/08/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
05/08/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
05/08/2016	2032 On 04-August-16			Bond Future	9.06	96.2529	9.0600	96.2529	0.00
05/08/2016	2032 On 03-November-16			Bond Future	9.10	94.0617	9.1012	94.0617	12,317.00
05/08/2016	2032 On 03-November-16	10.28	Call	Bond Future	8785	9	8785	9	0.00
05/08/2016	2032 On 03-November-16	10.30	Call	Bond Future	8908	9	8908	9	0.00

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05/08/2016	2032 On 03-November-16	10.29	Call	Bond Future	8847	9	8847	9	0.00
05/08/2016	2032 On 03-November-16	10.28	Put	Bond Future	233	0	233	0	0.00
05/08/2016	2032 On 03-November-16	10.30	Put	Bond Future	221	0	221	0	0.00
05/08/2016	2032 On 03-November-16	10.29	Put	Bond Future	227	0	227	0	0.00
05/08/2016	2032 On 02-February-17			Bond Future	9.14	95.9046	9.1372	95.9046	0.00
05/08/2016	2032 On 02-February-17	9.51	Call	Bond Future	5041	5	5041	5	0.00
05/08/2016	2032 On 02-February-17	9.53	Call	Bond Future	5134	5	5134	5	0.00
05/08/2016	2032 On 02-February-17	9.52	Call	Bond Future	5087	5	5087	5	0.00
05/08/2016	2032 On 02-February-17	9.52	Put	Bond Future	2209	2	2209	2	0.00
05/08/2016	2032 On 02-February-17	9.51	Put	Bond Future	2236	2	2236	2	0.00
05/08/2016	2032 On 02-February-17	9.53	Put	Bond Future	2183	2	2183	2	0.00
05/08/2016	2032 On 04-May-17			Bond Future	9.16	93.7206	9.1628	93.7206	0.00
05/08/2016	2032 On 04-May-17	9.46	Call	Bond Future	5454	6	5454	6	0.00
05/08/2016	2032 On 04-May-17	9.45	Call	Bond Future	5410	6	5410	6	0.00
05/08/2016	2032 On 04-May-17	9.44	Call	Bond Future	5367	5	5367	5	0.00
05/08/2016	2032 On 04-May-17	9.45	Put	Bond Future	3260	3	3260	3	0.00
05/08/2016	2032 On 04-May-17	9.46	Put	Bond Future	3230	3	3230	3	0.00
05/08/2016	2032 On 04-May-17	9.44	Put	Bond Future	3290	3	3290	3	0.00
05/08/2016	2033 On 04-August-16			Bond Future	107.60	107.5981	107.5981	107.5981	0.00
05/08/2016	2033 On 03-November-16			Bond Future	108.58	108.6076	108.5826	108.6076	4,275.00
05/08/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
05/08/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
05/08/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
05/08/2016	2033 On 03-November-16	109.17	Put	Bond Future	587	1	587	1	0.00
05/08/2016	2033 On 03-November-16	109.18	Put	Bond Future	597	1	597	1	0.00
05/08/2016	2033 On 03-November-16	109.16	Put	Bond Future	577	1	577	1	0.00
05/08/2016	2037 On 04-August-16			Bond Future	9.18	94.0416	9.1750	94.0416	0.00
05/08/2016	2037 On 03-November-16			Bond Future	9.20	96.0739	9.2027	96.0739	40,229.00
05/08/2016	2037 On 03-November-16	10.35	Call	Bond Future	9460	10	9460	10	0.00
05/08/2016	2037 On 03-November-16	10.36	Call	Bond Future	9527	10	9527	10	0.00
05/08/2016	2037 On 03-November-16	10.37	Call	Bond Future	9594	10	9594	10	0.00
05/08/2016	2037 On 03-November-16	10.36	Put	Bond Future	296	0	296	0	0.00
05/08/2016	2037 On 03-November-16	10.37	Put	Bond Future	290	0	290	0	0.00
05/08/2016	2037 On 03-November-16	10.35	Put	Bond Future	303	0	303	0	0.00

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05/08/2016	2037 On 02-February-17			Bond Future	9.24	93.6996	9.2360	93.6996	0.00
05/08/2016	2037 On 02-February-17	9.66	Call	Bond Future	5926	6	5926	6	0.00
05/08/2016	2037 On 02-February-17	9.68	Call	Bond Future	6031	6	6031	6	0.00
05/08/2016	2037 On 02-February-17	9.67	Call	Bond Future	5978	6	5978	6	0.00
05/08/2016	2037 On 02-February-17	9.66	Put	Bond Future	2397	2	2397	2	0.00
05/08/2016	2037 On 02-February-17	9.67	Put	Bond Future	2369	2	2369	2	0.00
05/08/2016	2037 On 02-February-17	9.68	Put	Bond Future	2341	2	2341	2	0.00
05/08/2016	2037 On 04-May-17			Bond Future	9.26	95.6322	9.2632	95.6322	0.00
05/08/2016	2037 On 04-May-17	9.59	Call	Bond Future	6298	6	6298	6	0.00
05/08/2016	2037 On 04-May-17	9.58	Call	Bond Future	6250	6	6250	6	0.00
05/08/2016	2037 On 04-May-17	9.60	Call	Bond Future	6347	6	6347	6	0.00
05/08/2016	2037 On 04-May-17	9.58	Put	Bond Future	3614	4	3614	4	0.00
05/08/2016	2037 On 04-May-17	9.60	Put	Bond Future	3548	3	3548	3	0.00
05/08/2016	2037 On 04-May-17	9.59	Put	Bond Future	3581	4	3581	4	0.00
05/08/2016	2038 On 04-August-16			Bond Future	133.96	133.9558	133.9558	133.9558	0.00
05/08/2016	2038 On 03-November-16			Bond Future	136.45	136.4786	136.4470	136.4786	20,808.00
05/08/2016	2038 On 03-November-16	136.33	Call	Bond Future	117	0	117	0	0.00
05/08/2016	2038 On 03-November-16	136.32	Call	Bond Future	127	0	127	0	0.00
05/08/2016	2038 On 03-November-16	136.31	Call	Bond Future	137	0	137	0	0.00
05/08/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
05/08/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
05/08/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
05/08/2016	2040 On 04-August-16			Bond Future	9.21	98.2817	9.2050	98.2817	0.00
05/08/2016	2040 On 03-November-16			Bond Future	9.23	100.4144	9.2323	100.4144	3,584.00
05/08/2016	2040 On 03-November-16	9.69	Call	Bond Future	5510	6	5510	6	0.00
05/08/2016	2040 On 03-November-16	9.71	Call	Bond Future	5634	6	5634	6	0.00
05/08/2016	2040 On 03-November-16	9.70	Call	Bond Future	5572	6	5572	6	0.00
05/08/2016	2040 On 03-November-16	9.69	Put	Bond Future	1386	1	1386	1	0.00
