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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2016	2025 On 04-August-16			Bond Future	127.69	127.7139	127.6883	127.7139	0.00
04/08/2016	2025 On 04-August-16	123.86	Call	Bond Future	3828	4	3828	4	0.00
04/08/2016	2025 On 04-August-16	123.87	Call	Bond Future	3818	4	3818	4	0.00
04/08/2016	2025 On 04-August-16	123.85	Call	Bond Future	3838	4	3838	4	0.00
04/08/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2025 On 03-November-16			Bond Future	130.09	130.1215	130.0930	130.1215	3,106.00
04/08/2016	2025 On 03-November-16	129.23	Call	Bond Future	863	1	863	1	0.00
04/08/2016	2025 On 03-November-16	129.22	Call	Bond Future	873	1	873	1	0.00
04/08/2016	2025 On 03-November-16	129.21	Call	Bond Future	883	1	883	1	0.00
04/08/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2030 On 04-August-16			Bond Future	8.94	92.2694	8.9400	92.2694	0.00
04/08/2016	2030 On 04-August-16	10.17	Call	Bond Future	8453	8	8453	8	0.00
04/08/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2030 On 03-November-16			Bond Future	8.96	94.0032	8.9558	94.0032	29,113.00
04/08/2016	2030 On 03-November-16	9.33	Call	Bond Future	2666	2	2666	2	0.00
04/08/2016	2030 On 03-November-16	9.34	Call	Bond Future	2736	2	2736	2	0.00
04/08/2016	2030 On 03-November-16	9.35	Call	Bond Future	2806	2	2806	2	0.00
04/08/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2030 On 02-February-17			Bond Future	8.99	91.8422	8.9865	91.8422	0.00
04/08/2016	2030 On 02-February-17	9.29	Call	Bond Future	2143	1	2143	1	0.00
04/08/2016	2030 On 02-February-17	9.31	Call	Bond Future	2282	1	2282	1	0.00
04/08/2016	2030 On 02-February-17	9.30	Call	Bond Future	2213	1	2213	1	0.00
04/08/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2030 On 04-May-17			Bond Future	9.01	93.7377	9.0090	93.7377	0.00
04/08/2016	2030 On 04-May-17	9.34	Call	Bond Future	2307	1	2307	1	0.00
04/08/2016	2030 On 04-May-17	9.33	Call	Bond Future	2239	1	2239	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
04/08/2016	2030 On 04-May-17	9.32	Call	Bond Future	2170	1	2170	1	0.00
04/08/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2032 On 04-August-16			Bond Future	9.06	95.5397	9.0600	95.5397	0.00
04/08/2016	2032 On 04-August-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/08/2016	2032 On 04-August-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/08/2016	2032 On 04-August-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/08/2016	2032 On 04-August-16	8.99	Put	Bond Future	554	1	554	1	0.00
04/08/2016	2032 On 04-August-16	9.01	Put	Bond Future	395	1	395	1	0.00
04/08/2016	2032 On 04-August-16	9.00	Put	Bond Future	474	1	474	1	0.00
04/08/2016	2032 On 03-November-16			Bond Future	9.08	93.1763	9.0795	93.1763	12,317.00
04/08/2016	2032 On 03-November-16	10.29	Call	Bond Future	9008	8	9008	8	0.00
04/08/2016	2032 On 03-November-16	10.28	Call	Bond Future	8947	8	8947	8	0.00
04/08/2016	2032 On 03-November-16	10.30	Call	Bond Future	9070	8	9070	8	0.00
04/08/2016	2032 On 03-November-16	10.28	Put	Bond Future	225	0	225	0	0.00
04/08/2016	2032 On 03-November-16	10.29	Put	Bond Future	219	0	219	0	0.00
04/08/2016	2032 On 03-November-16	10.30	Put	Bond Future	214	0	214	0	0.00
04/08/2016	2032 On 02-February-17			Bond Future	9.11	95.0055	9.1142	95.0055	0.00
04/08/2016	2032 On 02-February-17	9.51	Call	Bond Future	5165	5	5165	5	0.00
04/08/2016	2032 On 02-February-17	9.53	Call	Bond Future	5259	5	5259	5	0.00
04/08/2016	2032 On 02-February-17	9.52	Call	Bond Future	5212	5	5212	5	0.00
04/08/2016	2032 On 02-February-17	9.51	Put	Bond Future	2182	3	2182	3	0.00
04/08/2016	2032 On 02-February-17	9.53	Put	Bond Future	2130	2	2130	2	0.00
04/08/2016	2032 On 02-February-17	9.52	Put	Bond Future	2156	2	2156	2	0.00
04/08/2016	2032 On 04-May-17			Bond Future	9.14	92.8043	9.1372	92.8043	0.00
04/08/2016	2032 On 04-May-17	9.46	Call	Bond Future	5580	5	5580	5	0.00
04/08/2016	2032 On 04-May-17	9.45	Call	Bond Future	5536	5	5536	5	0.00
04/08/2016	2032 On 04-May-17	9.44	Call	Bond Future	5492	5	5492	5	0.00
04/08/2016	2032 On 04-May-17	9.45	Put	Bond Future	3190	4	3190	4	0.00
04/08/2016	2032 On 04-May-17	9.46	Put	Bond Future	3161	4	3161	4	0.00
04/08/2016	2032 On 04-May-17	9.44	Put	Bond Future	3220	4	3220	4	0.00
04/08/2016	2033 On 04-August-16			Bond Future	107.60	107.6190	107.5981	107.6190	0.00
04/08/2016	2033 On 04-August-16	104.99	Call	Bond Future	2608	3	2608	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
04/08/2016	2033 On 04-August-16	105.00	Call	Bond Future	2598	3	2598	3	0.00
04/08/2016	2033 On 04-August-16	105.01	Call	Bond Future	2588	3	2588	3	0.00
04/08/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2033 On 03-November-16			Bond Future	108.61	108.6311	108.6076	108.6311	4,275.00
04/08/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
04/08/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
04/08/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
04/08/2016	2033 On 03-November-16	109.16	Put	Bond Future	552	1	552	1	0.00
04/08/2016	2033 On 03-November-16	109.17	Put	Bond Future	562	1	562	1	0.00
04/08/2016	2033 On 03-November-16	109.18	Put	Bond Future	572	1	572	1	0.00
04/08/2016	2037 On 04-August-16			Bond Future	9.18	93.1675	9.1750	93.1675	0.00
04/08/2016	2037 On 04-August-16	9.24	Call	Bond Future	564	0	564	0	0.00
04/08/2016	2037 On 04-August-16	9.25	Call	Bond Future	650	0	650	0	0.00
04/08/2016	2037 On 04-August-16	9.26	Call	Bond Future	736	0	736	0	0.00
04/08/2016	2037 On 04-August-16	9.25	Put	Bond Future	0	1	0	1	0.00
04/08/2016	2037 On 04-August-16	9.26	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2037 On 04-August-16	9.24	Put	Bond Future	0	1	0	1	0.00
04/08/2016	2037 On 03-November-16			Bond Future	9.18	94.9181	9.1812	94.9181	40,229.00
04/08/2016	2037 On 03-November-16	10.35	Call	Bond Future	9637	9	9637	9	0.00
04/08/2016	2037 On 03-November-16	10.36	Call	Bond Future	9704	9	9704	9	0.00
04/08/2016	2037 On 03-November-16	10.37	Call	Bond Future	9771	9	9771	9	0.00
04/08/2016	2037 On 03-November-16	10.36	Put	Bond Future	287	0	287	0	0.00
04/08/2016	2037 On 03-November-16	10.37	Put	Bond Future	280	0	280	0	0.00
04/08/2016	2037 On 03-November-16	10.35	Put	Bond Future	293	0	293	0	0.00
04/08/2016	2037 On 02-February-17			Bond Future	9.21	92.5246	9.2132	92.5246	0.00
04/08/2016	2037 On 02-February-17	9.66	Call	Bond Future	6066	5	6066	5	0.00
04/08/2016	2037 On 02-February-17	9.68	Call	Bond Future	6171	5	6171	5	0.00
04/08/2016	2037 On 02-February-17	9.67	Call	Bond Future	6119	5	6119	5	0.00
04/08/2016	2037 On 02-February-17	9.66	Put	Bond Future	2342	3	2342	3	0.00
04/08/2016	2037 On 02-February-17	9.67	Put	Bond Future	2314	3	2314	3	0.00
04/08/2016	2037 On 02-February-17	9.68	Put	Bond Future	2286	3	2286	3	0.00
04/08/2016	2037 On 04-May-17			Bond Future	9.24	94.4344	9.2381	94.4344	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
04/08/2016	2037 On 04-May-17	9.59	Call	Bond Future	6439	6	6439	6	0.00
04/08/2016	2037 On 04-May-17	9.58	Call	Bond Future	6390	6	6390	6	0.00
04/08/2016	2037 On 04-May-17	9.60	Call	Bond Future	6488	6	6488	6	0.00
