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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2016	2025 On 05-May-16			Bond Future	124.53	124.4211	124.5337	124.4211	4,532.00
07/04/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
07/04/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
07/04/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
07/04/2016	2025 On 05-May-16	126.00	Put	Bond Future	1466	2	1466	2	0.00
07/04/2016	2025 On 05-May-16	125.99	Put	Bond Future	1456	2	1456	2	0.00
07/04/2016	2025 On 05-May-16	126.01	Put	Bond Future	1476	2	1476	2	0.00
07/04/2016	2025 On 04-August-16			Bond Future	125.65	125.5375	125.6522	125.5375	0.00
07/04/2016	2025 On 04-August-16	123.85	Call	Bond Future	1802	2	1802	2	0.00
07/04/2016	2025 On 04-August-16	123.86	Call	Bond Future	1792	2	1792	2	0.00
07/04/2016	2025 On 04-August-16	123.87	Call	Bond Future	1782	2	1782	2	0.00
07/04/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
07/04/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
07/04/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
07/04/2016	2030 On 05-May-16			Bond Future	9.69	89.3716	9.6918	89.3716	17,364.00
07/04/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
07/04/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
07/04/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
07/04/2016	2030 On 05-May-16	9.00	Put	Bond Future	4904	5	4904	5	0.00
07/04/2016	2030 On 05-May-16	8.99	Put	Bond Future	4977	5	4977	5	0.00
07/04/2016	2030 On 05-May-16	9.01	Put	Bond Future	4830	5	4830	5	0.00
07/04/2016	2030 On 04-August-16			Bond Future	9.76	87.0685	9.7593	87.0685	0.00
07/04/2016	2030 On 04-August-16	10.17	Call	Bond Future	2697	3	2697	3	0.00
07/04/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
07/04/2016	2032 On 05-May-16			Bond Future	9.83	88.1508	9.8311	88.1508	9,481.00
07/04/2016	2032 On 05-May-16	8.99	Call	Bond Future	83	0	83	0	0.00
07/04/2016	2032 On 05-May-16	9.01	Call	Bond Future	91	0	91	0	0.00
07/04/2016	2032 On 05-May-16	9.00	Call	Bond Future	87	0	87	0	0.00
07/04/2016	2032 On 05-May-16	8.99	Put	Bond Future	6471	7	6471	7	0.00
07/04/2016	2032 On 05-May-16	9.01	Put	Bond Future	6319	6	6319	6	0.00
07/04/2016	2032 On 05-May-16	9.00	Put	Bond Future	6395	7	6395	7	0.00
07/04/2016	2032 On 04-August-16			Bond Future	9.90	89.8326	9.8972	89.8326	76.00
07/04/2016	2032 On 04-August-16	8.99	Call	Bond Future	882	1	882	1	0.00
07/04/2016	2032 On 04-August-16	9.01	Call	Bond Future	913	1	913	1	0.00

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07/04/2016	2032 On 04-August-16	9.00	Call	Bond Future	898	1	898	1	0.00
07/04/2016	2032 On 04-August-16	9.00	Put	Bond Future	7638	8	7638	8	0.00
07/04/2016	2032 On 04-August-16	9.01	Put	Bond Future	7575	8	7575	8	0.00
07/04/2016	2032 On 04-August-16	8.99	Put	Bond Future	7702	8	7702	8	0.00
07/04/2016	2032 On 03-November-16			Bond Future	9.96	87.3874	9.9600	87.3874	0.00
07/04/2016	2032 On 03-November-16	10.28	Call	Bond Future	5352	5	5352	5	0.00
07/04/2016	2032 On 03-November-16	10.30	Call	Bond Future	5431	5	5431	5	0.00
07/04/2016	2032 On 03-November-16	10.29	Call	Bond Future	5391	5	5391	5	0.00
07/04/2016	2032 On 03-November-16	10.28	Put	Bond Future	3148	3	3148	3	0.00
07/04/2016	2032 On 03-November-16	10.29	Put	Bond Future	3120	3	3120	3	0.00
07/04/2016	2032 On 03-November-16	10.30	Put	Bond Future	3093	3	3093	3	0.00
07/04/2016	2033 On 05-May-16			Bond Future	104.34	104.3274	104.3383	104.3274	1,032.00
07/04/2016	2033 On 05-May-16	102.40	Call	Bond Future	1938	2	1938	2	0.00
07/04/2016	2033 On 05-May-16	102.41	Call	Bond Future	1928	2	1928	2	0.00
07/04/2016	2033 On 05-May-16	102.39	Call	Bond Future	1948	2	1948	2	0.00
07/04/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
07/04/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
07/04/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
07/04/2016	2033 On 04-August-16			Bond Future	106.34	106.3263	106.3374	106.3263	1,564.00
07/04/2016	2033 On 04-August-16	104.99	Call	Bond Future	1347	1	1347	1	0.00
07/04/2016	2033 On 04-August-16	105.00	Call	Bond Future	1337	1	1337	1	0.00
07/04/2016	2033 On 04-August-16	105.01	Call	Bond Future	1327	1	1327	1	0.00
07/04/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
07/04/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
07/04/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
07/04/2016	2037 On 05-May-16			Bond Future	9.99	89.3144	9.9866	89.3144	39,888.00
07/04/2016	2037 On 05-May-16	8.99	Call	Bond Future	44	0	44	0	0.00
07/04/2016	2037 On 05-May-16	9.67	Call	Bond Future	730	1	730	1	500.00
07/04/2016	2037 On 05-May-16	9.00	Call	Bond Future	46	0	46	0	0.00
07/04/2016	2037 On 05-May-16	9.01	Call	Bond Future	49	0	49	0	0.00
07/04/2016	2037 On 05-May-16	9.67	Put	Bond Future	3252	3	3252	3	0.00
07/04/2016	2037 On 05-May-16	9.00	Put	Bond Future	8300	8	8300	8	0.00
07/04/2016	2037 On 05-May-16	9.01	Put	Bond Future	8213	8	8213	8	0.00
07/04/2016	2037 On 05-May-16	8.99	Put	Bond Future	8388	8	8388	8	0.00

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07/04/2016	2037 On 04-August-16			Bond Future	10.05	86.7596	10.0538	86.7596	221.00
07/04/2016	2037 On 04-August-16	9.25	Call	Bond Future	1173	1	1173	1	0.00
07/04/2016	2037 On 04-August-16	9.26	Call	Bond Future	1193	1	1193	1	0.00
07/04/2016	2037 On 04-August-16	9.24	Call	Bond Future	1154	1	1154	1	0.00
07/04/2016	2037 On 04-August-16	9.25	Put	Bond Future	7719	8	7719	8	0.00
07/04/2016	2037 On 04-August-16	9.24	Put	Bond Future	7786	8	7786	8	0.00
