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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
09/06/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	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
09/06/2016	2025 On 04-August-16			Bond Future	127.37	127.3536	127.3654	127.3536	3,004.00
09/06/2016	2025 On 04-August-16	123.86	Call	Bond Future	3505	3	3505	3	0.00
09/06/2016	2025 On 04-August-16	123.87	Call	Bond Future	3495	3	3495	3	0.00
09/06/2016	2025 On 04-August-16	123.85	Call	Bond Future	3515	4	3515	4	0.00
09/06/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
09/06/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
09/06/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
09/06/2016	2025 On 03-November-16			Bond Future	129.79	129.7833	129.7947	129.7833	0.00
09/06/2016	2025 On 03-November-16	129.23	Call	Bond Future	565	1	565	1	0.00
09/06/2016	2025 On 03-November-16	129.22	Call	Bond Future	575	1	575	1	0.00
09/06/2016	2025 On 03-November-16	129.21	Call	Bond Future	585	1	585	1	0.00
09/06/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
09/06/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
09/06/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
09/06/2016	2030 On 04-August-16			Bond Future	9.47	89.2403	9.4669	89.2403	25,310.00
09/06/2016	2030 On 04-August-16	10.17	Call	Bond Future	4692	5	4692	5	0.00
09/06/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
09/06/2016	2030 On 03-November-16			Bond Future	9.52	90.9360	9.5174	90.9360	0.00
09/06/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
09/06/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
09/06/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
09/06/2016	2030 On 03-November-16	9.33	Put	Bond Future	1295	1	1295	1	0.00
09/06/2016	2030 On 03-November-16	9.34	Put	Bond Future	1225	1	1225	1	0.00
09/06/2016	2030 On 03-November-16	9.35	Put	Bond Future	1156	1	1156	1	0.00
09/06/2016	2032 On 04-August-16			Bond Future	9.58	92.3869	9.5810	92.3869	11,433.00
09/06/2016	2032 On 04-August-16	8.99	Call	Bond Future	523	1	523	1	0.00
09/06/2016	2032 On 04-August-16	9.01	Call	Bond Future	553	1	553	1	0.00
09/06/2016	2032 On 04-August-16	9.00	Call	Bond Future	538	1	538	1	0.00
09/06/2016	2032 On 04-August-16	9.00	Put	Bond Future	4986	5	4986	5	0.00
09/06/2016	2032 On 04-August-16	9.01	Put	Bond Future	4922	5	4922	5	0.00
09/06/2016	2032 On 04-August-16	8.99	Put	Bond Future	5051	5	5051	5	0.00
09/06/2016	2032 On 03-November-16			Bond Future	9.63	89.9833	9.6347	89.9833	0.00
09/06/2016	2032 On 03-November-16	10.28	Call	Bond Future	6012	6	6012	6	0.00
09/06/2016	2032 On 03-November-16	10.30	Call	Bond Future	6109	6	6109	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
09/06/2016	2032 On 03-November-16	10.29	Call	Bond Future	6060	6	6060	6	0.00
09/06/2016	2032 On 03-November-16	10.28	Put	Bond Future	1480	1	1480	1	0.00
09/06/2016	2032 On 03-November-16	10.29	Put	Bond Future	1461	1	1461	1	0.00
09/06/2016	2032 On 03-November-16	10.30	Put	Bond Future	1442	1	1442	1	0.00
09/06/2016	2032 On 02-February-17			Bond Future	9.68	91.7871	9.6813	91.7871	0.00
09/06/2016	2032 On 02-February-17	9.51	Call	Bond Future	3561	4	3561	4	0.00
09/06/2016	2032 On 02-February-17	9.53	Call	Bond Future	3627	4	3627	4	0.00
09/06/2016	2032 On 02-February-17	9.52	Call	Bond Future	3594	4	3594	4	0.00
09/06/2016	2032 On 02-February-17	9.52	Put	Bond Future	4769	5	4769	5	0.00
09/06/2016	2032 On 02-February-17	9.51	Put	Bond Future	4810	5	4810	5	0.00
09/06/2016	2032 On 02-February-17	9.53	Put	Bond Future	4729	5	4729	5	0.00
09/06/2016	2033 On 04-August-16			Bond Future	108.14	108.2076	108.1407	108.2076	4,170.00
09/06/2016	2033 On 04-August-16	104.99	Call	Bond Future	3151	3	3151	3	0.00
09/06/2016	2033 On 04-August-16	105.00	Call	Bond Future	3141	3	3141	3	0.00
09/06/2016	2033 On 04-August-16	105.01	Call	Bond Future	3131	3	3131	3	0.00
09/06/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
09/06/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
09/06/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
09/06/2016	2033 On 03-November-16			Bond Future	109.18	109.2527	109.1840	109.2527	0.00
09/06/2016	2033 On 03-November-16	109.18	Call	Bond Future	4	0	4	0	0.00
09/06/2016	2033 On 03-November-16	109.17	Call	Bond Future	14	0	14	0	0.00
09/06/2016	2033 On 03-November-16	109.16	Call	Bond Future	24	0	24	0	0.00
09/06/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
09/06/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
09/06/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
09/06/2016	2037 On 04-August-16			Bond Future	9.74	89.4568	9.7417	89.4568	40,983.00