04/08/2016	2037 On 04-May-17	9.58	Put	Bond Future	3540	4	3540	4	0.00
04/08/2016	2037 On 04-May-17	9.60	Put	Bond Future	3476	4	3476	4	0.00
04/08/2016	2037 On 04-May-17	9.59	Put	Bond Future	3508	4	3508	4	0.00
04/08/2016	2038 On 04-August-16			Bond Future	133.96	133.9820	133.9558	133.9820	0.00
04/08/2016	2038 On 04-August-16	129.31	Call	Bond Future	4646	5	4646	5	0.00
04/08/2016	2038 On 04-August-16	129.30	Call	Bond Future	4656	5	4656	5	0.00
04/08/2016	2038 On 04-August-16	129.32	Call	Bond Future	4636	5	4636	5	0.00
04/08/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2038 On 03-November-16			Bond Future	136.48	136.5076	136.4786	136.5076	20,808.00
04/08/2016	2038 On 03-November-16	136.33	Call	Bond Future	149	0	149	0	0.00
04/08/2016	2038 On 03-November-16	136.32	Call	Bond Future	159	0	159	0	0.00
04/08/2016	2038 On 03-November-16	136.31	Call	Bond Future	169	0	169	0	0.00
04/08/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2040 On 04-August-16			Bond Future	9.21	97.3400	9.2050	97.3400	0.00
04/08/2016	2040 On 04-August-16	9.50	Call	Bond Future	2710	2	2710	2	0.00
04/08/2016	2040 On 04-August-16	9.51	Call	Bond Future	2800	2	2800	2	0.00
04/08/2016	2040 On 04-August-16	9.49	Call	Bond Future	2620	2	2620	2	0.00
04/08/2016	2040 On 04-August-16	9.51	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2040 On 04-August-16	9.50	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2040 On 04-August-16	9.49	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2040 On 03-November-16			Bond Future	9.21	99.1691	9.2108	99.1691	3,584.00
04/08/2016	2040 On 03-November-16	9.70	Call	Bond Future	5732	5	5732	5	0.00
04/08/2016	2040 On 03-November-16	9.71	Call	Bond Future	5795	5	5795	5	0.00
04/08/2016	2040 On 03-November-16	9.69	Call	Bond Future	5670	5	5670	5	0.00
04/08/2016	2040 On 03-November-16	9.69	Put	Bond Future	1344	2	1344	2	0.00
04/08/2016	2040 On 03-November-16	9.70	Put	Bond Future	1320	2	1320	2	0.00
04/08/2016	2040 On 03-November-16	9.71	Put	Bond Future	1296	2	1296	2	0.00

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04/08/2016	2040 On 02-February-17			Bond Future	9.24	96.6087	9.2426	96.6087	0.00
04/08/2016	2040 On 02-February-17	9.58	Call	Bond Future	5997	5	5997	5	0.00
04/08/2016	2040 On 02-February-17	9.59	Call	Bond Future	6052	5	6052	5	0.00
04/08/2016	2040 On 02-February-17	9.60	Call	Bond Future	6106	5	6106	5	0.00
04/08/2016	2040 On 02-February-17	9.58	Put	Bond Future	2943	3	2943	3	0.00
04/08/2016	2040 On 02-February-17	9.59	Put	Bond Future	2909	3	2909	3	0.00
04/08/2016	2040 On 02-February-17	9.60	Put	Bond Future	2876	3	2876	3	0.00
04/08/2016	2040 On 04-May-17			Bond Future	9.27	98.6027	9.2674	98.6027	0.00
04/08/2016	2040 On 04-May-17	9.63	Call	Bond Future	7080	6	7080	6	0.00
04/08/2016	2040 On 04-May-17	9.64	Call	Bond Future	7133	6	7133	6	0.00
04/08/2016	2040 On 04-May-17	9.62	Call	Bond Future	7027	6	7027	6	0.00
04/08/2016	2040 On 04-May-17	9.63	Put	Bond Future	3826	4	3826	4	0.00
04/08/2016	2040 On 04-May-17	9.64	Put	Bond Future	3791	4	3791	4	0.00
04/08/2016	2040 On 04-May-17	9.62	Put	Bond Future	3861	4	3861	4	0.00
04/08/2016	2044 On 04-August-16			Bond Future	9.25	94.3744	9.2450	94.3744	0.00
04/08/2016	2044 On 04-August-16	9.51	Call	Bond Future	2462	2	2462	2	0.00
04/08/2016	2044 On 04-August-16	9.50	Call	Bond Future	2371	1	2371	1	0.00
04/08/2016	2044 On 04-August-16	9.49	Call	Bond Future	2280	1	2280	1	0.00
04/08/2016	2044 On 04-August-16	9.50	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2044 On 04-August-16	9.49	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2044 On 04-August-16	9.51	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2044 On 03-November-16			Bond Future	9.25	96.1477	9.2503	96.1477	18,597.00
04/08/2016	2044 On 03-November-16	10.42	Call	Bond Future	10432	9	10432	9	0.00
04/08/2016	2044 On 03-November-16	10.43	Call	Bond Future	10503	9	10503	9	0.00
04/08/2016	2044 On 03-November-16	10.41	Call	Bond Future	10361	9	10361	9	0.00
04/08/2016	2044 On 03-November-16	10.42	Put	Bond Future	358	1	358	1	0.00
04/08/2016	2044 On 03-November-16	10.43	Put	Bond Future	350	0	350	0	0.00
04/08/2016	2044 On 03-November-16	10.41	Put	Bond Future	365	1	365	1	0.00
04/08/2016	2044 On 02-February-17			Bond Future	9.28	93.6533	9.2817	93.6533	0.00
04/08/2016	2044 On 02-February-17	9.77	Call	Bond Future	6941	6	6941	6	0.00
04/08/2016	2044 On 02-February-17	9.76	Call	Bond Future	6884	6	6884	6	0.00
04/08/2016	2044 On 02-February-17	9.78	Call	Bond Future	6998	6	6998	6	0.00
04/08/2016	2044 On 02-February-17	9.78	Put	Bond Future	2500	3	2500	3	0.00
04/08/2016	2044 On 02-February-17	9.77	Put	Bond Future	2530	3	2530	3	0.00

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04/08/2016	2044 On 02-February-17	9.76	Put	Bond Future	2560	3	2560	3	0.00
04/08/2016	2044 On 04-May-17			Bond Future	9.31	95.5864	9.3064	95.5864	0.00
04/08/2016	2044 On 04-May-17	9.67	Call	Bond Future	7213	6	7213	6	0.00
04/08/2016	2044 On 04-May-17	9.68	Call	Bond Future	7265	6	7265	6	0.00
04/08/2016	2044 On 04-May-17	9.66	Call	Bond Future	7160	6	7160	6	0.00
04/08/2016	2044 On 04-May-17	9.67	Put	Bond Future	3914	4	3914	4	0.00
04/08/2016	2044 On 04-May-17	9.68	Put	Bond Future	3878	4	3878	4	0.00
04/08/2016	2044 On 04-May-17	9.66	Put	Bond Future	3949	4	3949	4	0.00
04/08/2016	2046 On 04-August-16			Bond Future	133.83	133.8585	133.8331	133.8585	0.00
04/08/2016	2046 On 04-August-16	129.00	Call	Bond Future	4833	5	4833	5	0.00
04/08/2016	2046 On 04-August-16	129.01	Call	Bond Future	4823	5	4823	5	0.00
04/08/2016	2046 On 04-August-16	129.02	Call	Bond Future	4813	5	4813	5	0.00
04/08/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2046 On 03-November-16			Bond Future	134.86	134.8842	134.8555	134.8842	17,253.00
04/08/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
04/08/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
04/08/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
04/08/2016	2046 On 03-November-16	137.09	Put	Bond Future	2234	2	2234	2	0.00
04/08/2016	2046 On 03-November-16	137.07	Put	Bond Future	2214	2	2214	2	0.00
04/08/2016	2046 On 03-November-16	137.08	Put	Bond Future	2224	2	2224	2	0.00
04/08/2016	2050 On 04-August-16			Bond Future	142.34	142.3719	142.3449	142.3719	0.00
04/08/2016	2050 On 04-August-16	139.12	Call	Bond Future	3225	3	3225	3	0.00
04/08/2016	2050 On 04-August-16	139.14	Call	Bond Future	3205	3	3205	3	0.00
04/08/2016	2050 On 04-August-16	139.13	Call	Bond Future	3215	3	3215	3	0.00
04/08/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
04/08/2016	2050 On 03-November-16			Bond Future	145.03	145.0557	145.0257	145.0557	21,628.00
04/08/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
04/08/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
04/08/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
04/08/2016	2050 On 03-November-16	149.53	Put	Bond Future	4504	4	4504	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
04/08/2016	2050 On 03-November-16	149.54	Put	Bond Future	4514	4	4514	4	0.00
04/08/2016	2050 On 03-November-16	149.52	Put	Bond Future	4494	4	4494	4	0.00