07/04/2016	2037 On 04-August-16	9.26	Put	Bond Future	7652	8	7652	8	0.00
07/04/2016	2037 On 03-November-16			Bond Future	10.11	88.4150	10.1129	88.4150	0.00
07/04/2016	2037 On 03-November-16	10.35	Call	Bond Future	5490	5	5490	5	0.00
07/04/2016	2037 On 03-November-16	10.37	Call	Bond Future	5573	6	5573	6	0.00
07/04/2016	2037 On 03-November-16	10.36	Call	Bond Future	5532	5	5532	5	0.00
07/04/2016	2037 On 03-November-16	10.36	Put	Bond Future	3686	4	3686	4	0.00
07/04/2016	2037 On 03-November-16	10.37	Put	Bond Future	3654	4	3654	4	0.00
07/04/2016	2037 On 03-November-16	10.35	Put	Bond Future	3717	4	3717	4	0.00
07/04/2016	2038 On 05-May-16			Bond Future	129.80	129.7814	129.7952	129.7814	16,932.00
07/04/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
07/04/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
07/04/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
07/04/2016	2038 On 05-May-16	130.99	Put	Bond Future	1195	1	1195	1	0.00
07/04/2016	2038 On 05-May-16	131.00	Put	Bond Future	1205	1	1205	1	0.00
07/04/2016	2038 On 05-May-16	131.01	Put	Bond Future	1215	1	1215	1	0.00
07/04/2016	2038 On 04-August-16			Bond Future	130.86	130.8421	130.8559	130.8421	1,180.00
07/04/2016	2038 On 04-August-16	129.31	Call	Bond Future	1546	2	1546	2	0.00
07/04/2016	2038 On 04-August-16	129.30	Call	Bond Future	1556	2	1556	2	0.00
07/04/2016	2038 On 04-August-16	129.32	Call	Bond Future	1536	2	1536	2	0.00
07/04/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
07/04/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
07/04/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
07/04/2016	2040 On 05-May-16			Bond Future	10.07	92.7890	10.0668	92.7890	1,812.00
07/04/2016	2040 On 05-May-16	9.51	Call	Bond Future	345	0	345	0	0.00
07/04/2016	2040 On 05-May-16	9.50	Call	Bond Future	332	0	332	0	0.00
07/04/2016	2040 On 05-May-16	9.49	Call	Bond Future	320	0	320	0	0.00
07/04/2016	2040 On 05-May-16	9.50	Put	Bond Future	5219	5	5219	5	0.00
07/04/2016	2040 On 05-May-16	9.49	Put	Bond Future	5297	5	5297	5	0.00

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07/04/2016	2040 On 05-May-16	9.51	Put	Bond Future	5142	5	5142	5	0.00
07/04/2016	2040 On 04-August-16			Bond Future	10.13	90.0500	10.1348	90.0500	0.00
07/04/2016	2040 On 04-August-16	9.50	Call	Bond Future	1654	2	1654	2	0.00
07/04/2016	2040 On 04-August-16	9.51	Call	Bond Future	1679	2	1679	2	0.00
07/04/2016	2040 On 04-August-16	9.49	Call	Bond Future	1630	2	1630	2	0.00
07/04/2016	2040 On 04-August-16	9.51	Put	Bond Future	7020	7	7020	7	0.00
07/04/2016	2040 On 04-August-16	9.50	Put	Bond Future	7085	7	7085	7	0.00
07/04/2016	2040 On 04-August-16	9.49	Put	Bond Future	7150	7	7150	7	0.00
07/04/2016	2044 On 05-May-16			Bond Future	10.09	89.8632	10.0913	89.8632	20,223.00
07/04/2016	2044 On 05-May-16	9.00	Call	Bond Future	28	0	28	0	0.00
07/04/2016	2044 On 05-May-16	9.01	Call	Bond Future	29	0	29	0	0.00
07/04/2016	2044 On 05-May-16	8.99	Call	Bond Future	26	0	26	0	0.00
07/04/2016	2044 On 05-May-16	9.01	Put	Bond Future	9822	10	9822	10	0.00
07/04/2016	2044 On 05-May-16	8.99	Put	Bond Future	10017	10	10017	10	0.00
07/04/2016	2044 On 05-May-16	9.00	Put	Bond Future	9919	10	9919	10	0.00
07/04/2016	2044 On 04-August-16			Bond Future	10.16	87.1937	10.1577	87.1937	0.00
07/04/2016	2044 On 04-August-16	9.51	Call	Bond Future	1634	2	1634	2	0.00
07/04/2016	2044 On 04-August-16	9.50	Call	Bond Future	1610	2	1610	2	0.00
07/04/2016	2044 On 04-August-16	9.49	Call	Bond Future	1585	2	1585	2	0.00
07/04/2016	2044 On 04-August-16	9.50	Put	Bond Future	7279	7	7279	7	0.00
07/04/2016	2044 On 04-August-16	9.51	Put	Bond Future	7213	7	7213	7	0.00
07/04/2016	2044 On 04-August-16	9.49	Put	Bond Future	7346	7	7346	7	0.00
07/04/2016	2044 On 03-November-16			Bond Future	10.22	88.8573	10.2163	88.8573	0.00
07/04/2016	2044 On 03-November-16	10.42	Call	Bond Future	5763	6	5763	6	0.00
07/04/2016	2044 On 03-November-16	10.43	Call	Bond Future	5806	6	5806	6	0.00
07/04/2016	2044 On 03-November-16	10.41	Call	Bond Future	5720	6	5720	6	0.00
07/04/2016	2044 On 03-November-16	10.43	Put	Bond Future	4110	4	4110	4	0.00
07/04/2016	2044 On 03-November-16	10.42	Put	Bond Future	4145	4	4145	4	0.00
07/04/2016	2044 On 03-November-16	10.41	Put	Bond Future	4180	4	4180	4	0.00
07/04/2016	2046 On 05-May-16			Bond Future	130.31	130.2926	130.3067	130.2926	12,687.00
07/04/2016	2046 On 05-May-16	129.99	Call	Bond Future	317	0	317	0	0.00
07/04/2016	2046 On 05-May-16	130.01	Call	Bond Future	297	0	297	0	0.00
07/04/2016	2046 On 05-May-16	130.00	Call	Bond Future	307	0	307	0	0.00
07/04/2016	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00

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07/04/2016	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
07/04/2016	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
07/04/2016	2046 On 04-August-16			Bond Future	132.80	132.7892	132.8033	132.7892	590.00
07/04/2016	2046 On 04-August-16	129.00	Call	Bond Future	3803	4	3803	4	0.00
07/04/2016	2046 On 04-August-16	129.01	Call	Bond Future	3793	4	3793	4	0.00
07/04/2016	2046 On 04-August-16	129.02	Call	Bond Future	3783	4	3783	4	0.00
07/04/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
07/04/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
07/04/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
07/04/2016	2050 On 05-May-16			Bond Future	138.57	138.2303	138.5747	138.2303	14,861.00
07/04/2016	2050 On 05-May-16	138.00	Call	Bond Future	575	0	575	0	0.00
