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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2016	2025 On 04-February-16			Bond Future	121.56	121.5678	121.5610	121.5678	2,111.00
08/01/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2025 On 04-February-16	125.99	Put	Bond Future	4429	4	4429	4	0.00
08/01/2016	2025 On 04-February-16	126.00	Put	Bond Future	4439	4	4439	4	0.00
08/01/2016	2025 On 04-February-16	126.01	Put	Bond Future	4449	4	4449	4	0.00
08/01/2016	2025 On 05-May-16			Bond Future	123.73	123.7379	123.7302	123.7379	0.00
08/01/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2025 On 05-May-16	126.00	Put	Bond Future	2270	2	2270	2	0.00
08/01/2016	2025 On 05-May-16	126.01	Put	Bond Future	2280	2	2280	2	0.00
08/01/2016	2025 On 05-May-16	125.99	Put	Bond Future	2260	2	2260	2	0.00
08/01/2016	2030 On 04-February-16			Bond Future	9.94	84.9573	9.9357	84.9573	18,752.00
08/01/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2030 On 04-February-16	8.75	Put	Bond Future	8477	9	8477	9	0.00
08/01/2016	2030 On 04-February-16	8.74	Put	Bond Future	8553	9	8553	9	0.00
08/01/2016	2030 On 04-February-16	8.76	Put	Bond Future	8400	9	8400	9	0.00
08/01/2016	2030 On 05-May-16			Bond Future	10.02	86.4878	10.0205	86.4878	0.00
08/01/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2030 On 05-May-16	9.00	Put	Bond Future	7105	8	7105	8	0.00
08/01/2016	2030 On 05-May-16	8.99	Put	Bond Future	7178	8	7178	8	0.00
08/01/2016	2030 On 05-May-16	9.01	Put	Bond Future	7031	8	7031	8	0.00
08/01/2016	2032 On 04-February-16			Bond Future	10.03	88.0748	10.0304	88.0748	8,437.00
08/01/2016	2032 On 04-February-16	9.20	Call	Bond Future	65	0	65	0	0.00
08/01/2016	2032 On 04-February-16	9.30	Call	Bond Future	106	0	106	0	0.00
08/01/2016	2032 On 04-February-16	8.71	Call	Bond Future	3	0	3	0	0.00
08/01/2016	2032 On 04-February-16	8.69	Call	Bond Future	3	0	3	0	0.00
08/01/2016	2032 On 04-February-16	8.70	Call	Bond Future	3	0	3	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2016	2032 On 04-February-16	9.30	Put	Bond Future	5514	6	5514	6	22.00
08/01/2016	2032 On 04-February-16	9.20	Put	Bond Future	6251	7	6251	7	22.00
08/01/2016	2032 On 04-February-16	8.70	Put	Bond Future	10235	11	10235	11	0.00
08/01/2016	2032 On 04-February-16	8.71	Put	Bond Future	10151	11	10151	11	0.00
08/01/2016	2032 On 04-February-16	8.69	Put	Bond Future	10318	11	10318	11	0.00
08/01/2016	2032 On 05-May-16			Bond Future	10.11	85.5038	10.1128	85.5038	0.00
08/01/2016	2032 On 05-May-16	9.01	Call	Bond Future	562	0	562	0	0.00
08/01/2016	2032 On 05-May-16	8.99	Call	Bond Future	541	0	541	0	0.00
08/01/2016	2032 On 05-May-16	9.00	Call	Bond Future	552	0	552	0	0.00
08/01/2016	2032 On 05-May-16	8.99	Put	Bond Future	8926	10	8926	10	0.00
08/01/2016	2032 On 05-May-16	9.01	Put	Bond Future	8787	9	8787	9	0.00
08/01/2016	2032 On 05-May-16	9.00	Put	Bond Future	8857	10	8857	10	0.00
08/01/2016	2032 On 04-August-16			Bond Future	10.18	87.1655	10.1842	87.1655	0.00
08/01/2016	2032 On 04-August-16	8.99	Call	Bond Future	1016	1	1016	1	0.00
08/01/2016	2032 On 04-August-16	9.01	Call	Bond Future	1043	1	1043	1	0.00
08/01/2016	2032 On 04-August-16	9.00	Call	Bond Future	1030	1	1030	1	0.00
08/01/2016	2032 On 04-August-16	9.00	Put	Bond Future	9777	10	9777	10	0.00
08/01/2016	2032 On 04-August-16	9.01	Put	Bond Future	9711	10	9711	10	0.00
08/01/2016	2032 On 04-August-16	8.99	Put	Bond Future	9842	11	9842	11	0.00
08/01/2016	2033 On 04-February-16			Bond Future	101.45	101.0119	101.4453	101.0119	185.00
08/01/2016	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2033 On 04-February-16	102.40	Put	Bond Future	955	1	955	1	0.00
08/01/2016	2033 On 04-February-16	102.41	Put	Bond Future	965	1	965	1	0.00
08/01/2016	2033 On 04-February-16	102.39	Put	Bond Future	945	1	945	1	0.00
08/01/2016	2033 On 05-May-16			Bond Future	102.28	101.8396	102.2802	101.8396	0.00
08/01/2016	2033 On 05-May-16	102.40	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2033 On 05-May-16	102.41	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2033 On 05-May-16	102.39	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2033 On 05-May-16	102.41	Put	Bond Future	130	1	130	1	0.00
08/01/2016	2033 On 05-May-16	102.40	Put	Bond Future	120	1	120	1	0.00
08/01/2016	2033 On 05-May-16	102.39	Put	Bond Future	110	1	110	1	0.00
08/01/2016	2037 On 04-February-16			Bond Future	10.15	85.0681	10.1494	85.0681	50,569.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2016	2037 On 04-February-16	8.74	Call	Bond Future	2	0	2	0	0.00
08/01/2016	2037 On 04-February-16	9.43	Call	Bond Future	125	0	125	0	0.00
08/01/2016	2037 On 04-February-16	8.76	Call	Bond Future	2	0	2	0	0.00
08/01/2016	2037 On 04-February-16	9.30	Call	Bond Future	66	0	66	0	0.00
08/01/2016	2037 On 04-February-16	8.75	Call	Bond Future	2	0	2	0	0.00
08/01/2016	2037 On 04-February-16	8.75	Put	Bond Future	11834	13	11834	13	0.00
08/01/2016	2037 On 04-February-16	8.76	Put	Bond Future	11740	13	11740	13	0.00
08/01/2016	2037 On 04-February-16	9.30	Put	Bond Future	6956	8	6956	8	16.00
08/01/2016	2037 On 04-February-16	8.74	Put	Bond Future	11927	13	11927	13	0.00
08/01/2016	2037 On 04-February-16	9.43	Put	Bond Future	5904	7	5904	7	16.00
08/01/2016	2037 On 05-May-16			Bond Future	10.23	86.6006	10.2296	86.6006	0.00