09/06/2016	2037 On 04-August-16	9.24	Call	Bond Future	772	1	772	1	0.00
09/06/2016	2037 On 04-August-16	9.25	Call	Bond Future	792	1	792	1	0.00
09/06/2016	2037 On 04-August-16	9.26	Call	Bond Future	813	1	813	1	0.00
09/06/2016	2037 On 04-August-16	9.25	Put	Bond Future	4886	5	4886	5	0.00
09/06/2016	2037 On 04-August-16	9.26	Put	Bond Future	4820	5	4820	5	0.00
09/06/2016	2037 On 04-August-16	9.24	Put	Bond Future	4952	5	4952	5	0.00
09/06/2016	2037 On 03-November-16			Bond Future	9.79	91.1567	9.7925	91.1567	0.00
09/06/2016	2037 On 03-November-16	10.35	Call	Bond Future	6171	6	6171	6	0.00

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09/06/2016	2037 On 03-November-16	10.36	Call	Bond Future	6221	6	6221	6	0.00
09/06/2016	2037 On 03-November-16	10.37	Call	Bond Future	6271	6	6271	6	0.00
09/06/2016	2037 On 03-November-16	10.36	Put	Bond Future	1883	2	1883	2	0.00
09/06/2016	2037 On 03-November-16	10.37	Put	Bond Future	1860	2	1860	2	0.00
09/06/2016	2037 On 03-November-16	10.35	Put	Bond Future	1907	2	1907	2	0.00
09/06/2016	2037 On 02-February-17			Bond Future	9.84	88.7270	9.8373	88.7270	0.00
09/06/2016	2037 On 02-February-17	9.66	Call	Bond Future	3966	4	3966	4	0.00
09/06/2016	2037 On 02-February-17	9.68	Call	Bond Future	4037	4	4037	4	0.00
09/06/2016	2037 On 02-February-17	9.67	Call	Bond Future	4001	4	4001	4	0.00
09/06/2016	2037 On 02-February-17	9.66	Put	Bond Future	5380	5	5380	5	0.00
09/06/2016	2037 On 02-February-17	9.67	Put	Bond Future	5334	5	5334	5	0.00
09/06/2016	2037 On 02-February-17	9.68	Put	Bond Future	5290	5	5290	5	0.00
09/06/2016	2038 On 04-August-16			Bond Future	132.92	132.9107	132.9234	132.9107	22,221.00
09/06/2016	2038 On 04-August-16	129.31	Call	Bond Future	3613	4	3613	4	0.00
09/06/2016	2038 On 04-August-16	129.30	Call	Bond Future	3623	4	3623	4	0.00
09/06/2016	2038 On 04-August-16	129.32	Call	Bond Future	3603	4	3603	4	0.00
09/06/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
09/06/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
09/06/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
09/06/2016	2038 On 03-November-16			Bond Future	135.46	135.4463	135.4586	135.4463	0.00
09/06/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
09/06/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
09/06/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
09/06/2016	2038 On 03-November-16	136.32	Put	Bond Future	861	1	861	1	0.00
09/06/2016	2038 On 03-November-16	136.31	Put	Bond Future	851	1	851	1	0.00
09/06/2016	2038 On 03-November-16	136.33	Put	Bond Future	871	1	871	1	0.00
09/06/2016	2040 On 04-August-16			Bond Future	9.80	93.0938	9.8018	93.0938	722.00
09/06/2016	2040 On 04-August-16	9.51	Call	Bond Future	1392	1	1392	1	0.00
09/06/2016	2040 On 04-August-16	9.50	Call	Bond Future	1363	1	1363	1	0.00
09/06/2016	2040 On 04-August-16	9.49	Call	Bond Future	1333	1	1333	1	0.00
09/06/2016	2040 On 04-August-16	9.51	Put	Bond Future	3950	4	3950	4	0.00
09/06/2016	2040 On 04-August-16	9.50	Put	Bond Future	4010	4	4010	4	0.00
09/06/2016	2040 On 04-August-16	9.49	Put	Bond Future	4071	4	4071	4	0.00
09/06/2016	2040 On 03-November-16			Bond Future	9.85	94.8627	9.8529	94.8627	0.00

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09/06/2016	2040 On 03-November-16	9.70	Call	Bond Future	3322	3	3322	3	0.00
09/06/2016	2040 On 03-November-16	9.71	Call	Bond Future	3361	3	3361	3	0.00
09/06/2016	2040 On 03-November-16	9.69	Call	Bond Future	3284	3	3284	3	0.00
09/06/2016	2040 On 03-November-16	9.69	Put	Bond Future	4684	5	4684	5	0.00
09/06/2016	2040 On 03-November-16	9.71	Put	Bond Future	4587	5	4587	5	0.00
09/06/2016	2040 On 03-November-16	9.70	Put	Bond Future	4635	5	4635	5	0.00
09/06/2016	2044 On 04-August-16			Bond Future	9.82	90.3268	9.8157	90.3268	19,151.00
09/06/2016	2044 On 04-August-16	9.51	Call	Bond Future	1364	1	1364	1	0.00
09/06/2016	2044 On 04-August-16	9.50	Call	Bond Future	1334	1	1334	1	0.00
09/06/2016	2044 On 04-August-16	9.49	Call	Bond Future	1305	1	1305	1	0.00
09/06/2016	2044 On 04-August-16	9.50	Put	Bond Future	4133	4	4133	4	0.00
09/06/2016	2044 On 04-August-16	9.51	Put	Bond Future	4072	4	4072	4	0.00
09/06/2016	2044 On 04-August-16	9.49	Put	Bond Future	4195	4	4195	4	0.00
09/06/2016	2044 On 03-November-16			Bond Future	9.87	92.0431	9.8652	92.0431	0.00
09/06/2016	2044 On 03-November-16	10.42	Call	Bond Future	6621	7	6621	7	0.00
09/06/2016	2044 On 03-November-16	10.43	Call	Bond Future	6674	7	6674	7	0.00
09/06/2016	2044 On 03-November-16	10.41	Call	Bond Future	6568	7	6568	7	0.00
09/06/2016	2044 On 03-November-16	10.43	Put	Bond Future	2060	2	2060	2	0.00
09/06/2016	2044 On 03-November-16	10.42	Put	Bond Future	2085	2	2085	2	0.00