07/04/2016	2050 On 05-May-16	137.99	Call	Bond Future	585	0	585	0	0.00
07/04/2016	2050 On 05-May-16	138.01	Call	Bond Future	565	0	565	0	0.00
07/04/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
07/04/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
07/04/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
07/04/2016	2050 On 04-August-16			Bond Future	139.65	139.3014	139.6521	139.3014	1,600.00
07/04/2016	2050 On 04-August-16	139.12	Call	Bond Future	532	0	532	0	0.00
07/04/2016	2050 On 04-August-16	139.14	Call	Bond Future	512	0	512	0	0.00
07/04/2016	2050 On 04-August-16	139.13	Call	Bond Future	522	0	522	0	0.00
07/04/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
07/04/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
07/04/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
07/04/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2016	AL37 On 05-May-16			Index Future	472.33	471.6510	472.3310	471.6510	9.00
07/04/2016	AL37 On 04-August-16			Index Future	481.25	480.5530	481.2460	480.5530	0.00
07/04/2016	AL7T On 05-May-16			Index Future	541.81	541.0920	541.8080	541.0920	0.00
07/04/2016	AL7T On 04-August-16			Index Future	552.03	551.3050	552.0340	551.3050	0.00
07/04/2016	ALBI On 05-May-16			Index Future	490.55	489.9540	490.5450	489.9540	499.00
07/04/2016	ALBI On 04-August-16			Index Future	499.80	499.2010	499.8030	499.2010	133.00
07/04/2016	ALBI On 03-November-16			Index Future	509.44	508.8270	509.4400	508.8270	0.00
07/04/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2016	EL28 On 05-May-16			Bond Future	127.38	127.3680	127.3831	127.3680	0.00
07/04/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
07/04/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
07/04/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
07/04/2016	EL28 On 05-May-16	129.01	Put	Bond Future	1627	2	1627	2	0.00
07/04/2016	EL28 On 05-May-16	129.00	Put	Bond Future	1617	2	1617	2	0.00
07/04/2016	EL28 On 05-May-16	128.99	Put	Bond Future	1607	2	1607	2	0.00
07/04/2016	EL28 On 04-August-16			Bond Future	129.82	129.8086	129.8239	129.8086	0.00
07/04/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2964	3	2964	3	0.00
07/04/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2954	3	2954	3	0.00
07/04/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2944	3	2944	3	0.00
07/04/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
07/04/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
07/04/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
07/04/2016	ES33 On 05-May-16			Bond Future	10.83	75.2111	10.8293	75.2111	8,776.00
07/04/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
07/04/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
07/04/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
07/04/2016	ES33 On 05-May-16	9.99	Put	Bond Future	5480	6	5480	6	0.00
07/04/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5411	6	5411	6	0.00
07/04/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5342	5	5342	5	0.00
07/04/2016	ES33 On 04-August-16			Bond Future	10.92	76.6460	10.9231	76.6460	0.00
07/04/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
07/04/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
07/04/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
07/04/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4348	4	4348	4	0.00
07/04/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4215	4	4215	4	0.00
07/04/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4281	4	4281	4	0.00
07/04/2016	ES33 On 03-November-16			Bond Future	11.02	74.3155	11.0161	74.3155	0.00
07/04/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1733	2	1733	2	0.00
07/04/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1617	2	1617	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
07/04/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1675	2	1675	2	0.00
07/04/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
07/04/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
07/04/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
07/04/2016	ES42 On 05-May-16			Bond Future	11.02	78.8056	11.0202	78.8056	7,270.00
07/04/2016	GOVI On 05-May-16			GOVI	489.88	489.3120	489.8840	489.3120	476.00
07/04/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
07/04/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
07/04/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
07/04/2016	GOVI On 05-May-16	517.99	Put	GOVI	281060	29	281060	29	0.00
07/04/2016	GOVI On 05-May-16	518.00	Put	GOVI	281160	29	281160	29	0.00
07/04/2016	GOVI On 05-May-16	518.01	Put	GOVI	281260	29	281260	29	0.00
07/04/2016	GOVI On 04-August-16			GOVI	499.13	498.5470	499.1290	498.5470	26.00
07/04/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
07/04/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
07/04/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
07/04/2016	GOVI On 04-August-16	521.01	Put	GOVI	218810	22	218810	22	0.00
07/04/2016	GOVI On 04-August-16	520.99	Put	GOVI	218610	22	218610	22	0.00
07/04/2016	GOVI On 04-August-16	521.00	Put	GOVI	218710	22	218710	22	0.00
07/04/2016	GOVI On 03-November-16			GOVI	508.75	508.1600	508.7530	508.1600	0.00
07/04/2016	GOVI On 03-November-16	476.11	Call	GOVI	326430	32	326430	32	0.00
07/04/2016	GOVI On 03-November-16	476.12	Call	GOVI	326330	32	326330	32	0.00
07/04/2016	GOVI On 03-November-16	476.13	Call	GOVI	326230	32	326230	32	0.00
07/04/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
