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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2016	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
07/06/2016	2025 On 04-August-16			Bond Future	127.32	126.9023	127.3174	126.9023	3,004.00
07/06/2016	2025 On 04-August-16	123.86	Call	Bond Future	3457	3	3457	3	0.00
07/06/2016	2025 On 04-August-16	123.87	Call	Bond Future	3447	3	3447	3	0.00
07/06/2016	2025 On 04-August-16	123.85	Call	Bond Future	3467	3	3467	3	0.00
07/06/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
07/06/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
07/06/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
07/06/2016	2025 On 03-November-16			Bond Future	129.75	129.3246	129.7475	129.3246	0.00
07/06/2016	2025 On 03-November-16	129.23	Call	Bond Future	518	0	518	0	0.00
07/06/2016	2025 On 03-November-16	129.22	Call	Bond Future	528	0	528	0	0.00
07/06/2016	2025 On 03-November-16	129.21	Call	Bond Future	538	0	538	0	0.00
07/06/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
07/06/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
07/06/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
07/06/2016	2030 On 04-August-16			Bond Future	9.51	89.2224	9.5105	89.2224	25,310.00
07/06/2016	2030 On 04-August-16	10.17	Call	Bond Future	4391	5	4391	5	0.00
07/06/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
07/06/2016	2030 On 03-November-16			Bond Future	9.56	90.9185	9.5622	90.9185	0.00
07/06/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
07/06/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
07/06/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
07/06/2016	2030 On 03-November-16	9.33	Put	Bond Future	1601	1	1601	1	0.00
07/06/2016	2030 On 03-November-16	9.34	Put	Bond Future	1531	1	1531	1	0.00
07/06/2016	2030 On 03-November-16	9.35	Put	Bond Future	1461	1	1461	1	0.00
07/06/2016	2032 On 04-August-16			Bond Future	9.61	92.4064	9.6142	92.4064	11,433.00
07/06/2016	2032 On 04-August-16	8.99	Call	Bond Future	512	1	512	1	0.00
07/06/2016	2032 On 04-August-16	9.01	Call	Bond Future	541	1	541	1	0.00
07/06/2016	2032 On 04-August-16	9.00	Call	Bond Future	526	1	526	1	0.00
07/06/2016	2032 On 04-August-16	9.00	Put	Bond Future	5220	5	5220	5	0.00
07/06/2016	2032 On 04-August-16	9.01	Put	Bond Future	5155	5	5155	5	0.00
07/06/2016	2032 On 04-August-16	8.99	Put	Bond Future	5285	5	5285	5	0.00
07/06/2016	2032 On 03-November-16			Bond Future	9.67	90.0039	9.6688	90.0039	0.00
07/06/2016	2032 On 03-November-16	10.28	Call	Bond Future	5878	6	5878	6	0.00
07/06/2016	2032 On 03-November-16	10.30	Call	Bond Future	5973	6	5973	6	0.00

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07/06/2016	2032 On 03-November-16	10.29	Call	Bond Future	5925	6	5925	6	0.00
07/06/2016	2032 On 03-November-16	10.28	Put	Bond Future	1594	1	1594	1	0.00
07/06/2016	2032 On 03-November-16	10.29	Put	Bond Future	1574	1	1574	1	0.00
07/06/2016	2032 On 03-November-16	10.30	Put	Bond Future	1554	1	1554	1	0.00
07/06/2016	2032 On 02-February-17			Bond Future	9.72	91.8108	9.7163	91.8108	0.00
07/06/2016	2032 On 02-February-17	9.51	Call	Bond Future	3499	4	3499	4	0.00
07/06/2016	2032 On 02-February-17	9.53	Call	Bond Future	3563	4	3563	4	0.00
07/06/2016	2032 On 02-February-17	9.52	Call	Bond Future	3531	4	3531	4	0.00
07/06/2016	2032 On 02-February-17	9.52	Put	Bond Future	4957	5	4957	5	0.00
07/06/2016	2032 On 02-February-17	9.51	Put	Bond Future	4998	5	4998	5	0.00
07/06/2016	2032 On 02-February-17	9.53	Put	Bond Future	4916	5	4916	5	0.00
07/06/2016	2033 On 04-August-16			Bond Future	108.02	106.7904	108.0228	106.7904	4,170.00
07/06/2016	2033 On 04-August-16	104.99	Call	Bond Future	3033	2	3033	2	0.00
07/06/2016	2033 On 04-August-16	105.00	Call	Bond Future	3023	2	3023	2	0.00
07/06/2016	2033 On 04-August-16	105.01	Call	Bond Future	3013	2	3013	2	0.00
07/06/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
07/06/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
07/06/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
07/06/2016	2033 On 03-November-16			Bond Future	109.07	107.8096	109.0654	107.8096	0.00
07/06/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
07/06/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
07/06/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
07/06/2016	2033 On 03-November-16	109.16	Put	Bond Future	95	1	95	1	0.00
07/06/2016	2033 On 03-November-16	109.17	Put	Bond Future	105	1	105	1	0.00
07/06/2016	2033 On 03-November-16	109.18	Put	Bond Future	115	1	115	1	0.00
07/06/2016	2037 On 04-August-16			Bond Future	9.76	89.5598	9.7596	89.5598	40,983.00
07/06/2016	2037 On 04-August-16	9.24	Call	Bond Future	776	1	776	1	0.00
07/06/2016	2037 On 04-August-16	9.25	Call	Bond Future	796	1	796	1	0.00
07/06/2016	2037 On 04-August-16	9.26	Call	Bond Future	816	1	816	1	0.00
07/06/2016	2037 On 04-August-16	9.25	Put	Bond Future	5033	5	5033	5	0.00
07/06/2016	2037 On 04-August-16	9.26	Put	Bond Future	4967	5	4967	5	0.00
07/06/2016	2037 On 04-August-16	9.24	Put	Bond Future	5100	5	5100	5	0.00
07/06/2016	2037 On 03-November-16			Bond Future	9.81	91.2622	9.8108	91.2622	0.00
07/06/2016	2037 On 03-November-16	10.35	Call	Bond Future	6107	6	6107	6	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
07/06/2016	2037 On 03-November-16	10.36	Call	Bond Future	6157	6	6157	6	0.00
07/06/2016	2037 On 03-November-16	10.37	Call	Bond Future	6207	7	6207	7	0.00