04/08/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	AL37 On 04-August-16			Index Future	497.40	495.9680	497.3960	495.9680	0.00
04/08/2016	AL37 On 03-November-16			Index Future	506.74	505.3900	506.7420	505.3900	14.00
04/08/2016	AL37 On 02-February-17			Index Future	516.67	515.3100	516.6710	515.3100	0.00
04/08/2016	AL7T On 04-August-16			Index Future	579.97	576.7740	579.9740	576.7740	0.00
04/08/2016	AL7T On 03-November-16			Index Future	591.36	587.7320	591.3620	587.7320	9.00
04/08/2016	AL7T On 02-February-17			Index Future	602.95	599.2680	602.9490	599.2680	0.00
04/08/2016	ALBI On 04-August-16			Index Future	529.21	525.7770	529.2110	525.7770	0.00
04/08/2016	ALBI On 03-November-16			Index Future	540.04	535.7650	540.0400	535.7650	725.00
04/08/2016	ALBI On 02-February-17			Index Future	550.62	546.2820	550.6200	546.2820	0.00
04/08/2016	ALBI On 04-May-17			Index Future	561.97	557.5470	561.9660	557.5470	0.00
04/08/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C204 On 21-December-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
04/08/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/08/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2016	EL28 On 04-August-16			Bond Future	131.11	131.1311	131.1089	131.1311	0.00
04/08/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4229	4	4229	4	0.00
04/08/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4239	4	4239	4	0.00
04/08/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4249	4	4249	4	0.00
04/08/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
04/08/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
04/08/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
04/08/2016	EL28 On 03-November-16			Bond Future	131.92	131.9473	131.9222	131.9473	0.00
04/08/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
04/08/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
04/08/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
04/08/2016	EL28 On 03-November-16	132.15	Put	Bond Future	228	0	228	0	0.00
04/08/2016	EL28 On 03-November-16	132.17	Put	Bond Future	248	0	248	0	0.00
04/08/2016	EL28 On 03-November-16	132.16	Put	Bond Future	238	0	238	0	0.00
04/08/2016	EL28 On 02-February-17			Bond Future	134.51	134.5452	134.5148	134.5452	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
04/08/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
04/08/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
04/08/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
04/08/2016	EL28 On 02-February-17	135.11	Put	Bond Future	595	1	595	1	0.00
04/08/2016	EL28 On 02-February-17	135.12	Put	Bond Future	605	1	605	1	0.00
04/08/2016	EL28 On 02-February-17	135.10	Put	Bond Future	585	1	585	1	0.00
04/08/2016	EL28 On 04-May-17			Bond Future	135.60	135.6371	135.6038	135.6371	0.00
04/08/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
04/08/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
04/08/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
04/08/2016	EL28 On 04-May-17	137.90	Put	Bond Future	2296	2	2296	2	0.00
04/08/2016	EL28 On 04-May-17	137.91	Put	Bond Future	2306	2	2306	2	0.00
04/08/2016	EL28 On 04-May-17	137.92	Put	Bond Future	2316	2	2316	2	0.00
04/08/2016	ES33 On 04-August-16			Bond Future	10.06	81.6523	10.0550	81.6523	0.00
04/08/2016	ES33 On 04-August-16	10.25	Call	Bond Future	1311	1	1311	1	0.00
04/08/2016	ES33 On 04-August-16	10.26	Call	Bond Future	1377	1	1377	1	0.00
04/08/2016	ES33 On 04-August-16	10.24	Call	Bond Future	1244	1	1244	1	0.00
04/08/2016	ES33 On 04-August-16	10.24	Put	Bond Future	0	0	0	0	0.00
04/08/2016	ES33 On 04-August-16	10.26	Put	Bond Future	0	0	0	0	0.00
04/08/2016	ES33 On 04-August-16	10.25	Put	Bond Future	0	0	0	0	0.00
04/08/2016	ES33 On 03-November-16			Bond Future	10.10	79.3942	10.0975	79.3942	8,789.00
04/08/2016	ES33 On 03-November-16	11.29	Call	Bond Future	7464	7	7464	7	0.00
04/08/2016	ES33 On 03-November-16	11.31	Call	Bond Future	7580	7	7580	7	0.00
04/08/2016	ES33 On 03-November-16	11.30	Call	Bond Future	7522	7	7522	7	0.00
04/08/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
04/08/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
04/08/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
04/08/2016	ES33 On 02-February-17			Bond Future	10.16	80.9528	10.1633	80.9528	0.00
04/08/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2893	2	2893	2	0.00
04/08/2016	ES33 On 02-February-17	10.60	Call	Bond Future	2830	2	2830	2	0.00
04/08/2016	ES33 On 02-February-17	10.59	Call	Bond Future	2767	2	2767	2	0.00
04/08/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
04/08/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
04/08/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00

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04/08/2016	ES33 On 04-May-17			Bond Future	10.22	78.8267	10.2158	78.8267	0.00
04/08/2016	ES33 On 04-May-17	10.55	Call	Bond Future	2157	1	2157	1	0.00
04/08/2016	ES33 On 04-May-17	10.56	Call	Bond Future	2220	1	2220	1	0.00
04/08/2016	ES33 On 04-May-17	10.54	Call	Bond Future	2094	1	2094	1	0.00
04/08/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
04/08/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
04/08/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
04/08/2016	ES42 On 04-August-16			Bond Future	10.17	86.5636	10.1650	86.5636	0.00
04/08/2016	ES42 On 03-November-16			Bond Future	10.20	83.9277	10.1996	83.9277	8,777.00
04/08/2016	ES42 On 02-February-17			Bond Future	10.26	85.5755	10.2605	85.5755	0.00
04/08/2016	ES42 On 04-May-17			Bond Future	10.31	83.0776	10.3129	83.0776	0.00
04/08/2016	GOVI On 04-August-16			GOVI	526.50	523.2870	526.4950	523.2870	0.00
04/08/2016	GOVI On 04-August-16	521.00	Call	GOVI	54950	2	54950	2	0.00
04/08/2016	GOVI On 04-August-16	521.01	Call	GOVI	54850	2	54850	2	0.00
04/08/2016	GOVI On 04-August-16	520.99	Call	GOVI	55050	2	55050	2	0.00
04/08/2016	GOVI On 04-August-16	521.01	Put	GOVI	0	0	0	0	0.00
04/08/2016	GOVI On 04-August-16	520.99	Put	GOVI	0	0	0	0	0.00
04/08/2016	GOVI On 04-August-16	521.00	Put	GOVI	0	0	0	0	0.00
04/08/2016	GOVI On 03-November-16			GOVI	537.12	533.2280	537.1150	533.2280	417.00
04/08/2016	GOVI On 03-November-16	476.11	Call	GOVI	610050	57	610050	57	0.00
04/08/2016	GOVI On 03-November-16	476.12	Call	GOVI	609950	57	609950	57	0.00
04/08/2016	GOVI On 03-November-16	476.13	Call	GOVI	609850	57	609850	57	0.00
04/08/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
04/08/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
04/08/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
04/08/2016	GOVI On 02-February-17			GOVI	547.64	543.6950	547.6380	543.6950	26.00
04/08/2016	GOVI On 02-February-17	533.32	Call	GOVI	143180	10	143180	10	0.00
04/08/2016	GOVI On 02-February-17	533.34	Call	GOVI	142980	10	142980	10	0.00
04/08/2016	GOVI On 02-February-17	533.33	Call	GOVI	143080	10	143080	10	0.00
04/08/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
04/08/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
04/08/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