07/04/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
07/04/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
07/04/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/04/2016	IGOV On 05-May-16			Index Future	239.12	238.9320	239.1230	238.9320	977.00
07/04/2016	IGOV On 04-August-16			Index Future	243.66	243.4610	243.6550	243.4610	111.00
07/04/2016	IGOV On 03-November-16			Index Future	248.37	248.1750	248.3730	248.1750	0.00
07/04/2016	ILBI On 05-May-16			Index Future	648.36	647.8670	648.3620	647.8670	0.00
07/04/2016	ILBI On 04-August-16			Index Future	660.31	659.8070	660.3090	659.8070	157.00
07/04/2016	IS01 On 19-December-16			Interest Rate Swap	100.16	100.1686	100.1633	100.1686	0.00
07/04/2016	IS01 On 16-March-17			Interest Rate Swap	100.22	100.2233	100.2178	100.2233	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
07/04/2016	IS01 On 15-June-17			Interest Rate Swap	99.98	99.9844	99.9772	99.9844	0.00
07/04/2016	IS02 On 18-December-17			Interest Rate Swap	100.64	100.6539	100.6426	100.6539	0.00
07/04/2016	IS02 On 16-March-18			Interest Rate Swap	100.12	100.1270	100.1184	100.1270	0.00
07/04/2016	IS02 On 15-June-18			Interest Rate Swap	100.00	100.0080	99.9996	100.0080	0.00
07/04/2016	IS05 On 17-December-20			Interest Rate Swap	101.05	101.0949	101.0509	101.0949	0.00
07/04/2016	IS05 On 16-March-21			Interest Rate Swap	100.57	100.6173	100.5723	100.6173	0.00
07/04/2016	IS05 On 15-June-21			Interest Rate Swap	100.06	100.1068	100.0583	100.1068	0.00
07/04/2016	IS10 On 17-December-25			Interest Rate Swap	103.00	103.0363	102.9998	103.0363	0.00
07/04/2016	IS10 On 16-March-26			Interest Rate Swap	100.24	100.2731	100.2354	100.2731	0.00
07/04/2016	IS10 On 15-June-26			Interest Rate Swap	99.11	99.1458	99.1081	99.1458	0.00
07/04/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/04/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/04/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/04/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/04/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
07/04/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.31	92.6600	7.3100	92.6600	0.00
07/04/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
07/04/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.52	92.5100	7.5200	92.5100	0.00
07/04/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.58	92.4600	7.5800	92.4600	0.00
07/04/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.66	92.3700	7.6600	92.3700	0.00
07/04/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.86	92.2000	7.8600	92.2000	0.00
07/04/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.01	92.0600	8.0100	92.0600	0.00
07/04/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.13	91.9400	8.1300	91.9400	0.00
07/04/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.27	91.8200	8.2700	91.8200	0.00
07/04/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.34	91.7400	8.3400	91.7400	0.00
07/04/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.41	91.6600	8.4100	91.6600	0.00
07/04/2016	R023 On 05-May-16			Bond Future	9.08	94.6858	9.0819	94.6858	8,194.00
07/04/2016	R023 On 05-May-16	8.25	Call	Bond Future	38	0	38	0	0.00
07/04/2016	R023 On 05-May-16	8.26	Call	Bond Future	40	0	40	0	0.00
07/04/2016	R023 On 05-May-16	8.24	Call	Bond Future	36	0	36	0	0.00
07/04/2016	R023 On 05-May-16	8.25	Put	Bond Future	4127	4	4127	4	0.00
07/04/2016	R023 On 05-May-16	8.26	Put	Bond Future	4079	4	4079	4	0.00
07/04/2016	R023 On 05-May-16	8.24	Put	Bond Future	4176	4	4176	4	0.00
07/04/2016	R023 On 04-August-16			Bond Future	9.15	96.4924	9.1482	96.4924	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
07/04/2016	R023 On 04-August-16	8.24	Call	Bond Future	450	0	450	0	0.00
07/04/2016	R023 On 04-August-16	8.25	Call	Bond Future	459	0	459	0	0.00
07/04/2016	R023 On 04-August-16	8.26	Call	Bond Future	468	0	468	0	0.00
07/04/2016	R023 On 04-August-16	8.25	Put	Bond Future	4748	5	4748	5	0.00
07/04/2016	R023 On 04-August-16	8.26	Put	Bond Future	4708	5	4708	5	0.00
07/04/2016	R023 On 04-August-16	8.24	Put	Bond Future	4789	5	4789	5	0.00
07/04/2016	R023 On 03-November-16			Bond Future	9.22	94.4017	9.2166	94.4017	0.00
07/04/2016	R023 On 03-November-16	9.73	Call	Bond Future	3803	4	3803	4	0.00
07/04/2016	R023 On 03-November-16	9.74	Call	Bond Future	3831	4	3831	4	0.00
07/04/2016	R023 On 03-November-16	9.75	Call	Bond Future	3860	4	3860	4	0.00
07/04/2016	R023 On 03-November-16	9.74	Put	Bond Future	1512	2	1512	2	0.00
07/04/2016	R023 On 03-November-16	9.75	Put	Bond Future	1497	2	1497	2	0.00
07/04/2016	R023 On 03-November-16	9.73	Put	Bond Future	1527	2	1527	2	0.00
07/04/2016	R035 On 05-May-16			Bond Future	9.94	92.6278	9.9353	92.6278	5,096.00
07/04/2016	R035 On 05-May-16	10.35	Call	Bond Future	3166	3	3166	3	0.00
07/04/2016	R035 On 05-May-16	10.37	Call	Bond Future	3315	3	3315	3	0.00
07/04/2016	R035 On 05-May-16	10.36	Call	Bond Future	3241	3	3241	3	0.00
07/04/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
07/04/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
07/04/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
07/04/2016	R035 On 04-August-16			Bond Future	10.00	94.3951	9.9988	94.3951	155.00
07/04/2016	R035 On 04-August-16	10.37	Call	Bond Future	2807	3	2807	3	0.00
07/04/2016	R035 On 04-August-16	10.36	Call	Bond Future	2734	3	2734	3	0.00
07/04/2016	R035 On 04-August-16	10.35	Call	Bond Future	2660	3	2660	3	0.00
07/04/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