08/01/2016	2037 On 05-May-16	8.99	Call	Bond Future	473	0	473	0	0.00
08/01/2016	2037 On 05-May-16	9.00	Call	Bond Future	482	0	482	0	0.00
08/01/2016	2037 On 05-May-16	9.01	Call	Bond Future	492	0	492	0	0.00
08/01/2016	2037 On 05-May-16	9.00	Put	Bond Future	10595	11	10595	11	0.00
08/01/2016	2037 On 05-May-16	8.99	Put	Bond Future	10675	12	10675	12	0.00
08/01/2016	2037 On 05-May-16	9.01	Put	Bond Future	10515	11	10515	11	0.00
08/01/2016	2037 On 04-August-16			Bond Future	10.30	84.0238	10.3010	84.0238	0.00
08/01/2016	2037 On 04-August-16	9.26	Call	Bond Future	1372	1	1372	1	0.00
08/01/2016	2037 On 04-August-16	9.25	Call	Bond Future	1354	1	1354	1	0.00
08/01/2016	2037 On 04-August-16	9.24	Call	Bond Future	1337	1	1337	1	0.00
08/01/2016	2037 On 04-August-16	9.25	Put	Bond Future	9767	11	9767	11	0.00
08/01/2016	2037 On 04-August-16	9.26	Put	Bond Future	9699	10	9699	10	0.00
08/01/2016	2037 On 04-August-16	9.24	Put	Bond Future	9836	11	9836	11	0.00
08/01/2016	2038 On 04-February-16			Bond Future	125.91	125.9121	125.9053	125.9121	17,818.00
08/01/2016	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2038 On 04-February-16	131.01	Put	Bond Future	5105	5	5105	5	0.00
08/01/2016	2038 On 04-February-16	131.00	Put	Bond Future	5095	5	5095	5	0.00
08/01/2016	2038 On 04-February-16	130.99	Put	Bond Future	5085	5	5085	5	0.00
08/01/2016	2038 On 05-May-16			Bond Future	128.15	128.1597	128.1520	128.1597	20.00
08/01/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00

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08/01/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2038 On 05-May-16	130.99	Put	Bond Future	2838	3	2838	3	0.00
08/01/2016	2038 On 05-May-16	131.00	Put	Bond Future	2848	3	2848	3	0.00
08/01/2016	2038 On 05-May-16	131.01	Put	Bond Future	2858	3	2858	3	0.00
08/01/2016	2040 On 04-February-16			Bond Future	10.24	88.2006	10.2397	88.2006	1,820.00
08/01/2016	2040 On 04-February-16	9.49	Call	Bond Future	117	0	117	0	0.00
08/01/2016	2040 On 04-February-16	9.51	Call	Bond Future	129	0	129	0	0.00
08/01/2016	2040 On 04-February-16	9.50	Call	Bond Future	123	0	123	0	0.00
08/01/2016	2040 On 04-February-16	9.50	Put	Bond Future	6431	7	6431	7	0.00
08/01/2016	2040 On 04-February-16	9.51	Put	Bond Future	6347	7	6347	7	0.00
08/01/2016	2040 On 04-February-16	9.49	Put	Bond Future	6516	7	6516	7	0.00
08/01/2016	2040 On 05-May-16			Bond Future	10.32	89.7895	10.3209	89.7895	0.00
08/01/2016	2040 On 05-May-16	9.51	Call	Bond Future	1134	1	1134	1	0.00
08/01/2016	2040 On 05-May-16	9.50	Call	Bond Future	1115	1	1115	1	0.00
08/01/2016	2040 On 05-May-16	9.49	Call	Bond Future	1096	1	1096	1	0.00
08/01/2016	2040 On 05-May-16	9.50	Put	Bond Future	8059	9	8059	9	0.00
08/01/2016	2040 On 05-May-16	9.51	Put	Bond Future	7988	9	7988	9	0.00
08/01/2016	2040 On 05-May-16	9.49	Put	Bond Future	8130	9	8130	9	0.00
08/01/2016	2040 On 04-August-16			Bond Future	10.39	87.0242	10.3936	87.0242	0.00
08/01/2016	2040 On 04-August-16	9.50	Call	Bond Future	1767	2	1767	2	0.00
08/01/2016	2040 On 04-August-16	9.51	Call	Bond Future	1789	2	1789	2	0.00
08/01/2016	2040 On 04-August-16	9.49	Call	Bond Future	1746	1	1746	1	0.00
08/01/2016	2040 On 04-August-16	9.51	Put	Bond Future	9198	10	9198	10	0.00
08/01/2016	2040 On 04-August-16	9.50	Put	Bond Future	9265	10	9265	10	0.00
08/01/2016	2040 On 04-August-16	9.49	Put	Bond Future	9334	10	9334	10	0.00
08/01/2016	2044 On 04-February-16			Bond Future	10.23	85.7037	10.2288	85.7037	19,969.00
08/01/2016	2044 On 04-February-16	9.00	Call	Bond Future	7	0	7	0	0.00
08/01/2016	2044 On 04-February-16	9.01	Call	Bond Future	8	0	8	0	0.00
08/01/2016	2044 On 04-February-16	8.99	Call	Bond Future	7	0	7	0	0.00
08/01/2016	2044 On 04-February-16	9.58	Call	Bond Future	185	0	185	0	0.00
08/01/2016	2044 On 04-February-16	9.01	Put	Bond Future	10938	12	10938	12	0.00
08/01/2016	2044 On 04-February-16	9.58	Put	Bond Future	5724	7	5724	7	0.00
08/01/2016	2044 On 04-February-16	8.99	Put	Bond Future	11136	12	11136	12	0.00
08/01/2016	2044 On 04-February-16	9.00	Put	Bond Future	11037	12	11037	12	0.00

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08/01/2016	2044 On 05-May-16			Bond Future	10.31	87.2476	10.3070	87.2476	0.00
08/01/2016	2044 On 05-May-16	8.99	Call	Bond Future	427	0	427	0	0.00
08/01/2016	2044 On 05-May-16	9.01	Call	Bond Future	446	0	446	0	0.00
08/01/2016	2044 On 05-May-16	9.00	Call	Bond Future	436	0	436	0	0.00
08/01/2016	2044 On 05-May-16	9.01	Put	Bond Future	11989	13	11989	13	0.00
08/01/2016	2044 On 05-May-16	8.99	Put	Bond Future	12170	13	12170	13	0.00
08/01/2016	2044 On 05-May-16	9.00	Put	Bond Future	12079	13	12079	13	0.00
08/01/2016	2044 On 04-August-16			Bond Future	10.38	84.5582	10.3768	84.5582	0.00
08/01/2016	2044 On 04-August-16	9.51	Call	Bond Future	1822	2	1822	2	0.00
08/01/2016	2044 On 04-August-16	9.50	Call	Bond Future	1799	2	1799	2	0.00
08/01/2016	2044 On 04-August-16	9.49	Call	Bond Future	1777	2	1777	2	0.00
08/01/2016	2044 On 04-August-16	9.50	Put	Bond Future	9225	10	9225	10	0.00
08/01/2016	2044 On 04-August-16	9.49	Put	Bond Future	9295	10	9295	10	0.00
08/01/2016	2044 On 04-August-16	9.51	Put	Bond Future	9157	10	9157	10	0.00
08/01/2016	2046 On 04-February-16			Bond Future	126.86	126.0468	126.8565	126.0468	12,126.00
08/01/2016	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2046 On 04-February-16	127.99	Put	Bond Future	1134	2	1134	2	0.00