05/08/2016	2040 On 03-November-16	9.70	Put	Bond Future	1361	1	1361	1	0.00
05/08/2016	2040 On 03-November-16	9.71	Put	Bond Future	1336	1	1336	1	0.00
05/08/2016	2040 On 02-February-17			Bond Future	9.27	97.8749	9.2652	97.8749	0.00
05/08/2016	2040 On 02-February-17	9.58	Call	Bond Future	5854	6	5854	6	0.00
05/08/2016	2040 On 02-February-17	9.59	Call	Bond Future	5907	6	5907	6	0.00
05/08/2016	2040 On 02-February-17	9.60	Call	Bond Future	5961	6	5961	6	0.00

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05/08/2016	2040 On 02-February-17	9.59	Put	Bond Future	2975	3	2975	3	0.00
05/08/2016	2040 On 02-February-17	9.60	Put	Bond Future	2941	3	2941	3	0.00
05/08/2016	2040 On 02-February-17	9.58	Put	Bond Future	3010	3	3010	3	0.00
05/08/2016	2040 On 04-May-17			Bond Future	9.29	99.8936	9.2924	99.8936	0.00
05/08/2016	2040 On 04-May-17	9.62	Call	Bond Future	6876	7	6876	7	0.00
05/08/2016	2040 On 04-May-17	9.63	Call	Bond Future	6928	7	6928	7	0.00
05/08/2016	2040 On 04-May-17	9.64	Call	Bond Future	6980	7	6980	7	0.00
05/08/2016	2040 On 04-May-17	9.63	Put	Bond Future	3904	4	3904	4	0.00
05/08/2016	2040 On 04-May-17	9.64	Put	Bond Future	3869	4	3869	4	0.00
05/08/2016	2040 On 04-May-17	9.62	Put	Bond Future	3939	4	3939	4	0.00
05/08/2016	2044 On 04-August-16			Bond Future	9.25	95.3256	9.2450	95.3256	0.00
05/08/2016	2044 On 03-November-16			Bond Future	9.27	97.4059	9.2666	97.4059	18,597.00
05/08/2016	2044 On 03-November-16	10.42	Call	Bond Future	10284	10	10284	10	0.00
05/08/2016	2044 On 03-November-16	10.41	Call	Bond Future	10214	10	10214	10	0.00
05/08/2016	2044 On 03-November-16	10.43	Call	Bond Future	10355	11	10355	11	0.00
05/08/2016	2044 On 03-November-16	10.43	Put	Bond Future	357	0	357	0	0.00
05/08/2016	2044 On 03-November-16	10.42	Put	Bond Future	364	0	364	0	0.00
05/08/2016	2044 On 03-November-16	10.41	Put	Bond Future	372	0	372	0	0.00
05/08/2016	2044 On 02-February-17			Bond Future	9.30	94.9327	9.2990	94.9327	0.00
05/08/2016	2044 On 02-February-17	9.77	Call	Bond Future	6820	7	6820	7	0.00
05/08/2016	2044 On 02-February-17	9.78	Call	Bond Future	6877	7	6877	7	0.00
05/08/2016	2044 On 02-February-17	9.76	Call	Bond Future	6764	7	6764	7	0.00
05/08/2016	2044 On 02-February-17	9.77	Put	Bond Future	2571	3	2571	3	0.00
05/08/2016	2044 On 02-February-17	9.78	Put	Bond Future	2542	3	2542	3	0.00
05/08/2016	2044 On 02-February-17	9.76	Put	Bond Future	2602	3	2602	3	0.00
05/08/2016	2044 On 04-May-17			Bond Future	9.33	96.8907	9.3258	96.8907	0.00
05/08/2016	2044 On 04-May-17	9.67	Call	Bond Future	7091	7	7091	7	0.00
05/08/2016	2044 On 04-May-17	9.66	Call	Bond Future	7039	7	7039	7	0.00
05/08/2016	2044 On 04-May-17	9.68	Call	Bond Future	7143	7	7143	7	0.00
05/08/2016	2044 On 04-May-17	9.68	Put	Bond Future	3937	4	3937	4	0.00
05/08/2016	2044 On 04-May-17	9.67	Put	Bond Future	3972	4	3972	4	0.00
05/08/2016	2044 On 04-May-17	9.66	Put	Bond Future	4008	4	4008	4	0.00
05/08/2016	2046 On 04-August-16			Bond Future	133.83	133.8331	133.8331	133.8331	0.00
05/08/2016	2046 On 03-November-16			Bond Future	134.82	134.8555	134.8248	134.8555	17,253.00

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05/08/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
05/08/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
05/08/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
05/08/2016	2046 On 03-November-16	137.09	Put	Bond Future	2265	2	2265	2	0.00
05/08/2016	2046 On 03-November-16	137.07	Put	Bond Future	2245	2	2245	2	0.00
05/08/2016	2046 On 03-November-16	137.08	Put	Bond Future	2255	2	2255	2	0.00
05/08/2016	2050 On 04-August-16			Bond Future	142.34	142.3449	142.3449	142.3449	0.00
05/08/2016	2050 On 03-November-16			Bond Future	144.99	145.0257	144.9927	145.0257	21,628.00
05/08/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
05/08/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
05/08/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
05/08/2016	2050 On 03-November-16	149.53	Put	Bond Future	4537	5	4537	5	0.00
05/08/2016	2050 On 03-November-16	149.54	Put	Bond Future	4547	5	4547	5	0.00
05/08/2016	2050 On 03-November-16	149.52	Put	Bond Future	4527	4	4527	4	0.00
05/08/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	AL37 On 03-November-16			Index Future	505.81	506.7420	505.8070	506.7420	14.00
05/08/2016	AL37 On 02-February-17			Index Future	515.69	516.6710	515.6910	516.6710	0.00
05/08/2016	AL7T On 03-November-16			Index Future	590.16	591.3620	590.1610	591.3620	9.00
05/08/2016	AL7T On 02-February-17			Index Future	601.69	602.9490	601.6920	602.9490	0.00
05/08/2016	ALBI On 03-November-16			Index Future	539.07	540.0400	539.0670	540.0400	721.00
05/08/2016	ALBI On 02-February-17			Index Future	549.60	550.6200	549.6000	550.6200	0.00
05/08/2016	ALBI On 04-May-17			Index Future	560.84	561.9660	560.8410	561.9660	0.00
05/08/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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05/08/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/08/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2016	EL28 On 04-August-16			Bond Future	131.11	131.1089	131.1089	131.1089	0.00