09/06/2016	2044 On 03-November-16	10.41	Put	Bond Future	2110	2	2110	2	0.00
09/06/2016	2044 On 02-February-17			Bond Future	9.91	89.5060	9.9091	89.5060	0.00
09/06/2016	2044 On 02-February-17	9.77	Call	Bond Future	4503	5	4503	5	0.00
09/06/2016	2044 On 02-February-17	9.76	Call	Bond Future	4464	5	4464	5	0.00
09/06/2016	2044 On 02-February-17	9.78	Call	Bond Future	4542	5	4542	5	0.00
09/06/2016	2044 On 02-February-17	9.77	Put	Bond Future	5696	6	5696	6	0.00
09/06/2016	2044 On 02-February-17	9.78	Put	Bond Future	5648	6	5648	6	0.00
09/06/2016	2044 On 02-February-17	9.76	Put	Bond Future	5743	6	5743	6	0.00
09/06/2016	2046 On 04-August-16			Bond Future	134.55	134.8231	134.5464	134.8231	16,442.00
09/06/2016	2046 On 04-August-16	129.00	Call	Bond Future	5546	6	5546	6	0.00
09/06/2016	2046 On 04-August-16	129.01	Call	Bond Future	5536	6	5536	6	0.00
09/06/2016	2046 On 04-August-16	129.02	Call	Bond Future	5526	6	5526	6	0.00
09/06/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
09/06/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
09/06/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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09/06/2016	2046 On 03-November-16			Bond Future	135.61	135.8895	135.6069	135.8895	0.00
09/06/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
09/06/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
09/06/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
09/06/2016	2046 On 03-November-16	137.09	Put	Bond Future	1483	1	1483	1	0.00
09/06/2016	2046 On 03-November-16	137.07	Put	Bond Future	1463	1	1463	1	0.00
09/06/2016	2046 On 03-November-16	137.08	Put	Bond Future	1473	1	1473	1	0.00
09/06/2016	2050 On 04-August-16			Bond Future	142.57	142.5590	142.5728	142.5590	21,191.00
09/06/2016	2050 On 04-August-16	139.12	Call	Bond Future	3453	3	3453	3	0.00
09/06/2016	2050 On 04-August-16	139.14	Call	Bond Future	3433	3	3433	3	0.00
09/06/2016	2050 On 04-August-16	139.13	Call	Bond Future	3443	3	3443	3	0.00
09/06/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
09/06/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
09/06/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
09/06/2016	2050 On 03-November-16			Bond Future	145.29	145.2787	145.2923	145.2787	0.00
09/06/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
09/06/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
09/06/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
09/06/2016	2050 On 03-November-16	149.53	Put	Bond Future	4238	4	4238	4	0.00
09/06/2016	2050 On 03-November-16	149.54	Put	Bond Future	4248	4	4248	4	0.00
09/06/2016	2050 On 03-November-16	149.52	Put	Bond Future	4228	4	4228	4	0.00
09/06/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	AL37 On 04-August-16			Index Future	487.15	487.3070	487.1520	487.3070	19.00
09/06/2016	AL37 On 03-November-16			Index Future	496.51	496.6660	496.5050	496.6660	0.00
09/06/2016	AL7T On 04-August-16			Index Future	561.41	561.7370	561.4070	561.7370	11.00
09/06/2016	AL7T On 03-November-16			Index Future	572.19	572.5250	572.1850	572.5250	0.00
09/06/2016	ALBI On 04-August-16			Index Future	510.17	510.6610	510.1670	510.6610	723.00
09/06/2016	ALBI On 03-November-16			Index Future	519.96	520.4680	519.9610	520.4680	0.00
09/06/2016	ALBI On 02-February-17			Index Future	530.38	530.8960	530.3820	530.8960	0.00
09/06/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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09/06/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/06/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	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
09/06/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2016	EL28 On 04-August-16			Bond Future	131.87	131.8576	131.8713	131.8576	0.00
09/06/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5011	5	5011	5	0.00
09/06/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5001	5	5001	5	0.00
09/06/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4991	5	4991	5	0.00
09/06/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
09/06/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
09/06/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
09/06/2016	EL28 On 03-November-16			Bond Future	132.72	132.7088	132.7222	132.7088	0.00
09/06/2016	EL28 On 03-November-16	132.15	Call	Bond Future	572	1	572	1	0.00
09/06/2016	EL28 On 03-November-16	132.17	Call	Bond Future	552	1	552	1	0.00
09/06/2016	EL28 On 03-November-16	132.16	Call	Bond Future	562	1	562	1	0.00
09/06/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
09/06/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