08/01/2016	2046 On 04-February-16	128.01	Put	Bond Future	1154	2	1154	2	0.00
08/01/2016	2046 On 04-February-16	128.00	Put	Bond Future	1144	2	1144	2	0.00
08/01/2016	2046 On 05-May-16			Bond Future	127.69	126.8671	127.6904	126.8671	21.00
08/01/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2046 On 05-May-16	129.99	Put	Bond Future	2300	3	2300	3	0.00
08/01/2016	2046 On 05-May-16	130.00	Put	Bond Future	2310	3	2310	3	0.00
08/01/2016	2046 On 05-May-16	130.01	Put	Bond Future	2320	3	2320	3	0.00
08/01/2016	2050 On 04-February-16			Bond Future	135.14	134.1760	135.1359	134.1760	13,364.00
08/01/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2050 On 04-February-16	138.01	Put	Bond Future	2874	4	2874	4	0.00
08/01/2016	2050 On 04-February-16	138.00	Put	Bond Future	2864	4	2864	4	0.00

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08/01/2016	2050 On 04-February-16	137.99	Put	Bond Future	2854	4	2854	4	0.00
08/01/2016	2050 On 05-May-16			Bond Future	137.55	136.5710	137.5473	136.5710	500.00
08/01/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
08/01/2016	2050 On 05-May-16	138.00	Put	Bond Future	453	1	453	1	0.00
08/01/2016	2050 On 05-May-16	137.99	Put	Bond Future	443	1	443	1	0.00
08/01/2016	2050 On 05-May-16	138.01	Put	Bond Future	463	1	463	1	0.00
08/01/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	AL37 On 04-February-16			Index Future	456.80	455.1760	456.7950	455.1760	2.00
08/01/2016	AL37 On 05-May-16			Index Future	465.02	463.3750	465.0200	463.3750	0.00
08/01/2016	AL7T On 04-February-16			Index Future	521.18	518.1000	521.1780	518.1000	0.00
08/01/2016	AL7T On 05-May-16			Index Future	530.56	527.4320	530.5620	527.4320	0.00
08/01/2016	ALBI On 04-February-16			Index Future	473.00	469.5520	473.0010	469.5520	652.00
08/01/2016	ALBI On 05-May-16			Index Future	481.52	478.0100	481.5170	478.0100	0.00
08/01/2016	ALBI On 04-August-16			Index Future	490.76	487.1960	490.7580	487.1960	0.00
08/01/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C186 On 21-December-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
08/01/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/01/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2016	EL28 On 04-February-16			Bond Future	126.26	126.2664	126.2610	126.2664	0.00
08/01/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
08/01/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
08/01/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
08/01/2016	EL28 On 04-February-16	129.00	Put	Bond Future	2739	3	2739	3	0.00
08/01/2016	EL28 On 04-February-16	129.01	Put	Bond Future	2749	3	2749	3	0.00
08/01/2016	EL28 On 04-February-16	128.99	Put	Bond Future	2729	3	2729	3	0.00
08/01/2016	EL28 On 05-May-16			Bond Future	126.94	126.9451	126.9387	126.9451	0.00
08/01/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
08/01/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
08/01/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2061	2	2061	2	0.00
08/01/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2071	2	2071	2	0.00
08/01/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2051	2	2051	2	0.00
08/01/2016	ES33 On 04-February-16			Bond Future	10.96	75.5075	10.9640	75.5075	8,710.00
08/01/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
08/01/2016	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
08/01/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
08/01/2016	ES33 On 04-February-16	9.99	Put	Bond Future	6325	7	6325	7	0.00
08/01/2016	ES33 On 04-February-16	10.01	Put	Bond Future	6187	7	6187	7	0.00
08/01/2016	ES33 On 04-February-16	10.00	Put	Bond Future	6256	7	6256	7	0.00
08/01/2016	ES33 On 05-May-16			Bond Future	11.07	73.0762	11.0726	73.0762	0.00
08/01/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
08/01/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
08/01/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
08/01/2016	ES33 On 05-May-16	10.00	Put	Bond Future	6892	8	6892	8	0.00
08/01/2016	ES33 On 05-May-16	10.01	Put	Bond Future	6823	8	6823	8	0.00
08/01/2016	ES33 On 05-May-16	9.99	Put	Bond Future	6961	8	6961	8	0.00
08/01/2016	ES33 On 04-August-16			Bond Future	11.17	74.4963	11.1708	74.4963	0.00
08/01/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
08/01/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
08/01/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
08/01/2016	ES33 On 04-August-16	10.24	Put	Bond Future	5833	7	5833	7	0.00
08/01/2016	ES33 On 04-August-16	10.26	Put	Bond Future	5700	6	5700	6	0.00
08/01/2016	ES33 On 04-August-16	10.25	Put	Bond Future	5767	7	5767	7	0.00
08/01/2016	ES42 On 04-February-16			Bond Future	11.10	79.6009	11.0975	79.6009	2,750.00
08/01/2016	ES42 On 05-May-16			Bond Future	11.21	76.7722	11.2059	76.7722	4,500.00
08/01/2016	GOVI On 04-February-16			GOVI	472.91	469.8070	472.9050	469.8070	491.00
08/01/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
08/01/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
08/01/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
08/01/2016	GOVI On 04-February-16	512.00	Put	GOVI	390950	42	390950	42	0.00
08/01/2016	GOVI On 04-February-16	512.01	Put	GOVI	391050	42	391050	42	0.00
08/01/2016	GOVI On 04-February-16	511.99	Put	GOVI	390850	42	390850	42	0.00