05/08/2016	EL28 On 03-November-16			Bond Future	131.89	131.9222	131.8932	131.9222	0.00
05/08/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
05/08/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
05/08/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
05/08/2016	EL28 On 03-November-16	132.16	Put	Bond Future	267	0	267	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
05/08/2016	EL28 On 03-November-16	132.17	Put	Bond Future	277	0	277	0	0.00
05/08/2016	EL28 On 03-November-16	132.15	Put	Bond Future	257	0	257	0	0.00
05/08/2016	EL28 On 02-February-17			Bond Future	134.48	134.5148	134.4783	134.5148	0.00
05/08/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
05/08/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
05/08/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
05/08/2016	EL28 On 02-February-17	135.10	Put	Bond Future	622	1	622	1	0.00
05/08/2016	EL28 On 02-February-17	135.12	Put	Bond Future	642	1	642	1	0.00
05/08/2016	EL28 On 02-February-17	135.11	Put	Bond Future	632	1	632	1	0.00
05/08/2016	EL28 On 04-May-17			Bond Future	135.55	135.6038	135.5461	135.6038	0.00
05/08/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
05/08/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
05/08/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
05/08/2016	EL28 On 04-May-17	137.90	Put	Bond Future	2354	2	2354	2	0.00
05/08/2016	EL28 On 04-May-17	137.91	Put	Bond Future	2364	2	2364	2	0.00
05/08/2016	EL28 On 04-May-17	137.92	Put	Bond Future	2374	2	2374	2	0.00
05/08/2016	ES33 On 04-August-16			Bond Future	10.06	82.3398	10.0550	82.3398	0.00
05/08/2016	ES33 On 03-November-16			Bond Future	10.12	80.2668	10.1189	80.2668	8,789.00
05/08/2016	ES33 On 03-November-16	11.31	Call	Bond Future	7436	8	7436	8	0.00
05/08/2016	ES33 On 03-November-16	11.29	Call	Bond Future	7320	7	7320	7	0.00
05/08/2016	ES33 On 03-November-16	11.30	Call	Bond Future	7378	8	7378	8	0.00
05/08/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
05/08/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
05/08/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
05/08/2016	ES33 On 02-February-17			Bond Future	10.19	81.8395	10.1860	81.8395	0.00
05/08/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2742	3	2742	3	0.00
05/08/2016	ES33 On 02-February-17	10.60	Call	Bond Future	2679	3	2679	3	0.00
05/08/2016	ES33 On 02-February-17	10.59	Call	Bond Future	2616	3	2616	3	0.00
05/08/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
05/08/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
05/08/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
05/08/2016	ES33 On 04-May-17			Bond Future	10.24	79.7304	10.2412	79.7304	0.00
05/08/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1990	2	1990	2	0.00
05/08/2016	ES33 On 04-May-17	10.56	Call	Bond Future	2054	2	2054	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
05/08/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1927	2	1927	2	0.00
05/08/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
05/08/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
05/08/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
05/08/2016	ES42 On 04-August-16			Bond Future	10.17	87.3599	10.1650	87.3599	0.00
05/08/2016	ES42 On 03-November-16			Bond Future	10.22	84.9793	10.2158	84.9793	8,777.00
05/08/2016	ES42 On 02-February-17			Bond Future	10.28	86.6445	10.2777	86.6445	0.00
05/08/2016	ES42 On 04-May-17			Bond Future	10.33	84.1675	10.3323	84.1675	0.00
05/08/2016	GOVI On 03-November-16			GOVI	536.12	537.1150	536.1240	537.1150	417.00
05/08/2016	GOVI On 03-November-16	476.11	Call	GOVI	600140	61	600140	61	0.00
05/08/2016	GOVI On 03-November-16	476.13	Call	GOVI	599940	61	599940	61	0.00
05/08/2016	GOVI On 03-November-16	476.12	Call	GOVI	600040	61	600040	61	0.00
05/08/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
05/08/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
05/08/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
05/08/2016	GOVI On 02-February-17			GOVI	546.60	547.6380	546.6000	547.6380	26.00
05/08/2016	GOVI On 02-February-17	533.32	Call	GOVI	132800	14	132800	14	0.00
05/08/2016	GOVI On 02-February-17	533.34	Call	GOVI	132600	14	132600	14	0.00
05/08/2016	GOVI On 02-February-17	533.33	Call	GOVI	132700	14	132700	14	0.00
05/08/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
05/08/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
05/08/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
05/08/2016	GOVI On 04-May-17			GOVI	557.78	558.9230	557.7790	558.9230	0.00
05/08/2016	GOVI On 04-May-17	262.20	Call	GOVI	2955790	297	2955790	297	0.00
05/08/2016	GOVI On 04-May-17	262.19	Call	GOVI	2955890	297	2955890	297	0.00
05/08/2016	GOVI On 04-May-17	262.18	Call	GOVI	2955990	297	2955990	297	0.00
05/08/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
05/08/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
05/08/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
05/08/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/08/2016	IGOV On 03-November-16			Index Future	252.02	252.0790	252.0210	252.0790	1,023.00
05/08/2016	IGOV On 02-February-17			Index Future	256.96	257.0330	256.9600	257.0330	55.00