09/06/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
09/06/2016	ES33 On 04-August-16			Bond Future	10.60	78.8285	10.6032	78.8285	8,837.00
09/06/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
09/06/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
09/06/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
09/06/2016	ES33 On 04-August-16	10.24	Put	Bond Future	2358	2	2358	2	0.00
09/06/2016	ES33 On 04-August-16	10.26	Put	Bond Future	2226	2	2226	2	0.00
09/06/2016	ES33 On 04-August-16	10.25	Put	Bond Future	2292	2	2292	2	0.00
09/06/2016	ES33 On 03-November-16			Bond Future	10.69	76.5335	10.6865	76.5335	0.00
09/06/2016	ES33 On 03-November-16	11.31	Call	Bond Future	3753	4	3753	4	0.00
09/06/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3637	4	3637	4	0.00
09/06/2016	ES33 On 03-November-16	11.30	Call	Bond Future	3695	4	3695	4	0.00
09/06/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
09/06/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
09/06/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
09/06/2016	ES33 On 02-February-17			Bond Future	10.77	78.0677	10.7661	78.0677	0.00
09/06/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
09/06/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
09/06/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
09/06/2016	ES33 On 02-February-17	10.60	Put	Bond Future	1037	1	1037	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
09/06/2016	ES33 On 02-February-17	10.61	Put	Bond Future	974	1	974	1	0.00
09/06/2016	ES33 On 02-February-17	10.59	Put	Bond Future	1100	1	1100	1	0.00
09/06/2016	ES42 On 04-August-16			Bond Future	10.76	83.0659	10.7580	83.0659	7,270.00
09/06/2016	ES42 On 03-November-16			Bond Future	10.84	80.3815	10.8401	80.3815	0.00
09/06/2016	GOVI On 04-August-16			GOVI	508.76	509.1720	508.7550	509.1720	448.00
09/06/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
09/06/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
09/06/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
09/06/2016	GOVI On 04-August-16	521.01	Put	GOVI	122550	12	122550	12	0.00
09/06/2016	GOVI On 04-August-16	520.99	Put	GOVI	122350	12	122350	12	0.00
09/06/2016	GOVI On 04-August-16	521.00	Put	GOVI	122450	12	122450	12	0.00
09/06/2016	GOVI On 03-November-16			GOVI	518.52	518.9510	518.5220	518.9510	127.00
09/06/2016	GOVI On 03-November-16	476.11	Call	GOVI	424120	43	424120	43	0.00
09/06/2016	GOVI On 03-November-16	476.12	Call	GOVI	424020	43	424020	43	0.00
09/06/2016	GOVI On 03-November-16	476.13	Call	GOVI	423920	43	423920	43	0.00
09/06/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
09/06/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
09/06/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
09/06/2016	GOVI On 02-February-17			GOVI	528.91	529.3480	528.9140	529.3480	0.00
09/06/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
09/06/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
09/06/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
09/06/2016	GOVI On 02-February-17	533.33	Put	GOVI	44160	4	44160	4	0.00
09/06/2016	GOVI On 02-February-17	533.34	Put	GOVI	44260	4	44260	4	0.00
09/06/2016	GOVI On 02-February-17	533.32	Put	GOVI	44060	4	44060	4	0.00
09/06/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/06/2016	IGOV On 04-August-16			Index Future	247.16	247.1870	247.1580	247.1870	1,081.00
09/06/2016	IGOV On 03-November-16			Index Future	251.92	251.9540	251.9230	251.9540	23.00
09/06/2016	IGOV On 02-February-17			Index Future	256.99	257.0230	256.9920	257.0230	0.00
09/06/2016	ILBI On 04-August-16			Index Future	669.78	669.8090	669.7760	669.8090	156.00
09/06/2016	ILBI On 03-November-16			Index Future	682.56	682.5930	682.5600	682.5930	0.00
09/06/2016	IS01 On 19-December-16			Interest Rate Swap	100.09	100.0976	100.0933	100.0976	0.00
09/06/2016	IS01 On 16-March-17			Interest Rate Swap	100.09	100.0939	100.0851	100.0939	0.00
09/06/2016	IS01 On 15-June-17			Interest Rate Swap	99.79	99.8043	99.7888	99.8043	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
09/06/2016	IS01 On 21-September-17			Interest Rate Swap	99.93	99.9624	99.9336	99.9624	0.00
09/06/2016	IS02 On 18-December-17			Interest Rate Swap	100.33	100.3677	100.3279	100.3677	0.00
09/06/2016	IS02 On 16-March-18			Interest Rate Swap	99.73	99.7871	99.7336	99.7871	0.00
09/06/2016	IS02 On 15-June-18			Interest Rate Swap	99.55	99.6022	99.5507	99.6022	0.00
09/06/2016	IS02 On 21-September-18			Interest Rate Swap	99.77	99.8315	99.7711	99.8315	0.00
09/06/2016	IS05 On 17-December-20			Interest Rate Swap	99.85	100.0014	99.8531	100.0014	0.00
09/06/2016	IS05 On 16-March-21			Interest Rate Swap	99.32	99.4744	99.3222	99.4744	0.00