08/01/2016	GOVI On 05-May-16			GOVI	481.42	478.2700	481.4200	478.2700	146.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
08/01/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
08/01/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
08/01/2016	GOVI On 05-May-16	517.99	Put	GOVI	365700	40	365700	40	0.00
08/01/2016	GOVI On 05-May-16	518.00	Put	GOVI	365800	40	365800	40	0.00
08/01/2016	GOVI On 05-May-16	518.01	Put	GOVI	365900	40	365900	40	0.00
08/01/2016	GOVI On 04-August-16			GOVI	490.66	487.4610	490.6590	487.4610	0.00
08/01/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
08/01/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
08/01/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
08/01/2016	GOVI On 04-August-16	521.01	Put	GOVI	303510	34	303510	34	0.00
08/01/2016	GOVI On 04-August-16	520.99	Put	GOVI	303310	34	303310	34	0.00
08/01/2016	GOVI On 04-August-16	521.00	Put	GOVI	303410	34	303410	34	0.00
08/01/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/01/2016	IGOV On 04-February-16			Index Future	232.97	232.7310	232.9740	232.7310	1,040.00
08/01/2016	IGOV On 05-May-16			Index Future	237.13	236.8860	237.1310	236.8860	21.00
08/01/2016	IGOV On 04-August-16			Index Future	241.68	241.4330	241.6760	241.4330	0.00
08/01/2016	ILBI On 04-February-16			Index Future	631.34	630.8750	631.3400	630.8750	157.00
08/01/2016	ILBI On 05-May-16			Index Future	642.09	641.6200	642.0920	641.6200	0.00
08/01/2016	IS01 On 19-December-16			Interest Rate Swap	100.25	100.2977	100.2480	100.2977	0.00
08/01/2016	IS01 On 16-March-17			Interest Rate Swap	100.37	100.4390	100.3724	100.4390	0.00
08/01/2016	IS02 On 18-December-17			Interest Rate Swap	101.08	101.2190	101.0848	101.2190	0.00
08/01/2016	IS02 On 16-March-18			Interest Rate Swap	100.67	100.8278	100.6677	100.8278	0.00
08/01/2016	IS05 On 17-December-20			Interest Rate Swap	102.71	103.0902	102.7059	103.0902	0.00
08/01/2016	IS05 On 16-March-21			Interest Rate Swap	102.33	102.7276	102.3284	102.7276	0.00
08/01/2016	IS10 On 17-December-25			Interest Rate Swap	106.25	106.8249	106.2531	106.8249	0.00
08/01/2016	IS10 On 16-March-26			Interest Rate Swap	103.64	104.2309	103.6401	104.2309	0.00
08/01/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/01/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/01/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/01/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/01/2016	JBAF On 20-January-16			Jibar Tradeable Future	6.85	93.1500	6.8500	93.1500	0.00
08/01/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.10	92.9000	7.1000	92.9000	2,000.00
08/01/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
08/01/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.61	92.3900	7.6100	92.3900	0.00
08/01/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.73	92.2700	7.7300	92.2700	0.00
08/01/2016	JBAF On 21-September-16			Jibar Tradeable Future	8.16	91.8400	8.1600	91.8400	0.00
08/01/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.49	91.5100	8.4900	91.5100	0.00
08/01/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.74	91.2600	8.7400	91.2600	0.00
08/01/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.97	91.0300	8.9700	91.0300	0.00
08/01/2016	JBAF On 20-September-17			Jibar Tradeable Future	9.19	90.8100	9.1900	90.8100	0.00
08/01/2016	JBAF On 20-December-17			Jibar Tradeable Future	9.39	90.6100	9.3900	90.6100	0.00
08/01/2016	R023 On 04-February-16			Bond Future	9.39	94.6821	9.3875	94.6821	18,896.00
08/01/2016	R023 On 04-February-16	8.01	Call	Bond Future	1	0	1	0	0.00
08/01/2016	R023 On 04-February-16	7.99	Call	Bond Future	1	0	1	0	0.00
08/01/2016	R023 On 04-February-16	8.00	Call	Bond Future	1	0	1	0	0.00
08/01/2016	R023 On 04-February-16	7.99	Put	Bond Future	7037	8	7037	8	0.00
08/01/2016	R023 On 04-February-16	8.00	Put	Bond Future	6984	7	6984	7	0.00
08/01/2016	R023 On 04-February-16	8.01	Put	Bond Future	6931	7	6931	7	0.00
08/01/2016	R023 On 05-May-16			Bond Future	9.48	92.4576	9.4844	92.4576	0.00
08/01/2016	R023 On 05-May-16	8.26	Call	Bond Future	247	0	247	0	0.00
08/01/2016	R023 On 05-May-16	8.25	Call	Bond Future	242	0	242	0	0.00
08/01/2016	R023 On 05-May-16	8.24	Call	Bond Future	237	0	237	0	0.00
08/01/2016	R023 On 05-May-16	8.25	Put	Bond Future	6234	7	6234	7	0.00
08/01/2016	R023 On 05-May-16	8.26	Put	Bond Future	6189	7	6189	7	0.00
08/01/2016	R023 On 05-May-16	8.24	Put	Bond Future	6279	7	6279	7	0.00
08/01/2016	R023 On 04-August-16			Bond Future	9.56	94.2537	9.5645	94.2537	0.00
08/01/2016	R023 On 04-August-16	8.24	Call	Bond Future	483	0	483	0	0.00
08/01/2016	R023 On 04-August-16	8.25	Call	Bond Future	490	0	490	0	0.00
08/01/2016	R023 On 04-August-16	8.26	Call	Bond Future	498	0	498	0	0.00
08/01/2016	R023 On 04-August-16	8.25	Put	Bond Future	6688	7	6688	7	0.00
08/01/2016	R023 On 04-August-16	8.24	Put	Bond Future	6730	7	6730	7	0.00
08/01/2016	R023 On 04-August-16	8.26	Put	Bond Future	6646	7	6646	7	0.00
08/01/2016	R186 On 04-February-16			Bond Future	9.54	107.1360	9.5410	107.1360	69,876.00
08/01/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
08/01/2016	R186 On 04-February-16	8.45	Call	Bond Future	11	0	11	0	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2016	R186 On 04-February-16	8.75	Call	Bond Future	62	0	62	0	0.00