07/04/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
07/04/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
07/04/2016	R186 On 05-May-16			Bond Future	9.28	112.0313	9.2761	112.0313	54,740.00
07/04/2016	R186 On 05-May-16	8.34	Call	Bond Future	36	0	36	0	0.00
07/04/2016	R186 On 05-May-16	9.25	Call	Bond Future	1322	1	1322	1	180.00
07/04/2016	R186 On 05-May-16	9.89	Call	Bond Future	4415	4	4415	4	0.00
07/04/2016	R186 On 05-May-16	8.35	Call	Bond Future	38	0	38	0	0.00
07/04/2016	R186 On 05-May-16	9.96	Call	Bond Future	4830	5	4830	5	0.00
07/04/2016	R186 On 05-May-16	9.86	Call	Bond Future	4239	4	4239	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
07/04/2016	R186 On 05-May-16	8.33	Call	Bond Future	34	0	34	0	0.00
07/04/2016	R186 On 05-May-16	8.75	Call	Bond Future	259	0	259	0	180.00
07/04/2016	R186 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	0.00
07/04/2016	R186 On 05-May-16	8.85	Call	Bond Future	381	0	381	0	0.00
07/04/2016	R186 On 05-May-16	8.33	Put	Bond Future	6977	7	6977	7	0.00
07/04/2016	R186 On 05-May-16	9.89	Put	Bond Future	212	0	212	0	180.00
07/04/2016	R186 On 05-May-16	9.96	Put	Bond Future	163	0	163	0	5,000.00
07/04/2016	R186 On 05-May-16	9.86	Put	Bond Future	237	0	237	0	5,000.00
07/04/2016	R186 On 05-May-16	7.56	Put	Bond Future	13048	13	13048	13	0.00
07/04/2016	R186 On 05-May-16	8.35	Put	Bond Future	6828	7	6828	7	0.00
07/04/2016	R186 On 05-May-16	8.34	Put	Bond Future	6902	7	6902	7	0.00
07/04/2016	R186 On 05-May-16	8.85	Put	Bond Future	3436	4	3436	4	5,350.00
07/04/2016	R186 On 05-May-16	8.75	Put	Bond Future	4047	4	4047	4	1,900.00
07/04/2016	R186 On 05-May-16	9.25	Put	Bond Future	1505	2	1505	2	0.00
07/04/2016	R186 On 04-August-16			Bond Future	9.34	108.8645	9.3390	108.8645	521.00
07/04/2016	R186 On 04-August-16	8.51	Call	Bond Future	844	1	844	1	0.00
07/04/2016	R186 On 04-August-16	8.49	Call	Bond Future	814	1	814	1	0.00
07/04/2016	R186 On 04-August-16	8.50	Call	Bond Future	829	1	829	1	0.00
07/04/2016	R186 On 04-August-16	10.00	Call	Bond Future	5653	6	5653	6	0.00
07/04/2016	R186 On 04-August-16	8.49	Put	Bond Future	6885	7	6885	7	0.00
07/04/2016	R186 On 04-August-16	8.50	Put	Bond Future	6826	7	6826	7	0.00
07/04/2016	R186 On 04-August-16	8.51	Put	Bond Future	6767	7	6767	7	0.00
07/04/2016	R186 On 04-August-16	10.00	Put	Bond Future	1228	1	1228	1	6,500.00
07/04/2016	R197 On 05-May-16			Bond Future	296.30	295.8918	296.2990	295.8918	1,932.00
07/04/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
07/04/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
07/04/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
07/04/2016	R197 On 05-May-16	300.00	Put	Bond Future	3701	4	3701	4	0.00
07/04/2016	R197 On 05-May-16	300.01	Put	Bond Future	3711	4	3711	4	0.00
07/04/2016	R197 On 05-May-16	299.99	Put	Bond Future	3691	4	3691	4	0.00
07/04/2016	R197 On 04-August-16			Bond Future	295.48	295.0647	295.4793	295.0647	0.00
07/04/2016	R197 On 04-August-16	293.96	Call	Bond Future	1519	1	1519	1	0.00
07/04/2016	R197 On 04-August-16	293.98	Call	Bond Future	1499	1	1499	1	0.00
07/04/2016	R197 On 04-August-16	293.97	Call	Bond Future	1509	1	1509	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
07/04/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
07/04/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
07/04/2016	R202 On 05-May-16			Bond Future	243.05	243.0272	243.0529	243.0272	42,524.00
07/04/2016	R202 On 05-May-16	246.99	Call	Bond Future	1075	1	1075	1	0.00
07/04/2016	R202 On 05-May-16	247.01	Call	Bond Future	1070	1	1070	1	0.00
07/04/2016	R202 On 05-May-16	247.00	Call	Bond Future	1073	1	1073	1	0.00
07/04/2016	R202 On 05-May-16	247.00	Put	Bond Future	5020	5	5020	5	0.00
07/04/2016	R202 On 05-May-16	247.01	Put	Bond Future	5027	5	5027	5	0.00
07/04/2016	R202 On 05-May-16	246.99	Put	Bond Future	5012	5	5012	5	0.00
07/04/2016	R202 On 04-August-16			Bond Future	244.26	244.2331	244.2590	244.2331	299.00
07/04/2016	R202 On 04-August-16	243.26	Call	Bond Future	5462	5	5462	5	0.00
07/04/2016	R202 On 04-August-16	243.25	Call	Bond Future	5468	5	5468	5	0.00
07/04/2016	R202 On 04-August-16	243.24	Call	Bond Future	5473	5	5473	5	0.00
07/04/2016	R202 On 04-August-16	243.25	Put	Bond Future	4459	4	4459	4	0.00
07/04/2016	R202 On 04-August-16	243.24	Put	Bond Future	4454	4	4454	4	0.00
07/04/2016	R202 On 04-August-16	243.26	Put	Bond Future	4463	4	4463	4	0.00
07/04/2016	R203 On 05-May-16			Bond Future	8.16	101.3131	8.1622	101.3131	53,812.00
07/04/2016	R203 On 05-May-16	7.26	Call	Bond Future	3	0	3	0	0.00
07/04/2016	R203 On 05-May-16	7.24	Call	Bond Future	2	0	2	0	0.00
07/04/2016	R203 On 05-May-16	7.25	Call	Bond Future	3	0	3	0	0.00
07/04/2016	R203 On 05-May-16	7.24	Put	Bond Future	1169	1	1169	1	0.00
07/04/2016	R203 On 05-May-16	7.26	Put	Bond Future	1144	1	1144	1	0.00
07/04/2016	R203 On 05-May-16	7.25	Put	Bond Future	1157	1	1157	1	0.00
07/04/2016	R203 On 04-August-16			Bond Future	8.27	103.2461	8.2725	103.2461	0.00
07/04/2016	R203 On 04-August-16	7.24	Call	Bond Future	52	0	52	0	0.00
07/04/2016	R203 On 04-August-16	7.26	Call	Bond Future	54	0	54	0	0.00
07/04/2016	R203 On 04-August-16	7.25	Call	Bond Future	53	0	53	0	0.00
07/04/2016	R203 On 04-August-16	7.25	Put	Bond Future	1115	1	1115	1	0.00
07/04/2016	R203 On 04-August-16	7.26	Put	Bond Future	1106	1	1106	1	0.00
07/04/2016	R203 On 04-August-16	7.24	Put	Bond Future	1124	1	1124	1	0.00
07/04/2016	R203 On 03-November-16			Bond Future	8.42	101.0437	8.4154	101.0437	0.00