04/08/2016	GOVI On 04-May-17			GOVI	558.92	554.9060	558.9230	554.9060	0.00
04/08/2016	GOVI On 04-May-17	262.20	Call	GOVI	2967230	293	2967230	293	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
04/08/2016	GOVI On 04-May-17	262.19	Call	GOVI	2967330	293	2967330	293	0.00
04/08/2016	GOVI On 04-May-17	262.18	Call	GOVI	2967430	293	2967430	293	0.00
04/08/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
04/08/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
04/08/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
04/08/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/08/2016	IGOV On 04-August-16			Index Future	247.37	247.4180	247.3690	247.4180	0.00
04/08/2016	IGOV On 03-November-16			Index Future	252.08	252.1330	252.0790	252.1330	1,023.00
04/08/2016	IGOV On 02-February-17			Index Future	257.03	257.0980	257.0330	257.0980	55.00
04/08/2016	IGOV On 04-May-17			Index Future	262.34	262.4140	262.3440	262.4140	0.00
04/08/2016	ILBI On 04-August-16			Index Future	669.82	670.2350	669.8230	670.2350	0.00
04/08/2016	ILBI On 03-November-16			Index Future	682.60	683.0200	682.5980	683.0200	0.00
04/08/2016	ILBI On 02-February-17			Index Future	696.05	696.4770	696.0460	696.4770	149.00
04/08/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0751	100.0720	100.0751	0.00
04/08/2016	IS01 On 16-March-17			Interest Rate Swap	100.03	100.0344	100.0281	100.0344	0.00
04/08/2016	IS01 On 15-June-17			Interest Rate Swap	99.67	99.6841	99.6713	99.6841	0.00
04/08/2016	IS01 On 21-September-17			Interest Rate Swap	99.76	99.7807	99.7621	99.7807	0.00
04/08/2016	IS02 On 18-December-17			Interest Rate Swap	100.08	100.1034	100.0788	100.1034	0.00
04/08/2016	IS02 On 16-March-18			Interest Rate Swap	99.40	99.4325	99.3983	99.4325	0.00
04/08/2016	IS02 On 15-June-18			Interest Rate Swap	99.10	99.1377	99.0996	99.1377	0.00
04/08/2016	IS02 On 21-September-18			Interest Rate Swap	99.20	99.2446	99.2050	99.2446	0.00
04/08/2016	IS05 On 17-December-20			Interest Rate Swap	98.08	98.2886	98.0770	98.2886	0.00
04/08/2016	IS05 On 16-March-21			Interest Rate Swap	97.40	97.6241	97.4025	97.6241	0.00
04/08/2016	IS05 On 15-June-21			Interest Rate Swap	96.69	96.9249	96.6915	96.9249	0.00
04/08/2016	IS05 On 21-September-21			Interest Rate Swap	96.95	97.2021	96.9540	97.2021	0.00
04/08/2016	IS10 On 17-December-25			Interest Rate Swap	97.67	98.1452	97.6684	98.1452	0.00
04/08/2016	IS10 On 16-March-26			Interest Rate Swap	94.74	95.2243	94.7397	95.2243	0.00
04/08/2016	IS10 On 15-June-26			Interest Rate Swap	93.50	93.9847	93.4954	93.9847	0.00
04/08/2016	IS10 On 21-September-26			Interest Rate Swap	95.56	96.0521	95.5642	96.0521	0.00
04/08/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/08/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/08/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/08/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/08/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	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
04/08/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.37	92.6200	7.3700	92.6200	10.00
04/08/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.39	92.6000	7.3900	92.6000	0.00
04/08/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.42	92.5700	7.4200	92.5700	0.00
04/08/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.49	92.5400	7.4900	92.5400	0.00
04/08/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.50	92.4900	7.5000	92.4900	0.00
04/08/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.52	92.4500	7.5200	92.4500	0.00
04/08/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.57	92.3700	7.5700	92.3700	0.00
04/08/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.60	92.3400	7.6000	92.3400	0.00
04/08/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.62	92.3100	7.6200	92.3100	0.00
04/08/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.63	92.2800	7.6300	92.2800	0.00
04/08/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
04/08/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
04/08/2016	R023 On 04-August-16			Bond Future	8.28	100.4155	8.2800	100.4155	0.00
04/08/2016	R023 On 04-August-16	8.24	Call	Bond Future	0	0	0	0	0.00
04/08/2016	R023 On 04-August-16	8.25	Call	Bond Future	0	0	0	0	0.00
04/08/2016	R023 On 04-August-16	8.26	Call	Bond Future	0	0	0	0	0.00
04/08/2016	R023 On 04-August-16	8.25	Put	Bond Future	147	1	147	1	0.00
04/08/2016	R023 On 04-August-16	8.24	Put	Bond Future	196	1	196	1	0.00
04/08/2016	R023 On 04-August-16	8.26	Put	Bond Future	98	1	98	1	0.00
04/08/2016	R023 On 03-November-16			Bond Future	8.31	98.3715	8.3056	98.3715	11,971.00
04/08/2016	R023 On 03-November-16	9.73	Call	Bond Future	6534	6	6534	6	0.00
04/08/2016	R023 On 03-November-16	9.74	Call	Bond Future	6576	6	6576	6	0.00
04/08/2016	R023 On 03-November-16	9.75	Call	Bond Future	6618	6	6618	6	0.00
04/08/2016	R023 On 03-November-16	9.74	Put	Bond Future	40	0	40	0	0.00
04/08/2016	R023 On 03-November-16	9.75	Put	Bond Future	39	0	39	0	0.00
04/08/2016	R023 On 03-November-16	9.73	Put	Bond Future	42	0	42	0	0.00
04/08/2016	R023 On 02-February-17			Bond Future	8.33	100.3024	8.3286	100.3024	0.00
04/08/2016	R023 On 02-February-17	8.86	Call	Bond Future	3343	3	3343	3	0.00
04/08/2016	R023 On 02-February-17	8.85	Call	Bond Future	3311	3	3311	3	0.00
04/08/2016	R023 On 02-February-17	8.84	Call	Bond Future	3280	3	3280	3	0.00
04/08/2016	R023 On 02-February-17	8.85	Put	Bond Future	947	1	947	1	0.00
04/08/2016	R023 On 02-February-17	8.86	Put	Bond Future	934	1	934	1	0.00
04/08/2016	R023 On 02-February-17	8.84	Put	Bond Future	960	1	960	1	0.00
04/08/2016	R023 On 04-May-17			Bond Future	8.33	98.4357	8.3252	98.4357	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
04/08/2016	R023 On 04-May-17	8.59	Call	Bond Future	2886	3	2886	3	0.00
04/08/2016	R023 On 04-May-17	8.61	Call	Bond Future	2939	3	2939	3	0.00
04/08/2016	R023 On 04-May-17	8.60	Call	Bond Future	2913	3	2913	3	0.00
04/08/2016	R023 On 04-May-17	8.59	Put	Bond Future	1714	2	1714	2	0.00
04/08/2016	R023 On 04-May-17	8.61	Put	Bond Future	1679	2	1679	2	0.00
04/08/2016	R023 On 04-May-17	8.60	Put	Bond Future	1696	2	1696	2	0.00
04/08/2016	R035 On 04-August-16			Bond Future	9.13	100.8325	9.1250	100.8325	0.00
04/08/2016	R035 On 04-August-16	10.37	Call	Bond Future	9993	9	9993	9	0.00
04/08/2016	R035 On 04-August-16	10.36	Call	Bond Future	9919	9	9919	9	0.00
04/08/2016	R035 On 04-August-16	10.35	Call	Bond Future	9845	9	9845	9	0.00
04/08/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R035 On 03-November-16			Bond Future	9.14	98.2257	9.1396	98.2257	4,315.00
04/08/2016	R035 On 03-November-16	9.59	Call	Bond Future	3784	3	3784	3	0.00
04/08/2016	R035 On 03-November-16	9.57	Call	Bond Future	3621	3	3621	3	0.00
04/08/2016	R035 On 03-November-16	9.58	Call	Bond Future	3703	3	3703	3	0.00
04/08/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R035 On 02-February-17			Bond Future	9.18	100.1538	9.1757	100.1538	0.00
04/08/2016	R035 On 02-February-17	9.51	Call	Bond Future	2801	2	2801	2	0.00
04/08/2016	R035 On 02-February-17	9.50	Call	Bond Future	2719	2	2719	2	0.00