09/06/2016	IS05 On 15-June-21			Interest Rate Swap	98.76	98.9186	98.7591	98.9186	0.00
09/06/2016	IS05 On 21-September-21			Interest Rate Swap	99.16	99.3250	99.1575	99.3250	0.00
09/06/2016	IS10 On 17-December-25			Interest Rate Swap	101.39	101.6583	101.3900	101.6583	0.00
09/06/2016	IS10 On 16-March-26			Interest Rate Swap	98.59	98.8653	98.5917	98.8653	0.00
09/06/2016	IS10 On 15-June-26			Interest Rate Swap	97.45	97.7296	97.4508	97.7296	0.00
09/06/2016	IS10 On 21-September-26			Interest Rate Swap	99.55	99.8248	99.5463	99.8248	0.00
09/06/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/06/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/06/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/06/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/06/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
09/06/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.34	92.6400	7.3400	92.6400	0.00
09/06/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.41	92.5700	7.4100	92.5700	0.00
09/06/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.45	92.5200	7.4500	92.5200	0.00
09/06/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.50	92.4700	7.5000	92.4700	0.00
09/06/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.53	92.4400	7.5300	92.4400	0.00
09/06/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.62	92.3500	7.6200	92.3500	0.00
09/06/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.76	92.2200	7.7600	92.2200	0.00
09/06/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.89	92.0800	7.8900	92.0800	0.00
09/06/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.95	91.9750	7.9500	91.9750	0.00
09/06/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.02	91.8700	8.0200	91.8700	0.00
09/06/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.09	91.8200	8.0900	91.8200	0.00
09/06/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
09/06/2016	R023 On 04-August-16			Bond Future	8.84	98.1401	8.8390	98.1401	11,289.00
09/06/2016	R023 On 04-August-16	8.24	Call	Bond Future	265	0	265	0	0.00
09/06/2016	R023 On 04-August-16	8.26	Call	Bond Future	281	0	281	0	0.00
09/06/2016	R023 On 04-August-16	8.25	Call	Bond Future	273	0	273	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
09/06/2016	R023 On 04-August-16	8.25	Put	Bond Future	3112	3	3112	3	0.00
09/06/2016	R023 On 04-August-16	8.24	Put	Bond Future	3153	3	3153	3	0.00
09/06/2016	R023 On 04-August-16	8.26	Put	Bond Future	3072	3	3072	3	0.00
09/06/2016	R023 On 03-November-16			Bond Future	8.89	96.0734	8.8934	96.0734	0.00
09/06/2016	R023 On 03-November-16	9.73	Call	Bond Future	4358	4	4358	4	0.00
09/06/2016	R023 On 03-November-16	9.75	Call	Bond Future	4427	4	4427	4	0.00
09/06/2016	R023 On 03-November-16	9.74	Call	Bond Future	4392	4	4392	4	0.00
09/06/2016	R023 On 03-November-16	9.74	Put	Bond Future	603	1	603	1	0.00
09/06/2016	R023 On 03-November-16	9.75	Put	Bond Future	594	1	594	1	0.00
09/06/2016	R023 On 03-November-16	9.73	Put	Bond Future	613	1	613	1	0.00
09/06/2016	R023 On 02-February-17			Bond Future	8.94	97.9990	8.9380	97.9990	0.00
09/06/2016	R023 On 02-February-17	8.86	Call	Bond Future	2217	2	2217	2	0.00
09/06/2016	R023 On 02-February-17	8.85	Call	Bond Future	2195	2	2195	2	0.00
09/06/2016	R023 On 02-February-17	8.84	Call	Bond Future	2174	2	2174	2	0.00
09/06/2016	R023 On 02-February-17	8.85	Put	Bond Future	2587	3	2587	3	0.00
09/06/2016	R023 On 02-February-17	8.84	Put	Bond Future	2610	3	2610	3	0.00
09/06/2016	R023 On 02-February-17	8.86	Put	Bond Future	2564	3	2564	3	0.00
09/06/2016	R035 On 04-August-16			Bond Future	9.67	97.2934	9.6693	97.2934	5,505.00
09/06/2016	R035 On 04-August-16	10.35	Call	Bond Future	5271	5	5271	5	0.00
09/06/2016	R035 On 04-August-16	10.36	Call	Bond Future	5345	6	5345	6	0.00
09/06/2016	R035 On 04-August-16	10.37	Call	Bond Future	5419	6	5419	6	0.00
09/06/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R035 On 03-November-16			Bond Future	9.72	94.6399	9.7234	94.6399	0.00
09/06/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
09/06/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
09/06/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
09/06/2016	R035 On 03-November-16	9.59	Put	Bond Future	1078	1	1078	1	0.00
09/06/2016	R035 On 03-November-16	9.57	Put	Bond Future	1241	1	1241	1	0.00
09/06/2016	R035 On 03-November-16	9.58	Put	Bond Future	1159	1	1159	1	0.00
09/06/2016	R186 On 04-August-16			Bond Future	9.06	111.0053	9.0633	111.0053	99,572.00
09/06/2016	R186 On 04-August-16	8.90	Call	Bond Future	1302	1	1302	1	500.00
09/06/2016	R186 On 04-August-16	8.85	Call	Bond Future	1164	1	1164	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