05/08/2016	IGOV On 04-May-17			Index Future	262.23	262.3440	262.2310	262.3440	0.00
05/08/2016	ILBI On 03-November-16			Index Future	682.37	682.5980	682.3670	682.5980	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
05/08/2016	ILBI On 02-February-17			Index Future	695.65	696.0460	695.6460	696.0460	150.00
05/08/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0720	100.0730	100.0720	0.00
05/08/2016	IS01 On 16-March-17			Interest Rate Swap	100.03	100.0281	100.0313	100.0281	0.00
05/08/2016	IS01 On 15-June-17			Interest Rate Swap	99.68	99.6713	99.6774	99.6713	0.00
05/08/2016	IS01 On 21-September-17			Interest Rate Swap	99.77	99.7621	99.7679	99.7621	0.00
05/08/2016	IS02 On 18-December-17			Interest Rate Swap	100.09	100.0788	100.0860	100.0788	0.00
05/08/2016	IS02 On 16-March-18			Interest Rate Swap	99.41	99.3983	99.4069	99.3983	0.00
05/08/2016	IS02 On 15-June-18			Interest Rate Swap	99.10	99.0996	99.1047	99.0996	0.00
05/08/2016	IS02 On 21-September-18			Interest Rate Swap	99.20	99.2050	99.2042	99.2050	0.00
05/08/2016	IS05 On 17-December-20			Interest Rate Swap	98.19	98.0770	98.1922	98.0770	0.00
05/08/2016	IS05 On 16-March-21			Interest Rate Swap	97.53	97.4025	97.5258	97.4025	0.00
05/08/2016	IS05 On 15-June-21			Interest Rate Swap	96.82	96.6915	96.8238	96.6915	0.00
05/08/2016	IS05 On 21-September-21			Interest Rate Swap	97.10	96.9540	97.0962	96.9540	0.00
05/08/2016	IS10 On 17-December-25			Interest Rate Swap	97.88	97.6684	97.8841	97.6684	0.00
05/08/2016	IS10 On 16-March-26			Interest Rate Swap	94.96	94.7397	94.9594	94.7397	0.00
05/08/2016	IS10 On 15-June-26			Interest Rate Swap	93.72	93.4954	93.7181	93.4954	0.00
05/08/2016	IS10 On 21-September-26			Interest Rate Swap	95.79	95.5642	95.7856	95.5642	0.00
05/08/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/08/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/08/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/08/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/08/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
05/08/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	10.00
05/08/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
05/08/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
05/08/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.46	92.5100	7.4600	92.5100	0.00
05/08/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.50	92.5000	7.5000	92.5000	0.00
05/08/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
05/08/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
05/08/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.60	92.4000	7.6000	92.4000	0.00
05/08/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
05/08/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.63	92.3700	7.6300	92.3700	0.00
05/08/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
05/08/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2016	R023 On 04-August-16			Bond Future	8.28	100.7865	8.2800	100.7865	0.00
05/08/2016	R023 On 03-November-16			Bond Future	8.36	98.7725	8.3552	98.7725	14,971.00
05/08/2016	R023 On 03-November-16	9.73	Call	Bond Future	6304	7	6304	7	0.00
05/08/2016	R023 On 03-November-16	9.74	Call	Bond Future	6346	7	6346	7	0.00
05/08/2016	R023 On 03-November-16	9.75	Call	Bond Future	6388	7	6388	7	0.00
05/08/2016	R023 On 03-November-16	9.74	Put	Bond Future	46	0	46	0	0.00
05/08/2016	R023 On 03-November-16	9.75	Put	Bond Future	45	0	45	0	0.00
05/08/2016	R023 On 03-November-16	9.73	Put	Bond Future	48	0	48	0	0.00
05/08/2016	R023 On 02-February-17			Bond Future	8.38	100.7076	8.3820	100.7076	0.00
05/08/2016	R023 On 02-February-17	8.86	Call	Bond Future	3168	3	3168	3	0.00
05/08/2016	R023 On 02-February-17	8.85	Call	Bond Future	3138	3	3138	3	0.00
05/08/2016	R023 On 02-February-17	8.84	Call	Bond Future	3107	3	3107	3	0.00
05/08/2016	R023 On 02-February-17	8.85	Put	Bond Future	1018	1	1018	1	0.00
05/08/2016	R023 On 02-February-17	8.86	Put	Bond Future	1004	1	1004	1	0.00
05/08/2016	R023 On 02-February-17	8.84	Put	Bond Future	1032	1	1032	1	0.00
05/08/2016	R023 On 04-May-17			Bond Future	8.38	98.8478	8.3848	98.8478	0.00
05/08/2016	R023 On 04-May-17	8.59	Call	Bond Future	2727	3	2727	3	0.00
05/08/2016	R023 On 04-May-17	8.61	Call	Bond Future	2779	3	2779	3	0.00
05/08/2016	R023 On 04-May-17	8.60	Call	Bond Future	2753	3	2753	3	0.00
05/08/2016	R023 On 04-May-17	8.59	Put	Bond Future	1820	2	1820	2	0.00
05/08/2016	R023 On 04-May-17	8.61	Put	Bond Future	1783	2	1783	2	0.00
05/08/2016	R023 On 04-May-17	8.60	Put	Bond Future	1802	2	1802	2	0.00
05/08/2016	R035 On 04-August-16			Bond Future	9.13	101.7072	9.1250	101.7072	0.00
05/08/2016	R035 On 03-November-16			Bond Future	9.16	99.3373	9.1612	99.3373	4,315.00
05/08/2016	R035 On 03-November-16	9.57	Call	Bond Future	3434	4	3434	4	0.00
05/08/2016	R035 On 03-November-16	9.59	Call	Bond Future	3597	4	3597	4	0.00
05/08/2016	R035 On 03-November-16	9.58	Call	Bond Future	3516	4	3516	4	0.00
05/08/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
05/08/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
05/08/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