08/01/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R186 On 04-February-16	9.20	Call	Bond Future	466	0	466	0	0.00
08/01/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R186 On 04-February-16	8.83	Call	Bond Future	95	0	95	0	0.00
08/01/2016	R186 On 04-February-16	8.70	Call	Bond Future	48	0	48	0	0.00
08/01/2016	R186 On 04-February-16	8.80	Call	Bond Future	81	0	81	0	0.00
08/01/2016	R186 On 04-February-16	8.65	Call	Bond Future	36	0	36	0	0.00
08/01/2016	R186 On 04-February-16	8.85	Call	Bond Future	104	0	104	0	0.00
08/01/2016	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
08/01/2016	R186 On 04-February-16	8.40	Call	Bond Future	8	0	8	0	680.00
08/01/2016	R186 On 04-February-16	7.90	Put	Bond Future	12332	13	12332	13	0.00
08/01/2016	R186 On 04-February-16	8.45	Put	Bond Future	8002	9	8002	9	0.00
08/01/2016	R186 On 04-February-16	9.20	Put	Bond Future	2880	3	2880	3	700.00
08/01/2016	R186 On 04-February-16	8.75	Put	Bond Future	5776	6	5776	6	11,695.00
08/01/2016	R186 On 04-February-16	7.51	Put	Bond Future	15546	16	15546	16	0.00
08/01/2016	R186 On 04-February-16	7.49	Put	Bond Future	15714	16	15714	16	0.00
08/01/2016	R186 On 04-February-16	8.85	Put	Bond Future	5073	6	5073	6	0.00
08/01/2016	R186 On 04-February-16	7.50	Put	Bond Future	15630	16	15630	16	0.00
08/01/2016	R186 On 04-February-16	8.65	Put	Bond Future	6502	7	6502	7	340.00
08/01/2016	R186 On 04-February-16	8.70	Put	Bond Future	6137	7	6137	7	5,000.00
08/01/2016	R186 On 04-February-16	8.80	Put	Bond Future	5422	6	5422	6	5,000.00
08/01/2016	R186 On 04-February-16	8.40	Put	Bond Future	8384	9	8384	9	0.00
08/01/2016	R186 On 04-February-16	8.83	Put	Bond Future	5212	6	5212	6	33.00
08/01/2016	R186 On 04-February-16	8.02	Put	Bond Future	11366	12	11366	12	0.00
08/01/2016	R186 On 05-May-16			Bond Future	9.63	109.0658	9.6267	109.0658	0.00
08/01/2016	R186 On 05-May-16	8.34	Call	Bond Future	322	0	322	0	0.00
08/01/2016	R186 On 05-May-16	8.33	Call	Bond Future	315	0	315	0	0.00
08/01/2016	R186 On 05-May-16	8.35	Call	Bond Future	329	0	329	0	0.00
08/01/2016	R186 On 05-May-16	8.75	Call	Bond Future	728	1	728	1	0.00
08/01/2016	R186 On 05-May-16	8.85	Call	Bond Future	877	1	877	1	0.00
08/01/2016	R186 On 05-May-16	7.56	Call	Bond Future	45	0	45	0	0.00
08/01/2016	R186 On 05-May-16	8.33	Put	Bond Future	9686	10	9686	10	0.00
08/01/2016	R186 On 05-May-16	8.35	Put	Bond Future	9547	10	9547	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2016	R186 On 05-May-16	7.56	Put	Bond Future	15521	16	15521	16	0.00
08/01/2016	R186 On 05-May-16	8.34	Put	Bond Future	9617	10	9617	10	0.00
08/01/2016	R186 On 05-May-16	8.75	Put	Bond Future	6944	8	6944	8	1,900.00
08/01/2016	R186 On 05-May-16	8.85	Put	Bond Future	6359	7	6359	7	5,350.00
08/01/2016	R186 On 04-August-16			Bond Future	9.70	105.8798	9.6988	105.8798	0.00
08/01/2016	R186 On 04-August-16	8.49	Call	Bond Future	857	1	857	1	0.00
08/01/2016	R186 On 04-August-16	8.51	Call	Bond Future	881	1	881	1	0.00
08/01/2016	R186 On 04-August-16	8.50	Call	Bond Future	869	1	869	1	0.00
08/01/2016	R186 On 04-August-16	8.49	Put	Bond Future	9368	10	9368	10	0.00
08/01/2016	R186 On 04-August-16	8.50	Put	Bond Future	9306	10	9306	10	0.00
08/01/2016	R186 On 04-August-16	8.51	Put	Bond Future	9244	10	9244	10	0.00
08/01/2016	R197 On 04-February-16			Bond Future	289.56	289.5789	289.5627	289.5789	714.00
08/01/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R197 On 04-February-16	297.00	Put	Bond Future	7437	7	7437	7	0.00
08/01/2016	R197 On 04-February-16	297.01	Put	Bond Future	7447	7	7447	7	0.00
08/01/2016	R197 On 04-February-16	296.99	Put	Bond Future	7427	7	7427	7	0.00
08/01/2016	R197 On 05-May-16			Bond Future	294.73	294.7482	294.7299	294.7482	23.00
08/01/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R197 On 05-May-16	300.01	Put	Bond Future	5280	5	5280	5	0.00
08/01/2016	R197 On 05-May-16	300.00	Put	Bond Future	5270	5	5270	5	0.00
08/01/2016	R197 On 05-May-16	299.99	Put	Bond Future	5260	5	5260	5	0.00
08/01/2016	R202 On 04-February-16			Bond Future	235.52	235.5292	235.5169	235.5292	42,944.00
08/01/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R202 On 04-February-16	239.99	Put	Bond Future	4473	4	4473	4	0.00
08/01/2016	R202 On 04-February-16	240.00	Put	Bond Future	4483	4	4483	4	0.00
08/01/2016	R202 On 04-February-16	240.01	Put	Bond Future	4493	4	4493	4	0.00
08/01/2016	R202 On 05-May-16			Bond Future	239.72	239.7338	239.7195	239.7338	0.00
08/01/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R202 On 05-May-16	247.00	Put	Bond Future	7280	7	7280	7	0.00
08/01/2016	R202 On 05-May-16	247.01	Put	Bond Future	7290	7	7290	7	0.00
08/01/2016	R202 On 05-May-16	246.99	Put	Bond Future	7270	7	7270	7	0.00
08/01/2016	R203 On 04-February-16			Bond Future	8.26	103.1535	8.2605	103.1535	16,689.00
08/01/2016	R203 On 04-February-16	7.26	Call	Bond Future	1	0	1	0	0.00
08/01/2016	R203 On 04-February-16	7.24	Call	Bond Future	1	0	1	0	0.00
08/01/2016	R203 On 04-February-16	7.25	Call	Bond Future	1	0	1	0	0.00
08/01/2016	R203 On 04-February-16	7.24	Put	Bond Future	1515	2	1515	2	0.00
08/01/2016	R203 On 04-February-16	7.25	Put	Bond Future	1500	2	1500	2	0.00
08/01/2016	R203 On 04-February-16	7.26	Put	Bond Future	1485	2	1485	2	0.00
08/01/2016	R203 On 05-May-16			Bond Future	8.45	100.8410	8.4458	100.8410	0.00
08/01/2016	R203 On 05-May-16	7.24	Call	Bond Future	39	0	39	0	0.00