07/06/2016	2037 On 03-November-16	10.36	Put	Bond Future	1965	2	1965	2	0.00
07/06/2016	2037 On 03-November-16	10.37	Put	Bond Future	1941	2	1941	2	0.00
07/06/2016	2037 On 03-November-16	10.35	Put	Bond Future	1988	2	1988	2	0.00
07/06/2016	2037 On 02-February-17			Bond Future	9.86	88.8373	9.8560	88.8373	0.00
07/06/2016	2037 On 02-February-17	9.66	Call	Bond Future	3938	4	3938	4	0.00
07/06/2016	2037 On 02-February-17	9.68	Call	Bond Future	4009	4	4009	4	0.00
07/06/2016	2037 On 02-February-17	9.67	Call	Bond Future	3973	4	3973	4	0.00
07/06/2016	2037 On 02-February-17	9.66	Put	Bond Future	5499	5	5499	5	0.00
07/06/2016	2037 On 02-February-17	9.67	Put	Bond Future	5453	5	5453	5	0.00
07/06/2016	2037 On 02-February-17	9.68	Put	Bond Future	5408	5	5408	5	0.00
07/06/2016	2038 On 04-August-16			Bond Future	132.87	132.8588	132.8713	132.8588	22,221.00
07/06/2016	2038 On 04-August-16	129.31	Call	Bond Future	3561	4	3561	4	0.00
07/06/2016	2038 On 04-August-16	129.30	Call	Bond Future	3571	4	3571	4	0.00
07/06/2016	2038 On 04-August-16	129.32	Call	Bond Future	3551	4	3551	4	0.00
07/06/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
07/06/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
07/06/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
07/06/2016	2038 On 03-November-16			Bond Future	135.41	135.3947	135.4073	135.3947	0.00
07/06/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
07/06/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
07/06/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
07/06/2016	2038 On 03-November-16	136.32	Put	Bond Future	913	1	913	1	0.00
07/06/2016	2038 On 03-November-16	136.31	Put	Bond Future	903	1	903	1	0.00
07/06/2016	2038 On 03-November-16	136.33	Put	Bond Future	923	1	923	1	0.00
07/06/2016	2040 On 04-August-16			Bond Future	9.82	93.2035	9.8198	93.2035	812.00
07/06/2016	2040 On 04-August-16	9.51	Call	Bond Future	1383	2	1383	2	0.00
07/06/2016	2040 On 04-August-16	9.50	Call	Bond Future	1354	2	1354	2	0.00
07/06/2016	2040 On 04-August-16	9.49	Call	Bond Future	1325	1	1325	1	0.00
07/06/2016	2040 On 04-August-16	9.51	Put	Bond Future	4094	4	4094	4	0.00
07/06/2016	2040 On 04-August-16	9.50	Put	Bond Future	4155	4	4155	4	0.00
07/06/2016	2040 On 04-August-16	9.49	Put	Bond Future	4216	4	4216	4	0.00
07/06/2016	2040 On 03-November-16			Bond Future	9.87	94.9752	9.8712	94.9752	0.00

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07/06/2016	2040 On 03-November-16	9.70	Call	Bond Future	3284	4	3284	4	0.00
07/06/2016	2040 On 03-November-16	9.71	Call	Bond Future	3322	4	3322	4	0.00
07/06/2016	2040 On 03-November-16	9.69	Call	Bond Future	3247	3	3247	3	0.00
07/06/2016	2040 On 03-November-16	9.69	Put	Bond Future	4802	5	4802	5	0.00
07/06/2016	2040 On 03-November-16	9.71	Put	Bond Future	4703	4	4703	4	0.00
07/06/2016	2040 On 03-November-16	9.70	Put	Bond Future	4752	5	4752	5	0.00
07/06/2016	2044 On 04-August-16			Bond Future	9.83	90.4379	9.8336	90.4379	19,051.00
07/06/2016	2044 On 04-August-16	9.51	Call	Bond Future	1350	2	1350	2	0.00
07/06/2016	2044 On 04-August-16	9.50	Call	Bond Future	1321	1	1321	1	0.00
07/06/2016	2044 On 04-August-16	9.49	Call	Bond Future	1293	1	1293	1	0.00
07/06/2016	2044 On 04-August-16	9.50	Put	Bond Future	4273	4	4273	4	0.00
07/06/2016	2044 On 04-August-16	9.51	Put	Bond Future	4211	4	4211	4	0.00
07/06/2016	2044 On 04-August-16	9.49	Put	Bond Future	4336	4	4336	4	0.00
07/06/2016	2044 On 03-November-16			Bond Future	9.88	92.1571	9.8834	92.1571	0.00
07/06/2016	2044 On 03-November-16	10.42	Call	Bond Future	6538	7	6538	7	0.00
07/06/2016	2044 On 03-November-16	10.43	Call	Bond Future	6590	7	6590	7	0.00
07/06/2016	2044 On 03-November-16	10.41	Call	Bond Future	6485	7	6485	7	0.00
07/06/2016	2044 On 03-November-16	10.43	Put	Bond Future	2131	2	2131	2	0.00
07/06/2016	2044 On 03-November-16	10.42	Put	Bond Future	2157	2	2157	2	0.00
07/06/2016	2044 On 03-November-16	10.41	Put	Bond Future	2182	2	2182	2	0.00
07/06/2016	2044 On 02-February-17			Bond Future	9.93	89.6250	9.9277	89.6250	0.00
07/06/2016	2044 On 02-February-17	9.77	Call	Bond Future	4450	5	4450	5	0.00
07/06/2016	2044 On 02-February-17	9.76	Call	Bond Future	4411	5	4411	5	0.00
07/06/2016	2044 On 02-February-17	9.78	Call	Bond Future	4488	5	4488	5	0.00
07/06/2016	2044 On 02-February-17	9.77	Put	Bond Future	5800	6	5800	6	0.00
07/06/2016	2044 On 02-February-17	9.78	Put	Bond Future	5752	6	5752	6	0.00
07/06/2016	2044 On 02-February-17	9.76	Put	Bond Future	5848	6	5848	6	0.00
07/06/2016	2046 On 04-August-16			Bond Future	132.49	132.4758	132.4884	132.4758	16,442.00
07/06/2016	2046 On 04-August-16	129.00	Call	Bond Future	3488	3	3488	3	0.00
07/06/2016	2046 On 04-August-16	129.01	Call	Bond Future	3478	3	3478	3	0.00
07/06/2016	2046 On 04-August-16	129.02	Call	Bond Future	3468	3	3468	3	0.00
07/06/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
07/06/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
07/06/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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07/06/2016	2046 On 03-November-16			Bond Future	133.51	133.4988	133.5115	133.4988	0.00
07/06/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
07/06/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
07/06/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
07/06/2016	2046 On 03-November-16	137.09	Put	Bond Future	3579	4	3579	4	0.00
07/06/2016	2046 On 03-November-16	137.07	Put	Bond Future	3559	4	3559	4	0.00