05/08/2016	R035 On 02-February-17			Bond Future	9.20	101.2835	9.1986	101.2835	0.00
05/08/2016	R035 On 02-February-17	9.51	Call	Bond Future	2606	3	2606	3	0.00
05/08/2016	R035 On 02-February-17	9.52	Call	Bond Future	2687	3	2687	3	0.00
05/08/2016	R035 On 02-February-17	9.50	Call	Bond Future	2524	3	2524	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
05/08/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
05/08/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
05/08/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
05/08/2016	R035 On 04-May-17			Bond Future	9.22	98.8644	9.2229	98.8644	0.00
05/08/2016	R035 On 04-May-17	9.53	Call	Bond Future	2549	3	2549	3	0.00
05/08/2016	R035 On 04-May-17	9.55	Call	Bond Future	2712	3	2712	3	0.00
05/08/2016	R035 On 04-May-17	9.54	Call	Bond Future	2631	3	2631	3	0.00
05/08/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
05/08/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
05/08/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
05/08/2016	R186 On 04-August-16			Bond Future	8.56	114.5684	8.5600	114.5684	0.00
05/08/2016	R186 On 03-November-16			Bond Future	8.61	116.7941	8.6149	116.7941	93,026.00
05/08/2016	R186 On 03-November-16	9.66	Call	Bond Future	7450	8	7450	8	0.00
05/08/2016	R186 On 03-November-16	9.10	Call	Bond Future	4274	4	4274	4	0.00
05/08/2016	R186 On 03-November-16	8.96	Call	Bond Future	3575	4	3575	4	0.00
05/08/2016	R186 On 03-November-16	9.40	Call	Bond Future	5918	6	5918	6	1,425.00
05/08/2016	R186 On 03-November-16	8.95	Call	Bond Future	3527	4	3527	4	0.00
05/08/2016	R186 On 03-November-16	9.20	Call	Bond Future	4802	5	4802	5	1,425.00
05/08/2016	R186 On 03-November-16	8.97	Call	Bond Future	3623	4	3623	4	0.00
05/08/2016	R186 On 03-November-16	9.71	Call	Bond Future	7751	8	7751	8	0.00
05/08/2016	R186 On 03-November-16	9.66	Put	Bond Future	235	0	235	0	5,000.00
05/08/2016	R186 On 03-November-16	9.71	Put	Bond Future	207	0	207	0	5,000.00
05/08/2016	R186 On 03-November-16	9.10	Put	Bond Future	844	1	844	1	5,200.00
05/08/2016	R186 On 03-November-16	8.96	Put	Bond Future	1120	1	1120	1	0.00
05/08/2016	R186 On 03-November-16	8.97	Put	Bond Future	1099	1	1099	1	0.00
05/08/2016	R186 On 03-November-16	8.95	Put	Bond Future	1143	1	1143	1	0.00
05/08/2016	R186 On 03-November-16	9.20	Put	Bond Future	683	1	683	1	0.00
05/08/2016	R186 On 03-November-16	9.40	Put	Bond Future	438	0	438	0	0.00
05/08/2016	R186 On 02-February-17			Bond Future	8.64	113.7783	8.6425	113.7783	0.00
05/08/2016	R186 On 02-February-17	9.50	Call	Bond Future	6826	7	6826	7	0.00
05/08/2016	R186 On 02-February-17	9.40	Call	Bond Future	6314	7	6314	7	0.00
05/08/2016	R186 On 02-February-17	8.81	Call	Bond Future	3609	4	3609	4	0.00
05/08/2016	R186 On 02-February-17	8.79	Call	Bond Future	3529	4	3529	4	0.00
05/08/2016	R186 On 02-February-17	8.80	Call	Bond Future	3569	4	3569	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
05/08/2016	R186 On 02-February-17	8.90	Call	Bond Future	3978	4	3978	4	0.00
05/08/2016	R186 On 02-February-17	8.43	Call	Bond Future	2278	2	2278	2	750.00
05/08/2016	R186 On 02-February-17	9.50	Put	Bond Future	971	1	971	1	6,500.00
05/08/2016	R186 On 02-February-17	8.79	Put	Bond Future	2491	2	2491	2	0.00
05/08/2016	R186 On 02-February-17	9.40	Put	Bond Future	1120	1	1120	1	750.00
05/08/2016	R186 On 02-February-17	8.81	Put	Bond Future	2431	2	2431	2	0.00
05/08/2016	R186 On 02-February-17	8.43	Put	Bond Future	3795	4	3795	4	0.00
05/08/2016	R186 On 02-February-17	8.80	Put	Bond Future	2461	2	2461	2	0.00
05/08/2016	R186 On 02-February-17	8.90	Put	Bond Future	2175	2	2175	2	750.00
05/08/2016	R186 On 04-May-17			Bond Future	8.66	116.1244	8.6574	116.1244	0.00
05/08/2016	R186 On 04-May-17	8.90	Call	Bond Future	4547	5	4547	5	0.00
05/08/2016	R186 On 04-May-17	8.89	Call	Bond Future	4507	5	4507	5	0.00
05/08/2016	R186 On 04-May-17	8.91	Call	Bond Future	4587	5	4587	5	0.00
05/08/2016	R186 On 04-May-17	8.89	Put	Bond Future	2907	3	2907	3	0.00
05/08/2016	R186 On 04-May-17	8.90	Put	Bond Future	2879	3	2879	3	0.00
05/08/2016	R186 On 04-May-17	8.91	Put	Bond Future	2852	3	2852	3	0.00
05/08/2016	R197 On 04-August-16			Bond Future	299.27	299.2683	299.2683	299.2683	0.00
05/08/2016	R197 On 03-November-16			Bond Future	304.83	304.9042	304.8331	304.9042	1,589.00
05/08/2016	R197 On 03-November-16	303.56	Call	Bond Future	1273	1	1273	1	0.00
05/08/2016	R197 On 03-November-16	303.57	Call	Bond Future	1263	1	1263	1	0.00
05/08/2016	R197 On 03-November-16	303.58	Call	Bond Future	1253	1	1253	1	0.00
05/08/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
05/08/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
05/08/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
05/08/2016	R202 On 04-August-16			Bond Future	248.10	248.0986	248.0986	248.0986	0.00
05/08/2016	R202 On 03-November-16			Bond Future	252.71	252.7708	252.7127	252.7708	36,773.00
05/08/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
05/08/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
05/08/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
05/08/2016	R202 On 03-November-16	253.86	Put	Bond Future	1147	1	1147	1	0.00