08/01/2016	R203 On 05-May-16	7.26	Call	Bond Future	41	0	41	0	0.00
08/01/2016	R203 On 05-May-16	7.25	Call	Bond Future	40	0	40	0	0.00
08/01/2016	R203 On 05-May-16	7.26	Put	Bond Future	1538	2	1538	2	0.00
08/01/2016	R203 On 05-May-16	7.24	Put	Bond Future	1561	2	1561	2	0.00
08/01/2016	R203 On 05-May-16	7.25	Put	Bond Future	1550	2	1550	2	0.00
08/01/2016	R203 On 04-August-16			Bond Future	8.59	102.8003	8.5928	102.8003	0.00
08/01/2016	R203 On 04-August-16	7.24	Call	Bond Future	70	0	70	0	0.00
08/01/2016	R203 On 04-August-16	7.26	Call	Bond Future	73	0	73	0	0.00
08/01/2016	R203 On 04-August-16	7.25	Call	Bond Future	72	0	72	0	0.00
08/01/2016	R203 On 04-August-16	7.25	Put	Bond Future	1463	2	1463	2	0.00
08/01/2016	R203 On 04-August-16	7.26	Put	Bond Future	1454	2	1454	2	0.00
08/01/2016	R203 On 04-August-16	7.24	Put	Bond Future	1472	2	1472	2	0.00
08/01/2016	R204 On 04-February-16			Bond Future	8.70	99.0817	8.7035	99.0817	38,369.00
08/01/2016	R204 On 04-February-16	7.51	Call	Bond Future	1	0	1	0	0.00
08/01/2016	R204 On 04-February-16	7.50	Call	Bond Future	1	0	1	0	0.00
08/01/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R204 On 04-February-16	7.50	Put	Bond Future	3020	3	3020	3	0.00
08/01/2016	R204 On 04-February-16	7.51	Put	Bond Future	2994	3	2994	3	0.00
08/01/2016	R204 On 04-February-16	7.49	Put	Bond Future	3045	3	3045	3	0.00
08/01/2016	R204 On 05-May-16			Bond Future	8.85	100.8665	8.8525	100.8665	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2016	R204 On 05-May-16	7.76	Call	Bond Future	117	0	117	0	0.00
08/01/2016	R204 On 05-May-16	7.75	Call	Bond Future	114	0	114	0	0.00
08/01/2016	R204 On 05-May-16	7.74	Call	Bond Future	112	0	112	0	0.00
08/01/2016	R204 On 05-May-16	7.75	Put	Bond Future	2649	3	2649	3	0.00
08/01/2016	R204 On 05-May-16	7.74	Put	Bond Future	2670	3	2670	3	0.00
08/01/2016	R204 On 05-May-16	7.76	Put	Bond Future	2629	3	2629	3	0.00
08/01/2016	R204 On 04-August-16			Bond Future	8.98	98.7840	8.9777	98.7840	0.00
08/01/2016	R204 On 04-August-16	7.74	Call	Bond Future	195	0	195	0	0.00
08/01/2016	R204 On 04-August-16	7.75	Call	Bond Future	198	0	198	0	0.00
08/01/2016	R204 On 04-August-16	7.76	Call	Bond Future	201	0	201	0	0.00
08/01/2016	R204 On 04-August-16	7.75	Put	Bond Future	2772	3	2772	3	0.00
08/01/2016	R204 On 04-August-16	7.76	Put	Bond Future	2754	3	2754	3	0.00
08/01/2016	R204 On 04-August-16	7.74	Put	Bond Future	2790	3	2790	3	0.00
08/01/2016	R207 On 04-February-16			Bond Future	8.99	94.4917	8.9948	94.4917	46,608.00
08/01/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
08/01/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
08/01/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R207 On 04-February-16	7.50	Put	Bond Future	4836	5	4836	5	0.00
08/01/2016	R207 On 04-February-16	7.51	Put	Bond Future	4803	5	4803	5	0.00
08/01/2016	R207 On 04-February-16	7.27	Put	Bond Future	5607	6	5607	6	0.00
08/01/2016	R207 On 04-February-16	7.49	Put	Bond Future	4869	5	4869	5	0.00
08/01/2016	R207 On 05-May-16			Bond Future	9.13	96.1938	9.1301	96.1938	0.00
08/01/2016	R207 On 05-May-16	7.86	Call	Bond Future	117	0	117	0	0.00
08/01/2016	R207 On 05-May-16	7.84	Call	Bond Future	112	0	112	0	0.00
08/01/2016	R207 On 05-May-16	7.85	Call	Bond Future	114	0	114	0	0.00
08/01/2016	R207 On 05-May-16	7.56	Call	Bond Future	56	0	56	0	43.00
08/01/2016	R207 On 05-May-16	7.85	Put	Bond Future	3998	4	3998	4	0.00
08/01/2016	R207 On 05-May-16	7.86	Put	Bond Future	3970	4	3970	4	0.00
08/01/2016	R207 On 05-May-16	7.56	Put	Bond Future	4847	5	4847	5	0.00
08/01/2016	R207 On 05-May-16	7.84	Put	Bond Future	4027	4	4027	4	0.00
08/01/2016	R207 On 04-August-16			Bond Future	9.25	94.4173	9.2452	94.4173	0.00
08/01/2016	R207 On 04-August-16	8.01	Call	Bond Future	289	0	289	0	0.00
08/01/2016	R207 On 04-August-16	7.99	Call	Bond Future	280	0	280	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2016	R207 On 04-August-16	8.00	Call	Bond Future	285	0	285	0	0.00
08/01/2016	R207 On 04-August-16	7.99	Put	Bond Future	3851	4	3851	4	0.00
08/01/2016	R207 On 04-August-16	8.00	Put	Bond Future	3826	4	3826	4	0.00
08/01/2016	R207 On 04-August-16	8.01	Put	Bond Future	3801	4	3801	4	0.00
08/01/2016	R208 On 04-February-16			Bond Future	9.16	92.3642	9.1595	92.3642	41,032.00
08/01/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R208 On 04-February-16	7.74	Put	Bond Future	5573	6	5573	6	0.00
08/01/2016	R208 On 04-February-16	7.76	Put	Bond Future	5492	6	5492	6	0.00
08/01/2016	R208 On 04-February-16	7.75	Put	Bond Future	5533	6	5533	6	0.00
08/01/2016	R208 On 05-May-16			Bond Future	9.27	90.6264	9.2726	90.6264	0.00
08/01/2016	R208 On 05-May-16	7.99	Call	Bond Future	151	0	151	0	0.00
08/01/2016	R208 On 05-May-16	8.01	Call	Bond Future	158	0	158	0	0.00
08/01/2016	R208 On 05-May-16	8.00	Call	Bond Future	155	0	155	0	0.00
08/01/2016	R208 On 05-May-16	8.00	Put	Bond Future	4920	5	4920	5	0.00
08/01/2016	R208 On 05-May-16	8.01	Put	Bond Future	4884	5	4884	5	0.00
08/01/2016	R208 On 05-May-16	7.99	Put	Bond Future	4955	5	4955	5	0.00
08/01/2016	R208 On 04-August-16			Bond Future	9.37	92.3873	9.3678	92.3873	0.00
08/01/2016	R208 On 04-August-16	7.99	Call	Bond Future	309	0	309	0	0.00
08/01/2016	R208 On 04-August-16	8.00	Call	Bond Future	313	0	313	0	0.00
08/01/2016	R208 On 04-August-16	8.01	Call	Bond Future	318	0	318	0	0.00