07/04/2016	R203 On 03-November-16	8.84	Call	Bond Future	604	1	604	1	0.00
07/04/2016	R203 On 03-November-16	8.86	Call	Bond Future	615	1	615	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2016	R203 On 03-November-16	8.85	Call	Bond Future	610	1	610	1	0.00
07/04/2016	R203 On 03-November-16	8.84	Put	Bond Future	263	0	263	0	0.00
07/04/2016	R203 On 03-November-16	8.86	Put	Bond Future	258	0	258	0	0.00
07/04/2016	R203 On 03-November-16	8.85	Put	Bond Future	260	0	260	0	0.00
07/04/2016	R204 On 05-May-16			Bond Future	8.52	101.7647	8.5239	101.7647	33,783.00
07/04/2016	R204 On 05-May-16	7.76	Call	Bond Future	17	0	17	0	0.00
07/04/2016	R204 On 05-May-16	7.75	Call	Bond Future	16	0	16	0	0.00
07/04/2016	R204 On 05-May-16	7.74	Call	Bond Future	15	0	15	0	0.00
07/04/2016	R204 On 05-May-16	7.75	Put	Bond Future	1804	2	1804	2	0.00
07/04/2016	R204 On 05-May-16	7.76	Put	Bond Future	1782	2	1782	2	0.00
07/04/2016	R204 On 05-May-16	7.74	Put	Bond Future	1826	2	1826	2	0.00
07/04/2016	R204 On 04-August-16			Bond Future	8.63	99.6650	8.6256	99.6650	0.00
07/04/2016	R204 On 04-August-16	7.74	Call	Bond Future	164	0	164	0	0.00
07/04/2016	R204 On 04-August-16	7.75	Call	Bond Future	168	0	168	0	0.00
07/04/2016	R204 On 04-August-16	7.76	Call	Bond Future	172	0	172	0	0.00
07/04/2016	R204 On 04-August-16	7.75	Put	Bond Future	2013	2	2013	2	0.00
07/04/2016	R204 On 04-August-16	7.76	Put	Bond Future	1995	2	1995	2	0.00
07/04/2016	R204 On 04-August-16	7.74	Put	Bond Future	2030	2	2030	2	0.00
07/04/2016	R204 On 03-November-16			Bond Future	8.73	101.5665	8.7265	101.5665	0.00
07/04/2016	R204 On 03-November-16	9.21	Call	Bond Future	1510	1	1510	1	0.00
07/04/2016	R204 On 03-November-16	9.23	Call	Bond Future	1535	1	1535	1	0.00
07/04/2016	R204 On 03-November-16	9.22	Call	Bond Future	1522	1	1522	1	0.00
07/04/2016	R204 On 03-November-16	9.22	Put	Bond Future	600	1	600	1	0.00
07/04/2016	R204 On 03-November-16	9.21	Put	Bond Future	606	1	606	1	0.00
07/04/2016	R204 On 03-November-16	9.23	Put	Bond Future	594	1	594	1	0.00
07/04/2016	R207 On 05-May-16			Bond Future	8.71	97.6494	8.7104	97.6494	67,366.00
07/04/2016	R207 On 05-May-16	7.56	Call	Bond Future	2	0	2	0	43.00
07/04/2016	R207 On 05-May-16	7.85	Call	Bond Future	14	0	14	0	0.00
07/04/2016	R207 On 05-May-16	7.86	Call	Bond Future	15	0	15	0	0.00
07/04/2016	R207 On 05-May-16	7.84	Call	Bond Future	13	0	13	0	0.00
07/04/2016	R207 On 05-May-16	7.85	Put	Bond Future	2646	3	2646	3	0.00
07/04/2016	R207 On 05-May-16	7.86	Put	Bond Future	2616	3	2616	3	0.00
07/04/2016	R207 On 05-May-16	7.84	Put	Bond Future	2676	3	2676	3	0.00
07/04/2016	R207 On 05-May-16	7.56	Put	Bond Future	3541	4	3541	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
07/04/2016	R207 On 04-August-16			Bond Future	8.80	95.8680	8.8007	95.8680	0.00
07/04/2016	R207 On 04-August-16	8.00	Call	Bond Future	285	0	285	0	0.00
07/04/2016	R207 On 04-August-16	7.99	Call	Bond Future	279	0	279	0	0.00
07/04/2016	R207 On 04-August-16	8.01	Call	Bond Future	291	0	291	0	0.00
07/04/2016	R207 On 04-August-16	7.99	Put	Bond Future	2604	3	2604	3	0.00
07/04/2016	R207 On 04-August-16	8.01	Put	Bond Future	2557	3	2557	3	0.00
07/04/2016	R207 On 04-August-16	8.00	Put	Bond Future	2581	3	2581	3	0.00
07/04/2016	R207 On 02-February-17			Bond Future	8.93	96.0614	8.9322	96.0614	0.00
07/04/2016	R207 On 02-February-17	8.91	Call	Bond Future	1521	1	1521	1	62.00
07/04/2016	R207 On 02-February-17	9.22	Call	Bond Future	1942	2	1942	2	0.00
07/04/2016	R207 On 02-February-17	9.24	Call	Bond Future	1971	2	1971	2	0.00
07/04/2016	R207 On 02-February-17	9.23	Call	Bond Future	1957	2	1957	2	0.00
07/04/2016	R207 On 02-February-17	8.91	Put	Bond Future	1576	2	1576	2	0.00
07/04/2016	R207 On 02-February-17	9.22	Put	Bond Future	1236	1	1236	1	0.00
07/04/2016	R207 On 02-February-17	9.23	Put	Bond Future	1226	1	1226	1	0.00
07/04/2016	R207 On 02-February-17	9.24	Put	Bond Future	1216	1	1216	1	0.00
07/04/2016	R208 On 05-May-16			Bond Future	8.82	92.4910	8.8247	92.4910	46,641.00
07/04/2016	R208 On 05-May-16	7.99	Call	Bond Future	23	0	23	0	0.00
07/04/2016	R208 On 05-May-16	8.01	Call	Bond Future	26	0	26	0	0.00
07/04/2016	R208 On 05-May-16	8.00	Call	Bond Future	25	0	25	0	0.00
07/04/2016	R208 On 05-May-16	8.00	Put	Bond Future	3146	3	3146	3	0.00
07/04/2016	R208 On 05-May-16	7.99	Put	Bond Future	3184	3	3184	3	0.00
07/04/2016	R208 On 05-May-16	8.01	Put	Bond Future	3109	3	3109	3	0.00
07/04/2016	R208 On 04-August-16			Bond Future	8.90	94.2556	8.8993	94.2556	0.00
07/04/2016	R208 On 04-August-16	7.99	Call	Bond Future	304	0	304	0	0.00
07/04/2016	R208 On 04-August-16	8.00	Call	Bond Future	310	0	310	0	0.00
07/04/2016	R208 On 04-August-16	8.01	Call	Bond Future	316	0	316	0	0.00
07/04/2016	R208 On 04-August-16	7.99	Put	Bond Future	3602	4	3602	4	0.00
07/04/2016	R208 On 04-August-16	8.00	Put	Bond Future	3571	4	3571	4	0.00
07/04/2016	R208 On 04-August-16	8.01	Put	Bond Future	3540	4	3540	4	0.00
07/04/2016	R208 On 03-November-16			Bond Future	8.97	92.6509	8.9709	92.6509	0.00
07/04/2016	R208 On 03-November-16	9.57	Call	Bond Future	2995	3	2995	3	0.00
07/04/2016	R208 On 03-November-16	9.59	Call	Bond Future	3040	3	3040	3	0.00
07/04/2016	R208 On 03-November-16	9.58	Call	Bond Future	3017	3	3017	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
07/04/2016	R208 On 03-November-16	9.57	Put	Bond Future	990	1	990	1	0.00
07/04/2016	R208 On 03-November-16	9.58	Put	Bond Future	979	1	979	1	0.00
07/04/2016	R208 On 03-November-16	9.59	Put	Bond Future	969	1	969	1	0.00