05/08/2016	R202 On 03-November-16	253.87	Put	Bond Future	1157	1	1157	1	0.00
05/08/2016	R202 On 03-November-16	253.85	Put	Bond Future	1137	1	1137	1	0.00
05/08/2016	R203 On 04-August-16			Bond Future	7.51	104.0720	7.5100	104.0720	0.00
05/08/2016	R203 On 03-November-16			Bond Future	7.56	101.8434	7.5555	101.8434	30,354.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2016	R203 On 03-November-16	8.84	Call	Bond Future	1042	1	1042	1	0.00
05/08/2016	R203 On 03-November-16	8.86	Call	Bond Future	1058	1	1058	1	0.00
05/08/2016	R203 On 03-November-16	8.85	Call	Bond Future	1050	1	1050	1	0.00
05/08/2016	R203 On 03-November-16	8.84	Put	Bond Future	4	0	4	0	0.00
05/08/2016	R203 On 03-November-16	8.86	Put	Bond Future	4	0	4	0	0.00
05/08/2016	R203 On 03-November-16	8.85	Put	Bond Future	4	0	4	0	0.00
05/08/2016	R203 On 02-February-17			Bond Future	7.43	103.8388	7.4285	103.8388	0.00
05/08/2016	R203 On 02-February-17	7.70	Call	Bond Future	283	0	283	0	0.00
05/08/2016	R203 On 02-February-17	7.72	Call	Bond Future	291	0	291	0	0.00
05/08/2016	R203 On 02-February-17	7.71	Call	Bond Future	287	0	287	0	0.00
05/08/2016	R203 On 02-February-17	7.71	Put	Bond Future	124	0	124	0	0.00
05/08/2016	R203 On 02-February-17	7.72	Put	Bond Future	122	0	122	0	0.00
05/08/2016	R203 On 02-February-17	7.70	Put	Bond Future	126	0	126	0	0.00
05/08/2016	R203 On 04-May-17			Bond Future	6.71	101.8035	6.7093	101.8035	0.00
05/08/2016	R203 On 04-May-17	6.91	Call	Bond Future	175	0	175	0	0.00
05/08/2016	R203 On 04-May-17	6.92	Call	Bond Future	177	0	177	0	0.00
05/08/2016	R203 On 04-May-17	6.93	Call	Bond Future	179	0	179	0	0.00
05/08/2016	R203 On 04-May-17	6.92	Put	Bond Future	103	0	103	0	0.00
05/08/2016	R203 On 04-May-17	6.91	Put	Bond Future	104	0	104	0	0.00
05/08/2016	R203 On 04-May-17	6.93	Put	Bond Future	101	0	101	0	0.00
05/08/2016	R204 On 04-August-16			Bond Future	7.72	101.6724	7.7200	101.6724	0.00
05/08/2016	R204 On 03-November-16			Bond Future	7.79	103.5591	7.7903	103.5591	29,117.00
05/08/2016	R204 On 03-November-16	9.21	Call	Bond Future	2692	3	2692	3	0.00
05/08/2016	R204 On 03-November-16	9.23	Call	Bond Future	2728	3	2728	3	0.00
05/08/2016	R204 On 03-November-16	9.22	Call	Bond Future	2710	3	2710	3	0.00
05/08/2016	R204 On 03-November-16	9.22	Put	Bond Future	6	0	6	0	0.00
05/08/2016	R204 On 03-November-16	9.23	Put	Bond Future	6	0	6	0	0.00
05/08/2016	R204 On 03-November-16	9.21	Put	Bond Future	7	0	7	0	0.00
05/08/2016	R204 On 02-February-17			Bond Future	7.77	101.5468	7.7725	101.5468	0.00
05/08/2016	R204 On 02-February-17	8.28	Call	Bond Future	1141	1	1141	1	0.00
05/08/2016	R204 On 02-February-17	8.29	Call	Bond Future	1154	1	1154	1	0.00
05/08/2016	R204 On 02-February-17	8.30	Call	Bond Future	1166	1	1166	1	0.00
05/08/2016	R204 On 02-February-17	8.28	Put	Bond Future	276	0	276	0	0.00
05/08/2016	R204 On 02-February-17	8.30	Put	Bond Future	267	0	267	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
05/08/2016	R204 On 02-February-17	8.29	Put	Bond Future	272	0	272	0	0.00
05/08/2016	R204 On 04-May-17			Bond Future	7.69	103.6405	7.6901	103.6405	0.00
05/08/2016	R204 On 04-May-17	7.90	Call	Bond Future	815	1	815	1	0.00
05/08/2016	R204 On 04-May-17	7.92	Call	Bond Future	833	1	833	1	0.00
05/08/2016	R204 On 04-May-17	7.91	Call	Bond Future	824	1	824	1	0.00
05/08/2016	R204 On 04-May-17	7.91	Put	Bond Future	495	0	495	0	0.00
05/08/2016	R204 On 04-May-17	7.92	Put	Bond Future	489	0	489	0	0.00
05/08/2016	R204 On 04-May-17	7.90	Put	Bond Future	501	0	501	0	0.00
05/08/2016	R207 On 04-August-16			Bond Future	7.91	98.5693	7.9050	98.5693	0.00
05/08/2016	R207 On 03-November-16			Bond Future	7.99	100.3601	7.9934	100.3601	57,482.00
05/08/2016	R207 On 03-November-16	7.94	Call	Bond Future	629	1	629	1	0.00
05/08/2016	R207 On 03-November-16	7.93	Call	Bond Future	616	1	616	1	0.00
05/08/2016	R207 On 03-November-16	7.95	Call	Bond Future	642	1	642	1	0.00
05/08/2016	R207 On 03-November-16	7.95	Put	Bond Future	760	1	760	1	0.00
05/08/2016	R207 On 03-November-16	7.94	Put	Bond Future	775	1	775	1	0.00
05/08/2016	R207 On 03-November-16	7.93	Put	Bond Future	789	1	789	1	0.00
05/08/2016	R207 On 02-February-17			Bond Future	8.00	98.6834	7.9978	98.6834	0.00
05/08/2016	R207 On 02-February-17	8.91	Call	Bond Future	2510	3	2510	3	62.00
05/08/2016	R207 On 02-February-17	9.22	Call	Bond Future	3168	3	3168	3	0.00
05/08/2016	R207 On 02-February-17	9.24	Call	Bond Future	3212	3	3212	3	0.00
05/08/2016	R207 On 02-February-17	9.23	Call	Bond Future	3190	3	3190	3	0.00
05/08/2016	R207 On 02-February-17	8.91	Put	Bond Future	224	0	224	0	0.00
05/08/2016	R207 On 02-February-17	9.22	Put	Bond Future	121	0	121	0	0.00
05/08/2016	R207 On 02-February-17	9.24	Put	Bond Future	116	0	116	0	0.00
05/08/2016	R207 On 02-February-17	9.23	Put	Bond Future	118	0	118	0	0.00
05/08/2016	R207 On 04-May-17			Bond Future	7.97	100.7181	7.9745	100.7181	0.00
05/08/2016	R207 On 04-May-17	8.20	Call	Bond Future	1349	1	1349	1	0.00
05/08/2016	R207 On 04-May-17	8.22	Call	Bond Future	1377	1	1377	1	0.00
05/08/2016	R207 On 04-May-17	8.21	Call	Bond Future	1363	1	1363	1	0.00
05/08/2016	R207 On 04-May-17	8.22	Put	Bond Future	802	1	802	1	0.00
05/08/2016	R207 On 04-May-17	8.20	Put	Bond Future	820	1	820	1	0.00