07/06/2016	2046 On 03-November-16	137.08	Put	Bond Future	3569	4	3569	4	0.00
07/06/2016	2050 On 04-August-16			Bond Future	142.52	142.5024	142.5160	142.5024	21,191.00
07/06/2016	2050 On 04-August-16	139.12	Call	Bond Future	3396	3	3396	3	0.00
07/06/2016	2050 On 04-August-16	139.14	Call	Bond Future	3376	3	3376	3	0.00
07/06/2016	2050 On 04-August-16	139.13	Call	Bond Future	3386	3	3386	3	0.00
07/06/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
07/06/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
07/06/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
07/06/2016	2050 On 03-November-16			Bond Future	145.24	145.2225	145.2361	145.2225	0.00
07/06/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
07/06/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
07/06/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
07/06/2016	2050 On 03-November-16	149.53	Put	Bond Future	4294	4	4294	4	0.00
07/06/2016	2050 On 03-November-16	149.54	Put	Bond Future	4304	4	4304	4	0.00
07/06/2016	2050 On 03-November-16	149.52	Put	Bond Future	4284	4	4284	4	0.00
07/06/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2016	AL37 On 04-August-16			Index Future	485.53	486.4060	485.5280	486.4060	27.00
07/06/2016	AL37 On 03-November-16			Index Future	494.86	495.7510	494.8550	495.7510	0.00
07/06/2016	AL7T On 04-August-16			Index Future	559.27	560.8190	559.2650	560.8190	11.00
07/06/2016	AL7T On 03-November-16			Index Future	570.01	571.5930	570.0080	571.5930	0.00
07/06/2016	ALBI On 04-August-16			Index Future	508.87	510.5320	508.8700	510.5320	717.00
07/06/2016	ALBI On 03-November-16			Index Future	518.65	520.3400	518.6460	520.3400	0.00
07/06/2016	ALBI On 02-February-17			Index Future	529.05	530.7780	529.0470	530.7780	0.00
07/06/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2016	EL28 On 04-August-16			Bond Future	131.68	131.6674	131.6808	131.6674	0.00
07/06/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4821	5	4821	5	0.00
07/06/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4811	5	4811	5	0.00
07/06/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4801	5	4801	5	0.00
07/06/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
07/06/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
07/06/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
07/06/2016	EL28 On 03-November-16			Bond Future	132.53	132.5162	132.5297	132.5162	0.00
07/06/2016	EL28 On 03-November-16	132.15	Call	Bond Future	380	0	380	0	0.00
07/06/2016	EL28 On 03-November-16	132.17	Call	Bond Future	360	0	360	0	0.00
07/06/2016	EL28 On 03-November-16	132.16	Call	Bond Future	370	0	370	0	0.00
07/06/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
07/06/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
07/06/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
07/06/2016	ES33 On 04-August-16			Bond Future	10.63	78.9027	10.6274	78.9027	8,837.00
07/06/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
07/06/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
07/06/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
07/06/2016	ES33 On 04-August-16	10.24	Put	Bond Future	2512	2	2512	2	0.00
07/06/2016	ES33 On 04-August-16	10.26	Put	Bond Future	2379	2	2379	2	0.00
07/06/2016	ES33 On 04-August-16	10.25	Put	Bond Future	2445	2	2445	2	0.00
07/06/2016	ES33 On 03-November-16			Bond Future	10.71	76.6097	10.7113	76.6097	0.00
07/06/2016	ES33 On 03-November-16	11.31	Call	Bond Future	3598	4	3598	4	0.00
07/06/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3482	4	3482	4	0.00
07/06/2016	ES33 On 03-November-16	11.30	Call	Bond Future	3540	4	3540	4	0.00
07/06/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
07/06/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
07/06/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
07/06/2016	ES33 On 02-February-17			Bond Future	10.79	78.1476	10.7916	78.1476	0.00
07/06/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
07/06/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
07/06/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
07/06/2016	ES33 On 02-February-17	10.60	Put	Bond Future	1193	1	1193	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
07/06/2016	ES33 On 02-February-17	10.61	Put	Bond Future	1130	1	1130	1	0.00
07/06/2016	ES33 On 02-February-17	10.59	Put	Bond Future	1256	1	1256	1	0.00
07/06/2016	ES42 On 04-August-16			Bond Future	10.78	83.1134	10.7770	83.1134	7,270.00
07/06/2016	ES42 On 03-November-16			Bond Future	10.86	80.4306	10.8596	80.4306	0.00
07/06/2016	GOVI On 04-August-16			GOVI	507.42	508.9850	507.4230	508.9850	448.00
07/06/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
07/06/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
07/06/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
07/06/2016	GOVI On 04-August-16	521.01	Put	GOVI	135870	12	135870	12	0.00
07/06/2016	GOVI On 04-August-16	520.99	Put	GOVI	135670	12	135670	12	0.00
07/06/2016	GOVI On 04-August-16	521.00	Put	GOVI	135770	12	135770	12	0.00
07/06/2016	GOVI On 03-November-16			GOVI	517.17	518.7630	517.1710	518.7630	127.00
07/06/2016	GOVI On 03-November-16	476.11	Call	GOVI	410610	43	410610	43	0.00
07/06/2016	GOVI On 03-November-16	476.12	Call	GOVI	410510	43	410510	43	0.00
07/06/2016	GOVI On 03-November-16	476.13	Call	GOVI	410410	43	410410	43	0.00
07/06/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
07/06/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