09/06/2016	R186 On 04-August-16	9.60	Call	Bond Future	4242	4	4242	4	0.00
09/06/2016	R186 On 04-August-16	8.51	Call	Bond Future	481	1	481	1	0.00
09/06/2016	R186 On 04-August-16	8.49	Call	Bond Future	454	0	454	0	0.00
09/06/2016	R186 On 04-August-16	10.00	Call	Bond Future	6526	7	6526	7	0.00
09/06/2016	R186 On 04-August-16	8.50	Call	Bond Future	467	0	467	0	0.00
09/06/2016	R186 On 04-August-16	9.25	Call	Bond Future	2550	3	2550	3	0.00
09/06/2016	R186 On 04-August-16	9.35	Call	Bond Future	2993	3	2993	3	500.00
09/06/2016	R186 On 04-August-16	9.40	Call	Bond Future	3227	3	3227	3	0.00
09/06/2016	R186 On 04-August-16	9.30	Call	Bond Future	2767	3	2767	3	500.00
09/06/2016	R186 On 04-August-16	8.90	Put	Bond Future	2463	2	2463	2	0.00
09/06/2016	R186 On 04-August-16	9.60	Put	Bond Future	542	1	542	1	5,635.00
09/06/2016	R186 On 04-August-16	8.49	Put	Bond Future	4603	5	4603	5	0.00
09/06/2016	R186 On 04-August-16	8.85	Put	Bond Future	2684	3	2684	3	0.00
09/06/2016	R186 On 04-August-16	10.00	Put	Bond Future	180	0	180	0	6,500.00
09/06/2016	R186 On 04-August-16	8.51	Put	Bond Future	4482	4	4482	4	0.00
09/06/2016	R186 On 04-August-16	8.50	Put	Bond Future	4542	4	4542	4	0.00
09/06/2016	R186 On 04-August-16	9.25	Put	Bond Future	1244	1	1244	1	1,000.00
09/06/2016	R186 On 04-August-16	9.35	Put	Bond Future	996	1	996	1	0.00
09/06/2016	R186 On 04-August-16	9.40	Put	Bond Future	886	1	886	1	5,000.00
09/06/2016	R186 On 04-August-16	9.30	Put	Bond Future	1115	1	1115	1	0.00
09/06/2016	R186 On 03-November-16			Bond Future	9.11	113.1142	9.1121	113.1142	10.00
09/06/2016	R186 On 03-November-16	9.66	Call	Bond Future	5145	5	5145	5	0.00
09/06/2016	R186 On 03-November-16	8.96	Call	Bond Future	2419	2	2419	2	0.00
09/06/2016	R186 On 03-November-16	9.40	Call	Bond Future	4007	4	4007	4	1,425.00
09/06/2016	R186 On 03-November-16	9.20	Call	Bond Future	3231	3	3231	3	1,425.00
09/06/2016	R186 On 03-November-16	8.95	Call	Bond Future	2388	2	2388	2	0.00
09/06/2016	R186 On 03-November-16	8.97	Call	Bond Future	2450	2	2450	2	0.00
09/06/2016	R186 On 03-November-16	9.71	Call	Bond Future	5379	5	5379	5	0.00
09/06/2016	R186 On 03-November-16	9.66	Put	Bond Future	1443	1	1443	1	5,000.00
09/06/2016	R186 On 03-November-16	9.71	Put	Bond Future	1348	1	1348	1	5,000.00
09/06/2016	R186 On 03-November-16	8.96	Put	Bond Future	3477	3	3477	3	0.00
09/06/2016	R186 On 03-November-16	8.97	Put	Bond Future	3439	3	3439	3	0.00
09/06/2016	R186 On 03-November-16	9.20	Put	Bond Future	2625	3	2625	3	0.00
09/06/2016	R186 On 03-November-16	8.95	Put	Bond Future	3517	3	3517	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
09/06/2016	R186 On 03-November-16	9.40	Put	Bond Future	2040	2	2040	2	0.00
09/06/2016	R197 On 04-August-16			Bond Future	298.44	298.4159	298.4428	298.4159	1,845.00
09/06/2016	R197 On 04-August-16	293.98	Call	Bond Future	4463	4	4463	4	0.00
09/06/2016	R197 On 04-August-16	293.96	Call	Bond Future	4483	4	4483	4	0.00
09/06/2016	R197 On 04-August-16	293.97	Call	Bond Future	4473	4	4473	4	0.00
09/06/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R197 On 03-November-16			Bond Future	304.14	304.1088	304.1351	304.1088	0.00
09/06/2016	R197 On 03-November-16	303.56	Call	Bond Future	575	1	575	1	0.00
09/06/2016	R197 On 03-November-16	303.58	Call	Bond Future	555	1	555	1	0.00
09/06/2016	R197 On 03-November-16	303.57	Call	Bond Future	565	1	565	1	0.00
09/06/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R202 On 04-August-16			Bond Future	249.09	249.0627	249.0855	249.0627	37,809.00
09/06/2016	R202 On 04-August-16	243.26	Call	Bond Future	7099	7	7099	7	0.00
09/06/2016	R202 On 04-August-16	243.25	Call	Bond Future	7107	7	7107	7	0.00
09/06/2016	R202 On 04-August-16	243.24	Call	Bond Future	7114	7	7114	7	0.00
09/06/2016	R202 On 04-August-16	243.25	Put	Bond Future	1271	1	1271	1	0.00
09/06/2016	R202 On 04-August-16	243.26	Put	Bond Future	1274	1	1274	1	0.00
09/06/2016	R202 On 04-August-16	243.24	Put	Bond Future	1268	1	1268	1	0.00
09/06/2016	R202 On 03-November-16			Bond Future	253.84	253.8138	253.8367	253.8138	0.00
09/06/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
09/06/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
09/06/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
09/06/2016	R202 On 03-November-16	253.86	Put	Bond Future	23	0	23	0	0.00
09/06/2016	R202 On 03-November-16	253.87	Put	Bond Future	33	0	33	0	0.00
09/06/2016	R202 On 03-November-16	253.85	Put	Bond Future	13	0	13	0	0.00
09/06/2016	R203 On 04-August-16			Bond Future	7.72	103.8611	7.7183	103.8611	58,097.00
09/06/2016	R203 On 04-August-16	7.24	Call	Bond Future	44	0	44	0	0.00