04/08/2016	R035 On 02-February-17	9.52	Call	Bond Future	2883	2	2883	2	0.00
04/08/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R035 On 04-May-17			Bond Future	9.20	97.7129	9.1976	97.7129	0.00
04/08/2016	R035 On 04-May-17	9.53	Call	Bond Future	2764	2	2764	2	0.00
04/08/2016	R035 On 04-May-17	9.55	Call	Bond Future	2927	2	2927	2	0.00
04/08/2016	R035 On 04-May-17	9.54	Call	Bond Future	2846	2	2846	2	0.00
04/08/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2016	R186 On 04-August-16			Bond Future	8.56	113.9368	8.5600	113.9368	0.00
04/08/2016	R186 On 04-August-16	9.20	Call	Bond Future	4590	4	4590	4	0.00
04/08/2016	R186 On 04-August-16	8.85	Call	Bond Future	2112	1	2112	1	0.00
04/08/2016	R186 On 04-August-16	8.90	Call	Bond Future	2471	2	2471	2	0.00
04/08/2016	R186 On 04-August-16	9.60	Call	Bond Future	7331	7	7331	7	0.00
04/08/2016	R186 On 04-August-16	8.51	Call	Bond Future	0	0	0	0	0.00
04/08/2016	R186 On 04-August-16	8.49	Call	Bond Future	0	0	0	0	0.00
04/08/2016	R186 On 04-August-16	10.00	Call	Bond Future	9978	9	9978	9	0.00
04/08/2016	R186 On 04-August-16	8.50	Call	Bond Future	0	0	0	0	0.00
04/08/2016	R186 On 04-August-16	9.30	Call	Bond Future	5284	5	5284	5	0.00
04/08/2016	R186 On 04-August-16	9.25	Call	Bond Future	4938	4	4938	4	0.00
04/08/2016	R186 On 04-August-16	9.35	Call	Bond Future	5629	5	5629	5	0.00
04/08/2016	R186 On 04-August-16	9.40	Call	Bond Future	5973	5	5973	5	0.00
04/08/2016	R186 On 04-August-16	9.10	Call	Bond Future	3890	3	3890	3	0.00
04/08/2016	R186 On 04-August-16	8.90	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R186 On 04-August-16	9.20	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R186 On 04-August-16	9.10	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R186 On 04-August-16	9.60	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R186 On 04-August-16	8.49	Put	Bond Future	518	1	518	1	0.00
04/08/2016	R186 On 04-August-16	8.85	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R186 On 04-August-16	10.00	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R186 On 04-August-16	8.51	Put	Bond Future	370	1	370	1	0.00
04/08/2016	R186 On 04-August-16	9.25	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R186 On 04-August-16	9.35	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R186 On 04-August-16	9.40	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R186 On 04-August-16	8.50	Put	Bond Future	444	1	444	1	0.00
04/08/2016	R186 On 04-August-16	9.30	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R186 On 03-November-16			Bond Future	8.58	116.0776	8.5821	116.0776	93,026.00
04/08/2016	R186 On 03-November-16	9.10	Call	Bond Future	4462	4	4462	4	0.00
04/08/2016	R186 On 03-November-16	9.66	Call	Bond Future	7672	7	7672	7	0.00
04/08/2016	R186 On 03-November-16	8.96	Call	Bond Future	3750	3	3750	3	0.00
04/08/2016	R186 On 03-November-16	9.40	Call	Bond Future	6128	6	6128	6	1,425.00
04/08/2016	R186 On 03-November-16	9.20	Call	Bond Future	4998	4	4998	4	1,425.00
04/08/2016	R186 On 03-November-16	8.95	Call	Bond Future	3701	3	3701	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
04/08/2016	R186 On 03-November-16	8.97	Call	Bond Future	3799	3	3799	3	0.00
04/08/2016	R186 On 03-November-16	9.71	Call	Bond Future	7975	7	7975	7	0.00
04/08/2016	R186 On 03-November-16	9.66	Put	Bond Future	219	0	219	0	5,000.00
04/08/2016	R186 On 03-November-16	9.71	Put	Bond Future	193	0	193	0	5,000.00
04/08/2016	R186 On 03-November-16	9.10	Put	Bond Future	795	1	795	1	5,200.00
04/08/2016	R186 On 03-November-16	8.96	Put	Bond Future	1058	1	1058	1	0.00
04/08/2016	R186 On 03-November-16	8.97	Put	Bond Future	1037	1	1037	1	0.00
04/08/2016	R186 On 03-November-16	9.20	Put	Bond Future	642	1	642	1	0.00
04/08/2016	R186 On 03-November-16	8.95	Put	Bond Future	1079	1	1079	1	0.00
04/08/2016	R186 On 03-November-16	9.40	Put	Bond Future	410	1	410	1	0.00
04/08/2016	R186 On 02-February-17			Bond Future	8.61	113.0519	8.6075	113.0519	0.00
04/08/2016	R186 On 02-February-17	9.50	Call	Bond Future	7029	6	7029	6	0.00
04/08/2016	R186 On 02-February-17	9.40	Call	Bond Future	6510	6	6510	6	0.00
04/08/2016	R186 On 02-February-17	8.81	Call	Bond Future	3761	3	3761	3	0.00
04/08/2016	R186 On 02-February-17	8.79	Call	Bond Future	3679	3	3679	3	0.00
04/08/2016	R186 On 02-February-17	8.80	Call	Bond Future	3720	3	3720	3	0.00
04/08/2016	R186 On 02-February-17	8.43	Call	Bond Future	2395	2	2395	2	750.00
04/08/2016	R186 On 02-February-17	8.90	Call	Bond Future	4139	4	4139	4	0.00
04/08/2016	R186 On 02-February-17	9.50	Put	Bond Future	926	1	926	1	6,500.00
04/08/2016	R186 On 02-February-17	8.79	Put	Bond Future	2394	3	2394	3	0.00
04/08/2016	R186 On 02-February-17	9.40	Put	Bond Future	1069	1	1069	1	750.00
04/08/2016	R186 On 02-February-17	8.81	Put	Bond Future	2336	3	2336	3	0.00
04/08/2016	R186 On 02-February-17	8.80	Put	Bond Future	2365	3	2365	3	0.00
04/08/2016	R186 On 02-February-17	8.43	Put	Bond Future	3664	4	3664	4	0.00
04/08/2016	R186 On 02-February-17	8.90	Put	Bond Future	2088	2	2088	2	750.00
04/08/2016	R186 On 04-May-17			Bond Future	8.62	115.3848	8.6185	115.3848	0.00
04/08/2016	R186 On 04-May-17	8.90	Call	Bond Future	4714	4	4714	4	0.00
04/08/2016	R186 On 04-May-17	8.89	Call	Bond Future	4673	4	4673	4	0.00
04/08/2016	R186 On 04-May-17	8.91	Call	Bond Future	4755	4	4755	4	0.00
04/08/2016	R186 On 04-May-17	8.89	Put	Bond Future	2803	3	2803	3	0.00
04/08/2016	R186 On 04-May-17	8.90	Put	Bond Future	2776	3	2776	3	0.00
04/08/2016	R186 On 04-May-17	8.91	Put	Bond Future	2749	3	2749	3	0.00
04/08/2016	R197 On 04-August-16			Bond Future	299.27	299.3284	299.2683	299.3284	0.00
04/08/2016	R197 On 04-August-16	293.98	Call	Bond Future	5288	5	5288	5	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
04/08/2016	R197 On 04-August-16	293.96	Call	Bond Future	5308	5	5308	5	0.00
04/08/2016	R197 On 04-August-16	293.97	Call	Bond Future	5298	5	5298	5	0.00
04/08/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R197 On 03-November-16			Bond Future	304.90	304.9711	304.9042	304.9711	1,589.00
04/08/2016	R197 On 03-November-16	303.56	Call	Bond Future	1344	1	1344	1	0.00
04/08/2016	R197 On 03-November-16	303.58	Call	Bond Future	1324	1	1324	1	0.00
04/08/2016	R197 On 03-November-16	303.57	Call	Bond Future	1334	1	1334	1	0.00
04/08/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R202 On 04-August-16			Bond Future	248.10	248.1468	248.0986	248.1468	0.00
04/08/2016	R202 On 04-August-16	243.26	Call	Bond Future	4839	5	4839	5	0.00
04/08/2016	R202 On 04-August-16	243.25	Call	Bond Future	4849	5	4849	5	0.00
04/08/2016	R202 On 04-August-16	243.24	Call	Bond Future	4859	5	4859	5	0.00
04/08/2016	R202 On 04-August-16	243.25	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R202 On 04-August-16	243.26	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R202 On 04-August-16	243.24	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R202 On 03-November-16			Bond Future	252.77	252.8246	252.7708	252.8246	36,773.00
04/08/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
04/08/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