07/06/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
07/06/2016	GOVI On 02-February-17			GOVI	527.54	529.1690	527.5420	529.1690	0.00
07/06/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
07/06/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
07/06/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
07/06/2016	GOVI On 02-February-17	533.33	Put	GOVI	57880	4	57880	4	0.00
07/06/2016	GOVI On 02-February-17	533.34	Put	GOVI	57980	4	57980	4	0.00
07/06/2016	GOVI On 02-February-17	533.32	Put	GOVI	57780	4	57780	4	0.00
07/06/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/06/2016	IGOV On 04-August-16			Index Future	246.83	246.3610	246.8340	246.3610	1,081.00
07/06/2016	IGOV On 03-November-16			Index Future	251.60	251.1140	251.5950	251.1140	23.00
07/06/2016	IGOV On 02-February-17			Index Future	256.66	256.1710	256.6600	256.1710	0.00
07/06/2016	ILBI On 04-August-16			Index Future	669.06	667.9020	669.0640	667.9020	156.00
07/06/2016	ILBI On 03-November-16			Index Future	681.84	680.6510	681.8350	680.6510	0.00
07/06/2016	IS01 On 19-December-16			Interest Rate Swap	100.10	100.1040	100.1047	100.1040	0.00
07/06/2016	IS01 On 16-March-17			Interest Rate Swap	100.11	100.1087	100.1105	100.1087	0.00
07/06/2016	IS01 On 15-June-17			Interest Rate Swap	99.83	99.8332	99.8308	99.8332	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
07/06/2016	IS01 On 21-September-17			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
07/06/2016	IS02 On 18-December-17			Interest Rate Swap	100.42	100.4299	100.4213	100.4299	0.00
07/06/2016	IS02 On 16-March-18			Interest Rate Swap	99.86	99.8686	99.8551	99.8686	0.00
07/06/2016	IS02 On 15-June-18			Interest Rate Swap	99.69	99.7117	99.6897	99.7117	0.00
07/06/2016	IS02 On 21-September-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
07/06/2016	IS05 On 17-December-20			Interest Rate Swap	100.25	100.2451	100.2487	100.2451	0.00
07/06/2016	IS05 On 16-March-21			Interest Rate Swap	99.73	99.7304	99.7338	99.7304	0.00
07/06/2016	IS05 On 15-June-21			Interest Rate Swap	99.19	99.1840	99.1917	99.1840	0.00
07/06/2016	IS05 On 21-September-21			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
07/06/2016	IS10 On 17-December-25			Interest Rate Swap	102.06	101.8857	102.0642	101.8857	0.00
07/06/2016	IS10 On 16-March-26			Interest Rate Swap	99.29	99.1052	99.2855	99.1052	0.00
07/06/2016	IS10 On 15-June-26			Interest Rate Swap	98.16	97.9783	98.1600	97.9783	0.00
07/06/2016	IS10 On 21-September-26			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
07/06/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/06/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/06/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/06/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/06/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
07/06/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
07/06/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
07/06/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
07/06/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
07/06/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.71	92.2900	7.7100	92.2900	0.00
07/06/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.84	92.1600	7.8400	92.1600	0.00
07/06/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.07	91.9300	8.0700	91.9300	0.00
07/06/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.23	91.7700	8.2300	91.7700	0.00
07/06/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.32	91.6800	8.3200	91.6800	0.00
07/06/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.39	91.6100	8.3900	91.6100	0.00
07/06/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.46	91.5400	8.4600	91.5400	0.00
07/06/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
07/06/2016	R023 On 04-August-16			Bond Future	8.93	97.8849	8.9292	97.8849	11,289.00
07/06/2016	R023 On 04-August-16	8.24	Call	Bond Future	222	0	222	0	0.00
07/06/2016	R023 On 04-August-16	8.26	Call	Bond Future	237	0	237	0	0.00
07/06/2016	R023 On 04-August-16	8.25	Call	Bond Future	229	0	229	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
07/06/2016	R023 On 04-August-16	8.25	Put	Bond Future	3495	3	3495	3	0.00
07/06/2016	R023 On 04-August-16	8.24	Put	Bond Future	3537	3	3537	3	0.00
07/06/2016	R023 On 04-August-16	8.26	Put	Bond Future	3453	3	3453	3	0.00
07/06/2016	R023 On 03-November-16			Bond Future	8.99	95.8141	8.9879	95.8141	0.00
07/06/2016	R023 On 03-November-16	9.73	Call	Bond Future	4062	4	4062	4	0.00
07/06/2016	R023 On 03-November-16	9.75	Call	Bond Future	4128	4	4128	4	0.00
07/06/2016	R023 On 03-November-16	9.74	Call	Bond Future	4095	4	4095	4	0.00
07/06/2016	R023 On 03-November-16	9.74	Put	Bond Future	739	1	739	1	0.00
07/06/2016	R023 On 03-November-16	9.75	Put	Bond Future	728	1	728	1	0.00
07/06/2016	R023 On 03-November-16	9.73	Put	Bond Future	749	1	749	1	0.00
07/06/2016	R023 On 02-February-17			Bond Future	9.04	97.7372	9.0372	97.7372	0.00
07/06/2016	R023 On 02-February-17	8.86	Call	Bond Future	2062	2	2062	2	0.00
07/06/2016	R023 On 02-February-17	8.85	Call	Bond Future	2042	2	2042	2	0.00
07/06/2016	R023 On 02-February-17	8.84	Call	Bond Future	2022	2	2022	2	0.00
07/06/2016	R023 On 02-February-17	8.85	Put	Bond Future	2873	3	2873	3	0.00
07/06/2016	R023 On 02-February-17	8.84	Put	Bond Future	2898	3	2898	3	0.00
07/06/2016	R023 On 02-February-17	8.86	Put	Bond Future	2849	3	2849	3	0.00