05/08/2016	R207 On 04-May-17	8.21	Put	Bond Future	811	1	811	1	0.00
05/08/2016	R208 On 04-August-16			Bond Future	8.07	97.4143	8.0650	97.4143	0.00
05/08/2016	R208 On 03-November-16			Bond Future	8.15	95.8216	8.1462	95.8216	34,900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2016	R208 On 03-November-16	9.57	Call	Bond Future	4876	5	4876	5	0.00
05/08/2016	R208 On 03-November-16	9.59	Call	Bond Future	4940	5	4940	5	0.00
05/08/2016	R208 On 03-November-16	9.58	Call	Bond Future	4908	5	4908	5	0.00
05/08/2016	R208 On 03-November-16	9.57	Put	Bond Future	21	0	21	0	0.00
05/08/2016	R208 On 03-November-16	9.58	Put	Bond Future	20	0	20	0	0.00
05/08/2016	R208 On 03-November-16	9.59	Put	Bond Future	19	0	19	0	0.00
05/08/2016	R208 On 02-February-17			Bond Future	8.16	97.6990	8.1639	97.6990	0.00
05/08/2016	R208 On 02-February-17	8.64	Call	Bond Future	2240	2	2240	2	0.00
05/08/2016	R208 On 02-February-17	8.63	Call	Bond Future	2217	2	2217	2	0.00
05/08/2016	R208 On 02-February-17	8.65	Call	Bond Future	2263	2	2263	2	0.00
05/08/2016	R208 On 02-February-17	8.65	Put	Bond Future	650	1	650	1	0.00
05/08/2016	R208 On 02-February-17	8.64	Put	Bond Future	660	1	660	1	0.00
05/08/2016	R208 On 02-February-17	8.63	Put	Bond Future	669	1	669	1	0.00
05/08/2016	R208 On 04-May-17			Bond Future	8.15	96.3083	8.1548	96.3083	0.00
05/08/2016	R208 On 04-May-17	8.37	Call	Bond Future	1869	2	1869	2	0.00
05/08/2016	R208 On 04-May-17	8.39	Call	Bond Future	1907	2	1907	2	0.00
05/08/2016	R208 On 04-May-17	8.38	Call	Bond Future	1888	2	1888	2	0.00
05/08/2016	R208 On 04-May-17	8.37	Put	Bond Future	1187	1	1187	1	0.00
05/08/2016	R208 On 04-May-17	8.39	Put	Bond Future	1161	1	1161	1	0.00
05/08/2016	R208 On 04-May-17	8.38	Put	Bond Future	1173	1	1173	1	0.00
05/08/2016	R209 On 04-August-16			Bond Future	9.09	76.4852	9.0850	76.4852	0.00
05/08/2016	R209 On 03-November-16			Bond Future	9.12	74.9561	9.1158	74.9561	35,738.00
05/08/2016	R209 On 03-November-16	10.24	Call	Bond Future	7734	8	7734	8	0.00
05/08/2016	R209 On 03-November-16	10.26	Call	Bond Future	7845	8	7845	8	0.00
05/08/2016	R209 On 03-November-16	10.25	Call	Bond Future	7790	8	7790	8	0.00
05/08/2016	R209 On 03-November-16	10.25	Put	Bond Future	238	0	238	0	5,000.00
05/08/2016	R209 On 03-November-16	10.26	Put	Bond Future	232	0	232	0	0.00
05/08/2016	R209 On 03-November-16	10.24	Put	Bond Future	243	0	243	0	0.00
05/08/2016	R209 On 02-February-17			Bond Future	9.15	76.4248	9.1470	76.4248	0.00
05/08/2016	R209 On 02-February-17	9.53	Call	Bond Future	4707	5	4707	5	0.00
05/08/2016	R209 On 02-February-17	9.55	Call	Bond Future	4793	5	4793	5	0.00
05/08/2016	R209 On 02-February-17	9.54	Call	Bond Future	4750	5	4750	5	0.00
05/08/2016	R209 On 02-February-17	9.53	Put	Bond Future	2035	2	2035	2	0.00
05/08/2016	R209 On 02-February-17	9.54	Put	Bond Future	2011	2	2011	2	0.00

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05/08/2016	R209 On 02-February-17	9.55	Put	Bond Future	1986	2	1986	2	0.00
05/08/2016	R209 On 04-May-17			Bond Future	9.17	74.8479	9.1690	74.8479	0.00
05/08/2016	R209 On 04-May-17	9.46	Call	Bond Future	5048	5	5048	5	0.00
05/08/2016	R209 On 04-May-17	9.48	Call	Bond Future	5129	5	5129	5	0.00
05/08/2016	R209 On 04-May-17	9.47	Call	Bond Future	5089	5	5089	5	0.00
05/08/2016	R209 On 04-May-17	9.46	Put	Bond Future	3017	3	3017	3	0.00
05/08/2016	R209 On 04-May-17	9.47	Put	Bond Future	2989	3	2989	3	0.00
05/08/2016	R209 On 04-May-17	9.48	Put	Bond Future	2961	3	2961	3	0.00
05/08/2016	R210 On 04-August-16			Bond Future	187.54	187.5370	187.5370	187.5370	0.00
05/08/2016	R210 On 03-November-16			Bond Future	188.75	188.7981	188.7543	188.7981	2,269.00
05/08/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
05/08/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
05/08/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
05/08/2016	R210 On 03-November-16	188.90	Put	Bond Future	146	0	146	0	0.00
05/08/2016	R210 On 03-November-16	188.92	Put	Bond Future	166	0	166	0	0.00
05/08/2016	R210 On 03-November-16	188.91	Put	Bond Future	156	0	156	0	0.00
05/08/2016	R211 On 04-August-16			Bond Future	139.68	139.6844	139.6844	139.6844	0.00
05/08/2016	R211 On 03-November-16			Bond Future	142.28	142.3149	142.2818	142.3149	56.00
05/08/2016	R211 On 03-November-16	141.76	Call	Bond Future	522	1	522	1	0.00
05/08/2016	R211 On 03-November-16	141.75	Call	Bond Future	532	1	532	1	0.00
05/08/2016	R211 On 03-November-16	141.74	Call	Bond Future	542	1	542	1	0.00
05/08/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
05/08/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
05/08/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
05/08/2016	R212 On 04-August-16			Bond Future	146.20	146.2010	146.2010	146.2010	0.00
05/08/2016	R212 On 03-November-16			Bond Future	148.92	148.9543	148.9196	148.9543	4,169.00
05/08/2016	R212 On 03-November-16	148.11	Call	Bond Future	810	1	810	1	0.00
05/08/2016	R212 On 03-November-16	148.12	Call	Bond Future	800	1	800	1	0.00
05/08/2016	R212 On 03-November-16	148.10	Call	Bond Future	820	1	820	1	0.00
05/08/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