04/08/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
04/08/2016	R202 On 03-November-16	253.86	Put	Bond Future	1089	1	1089	1	0.00
04/08/2016	R202 On 03-November-16	253.87	Put	Bond Future	1099	1	1099	1	0.00
04/08/2016	R202 On 03-November-16	253.85	Put	Bond Future	1079	1	1079	1	0.00
04/08/2016	R203 On 04-August-16			Bond Future	7.51	104.0249	7.5100	104.0249	0.00
04/08/2016	R203 On 04-August-16	7.24	Call	Bond Future	0	0	0	0	0.00
04/08/2016	R203 On 04-August-16	7.26	Call	Bond Future	0	0	0	0	0.00
04/08/2016	R203 On 04-August-16	7.25	Call	Bond Future	0	0	0	0	0.00
04/08/2016	R203 On 04-August-16	7.24	Put	Bond Future	282	0	282	0	0.00
04/08/2016	R203 On 04-August-16	7.26	Put	Bond Future	261	0	261	0	0.00
04/08/2016	R203 On 04-August-16	7.25	Put	Bond Future	272	0	272	0	0.00
04/08/2016	R203 On 03-November-16			Bond Future	7.47	101.8080	7.4738	101.8080	30,354.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2016	R203 On 03-November-16	8.84	Call	Bond Future	1108	1	1108	1	0.00
04/08/2016	R203 On 03-November-16	8.86	Call	Bond Future	1124	1	1124	1	0.00
04/08/2016	R203 On 03-November-16	8.85	Call	Bond Future	1116	1	1116	1	0.00
04/08/2016	R203 On 03-November-16	8.85	Put	Bond Future	3	0	3	0	0.00
04/08/2016	R203 On 03-November-16	8.86	Put	Bond Future	3	0	3	0	0.00
04/08/2016	R203 On 03-November-16	8.84	Put	Bond Future	3	0	3	0	0.00
04/08/2016	R203 On 02-February-17			Bond Future	7.30	103.8064	7.3024	103.8064	0.00
04/08/2016	R203 On 02-February-17	7.70	Call	Bond Future	332	0	332	0	0.00
04/08/2016	R203 On 02-February-17	7.72	Call	Bond Future	340	0	340	0	0.00
04/08/2016	R203 On 02-February-17	7.71	Call	Bond Future	336	0	336	0	0.00
04/08/2016	R203 On 02-February-17	7.71	Put	Bond Future	99	0	99	0	0.00
04/08/2016	R203 On 02-February-17	7.70	Put	Bond Future	101	0	101	0	0.00
04/08/2016	R203 On 02-February-17	7.72	Put	Bond Future	98	0	98	0	0.00
04/08/2016	R203 On 04-May-17			Bond Future	6.45	101.7720	6.4522	101.7720	0.00
04/08/2016	R203 On 04-May-17	6.91	Call	Bond Future	232	0	232	0	0.00
04/08/2016	R203 On 04-May-17	6.92	Call	Bond Future	234	0	234	0	0.00
04/08/2016	R203 On 04-May-17	6.93	Call	Bond Future	237	0	237	0	0.00
04/08/2016	R203 On 04-May-17	6.92	Put	Bond Future	70	0	70	0	0.00
04/08/2016	R203 On 04-May-17	6.93	Put	Bond Future	69	0	69	0	0.00
04/08/2016	R203 On 04-May-17	6.91	Put	Bond Future	71	0	71	0	0.00
04/08/2016	R204 On 04-August-16			Bond Future	7.72	101.5535	7.7200	101.5535	0.00
04/08/2016	R204 On 04-August-16	7.75	Call	Bond Future	64	0	64	0	0.00
04/08/2016	R204 On 04-August-16	7.76	Call	Bond Future	85	0	85	0	0.00
04/08/2016	R204 On 04-August-16	7.74	Call	Bond Future	43	0	43	0	0.00
04/08/2016	R204 On 04-August-16	7.75	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R204 On 04-August-16	7.76	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R204 On 04-August-16	7.74	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R204 On 03-November-16			Bond Future	7.73	103.4616	7.7329	103.4616	29,062.00
04/08/2016	R204 On 03-November-16	9.21	Call	Bond Future	2801	3	2801	3	0.00
04/08/2016	R204 On 03-November-16	9.23	Call	Bond Future	2838	3	2838	3	0.00
04/08/2016	R204 On 03-November-16	9.22	Call	Bond Future	2820	3	2820	3	0.00
04/08/2016	R204 On 03-November-16	9.22	Put	Bond Future	5	0	5	0	0.00
04/08/2016	R204 On 03-November-16	9.21	Put	Bond Future	5	0	5	0	0.00
04/08/2016	R204 On 03-November-16	9.23	Put	Bond Future	5	0	5	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
04/08/2016	R204 On 02-February-17			Bond Future	7.70	101.4512	7.7037	101.4512	0.00
04/08/2016	R204 On 02-February-17	8.28	Call	Bond Future	1229	1	1229	1	0.00
04/08/2016	R204 On 02-February-17	8.30	Call	Bond Future	1254	1	1254	1	0.00
04/08/2016	R204 On 02-February-17	8.29	Call	Bond Future	1241	1	1241	1	0.00
04/08/2016	R204 On 02-February-17	8.28	Put	Bond Future	246	0	246	0	0.00
04/08/2016	R204 On 02-February-17	8.30	Put	Bond Future	237	0	237	0	0.00
04/08/2016	R204 On 02-February-17	8.29	Put	Bond Future	241	0	241	0	0.00
04/08/2016	R204 On 04-May-17			Bond Future	7.60	103.5444	7.5996	103.5444	0.00
04/08/2016	R204 On 04-May-17	7.90	Call	Bond Future	897	1	897	1	0.00
04/08/2016	R204 On 04-May-17	7.92	Call	Bond Future	916	1	916	1	0.00
04/08/2016	R204 On 04-May-17	7.91	Call	Bond Future	907	1	907	1	0.00
04/08/2016	R204 On 04-May-17	7.91	Put	Bond Future	442	0	442	0	0.00
04/08/2016	R204 On 04-May-17	7.92	Put	Bond Future	436	0	436	0	0.00
04/08/2016	R204 On 04-May-17	7.90	Put	Bond Future	447	0	447	0	0.00
04/08/2016	R207 On 04-August-16			Bond Future	7.91	98.3482	7.9050	98.3482	0.00
04/08/2016	R207 On 04-August-16	8.01	Call	Bond Future	306	0	306	0	0.00
04/08/2016	R207 On 04-August-16	7.99	Call	Bond Future	248	0	248	0	0.00
04/08/2016	R207 On 04-August-16	8.00	Call	Bond Future	277	0	277	0	0.00
04/08/2016	R207 On 04-August-16	7.99	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R207 On 04-August-16	8.01	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R207 On 04-August-16	8.00	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R207 On 03-November-16			Bond Future	7.94	100.1961	7.9401	100.1961	57,482.00
04/08/2016	R207 On 03-November-16	7.94	Call	Bond Future	704	1	704	1	0.00
04/08/2016	R207 On 03-November-16	7.93	Call	Bond Future	690	1	690	1	0.00
04/08/2016	R207 On 03-November-16	7.95	Call	Bond Future	718	1	718	1	0.00
04/08/2016	R207 On 03-November-16	7.94	Put	Bond Future	704	1	704	1	0.00
04/08/2016	R207 On 03-November-16	7.95	Put	Bond Future	691	1	691	1	0.00
04/08/2016	R207 On 03-November-16	7.93	Put	Bond Future	717	1	717	1	0.00
04/08/2016	R207 On 02-February-17			Bond Future	7.94	98.5199	7.9374	98.5199	0.00
04/08/2016	R207 On 02-February-17	8.91	Call	Bond Future	2640	3	2640	3	62.00
04/08/2016	R207 On 02-February-17	9.22	Call	Bond Future	3308	3	3308	3	0.00
04/08/2016	R207 On 02-February-17	9.24	Call	Bond Future	3352	3	3352	3	0.00
04/08/2016	R207 On 02-February-17	9.23	Call	Bond Future	3330	3	3330	3	0.00
04/08/2016	R207 On 02-February-17	8.91	Put	Bond Future	201	0	201	0	0.00

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04/08/2016	R207 On 02-February-17	9.22	Put	Bond Future	107	0	107	0	0.00
04/08/2016	R207 On 02-February-17	9.24	Put	Bond Future	103	0	103	0	0.00
04/08/2016	R207 On 02-February-17	9.23	Put	Bond Future	105	0	105	0	0.00
04/08/2016	R207 On 04-May-17			Bond Future	7.90	100.5528	7.9014	100.5528	0.00
04/08/2016	R207 On 04-May-17	8.20	Call	Bond Future	1453	1	1453	1	0.00
04/08/2016	R207 On 04-May-17	8.22	Call	Bond Future	1483	1	1483	1	0.00
04/08/2016	R207 On 04-May-17	8.21	Call	Bond Future	1468	1	1468	1	0.00
04/08/2016	R207 On 04-May-17	8.22	Put	Bond Future	735	1	735	1	0.00
04/08/2016	R207 On 04-May-17	8.20	Put	Bond Future	753	1	753	1	0.00
04/08/2016	R207 On 04-May-17	8.21	Put	Bond Future	744	1	744	1	0.00
04/08/2016	R208 On 04-August-16			Bond Future	8.07	97.1529	8.0650	97.1529	0.00
04/08/2016	R208 On 04-August-16	7.99	Call	Bond Future	0	0	0	0	0.00
04/08/2016	R208 On 04-August-16	8.00	Call	Bond Future	0	0	0	0	0.00
04/08/2016	R208 On 04-August-16	8.01	Call	Bond Future	0	0	0	0	0.00