07/06/2016	R035 On 04-August-16			Bond Future	9.69	97.3989	9.6870	97.3989	5,505.00
07/06/2016	R035 On 04-August-16	10.35	Call	Bond Future	5127	6	5127	6	0.00
07/06/2016	R035 On 04-August-16	10.36	Call	Bond Future	5201	6	5201	6	0.00
07/06/2016	R035 On 04-August-16	10.37	Call	Bond Future	5275	6	5275	6	0.00
07/06/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R035 On 03-November-16			Bond Future	9.74	94.7482	9.7415	94.7482	0.00
07/06/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
07/06/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
07/06/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
07/06/2016	R035 On 03-November-16	9.59	Put	Bond Future	1222	1	1222	1	0.00
07/06/2016	R035 On 03-November-16	9.57	Put	Bond Future	1386	1	1386	1	0.00
07/06/2016	R035 On 03-November-16	9.58	Put	Bond Future	1304	1	1304	1	0.00
07/06/2016	R186 On 04-August-16			Bond Future	9.13	110.8059	9.1275	110.8059	102,109.00
07/06/2016	R186 On 04-August-16	8.90	Call	Bond Future	1182	1	1182	1	500.00
07/06/2016	R186 On 04-August-16	8.85	Call	Bond Future	1056	1	1056	1	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2016	R186 On 04-August-16	9.60	Call	Bond Future	3935	4	3935	4	0.00
07/06/2016	R186 On 04-August-16	8.51	Call	Bond Future	436	1	436	1	0.00
07/06/2016	R186 On 04-August-16	8.49	Call	Bond Future	411	0	411	0	0.00
07/06/2016	R186 On 04-August-16	10.00	Call	Bond Future	6142	6	6142	6	0.00
07/06/2016	R186 On 04-August-16	8.50	Call	Bond Future	423	0	423	0	0.00
07/06/2016	R186 On 04-August-16	9.25	Call	Bond Future	2336	3	2336	3	0.00
07/06/2016	R186 On 04-August-16	9.35	Call	Bond Future	2751	3	2751	3	500.00
07/06/2016	R186 On 04-August-16	9.40	Call	Bond Future	2971	3	2971	3	0.00
07/06/2016	R186 On 04-August-16	9.30	Call	Bond Future	2539	3	2539	3	500.00
07/06/2016	R186 On 04-August-16	8.90	Put	Bond Future	2795	3	2795	3	0.00
07/06/2016	R186 On 04-August-16	9.60	Put	Bond Future	687	1	687	1	5,635.00
07/06/2016	R186 On 04-August-16	8.49	Put	Bond Future	5013	5	5013	5	0.00
07/06/2016	R186 On 04-August-16	8.85	Put	Bond Future	3027	3	3027	3	0.00
07/06/2016	R186 On 04-August-16	10.00	Put	Bond Future	247	0	247	0	6,500.00
07/06/2016	R186 On 04-August-16	8.51	Put	Bond Future	4889	5	4889	5	0.00
07/06/2016	R186 On 04-August-16	8.50	Put	Bond Future	4950	5	4950	5	0.00
07/06/2016	R186 On 04-August-16	9.25	Put	Bond Future	1481	1	1481	1	1,000.00
07/06/2016	R186 On 04-August-16	9.35	Put	Bond Future	1205	1	1205	1	0.00
07/06/2016	R186 On 04-August-16	9.40	Put	Bond Future	1082	1	1082	1	5,000.00
07/06/2016	R186 On 04-August-16	9.30	Put	Bond Future	1338	1	1338	1	0.00
07/06/2016	R186 On 03-November-16			Bond Future	9.18	112.9120	9.1786	112.9120	10.00
07/06/2016	R186 On 03-November-16	9.66	Call	Bond Future	4891	5	4891	5	0.00
07/06/2016	R186 On 03-November-16	8.96	Call	Bond Future	2286	2	2286	2	0.00
07/06/2016	R186 On 03-November-16	9.40	Call	Bond Future	3798	4	3798	4	1,425.00
07/06/2016	R186 On 03-November-16	9.20	Call	Bond Future	3057	3	3057	3	1,425.00
07/06/2016	R186 On 03-November-16	8.95	Call	Bond Future	2257	2	2257	2	0.00
07/06/2016	R186 On 03-November-16	8.97	Call	Bond Future	2315	2	2315	2	0.00
07/06/2016	R186 On 03-November-16	9.71	Call	Bond Future	5117	5	5117	5	0.00
07/06/2016	R186 On 03-November-16	9.66	Put	Bond Future	1648	2	1648	2	5,000.00
07/06/2016	R186 On 03-November-16	9.71	Put	Bond Future	1544	1	1544	1	5,000.00
07/06/2016	R186 On 03-November-16	8.96	Put	Bond Future	3803	4	3803	4	0.00
07/06/2016	R186 On 03-November-16	8.97	Put	Bond Future	3763	4	3763	4	0.00
07/06/2016	R186 On 03-November-16	9.20	Put	Bond Future	2910	3	2910	3	0.00
07/06/2016	R186 On 03-November-16	8.95	Put	Bond Future	3844	4	3844	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
07/06/2016	R186 On 03-November-16	9.40	Put	Bond Future	2290	2	2290	2	0.00
07/06/2016	R197 On 04-August-16			Bond Future	298.33	297.9278	298.3326	297.9278	1,878.00
07/06/2016	R197 On 04-August-16	293.98	Call	Bond Future	4353	4	4353	4	0.00
07/06/2016	R197 On 04-August-16	293.96	Call	Bond Future	4373	4	4373	4	0.00
07/06/2016	R197 On 04-August-16	293.97	Call	Bond Future	4363	4	4363	4	0.00
07/06/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R197 On 03-November-16			Bond Future	304.03	303.6144	304.0265	303.6144	0.00
07/06/2016	R197 On 03-November-16	303.56	Call	Bond Future	467	0	467	0	0.00
07/06/2016	R197 On 03-November-16	303.58	Call	Bond Future	447	0	447	0	0.00
07/06/2016	R197 On 03-November-16	303.57	Call	Bond Future	457	0	457	0	0.00
07/06/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R202 On 04-August-16			Bond Future	248.99	247.6126	248.9915	247.6126	37,809.00
07/06/2016	R202 On 04-August-16	243.26	Call	Bond Future	7077	6	7077	6	0.00
07/06/2016	R202 On 04-August-16	243.25	Call	Bond Future	7084	6	7084	6	0.00
07/06/2016	R202 On 04-August-16	243.24	Call	Bond Future	7092	6	7092	6	0.00
07/06/2016	R202 On 04-August-16	243.25	Put	Bond Future	1343	2	1343	2	0.00
07/06/2016	R202 On 04-August-16	243.26	Put	Bond Future	1345	2	1345	2	0.00
07/06/2016	R202 On 04-August-16	243.24	Put	Bond Future	1340	2	1340	2	0.00
07/06/2016	R202 On 03-November-16			Bond Future	253.74	252.3389	253.7437	252.3389	0.00
07/06/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
07/06/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
07/06/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
07/06/2016	R202 On 03-November-16	253.86	Put	Bond Future	116	2	116	2	0.00