09/06/2016	R203 On 04-August-16	7.26	Call	Bond Future	48	0	48	0	0.00
09/06/2016	R203 On 04-August-16	7.25	Call	Bond Future	46	0	46	0	0.00
09/06/2016	R203 On 04-August-16	7.24	Put	Bond Future	543	1	543	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
09/06/2016	R203 On 04-August-16	7.26	Put	Bond Future	526	1	526	1	0.00
09/06/2016	R203 On 04-August-16	7.25	Put	Bond Future	534	1	534	1	0.00
09/06/2016	R203 On 03-November-16			Bond Future	7.70	101.6624	7.7042	101.6624	0.00
09/06/2016	R203 On 03-November-16	8.84	Call	Bond Future	955	1	955	1	0.00
09/06/2016	R203 On 03-November-16	8.86	Call	Bond Future	969	1	969	1	0.00
09/06/2016	R203 On 03-November-16	8.85	Call	Bond Future	962	1	962	1	0.00
09/06/2016	R203 On 03-November-16	8.85	Put	Bond Future	37	0	37	0	0.00
09/06/2016	R203 On 03-November-16	8.86	Put	Bond Future	36	0	36	0	0.00
09/06/2016	R203 On 03-November-16	8.84	Put	Bond Future	38	0	38	0	0.00
09/06/2016	R203 On 02-February-17			Bond Future	7.55	103.7001	7.5523	103.7001	0.00
09/06/2016	R203 On 02-February-17	7.70	Call	Bond Future	305	0	305	0	0.00
09/06/2016	R203 On 02-February-17	7.72	Call	Bond Future	312	0	312	0	0.00
09/06/2016	R203 On 02-February-17	7.71	Call	Bond Future	308	0	308	0	0.00
09/06/2016	R203 On 02-February-17	7.71	Put	Bond Future	217	0	217	0	0.00
09/06/2016	R203 On 02-February-17	7.70	Put	Bond Future	219	0	219	0	0.00
09/06/2016	R203 On 02-February-17	7.72	Put	Bond Future	214	0	214	0	0.00
09/06/2016	R204 On 04-August-16			Bond Future	8.15	100.7797	8.1510	100.7797	31,609.00
09/06/2016	R204 On 04-August-16	7.76	Call	Bond Future	172	0	172	0	0.00
09/06/2016	R204 On 04-August-16	7.75	Call	Bond Future	167	0	167	0	0.00
09/06/2016	R204 On 04-August-16	7.74	Call	Bond Future	162	0	162	0	0.00
09/06/2016	R204 On 04-August-16	7.75	Put	Bond Future	1017	1	1017	1	0.00
09/06/2016	R204 On 04-August-16	7.74	Put	Bond Future	1033	1	1033	1	0.00
09/06/2016	R204 On 04-August-16	7.76	Put	Bond Future	1001	1	1001	1	0.00
09/06/2016	R204 On 03-November-16			Bond Future	8.20	102.6943	8.1959	102.6943	0.00
09/06/2016	R204 On 03-November-16	9.22	Call	Bond Future	2071	2	2071	2	0.00
09/06/2016	R204 On 03-November-16	9.21	Call	Bond Future	2055	2	2055	2	0.00
09/06/2016	R204 On 03-November-16	9.23	Call	Bond Future	2087	2	2087	2	0.00
09/06/2016	R204 On 03-November-16	9.22	Put	Bond Future	144	0	144	0	0.00
09/06/2016	R204 On 03-November-16	9.23	Put	Bond Future	141	0	141	0	0.00
09/06/2016	R204 On 03-November-16	9.21	Put	Bond Future	146	0	146	0	0.00
09/06/2016	R204 On 02-February-17			Bond Future	8.21	100.7103	8.2067	100.7103	0.00
09/06/2016	R204 On 02-February-17	8.28	Call	Bond Future	872	1	872	1	0.00
09/06/2016	R204 On 02-February-17	8.29	Call	Bond Future	881	1	881	1	0.00
09/06/2016	R204 On 02-February-17	8.30	Call	Bond Future	891	1	891	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
09/06/2016	R204 On 02-February-17	8.28	Put	Bond Future	748	1	748	1	0.00
09/06/2016	R204 On 02-February-17	8.29	Put	Bond Future	740	1	740	1	0.00
09/06/2016	R204 On 02-February-17	8.30	Put	Bond Future	732	1	732	1	0.00
09/06/2016	R207 On 04-August-16			Bond Future	8.44	97.0325	8.4411	97.0325	76,760.00
09/06/2016	R207 On 04-August-16	8.00	Call	Bond Future	223	0	223	0	0.00
09/06/2016	R207 On 04-August-16	7.99	Call	Bond Future	216	0	216	0	0.00
09/06/2016	R207 On 04-August-16	8.01	Call	Bond Future	230	0	230	0	0.00
09/06/2016	R207 On 04-August-16	7.99	Put	Bond Future	1518	2	1518	2	0.00
09/06/2016	R207 On 04-August-16	8.00	Put	Bond Future	1496	1	1496	1	0.00
09/06/2016	R207 On 04-August-16	8.01	Put	Bond Future	1474	1	1474	1	0.00
09/06/2016	R207 On 02-February-17			Bond Future	8.52	97.2143	8.5250	97.2143	0.00
09/06/2016	R207 On 02-February-17	8.91	Call	Bond Future	1817	2	1817	2	62.00
09/06/2016	R207 On 02-February-17	9.22	Call	Bond Future	2329	2	2329	2	0.00
09/06/2016	R207 On 02-February-17	9.24	Call	Bond Future	2364	2	2364	2	0.00
09/06/2016	R207 On 02-February-17	9.23	Call	Bond Future	2347	2	2347	2	0.00
09/06/2016	R207 On 02-February-17	8.91	Put	Bond Future	861	1	861	1	0.00
09/06/2016	R207 On 02-February-17	9.22	Put	Bond Future	611	1	611	1	0.00
09/06/2016	R207 On 02-February-17	9.23	Put	Bond Future	604	1	604	1	0.00
09/06/2016	R207 On 02-February-17	9.24	Put	Bond Future	597	1	597	1	0.00
09/06/2016	R208 On 04-August-16			Bond Future	8.60	95.5074	8.5976	95.5074	48,506.00
09/06/2016	R208 On 04-August-16	7.99	Call	Bond Future	176	0	176	0	0.00
09/06/2016	R208 On 04-August-16	8.00	Call	Bond Future	182	0	182	0	0.00
09/06/2016	R208 On 04-August-16	8.01	Call	Bond Future	188	0	188	0	0.00
09/06/2016	R208 On 04-August-16	7.99	Put	Bond Future	2396	2	2396	2	0.00