04/08/2016	R208 On 04-August-16	7.99	Put	Bond Future	277	1	277	1	0.00
04/08/2016	R208 On 04-August-16	8.00	Put	Bond Future	240	1	240	1	0.00
04/08/2016	R208 On 04-August-16	8.01	Put	Bond Future	203	0	203	0	0.00
04/08/2016	R208 On 03-November-16			Bond Future	8.10	95.5759	8.0951	95.5759	34,900.00
04/08/2016	R208 On 03-November-16	9.57	Call	Bond Future	5053	5	5053	5	0.00
04/08/2016	R208 On 03-November-16	9.59	Call	Bond Future	5118	5	5118	5	0.00
04/08/2016	R208 On 03-November-16	9.58	Call	Bond Future	5086	5	5086	5	0.00
04/08/2016	R208 On 03-November-16	9.57	Put	Bond Future	18	0	18	0	0.00
04/08/2016	R208 On 03-November-16	9.58	Put	Bond Future	17	0	17	0	0.00
04/08/2016	R208 On 03-November-16	9.59	Put	Bond Future	16	0	16	0	0.00
04/08/2016	R208 On 02-February-17			Bond Future	8.11	97.4520	8.1077	97.4520	0.00
04/08/2016	R208 On 02-February-17	8.64	Call	Bond Future	2376	2	2376	2	0.00
04/08/2016	R208 On 02-February-17	8.63	Call	Bond Future	2352	2	2352	2	0.00
04/08/2016	R208 On 02-February-17	8.65	Call	Bond Future	2399	2	2399	2	0.00
04/08/2016	R208 On 02-February-17	8.65	Put	Bond Future	597	1	597	1	0.00
04/08/2016	R208 On 02-February-17	8.64	Put	Bond Future	606	1	606	1	0.00
04/08/2016	R208 On 02-February-17	8.63	Put	Bond Future	616	1	616	1	0.00
04/08/2016	R208 On 04-May-17			Bond Future	8.09	96.0577	8.0899	96.0577	0.00
04/08/2016	R208 On 04-May-17	8.37	Call	Bond Future	1995	2	1995	2	0.00
04/08/2016	R208 On 04-May-17	8.39	Call	Bond Future	2033	2	2033	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
04/08/2016	R208 On 04-May-17	8.38	Call	Bond Future	2014	2	2014	2	0.00
04/08/2016	R208 On 04-May-17	8.37	Put	Bond Future	1104	1	1104	1	0.00
04/08/2016	R208 On 04-May-17	8.39	Put	Bond Future	1080	1	1080	1	0.00
04/08/2016	R208 On 04-May-17	8.38	Put	Bond Future	1092	1	1092	1	0.00
04/08/2016	R209 On 04-August-16			Bond Future	9.09	75.7563	9.0850	75.7563	0.00
04/08/2016	R209 On 04-August-16	9.24	Call	Bond Future	1115	1	1115	1	0.00
04/08/2016	R209 On 04-August-16	10.60	Call	Bond Future	9887	9	9887	9	0.00
04/08/2016	R209 On 04-August-16	9.26	Call	Bond Future	1257	1	1257	1	0.00
04/08/2016	R209 On 04-August-16	9.25	Call	Bond Future	1186	1	1186	1	0.00
04/08/2016	R209 On 04-August-16	9.70	Call	Bond Future	4278	4	4278	4	0.00
04/08/2016	R209 On 04-August-16	10.29	Call	Bond Future	8036	7	8036	7	0.00
04/08/2016	R209 On 04-August-16	9.60	Call	Bond Future	3608	3	3608	3	0.00
04/08/2016	R209 On 04-August-16	9.40	Call	Bond Future	2239	2	2239	2	0.00
04/08/2016	R209 On 04-August-16	9.24	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R209 On 04-August-16	10.60	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R209 On 04-August-16	9.26	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R209 On 04-August-16	10.29	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R209 On 04-August-16	9.25	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R209 On 04-August-16	9.70	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R209 On 04-August-16	9.40	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R209 On 04-August-16	9.60	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R209 On 03-November-16			Bond Future	9.09	74.0293	9.0943	74.0293	35,718.00
04/08/2016	R209 On 03-November-16	10.24	Call	Bond Future	7882	7	7882	7	0.00
04/08/2016	R209 On 03-November-16	10.26	Call	Bond Future	7993	7	7993	7	0.00
04/08/2016	R209 On 03-November-16	10.25	Call	Bond Future	7938	7	7938	7	0.00
04/08/2016	R209 On 03-November-16	10.25	Put	Bond Future	230	0	230	0	5,000.00
04/08/2016	R209 On 03-November-16	10.26	Put	Bond Future	224	0	224	0	0.00
04/08/2016	R209 On 03-November-16	10.24	Put	Bond Future	235	0	235	0	0.00
04/08/2016	R209 On 02-February-17			Bond Future	9.12	75.4825	9.1244	75.4825	0.00
04/08/2016	R209 On 02-February-17	9.53	Call	Bond Future	4821	4	4821	4	0.00
04/08/2016	R209 On 02-February-17	9.55	Call	Bond Future	4909	4	4909	4	0.00
04/08/2016	R209 On 02-February-17	9.54	Call	Bond Future	4865	4	4865	4	0.00
04/08/2016	R209 On 02-February-17	9.53	Put	Bond Future	1988	2	1988	2	0.00
04/08/2016	R209 On 02-February-17	9.54	Put	Bond Future	1963	2	1963	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
04/08/2016	R209 On 02-February-17	9.55	Put	Bond Future	1939	2	1939	2	0.00
04/08/2016	R209 On 04-May-17			Bond Future	9.14	73.8873	9.1442	73.8873	0.00
04/08/2016	R209 On 04-May-17	9.46	Call	Bond Future	5164	5	5164	5	0.00
04/08/2016	R209 On 04-May-17	9.48	Call	Bond Future	5245	5	5245	5	0.00
04/08/2016	R209 On 04-May-17	9.47	Call	Bond Future	5204	5	5204	5	0.00
04/08/2016	R209 On 04-May-17	9.46	Put	Bond Future	2955	3	2955	3	0.00
04/08/2016	R209 On 04-May-17	9.47	Put	Bond Future	2928	3	2928	3	0.00
04/08/2016	R209 On 04-May-17	9.48	Put	Bond Future	2900	3	2900	3	0.00
04/08/2016	R210 On 04-August-16			Bond Future	187.54	187.5738	187.5370	187.5738	0.00
04/08/2016	R210 On 04-August-16	181.51	Call	Bond Future	6027	6	6027	6	0.00
04/08/2016	R210 On 04-August-16	181.50	Call	Bond Future	6037	6	6037	6	0.00
04/08/2016	R210 On 04-August-16	181.52	Call	Bond Future	6017	6	6017	6	0.00
04/08/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R210 On 03-November-16			Bond Future	188.80	188.8391	188.7981	188.8391	2,269.00
04/08/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
04/08/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
04/08/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
04/08/2016	R210 On 03-November-16	188.90	Put	Bond Future	102	0	102	0	0.00
04/08/2016	R210 On 03-November-16	188.91	Put	Bond Future	112	0	112	0	0.00
04/08/2016	R210 On 03-November-16	188.92	Put	Bond Future	122	0	122	0	0.00
04/08/2016	R211 On 04-August-16			Bond Future	139.68	139.7124	139.6844	139.7124	0.00
04/08/2016	R211 On 04-August-16	137.09	Call	Bond Future	2594	3	2594	3	0.00
04/08/2016	R211 On 04-August-16	137.07	Call	Bond Future	2614	3	2614	3	0.00
04/08/2016	R211 On 04-August-16	137.08	Call	Bond Future	2604	3	2604	3	0.00
04/08/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R211 On 03-November-16			Bond Future	142.31	142.3461	142.3149	142.3461	56.00
04/08/2016	R211 On 03-November-16	141.76	Call	Bond Future	555	1	555	1	0.00
04/08/2016	R211 On 03-November-16	141.75	Call	Bond Future	565	1	565	1	0.00
04/08/2016	R211 On 03-November-16	141.74	Call	Bond Future	575	1	575	1	0.00
04/08/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00

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04/08/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R212 On 04-August-16			Bond Future	146.20	146.2305	146.2010	146.2305	0.00
04/08/2016	R212 On 04-August-16	142.44	Call	Bond Future	3761	4	3761	4	0.00
04/08/2016	R212 On 04-August-16	142.43	Call	Bond Future	3771	4	3771	4	0.00
04/08/2016	R212 On 04-August-16	142.42	Call	Bond Future	3781	4	3781	4	0.00
04/08/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R212 On 03-November-16			Bond Future	148.95	148.9871	148.9543	148.9871	4,169.00
04/08/2016	R212 On 03-November-16	148.11	Call	Bond Future	844	1	844	1	0.00
04/08/2016	R212 On 03-November-16	148.12	Call	Bond Future	834	1	834	1	0.00
04/08/2016	R212 On 03-November-16	148.10	Call	Bond Future	854	1	854	1	0.00