07/06/2016	R202 On 03-November-16	253.87	Put	Bond Future	126	2	126	2	0.00
07/06/2016	R202 On 03-November-16	253.85	Put	Bond Future	106	2	106	2	0.00
07/06/2016	R203 On 04-August-16			Bond Future	7.81	103.8126	7.8117	103.8126	58,097.00
07/06/2016	R203 On 04-August-16	7.24	Call	Bond Future	34	0	34	0	0.00
07/06/2016	R203 On 04-August-16	7.26	Call	Bond Future	37	0	37	0	0.00
07/06/2016	R203 On 04-August-16	7.25	Call	Bond Future	35	0	35	0	0.00
07/06/2016	R203 On 04-August-16	7.24	Put	Bond Future	630	1	630	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
07/06/2016	R203 On 04-August-16	7.26	Put	Bond Future	612	1	612	1	0.00
07/06/2016	R203 On 04-August-16	7.25	Put	Bond Future	621	1	621	1	0.00
07/06/2016	R203 On 03-November-16			Bond Future	7.82	101.6139	7.8240	101.6139	0.00
07/06/2016	R203 On 03-November-16	8.84	Call	Bond Future	873	1	873	1	0.00
07/06/2016	R203 On 03-November-16	8.86	Call	Bond Future	887	1	887	1	0.00
07/06/2016	R203 On 03-November-16	8.85	Call	Bond Future	880	1	880	1	0.00
07/06/2016	R203 On 03-November-16	8.85	Put	Bond Future	52	0	52	0	0.00
07/06/2016	R203 On 03-November-16	8.86	Put	Bond Future	51	0	51	0	0.00
07/06/2016	R203 On 03-November-16	8.84	Put	Bond Future	53	0	53	0	0.00
07/06/2016	R203 On 02-February-17			Bond Future	7.72	103.6535	7.7210	103.6535	0.00
07/06/2016	R203 On 02-February-17	7.70	Call	Bond Future	261	0	261	0	0.00
07/06/2016	R203 On 02-February-17	7.72	Call	Bond Future	267	0	267	0	0.00
07/06/2016	R203 On 02-February-17	7.71	Call	Bond Future	264	0	264	0	0.00
07/06/2016	R203 On 02-February-17	7.71	Put	Bond Future	271	0	271	0	0.00
07/06/2016	R203 On 02-February-17	7.70	Put	Bond Future	274	0	274	0	0.00
07/06/2016	R203 On 02-February-17	7.72	Put	Bond Future	268	0	268	0	0.00
07/06/2016	R204 On 04-August-16			Bond Future	8.25	100.6604	8.2454	100.6604	35,129.00
07/06/2016	R204 On 04-August-16	7.76	Call	Bond Future	141	0	141	0	0.00
07/06/2016	R204 On 04-August-16	7.75	Call	Bond Future	137	0	137	0	0.00
07/06/2016	R204 On 04-August-16	7.74	Call	Bond Future	132	0	132	0	0.00
07/06/2016	R204 On 04-August-16	7.75	Put	Bond Future	1186	1	1186	1	0.00
07/06/2016	R204 On 04-August-16	7.74	Put	Bond Future	1202	1	1202	1	0.00
07/06/2016	R204 On 04-August-16	7.76	Put	Bond Future	1169	1	1169	1	0.00
07/06/2016	R204 On 03-November-16			Bond Future	8.30	102.5737	8.3016	102.5737	0.00
07/06/2016	R204 On 03-November-16	9.22	Call	Bond Future	1915	2	1915	2	0.00
07/06/2016	R204 On 03-November-16	9.21	Call	Bond Future	1900	2	1900	2	0.00
07/06/2016	R204 On 03-November-16	9.23	Call	Bond Future	1931	2	1931	2	0.00
07/06/2016	R204 On 03-November-16	9.22	Put	Bond Future	189	0	189	0	0.00
07/06/2016	R204 On 03-November-16	9.23	Put	Bond Future	186	0	186	0	0.00
07/06/2016	R204 On 03-November-16	9.21	Put	Bond Future	193	0	193	0	0.00
07/06/2016	R204 On 02-February-17			Bond Future	8.33	100.5902	8.3267	100.5902	0.00
07/06/2016	R204 On 02-February-17	8.28	Call	Bond Future	788	1	788	1	0.00
07/06/2016	R204 On 02-February-17	8.29	Call	Bond Future	797	1	797	1	0.00
07/06/2016	R204 On 02-February-17	8.30	Call	Bond Future	805	1	805	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
07/06/2016	R204 On 02-February-17	8.28	Put	Bond Future	867	1	867	1	0.00
07/06/2016	R204 On 02-February-17	8.29	Put	Bond Future	859	1	859	1	0.00
07/06/2016	R204 On 02-February-17	8.30	Put	Bond Future	851	1	851	1	0.00
07/06/2016	R207 On 04-August-16			Bond Future	8.53	96.9031	8.5339	96.9031	76,765.00
07/06/2016	R207 On 04-August-16	8.00	Call	Bond Future	185	0	185	0	0.00
07/06/2016	R207 On 04-August-16	7.99	Call	Bond Future	179	0	179	0	0.00
07/06/2016	R207 On 04-August-16	8.01	Call	Bond Future	190	0	190	0	0.00
07/06/2016	R207 On 04-August-16	7.99	Put	Bond Future	1746	2	1746	2	0.00
07/06/2016	R207 On 04-August-16	8.00	Put	Bond Future	1723	2	1723	2	0.00
07/06/2016	R207 On 04-August-16	8.01	Put	Bond Future	1700	2	1700	2	0.00
07/06/2016	R207 On 02-February-17			Bond Future	8.63	97.0834	8.6343	97.0834	0.00
07/06/2016	R207 On 02-February-17	8.91	Call	Bond Future	1684	2	1684	2	62.00
07/06/2016	R207 On 02-February-17	9.22	Call	Bond Future	2173	2	2173	2	0.00
07/06/2016	R207 On 02-February-17	9.24	Call	Bond Future	2207	2	2207	2	0.00
07/06/2016	R207 On 02-February-17	9.23	Call	Bond Future	2190	2	2190	2	0.00
07/06/2016	R207 On 02-February-17	8.91	Put	Bond Future	1000	1	1000	1	0.00
07/06/2016	R207 On 02-February-17	9.22	Put	Bond Future	728	1	728	1	0.00
07/06/2016	R207 On 02-February-17	9.23	Put	Bond Future	720	1	720	1	0.00
07/06/2016	R207 On 02-February-17	9.24	Put	Bond Future	712	1	712	1	0.00
07/06/2016	R208 On 04-August-16			Bond Future	8.68	95.3294	8.6837	95.3294	48,608.00
07/06/2016	R208 On 04-August-16	7.99	Call	Bond Future	149	0	149	0	0.00
07/06/2016	R208 On 04-August-16	8.00	Call	Bond Future	153	0	153	0	0.00
07/06/2016	R208 On 04-August-16	8.01	Call	Bond Future	159	0	159	0	0.00
07/06/2016	R208 On 04-August-16	7.99	Put	Bond Future	2677	3	2677	3	0.00
07/06/2016	R208 On 04-August-16	8.00	Put	Bond Future	2645	3	2645	3	0.00
07/06/2016	R208 On 04-August-16	8.01	Put	Bond Future	2613	2	2613	2	0.00
07/06/2016	R208 On 03-November-16			Bond Future	8.74	93.7386	8.7429	93.7386	0.00
07/06/2016	R208 On 03-November-16	9.57	Call	Bond Future	3243	3	3243	3	0.00
07/06/2016	R208 On 03-November-16	9.59	Call	Bond Future	3295	3	3295	3	0.00
07/06/2016	R208 On 03-November-16	9.58	Call	Bond Future	3269	3	3269	3	0.00
07/06/2016	R208 On 03-November-16	9.57	Put	Bond Future	460	0	460	0	0.00