07/04/2016	R209 On 05-May-16			Bond Future	9.87	69.2960	9.8688	69.2960	30,575.00
07/04/2016	R209 On 05-May-16	9.00	Call	Bond Future	66	0	66	0	6,700.00
07/04/2016	R209 On 05-May-16	8.25	Call	Bond Future	1	0	1	0	6,700.00
07/04/2016	R209 On 05-May-16	8.99	Call	Bond Future	62	0	62	0	0.00
07/04/2016	R209 On 05-May-16	9.01	Call	Bond Future	69	0	69	0	0.00
07/04/2016	R209 On 05-May-16	9.01	Put	Bond Future	6017	6	6017	6	0.00
07/04/2016	R209 On 05-May-16	9.00	Put	Bond Future	6087	6	6087	6	0.00
07/04/2016	R209 On 05-May-16	8.25	Put	Bond Future	11887	12	11887	12	0.00
07/04/2016	R209 On 05-May-16	8.99	Put	Bond Future	6158	6	6158	6	0.00
07/04/2016	R209 On 04-August-16			Bond Future	9.93	70.6181	9.9271	70.6181	190.00
07/04/2016	R209 On 04-August-16	10.60	Call	Bond Future	5409	5	5409	5	5,760.00
07/04/2016	R209 On 04-August-16	9.24	Call	Bond Future	1159	1	1159	1	0.00
07/04/2016	R209 On 04-August-16	9.26	Call	Bond Future	1196	1	1196	1	0.00
07/04/2016	R209 On 04-August-16	9.25	Call	Bond Future	1178	1	1178	1	0.00
07/04/2016	R209 On 04-August-16	9.70	Call	Bond Future	2204	2	2204	2	0.00
07/04/2016	R209 On 04-August-16	10.29	Call	Bond Future	4166	4	4166	4	0.00
07/04/2016	R209 On 04-August-16	9.60	Call	Bond Future	1941	2	1941	2	5,760.00
07/04/2016	R209 On 04-August-16	9.40	Call	Bond Future	1475	1	1475	1	250.00
07/04/2016	R209 On 04-August-16	10.60	Put	Bond Future	1284	1	1284	1	0.00
07/04/2016	R209 On 04-August-16	9.24	Put	Bond Future	5807	6	5807	6	0.00
07/04/2016	R209 On 04-August-16	9.26	Put	Bond Future	5702	6	5702	6	0.00
07/04/2016	R209 On 04-August-16	9.25	Put	Bond Future	5754	6	5754	6	0.00
07/04/2016	R209 On 04-August-16	10.29	Put	Bond Future	1892	2	1892	2	250.00
07/04/2016	R209 On 04-August-16	9.70	Put	Bond Future	3689	4	3689	4	250.00
07/04/2016	R209 On 04-August-16	9.40	Put	Bond Future	4998	5	4998	5	0.00
07/04/2016	R209 On 04-August-16	9.60	Put	Bond Future	4096	4	4096	4	0.00
07/04/2016	R209 On 03-November-16			Bond Future	9.98	68.8146	9.9824	68.8146	0.00
07/04/2016	R209 On 03-November-16	10.24	Call	Bond Future	4647	5	4647	5	0.00
07/04/2016	R209 On 03-November-16	10.26	Call	Bond Future	4718	5	4718	5	0.00
07/04/2016	R209 On 03-November-16	10.25	Call	Bond Future	4682	5	4682	5	0.00
07/04/2016	R209 On 03-November-16	10.25	Put	Bond Future	3010	3	3010	3	0.00

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07/04/2016	R209 On 03-November-16	10.26	Put	Bond Future	2984	3	2984	3	0.00
07/04/2016	R209 On 03-November-16	10.24	Put	Bond Future	3036	3	3036	3	0.00
07/04/2016	R210 On 05-May-16			Bond Future	182.03	182.0093	182.0281	182.0093	1,441.00
07/04/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
07/04/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
07/04/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
07/04/2016	R210 On 05-May-16	185.00	Put	Bond Future	2972	3	2972	3	0.00
07/04/2016	R210 On 05-May-16	185.01	Put	Bond Future	2982	3	2982	3	0.00
07/04/2016	R210 On 05-May-16	184.99	Put	Bond Future	2962	3	2962	3	0.00
07/04/2016	R210 On 04-August-16			Bond Future	185.52	185.4969	185.5158	185.4969	0.00
07/04/2016	R210 On 04-August-16	181.51	Call	Bond Future	4006	4	4006	4	0.00
07/04/2016	R210 On 04-August-16	181.50	Call	Bond Future	4016	4	4016	4	0.00
07/04/2016	R210 On 04-August-16	181.52	Call	Bond Future	3996	4	3996	4	0.00
07/04/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
07/04/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
07/04/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
07/04/2016	R211 On 05-May-16			Bond Future	137.96	137.8974	137.9617	137.8974	62.00
07/04/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
07/04/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
07/04/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
07/04/2016	R211 On 05-May-16	138.99	Put	Bond Future	1028	1	1028	1	0.00
07/04/2016	R211 On 05-May-16	139.00	Put	Bond Future	1038	1	1038	1	0.00
07/04/2016	R211 On 05-May-16	139.01	Put	Bond Future	1048	1	1048	1	0.00
07/04/2016	R211 On 04-August-16			Bond Future	138.85	138.7799	138.8454	138.7799	0.00
07/04/2016	R211 On 04-August-16	137.09	Call	Bond Future	1755	2	1755	2	0.00
07/04/2016	R211 On 04-August-16	137.07	Call	Bond Future	1775	2	1775	2	0.00
07/04/2016	R211 On 04-August-16	137.08	Call	Bond Future	1765	2	1765	2	0.00
07/04/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
07/04/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
07/04/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
07/04/2016	R212 On 05-May-16			Bond Future	143.98	143.8090	143.9772	143.8090	3,488.00
07/04/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
07/04/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
07/04/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2016	R212 On 05-May-16	145.00	Put	Bond Future	1023	1	1023	1	0.00
07/04/2016	R212 On 05-May-16	145.01	Put	Bond Future	1033	1	1033	1	0.00
07/04/2016	R212 On 05-May-16	144.99	Put	Bond Future	1013	1	1013	1	0.00
07/04/2016	R212 On 04-August-16			Bond Future	144.80	144.6331	144.8044	144.6331	0.00
07/04/2016	R212 On 04-August-16	142.44	Call	Bond Future	2364	2	2364	2	0.00
07/04/2016	R212 On 04-August-16	142.43	Call	Bond Future	2374	2	2374	2	0.00
07/04/2016	R212 On 04-August-16	142.42	Call	Bond Future	2384	2	2384	2	0.00
07/04/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
07/04/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
07/04/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