05/08/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
05/08/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
05/08/2016	R213 On 04-August-16			Bond Future	8.98	87.1843	8.9800	87.1843	0.00
05/08/2016	R213 On 03-November-16			Bond Future	9.02	85.4157	9.0194	85.4157	43,032.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2016	R213 On 03-November-16	10.18	Call	Bond Future	7841	8	7841	8	0.00
05/08/2016	R213 On 03-November-16	10.20	Call	Bond Future	7955	8	7955	8	0.00
05/08/2016	R213 On 03-November-16	10.19	Call	Bond Future	7898	8	7898	8	0.00
05/08/2016	R213 On 03-November-16	10.19	Put	Bond Future	195	0	195	0	0.00
05/08/2016	R213 On 03-November-16	10.20	Put	Bond Future	190	0	190	0	0.00
05/08/2016	R213 On 03-November-16	10.18	Put	Bond Future	199	0	199	0	0.00
05/08/2016	R213 On 02-February-17			Bond Future	9.05	87.0892	9.0547	87.0892	0.00
05/08/2016	R213 On 02-February-17	9.40	Call	Bond Future	4381	4	4381	4	0.00
05/08/2016	R213 On 02-February-17	9.42	Call	Bond Future	4466	5	4466	5	0.00
05/08/2016	R213 On 02-February-17	9.41	Call	Bond Future	4423	5	4423	5	0.00
05/08/2016	R213 On 02-February-17	9.40	Put	Bond Future	2025	2	2025	2	0.00
05/08/2016	R213 On 02-February-17	9.42	Put	Bond Future	1976	2	1976	2	0.00
05/08/2016	R213 On 02-February-17	9.41	Put	Bond Future	2001	2	2001	2	0.00
05/08/2016	R213 On 04-May-17			Bond Future	9.08	85.3296	9.0762	85.3296	0.00
05/08/2016	R213 On 04-May-17	9.37	Call	Bond Future	4854	5	4854	5	0.00
05/08/2016	R213 On 04-May-17	9.36	Call	Bond Future	4814	5	4814	5	0.00
05/08/2016	R213 On 04-May-17	9.35	Call	Bond Future	4775	5	4775	5	0.00
05/08/2016	R213 On 04-May-17	9.36	Put	Bond Future	2890	3	2890	3	0.00
05/08/2016	R213 On 04-May-17	9.37	Put	Bond Future	2862	3	2862	3	0.00
05/08/2016	R213 On 04-May-17	9.35	Put	Bond Future	2917	3	2917	3	0.00
05/08/2016	R214 On 04-August-16			Bond Future	9.17	77.0158	9.1650	77.0158	0.00
05/08/2016	R214 On 03-November-16			Bond Future	9.19	75.3987	9.1862	75.3987	29,406.00
05/08/2016	R214 On 03-November-16	10.35	Call	Bond Future	8293	8	8293	8	0.00
05/08/2016	R214 On 03-November-16	10.33	Call	Bond Future	8178	8	8178	8	0.00
05/08/2016	R214 On 03-November-16	10.34	Call	Bond Future	8235	8	8235	8	0.00
05/08/2016	R214 On 03-November-16	10.33	Put	Bond Future	251	0	251	0	0.00
05/08/2016	R214 On 03-November-16	10.34	Put	Bond Future	245	0	245	0	0.00
05/08/2016	R214 On 03-November-16	10.35	Put	Bond Future	240	0	240	0	0.00
05/08/2016	R214 On 02-February-17			Bond Future	9.22	76.8759	9.2189	76.8759	0.00
05/08/2016	R214 On 02-February-17	9.67	Call	Bond Future	5260	5	5260	5	0.00
05/08/2016	R214 On 02-February-17	9.66	Call	Bond Future	5214	5	5214	5	0.00
05/08/2016	R214 On 02-February-17	9.68	Call	Bond Future	5305	5	5305	5	0.00
05/08/2016	R214 On 02-February-17	9.67	Put	Bond Future	1978	2	1978	2	0.00
05/08/2016	R214 On 02-February-17	9.68	Put	Bond Future	1953	2	1953	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
05/08/2016	R214 On 02-February-17	9.66	Put	Bond Future	2002	2	2002	2	0.00
05/08/2016	R214 On 04-May-17			Bond Future	9.24	75.1597	9.2403	75.1597	0.00
05/08/2016	R214 On 04-May-17	9.58	Call	Bond Future	5517	6	5517	6	0.00
05/08/2016	R214 On 04-May-17	9.56	Call	Bond Future	5432	6	5432	6	0.00
05/08/2016	R214 On 04-May-17	9.57	Call	Bond Future	5475	6	5475	6	0.00
05/08/2016	R214 On 04-May-17	9.56	Put	Bond Future	3092	3	3092	3	0.00
05/08/2016	R214 On 04-May-17	9.57	Put	Bond Future	3063	3	3063	3	0.00
05/08/2016	R214 On 04-May-17	9.58	Put	Bond Future	3034	3	3034	3	0.00
05/08/2016	R248 On 04-August-16			Bond Future	9.23	98.9695	9.2300	98.9695	0.00
05/08/2016	R248 On 03-November-16			Bond Future	9.26	96.6386	9.2580	96.6386	61,324.00
05/08/2016	R248 On 03-November-16	10.39	Call	Bond Future	10360	11	10360	11	0.00
05/08/2016	R248 On 03-November-16	10.38	Call	Bond Future	10288	10	10288	10	0.00
05/08/2016	R248 On 03-November-16	10.37	Call	Bond Future	10217	10	10217	10	0.00
05/08/2016	R248 On 03-November-16	10.38	Put	Bond Future	407	0	407	0	0.00
05/08/2016	R248 On 03-November-16	10.39	Put	Bond Future	399	0	399	0	0.00
05/08/2016	R248 On 03-November-16	10.37	Put	Bond Future	416	0	416	0	0.00
05/08/2016	R248 On 02-February-17			Bond Future	9.29	98.5319	9.2926	98.5319	0.00
05/08/2016	R248 On 02-February-17	9.76	Call	Bond Future	6988	7	6988	7	0.00
05/08/2016	R248 On 02-February-17	9.77	Call	Bond Future	7046	7	7046	7	0.00
05/08/2016	R248 On 02-February-17	9.78	Call	Bond Future	7104	7	7104	7	0.00
05/08/2016	R248 On 02-February-17	9.77	Put	Bond Future	2637	3	2637	3	0.00
05/08/2016	R248 On 02-February-17	9.76	Put	Bond Future	2667	3	2667	3	0.00
05/08/2016	R248 On 02-February-17	9.78	Put	Bond Future	2606	3	2606	3	0.00
05/08/2016	R248 On 04-May-17			Bond Future	9.32	96.1196	9.3158	96.1196	0.00
05/08/2016	R248 On 04-May-17	9.67	Call	Bond Future	7349	7	7349	7	0.00
05/08/2016	R248 On 04-May-17	9.66	Call	Bond Future	7295	7	7295	7	0.00
05/08/2016	R248 On 04-May-17	9.65	Call	Bond Future	7242	7	7242	7	0.00
05/08/2016	R248 On 04-May-17	9.66	Put	Bond Future	4095	4	4095	4	0.00
05/08/2016	R248 On 04-May-17	9.67	Put	Bond Future	4058	4	4058	4	0.00
05/08/2016	R248 On 04-May-17	9.65	Put	Bond Future	4132	4	4132	4	0.00