07/06/2016	R208 On 03-November-16	9.58	Put	Bond Future	453	0	453	0	0.00
07/06/2016	R208 On 03-November-16	9.59	Put	Bond Future	446	0	446	0	0.00
07/06/2016	R208 On 02-February-17			Bond Future	8.79	95.6202	8.7874	95.6202	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
07/06/2016	R208 On 02-February-17	8.64	Call	Bond Future	1499	2	1499	2	0.00
07/06/2016	R208 On 02-February-17	8.63	Call	Bond Future	1484	2	1484	2	0.00
07/06/2016	R208 On 02-February-17	8.65	Call	Bond Future	1514	2	1514	2	0.00
07/06/2016	R208 On 02-February-17	8.65	Put	Bond Future	1964	2	1964	2	0.00
07/06/2016	R208 On 02-February-17	8.64	Put	Bond Future	1982	2	1982	2	0.00
07/06/2016	R208 On 02-February-17	8.63	Put	Bond Future	1999	2	1999	2	0.00
07/06/2016	R209 On 04-August-16			Bond Future	9.63	72.9857	9.6344	72.9857	54,880.00
07/06/2016	R209 On 04-August-16	9.24	Call	Bond Future	825	1	825	1	0.00
07/06/2016	R209 On 04-August-16	10.60	Call	Bond Future	6263	7	6263	7	5,624.00
07/06/2016	R209 On 04-August-16	9.26	Call	Bond Future	865	1	865	1	0.00
07/06/2016	R209 On 04-August-16	9.25	Call	Bond Future	845	1	845	1	0.00
07/06/2016	R209 On 04-August-16	9.70	Call	Bond Future	2094	2	2094	2	0.00
07/06/2016	R209 On 04-August-16	10.29	Call	Bond Future	4666	5	4666	5	0.00
07/06/2016	R209 On 04-August-16	9.60	Call	Bond Future	1756	2	1756	2	5,624.00
07/06/2016	R209 On 04-August-16	9.40	Call	Bond Future	1184	1	1184	1	250.00
07/06/2016	R209 On 04-August-16	9.24	Put	Bond Future	3550	3	3550	3	0.00
07/06/2016	R209 On 04-August-16	10.60	Put	Bond Future	216	0	216	0	0.00
07/06/2016	R209 On 04-August-16	9.26	Put	Bond Future	3448	3	3448	3	0.00
07/06/2016	R209 On 04-August-16	9.25	Put	Bond Future	3499	3	3499	3	0.00
07/06/2016	R209 On 04-August-16	10.29	Put	Bond Future	469	0	469	0	250.00
07/06/2016	R209 On 04-August-16	9.70	Put	Bond Future	1655	2	1655	2	250.00
07/06/2016	R209 On 04-August-16	9.40	Put	Bond Future	2784	3	2784	3	0.00
07/06/2016	R209 On 04-August-16	9.60	Put	Bond Future	1987	2	1987	2	0.00
07/06/2016	R209 On 03-November-16			Bond Future	9.68	71.2223	9.6820	71.2223	0.00
07/06/2016	R209 On 03-November-16	10.24	Call	Bond Future	5107	5	5107	5	0.00
07/06/2016	R209 On 03-November-16	10.26	Call	Bond Future	5192	5	5192	5	0.00
07/06/2016	R209 On 03-November-16	10.25	Call	Bond Future	5149	5	5149	5	0.00
07/06/2016	R209 On 03-November-16	10.25	Put	Bond Future	1522	1	1522	1	5,000.00
07/06/2016	R209 On 03-November-16	10.26	Put	Bond Future	1503	1	1503	1	0.00
07/06/2016	R209 On 03-November-16	10.24	Put	Bond Future	1541	1	1541	1	0.00
07/06/2016	R209 On 02-February-17			Bond Future	9.72	72.6521	9.7232	72.6521	0.00
07/06/2016	R209 On 02-February-17	9.53	Call	Bond Future	3237	3	3237	3	0.00
07/06/2016	R209 On 02-February-17	9.55	Call	Bond Future	3297	3	3297	3	0.00
07/06/2016	R209 On 02-February-17	9.54	Call	Bond Future	3267	3	3267	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
07/06/2016	R209 On 02-February-17	9.53	Put	Bond Future	4530	4	4530	4	0.00
07/06/2016	R209 On 02-February-17	9.54	Put	Bond Future	4492	4	4492	4	0.00
07/06/2016	R209 On 02-February-17	9.55	Put	Bond Future	4454	4	4454	4	0.00
07/06/2016	R210 On 04-August-16			Bond Future	188.02	188.0042	188.0209	188.0042	2,571.00
07/06/2016	R210 On 04-August-16	181.51	Call	Bond Future	6511	6	6511	6	0.00
07/06/2016	R210 On 04-August-16	181.50	Call	Bond Future	6521	7	6521	7	0.00
07/06/2016	R210 On 04-August-16	181.52	Call	Bond Future	6501	6	6501	6	0.00
07/06/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R210 On 03-November-16			Bond Future	189.33	189.3102	189.3270	189.3102	0.00
07/06/2016	R210 On 03-November-16	188.90	Call	Bond Future	427	0	427	0	0.00
07/06/2016	R210 On 03-November-16	188.92	Call	Bond Future	407	0	407	0	0.00
07/06/2016	R210 On 03-November-16	188.91	Call	Bond Future	417	0	417	0	0.00
07/06/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R211 On 04-August-16			Bond Future	139.91	139.9040	139.9129	139.9040	64.00
07/06/2016	R211 On 04-August-16	137.09	Call	Bond Future	2823	3	2823	3	0.00
07/06/2016	R211 On 04-August-16	137.07	Call	Bond Future	2843	3	2843	3	0.00
07/06/2016	R211 On 04-August-16	137.08	Call	Bond Future	2833	3	2833	3	0.00
07/06/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R211 On 03-November-16			Bond Future	142.58	142.5745	142.5834	142.5745	0.00
07/06/2016	R211 On 03-November-16	141.76	Call	Bond Future	823	1	823	1	0.00
07/06/2016	R211 On 03-November-16	141.75	Call	Bond Future	833	1	833	1	0.00
07/06/2016	R211 On 03-November-16	141.74	Call	Bond Future	843	1	843	1	0.00
07/06/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R212 On 04-August-16			Bond Future	145.85	145.8405	145.8534	145.8405	4,218.00
07/06/2016	R212 On 04-August-16	142.44	Call	Bond Future	3413	3	3413	3	0.00
07/06/2016	R212 On 04-August-16	142.43	Call	Bond Future	3423	3	3423	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
07/06/2016	R212 On 04-August-16	142.42	Call	Bond Future	3433	3	3433	3	0.00
07/06/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R212 On 03-November-16			Bond Future	148.64	148.6243	148.6373	148.6243	0.00
07/06/2016	R212 On 03-November-16	148.11	Call	Bond Future	527	1	527	1	0.00
07/06/2016	R212 On 03-November-16	148.12	Call	Bond Future	517	1	517	1	0.00
07/06/2016	R212 On 03-November-16	148.10	Call	Bond Future	537	1	537	1	0.00
07/06/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