07/04/2016	R213 On 05-May-16			Bond Future	9.72	80.0924	9.7242	80.0924	47,733.00
07/04/2016	R213 On 05-May-16	8.74	Call	Bond Future	35	0	35	0	0.00
07/04/2016	R213 On 05-May-16	8.76	Call	Bond Future	39	0	39	0	0.00
07/04/2016	R213 On 05-May-16	8.75	Call	Bond Future	37	0	37	0	0.00
07/04/2016	R213 On 05-May-16	8.75	Put	Bond Future	6813	7	6813	7	0.00
07/04/2016	R213 On 05-May-16	8.74	Put	Bond Future	6885	7	6885	7	0.00
07/04/2016	R213 On 05-May-16	8.76	Put	Bond Future	6742	7	6742	7	0.00
07/04/2016	R213 On 04-August-16			Bond Future	9.78	81.6205	9.7836	81.6205	462.00
07/04/2016	R213 On 04-August-16	9.01	Call	Bond Future	988	1	988	1	0.00
07/04/2016	R213 On 04-August-16	8.99	Call	Bond Future	956	1	956	1	0.00
07/04/2016	R213 On 04-August-16	9.00	Call	Bond Future	972	1	972	1	0.00
07/04/2016	R213 On 04-August-16	8.99	Put	Bond Future	6343	6	6343	6	0.00
07/04/2016	R213 On 04-August-16	9.01	Put	Bond Future	6233	6	6233	6	0.00
07/04/2016	R213 On 04-August-16	9.00	Put	Bond Future	6288	6	6288	6	0.00
07/04/2016	R213 On 03-November-16			Bond Future	9.84	79.6265	9.8431	79.6265	0.00
07/04/2016	R213 On 03-November-16	10.20	Call	Bond Future	4953	5	4953	5	0.00
07/04/2016	R213 On 03-November-16	10.19	Call	Bond Future	4916	5	4916	5	0.00
07/04/2016	R213 On 03-November-16	10.18	Call	Bond Future	4879	5	4879	5	0.00
07/04/2016	R213 On 03-November-16	10.19	Put	Bond Future	2741	3	2741	3	0.00
07/04/2016	R213 On 03-November-16	10.20	Put	Bond Future	2716	3	2716	3	0.00
07/04/2016	R213 On 03-November-16	10.18	Put	Bond Future	2766	3	2766	3	0.00
07/04/2016	R214 On 05-May-16			Bond Future	10.00	69.2957	9.9984	69.2957	32,450.00
07/04/2016	R214 On 05-May-16	8.99	Call	Bond Future	35	0	35	0	0.00
07/04/2016	R214 On 05-May-16	9.01	Call	Bond Future	39	0	39	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
07/04/2016	R214 On 05-May-16	9.00	Call	Bond Future	37	0	37	0	0.00
07/04/2016	R214 On 05-May-16	9.30	Call	Bond Future	156	0	156	0	0.00
07/04/2016	R214 On 05-May-16	9.01	Put	Bond Future	7192	7	7192	7	0.00
07/04/2016	R214 On 05-May-16	9.00	Put	Bond Future	7268	7	7268	7	0.00
07/04/2016	R214 On 05-May-16	8.99	Put	Bond Future	7345	7	7345	7	0.00
07/04/2016	R214 On 05-May-16	9.30	Put	Bond Future	5087	5	5087	5	0.00
07/04/2016	R214 On 04-August-16			Bond Future	10.06	70.6178	10.0558	70.6178	0.00
07/04/2016	R214 On 04-August-16	9.30	Call	Bond Future	1087	1	1087	1	1,300.00
07/04/2016	R214 On 04-August-16	11.30	Call	Bond Future	8048	8	8048	8	5,800.00
07/04/2016	R214 On 04-August-16	9.24	Call	Bond Future	985	1	985	1	0.00
07/04/2016	R214 On 04-August-16	9.26	Call	Bond Future	1018	1	1018	1	0.00
07/04/2016	R214 On 04-August-16	9.25	Call	Bond Future	1001	1	1001	1	0.00
07/04/2016	R214 On 04-August-16	8.55	Call	Bond Future	262	0	262	0	1,300.00
07/04/2016	R214 On 04-August-16	10.30	Call	Bond Future	3839	4	3839	4	5,800.00
07/04/2016	R214 On 04-August-16	9.26	Put	Bond Future	6623	7	6623	7	0.00
07/04/2016	R214 On 04-August-16	9.24	Put	Bond Future	6741	7	6741	7	0.00
07/04/2016	R214 On 04-August-16	9.30	Put	Bond Future	6392	6	6392	6	0.00
07/04/2016	R214 On 04-August-16	11.30	Put	Bond Future	608	1	608	1	0.00
07/04/2016	R214 On 04-August-16	10.30	Put	Bond Future	2260	2	2260	2	0.00
07/04/2016	R214 On 04-August-16	9.25	Put	Bond Future	6682	7	6682	7	0.00
07/04/2016	R214 On 04-August-16	8.55	Put	Bond Future	11538	12	11538	12	0.00
07/04/2016	R214 On 03-November-16			Bond Future	10.11	68.6676	10.1128	68.6676	0.00
07/04/2016	R214 On 03-November-16	10.33	Call	Bond Future	4648	5	4648	5	0.00
07/04/2016	R214 On 03-November-16	10.35	Call	Bond Future	4719	5	4719	5	0.00
07/04/2016	R214 On 03-November-16	10.34	Call	Bond Future	4683	5	4683	5	0.00
07/04/2016	R214 On 03-November-16	10.33	Put	Bond Future	3254	3	3254	3	0.00
07/04/2016	R214 On 03-November-16	10.34	Put	Bond Future	3226	3	3226	3	0.00
07/04/2016	R214 On 03-November-16	10.35	Put	Bond Future	3198	3	3198	3	0.00
07/04/2016	R248 On 05-May-16			Bond Future	10.08	88.9758	10.0793	88.9758	62,672.00
07/04/2016	R248 On 05-May-16	9.01	Call	Bond Future	31	0	31	0	0.00
07/04/2016	R248 On 05-May-16	9.00	Call	Bond Future	30	0	30	0	0.00
07/04/2016	R248 On 05-May-16	8.99	Call	Bond Future	28	0	28	0	0.00
07/04/2016	R248 On 05-May-16	9.00	Put	Bond Future	10034	10	10034	10	0.00
07/04/2016	R248 On 05-May-16	8.99	Put	Bond Future	10135	10	10135	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
07/04/2016	R248 On 05-May-16	9.01	Put	Bond Future	9934	10	9934	10	0.00
07/04/2016	R248 On 04-August-16			Bond Future	10.14	90.6734	10.1398	90.6734	0.00
07/04/2016	R248 On 04-August-16	9.25	Call	Bond Future	1120	1	1120	1	0.00
07/04/2016	R248 On 04-August-16	9.26	Call	Bond Future	1139	1	1139	1	0.00
07/04/2016	R248 On 04-August-16	9.24	Call	Bond Future	1100	1	1100	1	0.00
07/04/2016	R248 On 04-August-16	9.26	Put	Bond Future	9051	9	9051	9	0.00
07/04/2016	R248 On 04-August-16	9.25	Put	Bond Future	9129	9	9129	9	0.00
07/04/2016	R248 On 04-August-16	9.24	Put	Bond Future	9207	9	9207	9	0.00
07/04/2016	R248 On 03-November-16			Bond Future	10.20	87.9644	10.1999	87.9644	0.00
07/04/2016	R248 On 03-November-16	10.39	Call	Bond Future	5800	6	5800	6	0.00
07/04/2016	R248 On 03-November-16	10.38	Call	Bond Future	5756	6	5756	6	0.00
07/04/2016	R248 On 03-November-16	10.37	Call	Bond Future	5712	6	5712	6	0.00
07/04/2016	R248 On 03-November-16	10.38	Put	Bond Future	4297	4	4297	4	0.00
07/04/2016	R248 On 03-November-16	10.39	Put	Bond Future	4261	4	4261	4	0.00
07/04/2016	R248 On 03-November-16	10.37	Put	Bond Future	4333	4	4333	4	0.00