04/08/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R213 On 04-August-16			Bond Future	8.98	86.5401	8.9800	86.5401	0.00
04/08/2016	R213 On 04-August-16	9.01	Call	Bond Future	213	0	213	0	0.00
04/08/2016	R213 On 04-August-16	8.99	Call	Bond Future	71	0	71	0	0.00
04/08/2016	R213 On 04-August-16	9.00	Call	Bond Future	142	0	142	0	0.00
04/08/2016	R213 On 04-August-16	8.99	Put	Bond Future	0	1	0	1	0.00
04/08/2016	R213 On 04-August-16	9.00	Put	Bond Future	0	1	0	1	0.00
04/08/2016	R213 On 04-August-16	9.01	Put	Bond Future	0	1	0	1	0.00
04/08/2016	R213 On 03-November-16			Bond Future	9.00	84.6158	8.9976	84.6158	42,560.00
04/08/2016	R213 On 03-November-16	10.20	Call	Bond Future	8102	7	8102	7	0.00
04/08/2016	R213 On 03-November-16	10.19	Call	Bond Future	8045	7	8045	7	0.00
04/08/2016	R213 On 03-November-16	10.18	Call	Bond Future	7988	7	7988	7	0.00
04/08/2016	R213 On 03-November-16	10.19	Put	Bond Future	188	0	188	0	0.00
04/08/2016	R213 On 03-November-16	10.18	Put	Bond Future	192	0	192	0	0.00
04/08/2016	R213 On 03-November-16	10.20	Put	Bond Future	183	0	183	0	0.00
04/08/2016	R213 On 02-February-17			Bond Future	9.03	86.2767	9.0316	86.2767	0.00
04/08/2016	R213 On 02-February-17	9.40	Call	Bond Future	4492	4	4492	4	0.00
04/08/2016	R213 On 02-February-17	9.42	Call	Bond Future	4578	4	4578	4	0.00
04/08/2016	R213 On 02-February-17	9.41	Call	Bond Future	4535	4	4535	4	0.00

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04/08/2016	R213 On 02-February-17	9.40	Put	Bond Future	1976	2	1976	2	0.00
04/08/2016	R213 On 02-February-17	9.42	Put	Bond Future	1928	2	1928	2	0.00
04/08/2016	R213 On 02-February-17	9.41	Put	Bond Future	1951	2	1951	2	0.00
04/08/2016	R213 On 04-May-17			Bond Future	9.05	84.5017	9.0505	84.5017	0.00
04/08/2016	R213 On 04-May-17	9.37	Call	Bond Future	4968	5	4968	5	0.00
04/08/2016	R213 On 04-May-17	9.36	Call	Bond Future	4928	4	4928	4	0.00
04/08/2016	R213 On 04-May-17	9.35	Call	Bond Future	4888	4	4888	4	0.00
04/08/2016	R213 On 04-May-17	9.36	Put	Bond Future	2826	3	2826	3	0.00
04/08/2016	R213 On 04-May-17	9.37	Put	Bond Future	2800	3	2800	3	0.00
04/08/2016	R213 On 04-May-17	9.35	Put	Bond Future	2853	3	2853	3	0.00
04/08/2016	R214 On 04-August-16			Bond Future	9.17	76.2515	9.1650	76.2515	0.00
04/08/2016	R214 On 04-August-16	9.30	Call	Bond Future	1020	0	1020	0	0.00
04/08/2016	R214 On 04-August-16	9.24	Call	Bond Future	569	0	569	0	0.00
04/08/2016	R214 On 04-August-16	11.30	Call	Bond Future	13765	13	13765	13	0.00
04/08/2016	R214 On 04-August-16	9.25	Call	Bond Future	645	0	645	0	0.00
04/08/2016	R214 On 04-August-16	9.26	Call	Bond Future	720	0	720	0	0.00
04/08/2016	R214 On 04-August-16	8.55	Call	Bond Future	0	0	0	0	0.00
04/08/2016	R214 On 04-August-16	10.30	Call	Bond Future	7904	7	7904	7	0.00
04/08/2016	R214 On 04-August-16	9.26	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R214 On 04-August-16	9.24	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R214 On 04-August-16	9.30	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R214 On 04-August-16	10.30	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R214 On 04-August-16	11.30	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R214 On 04-August-16	9.25	Put	Bond Future	0	0	0	0	0.00
04/08/2016	R214 On 04-August-16	8.55	Put	Bond Future	4950	6	4950	6	0.00
04/08/2016	R214 On 03-November-16			Bond Future	9.17	74.3874	9.1699	74.3874	29,419.00
04/08/2016	R214 On 03-November-16	10.35	Call	Bond Future	8412	8	8412	8	0.00
04/08/2016	R214 On 03-November-16	10.33	Call	Bond Future	8297	7	8297	7	0.00
04/08/2016	R214 On 03-November-16	10.34	Call	Bond Future	8355	7	8355	7	0.00
04/08/2016	R214 On 03-November-16	10.33	Put	Bond Future	246	0	246	0	0.00
04/08/2016	R214 On 03-November-16	10.34	Put	Bond Future	241	0	241	0	0.00
04/08/2016	R214 On 03-November-16	10.35	Put	Bond Future	235	0	235	0	0.00
04/08/2016	R214 On 02-February-17			Bond Future	9.20	75.8476	9.2017	75.8476	0.00
04/08/2016	R214 On 02-February-17	9.67	Call	Bond Future	5356	5	5356	5	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
04/08/2016	R214 On 02-February-17	9.66	Call	Bond Future	5310	5	5310	5	0.00
04/08/2016	R214 On 02-February-17	9.68	Call	Bond Future	5402	5	5402	5	0.00
04/08/2016	R214 On 02-February-17	9.67	Put	Bond Future	1944	2	1944	2	0.00
04/08/2016	R214 On 02-February-17	9.68	Put	Bond Future	1920	2	1920	2	0.00
04/08/2016	R214 On 02-February-17	9.66	Put	Bond Future	1968	2	1968	2	0.00
04/08/2016	R214 On 04-May-17			Bond Future	9.22	74.1113	9.2211	74.1113	0.00
04/08/2016	R214 On 04-May-17	9.58	Call	Bond Future	5614	5	5614	5	0.00
04/08/2016	R214 On 04-May-17	9.56	Call	Bond Future	5529	5	5529	5	0.00
04/08/2016	R214 On 04-May-17	9.57	Call	Bond Future	5572	5	5572	5	0.00
04/08/2016	R214 On 04-May-17	9.56	Put	Bond Future	3044	3	3044	3	0.00
04/08/2016	R214 On 04-May-17	9.57	Put	Bond Future	3015	3	3015	3	0.00
04/08/2016	R214 On 04-May-17	9.58	Put	Bond Future	2987	3	2987	3	0.00
04/08/2016	R248 On 04-August-16			Bond Future	9.23	97.9445	9.2300	97.9445	0.00
04/08/2016	R248 On 04-August-16	9.25	Call	Bond Future	195	0	195	0	0.00
04/08/2016	R248 On 04-August-16	9.24	Call	Bond Future	98	0	98	0	0.00
04/08/2016	R248 On 04-August-16	9.26	Call	Bond Future	292	0	292	0	0.00
04/08/2016	R248 On 04-August-16	9.25	Put	Bond Future	0	1	0	1	0.00
04/08/2016	R248 On 04-August-16	9.26	Put	Bond Future	0	1	0	1	0.00
04/08/2016	R248 On 04-August-16	9.24	Put	Bond Future	0	1	0	1	0.00
04/08/2016	R248 On 03-November-16			Bond Future	9.24	95.3469	9.2417	95.3469	61,337.00
04/08/2016	R248 On 03-November-16	10.39	Call	Bond Future	10511	9	10511	9	0.00
04/08/2016	R248 On 03-November-16	10.38	Call	Bond Future	10439	9	10439	9	0.00
04/08/2016	R248 On 03-November-16	10.37	Call	Bond Future	10368	9	10368	9	0.00
04/08/2016	R248 On 03-November-16	10.38	Put	Bond Future	400	1	400	1	0.00
04/08/2016	R248 On 03-November-16	10.37	Put	Bond Future	408	1	408	1	0.00
04/08/2016	R248 On 03-November-16	10.39	Put	Bond Future	391	1	391	1	0.00
04/08/2016	R248 On 02-February-17			Bond Future	9.28	97.2184	9.2754	97.2184	0.00
04/08/2016	R248 On 02-February-17	9.76	Call	Bond Future	7112	6	7112	6	0.00
04/08/2016	R248 On 02-February-17	9.78	Call	Bond Future	7229	6	7229	6	0.00
04/08/2016	R248 On 02-February-17	9.77	Call	Bond Future	7170	6	7170	6	0.00
04/08/2016	R248 On 02-February-17	9.77	Put	Bond Future	2594	3	2594	3	0.00
04/08/2016	R248 On 02-February-17	9.76	Put	Bond Future	2625	3	2625	3	0.00
04/08/2016	R248 On 02-February-17	9.78	Put	Bond Future	2564	3	2564	3	0.00
04/08/2016	R248 On 04-May-17			Bond Future	9.30	94.7805	9.2965	94.7805	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
04/08/2016	R248 On 04-May-17	9.67	Call	Bond Future	7474	7	7474	7	0.00
04/08/2016	R248 On 04-May-17	9.66	Call	Bond Future	7420	7	7420	7	0.00
04/08/2016	R248 On 04-May-17	9.65	Call	Bond Future	7366	7	7366	7	0.00
04/08/2016	R248 On 04-May-17	9.66	Put	Bond Future	4035	5	4035	5	0.00
04/08/2016	R248 On 04-May-17	9.65	Put	Bond Future	4071	5	4071	5	0.00
04/08/2016	R248 On 04-May-17	9.67	Put	Bond Future	3999	4	3999	4	0.00