08/01/2016	R208 On 04-August-16	7.99	Put	Bond Future	5252	6	5252	6	0.00
08/01/2016	R208 On 04-August-16	8.00	Put	Bond Future	5220	6	5220	6	0.00
08/01/2016	R208 On 04-August-16	8.01	Put	Bond Future	5188	6	5188	6	0.00
08/01/2016	R209 On 04-February-16			Bond Future	10.04	68.9884	10.0373	68.9884	41,344.00
08/01/2016	R209 On 04-February-16	8.74	Call	Bond Future	3	0	3	0	0.00
08/01/2016	R209 On 04-February-16	8.75	Call	Bond Future	4	0	4	0	0.00
08/01/2016	R209 On 04-February-16	8.76	Call	Bond Future	4	0	4	0	0.00
08/01/2016	R209 On 04-February-16	9.52	Call	Bond Future	244	0	244	0	0.00
08/01/2016	R209 On 04-February-16	8.76	Put	Bond Future	8932	10	8932	10	0.00
08/01/2016	R209 On 04-February-16	8.74	Put	Bond Future	9086	10	9086	10	0.00
08/01/2016	R209 On 04-February-16	9.52	Put	Bond Future	3657	4	3657	4	2,200.00
08/01/2016	R209 On 04-February-16	8.75	Put	Bond Future	9009	10	9009	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2016	R209 On 05-May-16			Bond Future	10.11	67.0814	10.1094	67.0814	0.00
08/01/2016	R209 On 05-May-16	9.00	Call	Bond Future	496	0	496	0	6,700.00
08/01/2016	R209 On 05-May-16	9.01	Call	Bond Future	505	0	505	0	0.00
08/01/2016	R209 On 05-May-16	8.25	Call	Bond Future	91	0	91	0	6,700.00
08/01/2016	R209 On 05-May-16	8.99	Call	Bond Future	486	0	486	0	0.00
08/01/2016	R209 On 05-May-16	9.00	Put	Bond Future	8053	9	8053	9	0.00
08/01/2016	R209 On 05-May-16	9.01	Put	Bond Future	7989	9	7989	9	0.00
08/01/2016	R209 On 05-May-16	8.99	Put	Bond Future	8118	9	8118	9	0.00
08/01/2016	R209 On 05-May-16	8.25	Put	Bond Future	13514	14	13514	14	0.00
08/01/2016	R209 On 04-August-16			Bond Future	10.17	68.3851	10.1714	68.3851	0.00
08/01/2016	R209 On 04-August-16	10.60	Call	Bond Future	4922	4	4922	4	6,000.00
08/01/2016	R209 On 04-August-16	9.24	Call	Bond Future	1284	1	1284	1	0.00
08/01/2016	R209 On 04-August-16	9.26	Call	Bond Future	1317	1	1317	1	0.00
08/01/2016	R209 On 04-August-16	9.25	Call	Bond Future	1300	1	1300	1	0.00
08/01/2016	R209 On 04-August-16	9.60	Call	Bond Future	1985	2	1985	2	6,000.00
08/01/2016	R209 On 04-August-16	9.26	Put	Bond Future	7366	8	7366	8	0.00
08/01/2016	R209 On 04-August-16	10.60	Put	Bond Future	2341	3	2341	3	0.00
08/01/2016	R209 On 04-August-16	9.24	Put	Bond Future	7475	8	7475	8	0.00
08/01/2016	R209 On 04-August-16	9.25	Put	Bond Future	7420	8	7420	8	0.00
08/01/2016	R209 On 04-August-16	9.60	Put	Bond Future	5683	6	5683	6	0.00
08/01/2016	R210 On 04-February-16			Bond Future	180.56	180.5724	180.5623	180.5724	3,861.00
08/01/2016	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R210 On 04-February-16	185.00	Put	Bond Future	4438	4	4438	4	0.00
08/01/2016	R210 On 04-February-16	185.01	Put	Bond Future	4448	4	4448	4	0.00
08/01/2016	R210 On 04-February-16	184.99	Put	Bond Future	4428	4	4428	4	0.00
08/01/2016	R210 On 05-May-16			Bond Future	181.62	181.6285	181.6170	181.6285	0.00
08/01/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R210 On 05-May-16	184.99	Put	Bond Future	3373	3	3373	3	0.00
08/01/2016	R210 On 05-May-16	185.00	Put	Bond Future	3383	3	3383	3	0.00
08/01/2016	R210 On 05-May-16	185.01	Put	Bond Future	3393	3	3393	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2016	R211 On 04-February-16			Bond Future	134.55	134.5564	134.5492	134.5564	720.00
08/01/2016	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R211 On 04-February-16	139.00	Put	Bond Future	4451	4	4451	4	0.00
08/01/2016	R211 On 04-February-16	139.01	Put	Bond Future	4461	4	4461	4	0.00
08/01/2016	R211 On 04-February-16	138.99	Put	Bond Future	4441	4	4441	4	0.00
08/01/2016	R211 On 05-May-16			Bond Future	136.95	136.9583	136.9502	136.9583	0.00
08/01/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R211 On 05-May-16	138.99	Put	Bond Future	2040	2	2040	2	0.00
08/01/2016	R211 On 05-May-16	139.00	Put	Bond Future	2050	2	2050	2	0.00
08/01/2016	R211 On 05-May-16	139.01	Put	Bond Future	2060	2	2060	2	0.00
08/01/2016	R212 On 04-February-16			Bond Future	140.02	140.0250	140.0171	140.0250	1,569.00
08/01/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R212 On 04-February-16	146.00	Put	Bond Future	5983	6	5983	6	0.00
08/01/2016	R212 On 04-February-16	145.99	Put	Bond Future	5973	6	5973	6	0.00
08/01/2016	R212 On 04-February-16	146.01	Put	Bond Future	5993	6	5993	6	0.00
08/01/2016	R212 On 05-May-16			Bond Future	142.52	142.5246	142.5157	142.5246	0.00
08/01/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R212 On 05-May-16	145.00	Put	Bond Future	2484	2	2484	2	0.00
08/01/2016	R212 On 05-May-16	144.99	Put	Bond Future	2474	2	2474	2	0.00
08/01/2016	R212 On 05-May-16	145.01	Put	Bond Future	2494	2	2494	2	0.00
08/01/2016	R213 On 04-February-16			Bond Future	9.96	79.5996	9.9557	79.5996	47,764.00
08/01/2016	R213 On 04-February-16	8.75	Call	Bond Future	6	0	6	0	0.00
08/01/2016	R213 On 04-February-16	8.76	Call	Bond Future	7	0	7	0	0.00
08/01/2016	R213 On 04-February-16	8.74	Call	Bond Future	6	0	6	0	0.00
08/01/2016	R213 On 04-February-16	8.75	Put	Bond Future	8329	9	8329	9	0.00
08/01/2016	R213 On 04-February-16	8.76	Put	Bond Future	8255	9	8255	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2016	R213 On 04-February-16	8.74	Put	Bond Future	8402	9	8402	9	0.00
08/01/2016	R213 On 05-May-16			Bond Future	10.03	77.4837	10.0325	77.4837	0.00
08/01/2016	R213 On 05-May-16	8.74	Call	Bond Future	344	0	344	0	0.00