07/06/2016	R213 On 04-August-16			Bond Future	9.54	83.6936	9.5356	83.6936	44,353.00
07/06/2016	R213 On 04-August-16	9.01	Call	Bond Future	584	1	584	1	0.00
07/06/2016	R213 On 04-August-16	8.99	Call	Bond Future	554	1	554	1	0.00
07/06/2016	R213 On 04-August-16	9.00	Call	Bond Future	569	1	569	1	0.00
07/06/2016	R213 On 04-August-16	8.99	Put	Bond Future	4312	4	4312	4	0.00
07/06/2016	R213 On 04-August-16	9.00	Put	Bond Future	4255	4	4255	4	0.00
07/06/2016	R213 On 04-August-16	9.01	Put	Bond Future	4199	4	4199	4	0.00
07/06/2016	R213 On 03-November-16			Bond Future	9.59	81.7335	9.5881	81.7335	0.00
07/06/2016	R213 On 03-November-16	10.20	Call	Bond Future	5301	6	5301	6	0.00
07/06/2016	R213 On 03-November-16	10.19	Call	Bond Future	5258	6	5258	6	0.00
07/06/2016	R213 On 03-November-16	10.18	Call	Bond Future	5215	5	5215	5	0.00
07/06/2016	R213 On 03-November-16	10.19	Put	Bond Future	1428	1	1428	1	0.00
07/06/2016	R213 On 03-November-16	10.18	Put	Bond Future	1446	1	1446	1	0.00
07/06/2016	R213 On 03-November-16	10.20	Put	Bond Future	1410	1	1410	1	0.00
07/06/2016	R213 On 02-February-17			Bond Future	9.63	83.3741	9.6350	83.3741	0.00
07/06/2016	R213 On 02-February-17	9.40	Call	Bond Future	3059	3	3059	3	0.00
07/06/2016	R213 On 02-February-17	9.42	Call	Bond Future	3117	3	3117	3	0.00
07/06/2016	R213 On 02-February-17	9.41	Call	Bond Future	3088	3	3088	3	0.00
07/06/2016	R213 On 02-February-17	9.40	Put	Bond Future	4609	4	4609	4	0.00
07/06/2016	R213 On 02-February-17	9.42	Put	Bond Future	4534	4	4534	4	0.00
07/06/2016	R213 On 02-February-17	9.41	Put	Bond Future	4571	4	4571	4	0.00
07/06/2016	R214 On 04-August-16			Bond Future	9.75	73.0846	9.7535	73.0846	30,086.00
07/06/2016	R214 On 04-August-16	9.30	Call	Bond Future	751	1	751	1	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2016	R214 On 04-August-16	11.30	Call	Bond Future	9528	10	9528	10	5,610.00
07/06/2016	R214 On 04-August-16	9.24	Call	Bond Future	645	1	645	1	0.00
07/06/2016	R214 On 04-August-16	9.26	Call	Bond Future	679	1	679	1	0.00
07/06/2016	R214 On 04-August-16	9.25	Call	Bond Future	662	1	662	1	0.00
07/06/2016	R214 On 04-August-16	10.30	Call	Bond Future	4268	5	4268	5	5,610.00
07/06/2016	R214 On 04-August-16	8.55	Call	Bond Future	69	0	69	0	1,300.00
07/06/2016	R214 On 04-August-16	9.30	Put	Bond Future	4013	4	4013	4	0.00
07/06/2016	R214 On 04-August-16	9.26	Put	Bond Future	4241	4	4241	4	0.00
07/06/2016	R214 On 04-August-16	9.24	Put	Bond Future	4358	4	4358	4	0.00
07/06/2016	R214 On 04-August-16	11.30	Put	Bond Future	45	0	45	0	0.00
07/06/2016	R214 On 04-August-16	10.30	Put	Bond Future	646	1	646	1	0.00
07/06/2016	R214 On 04-August-16	9.25	Put	Bond Future	4299	4	4299	4	0.00
07/06/2016	R214 On 04-August-16	8.55	Put	Bond Future	9301	9	9301	9	0.00
07/06/2016	R214 On 03-November-16			Bond Future	9.80	71.1765	9.8027	71.1765	0.00
07/06/2016	R214 On 03-November-16	10.33	Call	Bond Future	5165	5	5165	5	0.00
07/06/2016	R214 On 03-November-16	10.35	Call	Bond Future	5250	6	5250	6	0.00
07/06/2016	R214 On 03-November-16	10.34	Call	Bond Future	5207	5	5207	5	0.00
07/06/2016	R214 On 03-November-16	10.33	Put	Bond Future	1694	2	1694	2	0.00
07/06/2016	R214 On 03-November-16	10.34	Put	Bond Future	1673	2	1673	2	0.00
07/06/2016	R214 On 03-November-16	10.35	Put	Bond Future	1653	2	1653	2	0.00
07/06/2016	R214 On 02-February-17			Bond Future	9.85	72.6052	9.8471	72.6052	0.00
07/06/2016	R214 On 02-February-17	9.67	Call	Bond Future	3408	4	3408	4	0.00
07/06/2016	R214 On 02-February-17	9.66	Call	Bond Future	3377	4	3377	4	0.00
07/06/2016	R214 On 02-February-17	9.68	Call	Bond Future	3439	4	3439	4	0.00
07/06/2016	R214 On 02-February-17	9.67	Put	Bond Future	4631	4	4631	4	0.00
07/06/2016	R214 On 02-February-17	9.66	Put	Bond Future	4670	4	4670	4	0.00
07/06/2016	R214 On 02-February-17	9.68	Put	Bond Future	4592	4	4592	4	0.00
07/06/2016	R248 On 04-August-16			Bond Future	9.83	93.9009	9.8251	93.9009	59,571.00
07/06/2016	R248 On 04-August-16	9.25	Call	Bond Future	754	1	754	1	0.00
07/06/2016	R248 On 04-August-16	9.26	Call	Bond Future	774	1	774	1	0.00
07/06/2016	R248 On 04-August-16	9.24	Call	Bond Future	734	1	734	1	0.00
07/06/2016	R248 On 04-August-16	9.26	Put	Bond Future	5996	6	5996	6	0.00
07/06/2016	R248 On 04-August-16	9.25	Put	Bond Future	6073	6	6073	6	0.00
07/06/2016	R248 On 04-August-16	9.24	Put	Bond Future	6151	6	6151	6	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
07/06/2016	R248 On 03-November-16			Bond Future	9.88	91.2470	9.8767	91.2470	0.00
07/06/2016	R248 On 03-November-16	10.39	Call	Bond Future	6534	7	6534	7	0.00
07/06/2016	R248 On 03-November-16	10.38	Call	Bond Future	6481	7	6481	7	0.00
07/06/2016	R248 On 03-November-16	10.37	Call	Bond Future	6428	7	6428	7	0.00
07/06/2016	R248 On 03-November-16	10.38	Put	Bond Future	2287	2	2287	2	0.00
07/06/2016	R248 On 03-November-16	10.39	Put	Bond Future	2260	2	2260	2	0.00
07/06/2016	R248 On 03-November-16	10.37	Put	Bond Future	2314	2	2314	2	0.00
07/06/2016	R248 On 02-February-17			Bond Future	9.92	93.0787	9.9235	93.0787	0.00
07/06/2016	R248 On 02-February-17	9.76	Call	Bond Future	4507	5	4507	5	0.00
07/06/2016	R248 On 02-February-17	9.77	Call	Bond Future	4546	5	4546	5	0.00
07/06/2016	R248 On 02-February-17	9.78	Call	Bond Future	4586	5	4586	5	0.00
07/06/2016	R248 On 02-February-17	9.77	Put	Bond Future	5887	6	5887	6	0.00
07/06/2016	R248 On 02-February-17	9.76	Put	Bond Future	5936	6	5936	6	0.00
07/06/2016	R248 On 02-February-17	9.78	Put	Bond Future	5838	6	5838	6	0.00