08/01/2016	R213 On 05-May-16	8.75	Call	Bond Future	352	0	352	0	0.00
08/01/2016	R213 On 05-May-16	8.76	Call	Bond Future	359	0	359	0	0.00
08/01/2016	R213 On 05-May-16	8.75	Put	Bond Future	9114	10	9114	10	0.00
08/01/2016	R213 On 05-May-16	8.74	Put	Bond Future	9181	10	9181	10	0.00
08/01/2016	R213 On 05-May-16	8.76	Put	Bond Future	9048	10	9048	10	0.00
08/01/2016	R213 On 04-August-16			Bond Future	10.10	78.9890	10.0979	78.9890	0.00
08/01/2016	R213 On 04-August-16	8.99	Call	Bond Future	1021	1	1021	1	0.00
08/01/2016	R213 On 04-August-16	9.01	Call	Bond Future	1048	1	1048	1	0.00
08/01/2016	R213 On 04-August-16	9.00	Call	Bond Future	1034	1	1034	1	0.00
08/01/2016	R213 On 04-August-16	8.99	Put	Bond Future	8407	9	8407	9	0.00
08/01/2016	R213 On 04-August-16	9.01	Put	Bond Future	8292	9	8292	9	0.00
08/01/2016	R213 On 04-August-16	9.00	Put	Bond Future	8349	9	8349	9	0.00
08/01/2016	R214 On 04-February-16			Bond Future	10.15	69.1745	10.1486	69.1745	29,967.00
08/01/2016	R214 On 04-February-16	9.45	Call	Bond Future	114	0	114	0	0.00
08/01/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
08/01/2016	R214 On 04-February-16	9.35	Call	Bond Future	71	0	71	0	0.00
08/01/2016	R214 On 04-February-16	9.45	Put	Bond Future	4928	6	4928	6	25.00
08/01/2016	R214 On 04-February-16	8.00	Put	Bond Future	16820	18	16820	18	0.00
08/01/2016	R214 On 04-February-16	8.01	Put	Bond Future	16727	18	16727	18	0.00
08/01/2016	R214 On 04-February-16	9.35	Put	Bond Future	5620	6	5620	6	25.00
08/01/2016	R214 On 04-February-16	7.99	Put	Bond Future	16914	18	16914	18	0.00
08/01/2016	R214 On 05-May-16			Bond Future	10.22	67.1244	10.2191	67.1244	4,680.00
08/01/2016	R214 On 05-May-16	8.99	Call	Bond Future	407	0	407	0	0.00
08/01/2016	R214 On 05-May-16	9.01	Call	Bond Future	423	0	423	0	0.00
08/01/2016	R214 On 05-May-16	9.00	Call	Bond Future	415	0	415	0	0.00
08/01/2016	R214 On 05-May-16	9.30	Call	Bond Future	736	1	736	1	0.00
08/01/2016	R214 On 05-May-16	9.01	Put	Bond Future	9020	10	9020	10	0.00
08/01/2016	R214 On 05-May-16	9.00	Put	Bond Future	9090	10	9090	10	0.00
08/01/2016	R214 On 05-May-16	8.99	Put	Bond Future	9160	10	9160	10	0.00

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08/01/2016	R214 On 05-May-16	9.30	Put	Bond Future	7110	8	7110	8	0.00
08/01/2016	R214 On 04-August-16			Bond Future	10.28	68.4285	10.2795	68.4285	0.00
08/01/2016	R214 On 04-August-16	9.30	Call	Bond Future	1258	1	1258	1	1,300.00
08/01/2016	R214 On 04-August-16	11.30	Call	Bond Future	7352	7	7352	7	6,300.00
08/01/2016	R214 On 04-August-16	9.24	Call	Bond Future	1161	1	1161	1	0.00
08/01/2016	R214 On 04-August-16	9.26	Call	Bond Future	1192	1	1192	1	0.00
08/01/2016	R214 On 04-August-16	9.25	Call	Bond Future	1176	1	1176	1	0.00
08/01/2016	R214 On 04-August-16	8.55	Call	Bond Future	416	0	416	0	1,300.00
08/01/2016	R214 On 04-August-16	10.30	Call	Bond Future	3691	3	3691	3	6,300.00
08/01/2016	R214 On 04-August-16	9.26	Put	Bond Future	8247	9	8247	9	0.00
08/01/2016	R214 On 04-August-16	9.24	Put	Bond Future	8366	9	8366	9	0.00
08/01/2016	R214 On 04-August-16	9.30	Put	Bond Future	8013	9	8013	9	0.00
08/01/2016	R214 On 04-August-16	11.30	Put	Bond Future	1361	2	1361	2	0.00
08/01/2016	R214 On 04-August-16	10.30	Put	Bond Future	3561	4	3561	4	0.00
08/01/2016	R214 On 04-August-16	9.25	Put	Bond Future	8306	9	8306	9	0.00
08/01/2016	R214 On 04-August-16	8.55	Put	Bond Future	13140	14	13140	14	0.00
08/01/2016	R248 On 04-February-16			Bond Future	10.20	89.2439	10.1994	89.2439	60,433.00
08/01/2016	R248 On 04-February-16	8.99	Call	Bond Future	8	0	8	0	0.00
08/01/2016	R248 On 04-February-16	9.01	Call	Bond Future	9	0	9	0	0.00
08/01/2016	R248 On 04-February-16	9.00	Call	Bond Future	8	0	8	0	0.00
08/01/2016	R248 On 04-February-16	9.45	Call	Bond Future	115	0	115	0	0.00
08/01/2016	R248 On 04-February-16	9.55	Call	Bond Future	183	0	183	0	0.00
08/01/2016	R248 On 04-February-16	9.45	Put	Bond Future	6716	8	6716	8	75.00
08/01/2016	R248 On 04-February-16	9.00	Put	Bond Future	11022	12	11022	12	0.00
08/01/2016	R248 On 04-February-16	9.01	Put	Bond Future	10920	12	10920	12	0.00
08/01/2016	R248 On 04-February-16	8.99	Put	Bond Future	11123	12	11123	12	0.00
08/01/2016	R248 On 04-February-16	9.55	Put	Bond Future	5853	7	5853	7	75.00
08/01/2016	R248 On 05-May-16			Bond Future	10.27	86.4143	10.2723	86.4143	0.00
08/01/2016	R248 On 05-May-16	8.99	Call	Bond Future	459	0	459	0	0.00
08/01/2016	R248 On 05-May-16	9.00	Call	Bond Future	468	0	468	0	0.00
08/01/2016	R248 On 05-May-16	9.01	Call	Bond Future	478	0	478	0	0.00
08/01/2016	R248 On 05-May-16	9.00	Put	Bond Future	12070	13	12070	13	0.00
08/01/2016	R248 On 05-May-16	8.99	Put	Bond Future	12162	13	12162	13	0.00
08/01/2016	R248 On 05-May-16	9.01	Put	Bond Future	11978	13	11978	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2016	R248 On 04-August-16			Bond Future	10.34	88.0932	10.3353	88.0932	0.00
08/01/2016	R248 On 04-August-16	9.25	Call	Bond Future	1385	1	1385	1	0.00
08/01/2016	R248 On 04-August-16	9.24	Call	Bond Future	1367	1	1367	1	0.00
08/01/2016	R248 On 04-August-16	9.26	Call	Bond Future	1404	1	1404	1	0.00
08/01/2016	R248 On 04-August-16	9.26	Put	Bond Future	10915	12	10915	12	0.00
08/01/2016	R248 On 04-August-16	9.25	Put	Bond Future	10993	12	10993	12	0.00
08/01/2016	R248 On 04-August-16	9.24	Put	Bond Future	11072	12	11072	12	0.00