09/06/2016	R208 On 04-August-16	8.00	Put	Bond Future	2364	2	2364	2	0.00
09/06/2016	R208 On 04-August-16	8.01	Put	Bond Future	2333	2	2333	2	0.00
09/06/2016	R208 On 03-November-16			Bond Future	8.65	93.9192	8.6515	93.9192	0.00
09/06/2016	R208 On 03-November-16	9.57	Call	Bond Future	3468	4	3468	4	0.00
09/06/2016	R208 On 03-November-16	9.59	Call	Bond Future	3522	4	3522	4	0.00
09/06/2016	R208 On 03-November-16	9.58	Call	Bond Future	3495	4	3495	4	0.00
09/06/2016	R208 On 03-November-16	9.57	Put	Bond Future	371	0	371	0	0.00
09/06/2016	R208 On 03-November-16	9.58	Put	Bond Future	365	0	365	0	0.00
09/06/2016	R208 On 03-November-16	9.59	Put	Bond Future	359	0	359	0	0.00
09/06/2016	R208 On 02-February-17			Bond Future	8.69	95.8018	8.6901	95.8018	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
09/06/2016	R208 On 02-February-17	8.64	Call	Bond Future	1610	2	1610	2	0.00
09/06/2016	R208 On 02-February-17	8.63	Call	Bond Future	1594	2	1594	2	0.00
09/06/2016	R208 On 02-February-17	8.65	Call	Bond Future	1627	2	1627	2	0.00
09/06/2016	R208 On 02-February-17	8.65	Put	Bond Future	1758	2	1758	2	0.00
09/06/2016	R208 On 02-February-17	8.64	Put	Bond Future	1775	2	1775	2	0.00
09/06/2016	R208 On 02-February-17	8.63	Put	Bond Future	1791	2	1791	2	0.00
09/06/2016	R209 On 04-August-16			Bond Future	9.61	72.8971	9.6117	72.8971	55,063.00
09/06/2016	R209 On 04-August-16	9.24	Call	Bond Future	829	1	829	1	0.00
09/06/2016	R209 On 04-August-16	10.60	Call	Bond Future	6382	6	6382	6	5,624.00
09/06/2016	R209 On 04-August-16	9.26	Call	Bond Future	870	1	870	1	0.00
09/06/2016	R209 On 04-August-16	9.25	Call	Bond Future	849	1	849	1	0.00
09/06/2016	R209 On 04-August-16	9.70	Call	Bond Future	2130	2	2130	2	0.00
09/06/2016	R209 On 04-August-16	10.29	Call	Bond Future	4760	5	4760	5	0.00
09/06/2016	R209 On 04-August-16	9.60	Call	Bond Future	1784	2	1784	2	5,624.00
09/06/2016	R209 On 04-August-16	9.40	Call	Bond Future	1196	1	1196	1	250.00
09/06/2016	R209 On 04-August-16	9.24	Put	Bond Future	3401	3	3401	3	0.00
09/06/2016	R209 On 04-August-16	10.60	Put	Bond Future	182	0	182	0	0.00
09/06/2016	R209 On 04-August-16	9.26	Put	Bond Future	3300	3	3300	3	0.00
09/06/2016	R209 On 04-August-16	9.25	Put	Bond Future	3350	3	3350	3	0.00
09/06/2016	R209 On 04-August-16	10.29	Put	Bond Future	411	0	411	0	250.00
09/06/2016	R209 On 04-August-16	9.70	Put	Bond Future	1540	2	1540	2	250.00
09/06/2016	R209 On 04-August-16	9.60	Put	Bond Future	1863	2	1863	2	0.00
09/06/2016	R209 On 04-August-16	9.40	Put	Bond Future	2644	3	2644	3	0.00
09/06/2016	R209 On 03-November-16			Bond Future	9.66	71.1315	9.6589	71.1315	0.00
09/06/2016	R209 On 03-November-16	10.24	Call	Bond Future	5173	5	5173	5	0.00
09/06/2016	R209 On 03-November-16	10.26	Call	Bond Future	5259	5	5259	5	0.00
09/06/2016	R209 On 03-November-16	10.25	Call	Bond Future	5216	5	5216	5	0.00
09/06/2016	R209 On 03-November-16	10.25	Put	Bond Future	1435	1	1435	1	5,000.00
09/06/2016	R209 On 03-November-16	10.26	Put	Bond Future	1416	1	1416	1	0.00
09/06/2016	R209 On 03-November-16	10.24	Put	Bond Future	1453	1	1453	1	0.00
09/06/2016	R209 On 02-February-17			Bond Future	9.70	72.5574	9.6997	72.5574	0.00
09/06/2016	R209 On 02-February-17	9.53	Call	Bond Future	3261	3	3261	3	0.00
09/06/2016	R209 On 02-February-17	9.55	Call	Bond Future	3321	3	3321	3	0.00
09/06/2016	R209 On 02-February-17	9.54	Call	Bond Future	3291	3	3291	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
09/06/2016	R209 On 02-February-17	9.53	Put	Bond Future	4397	4	4397	4	0.00
09/06/2016	R209 On 02-February-17	9.54	Put	Bond Future	4360	4	4360	4	0.00
09/06/2016	R209 On 02-February-17	9.55	Put	Bond Future	4323	4	4323	4	0.00
09/06/2016	R210 On 04-August-16			Bond Future	188.28	188.2655	188.2826	188.2655	2,571.00
09/06/2016	R210 On 04-August-16	181.51	Call	Bond Future	6773	7	6773	7	0.00
09/06/2016	R210 On 04-August-16	181.50	Call	Bond Future	6783	7	6783	7	0.00
09/06/2016	R210 On 04-August-16	181.52	Call	Bond Future	6763	7	6763	7	0.00
09/06/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R210 On 03-November-16			Bond Future	189.59	189.5745	189.5914	189.5745	0.00
09/06/2016	R210 On 03-November-16	188.90	Call	Bond Future	691	1	691	1	0.00
09/06/2016	R210 On 03-November-16	188.92	Call	Bond Future	671	1	671	1	0.00
09/06/2016	R210 On 03-November-16	188.91	Call	Bond Future	681	1	681	1	0.00
09/06/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R211 On 04-August-16			Bond Future	139.95	139.9419	139.9512	139.9419	64.00
09/06/2016	R211 On 04-August-16	137.09	Call	Bond Future	2861	3	2861	3	0.00
09/06/2016	R211 On 04-August-16	137.07	Call	Bond Future	2881	3	2881	3	0.00
09/06/2016	R211 On 04-August-16	137.08	Call	Bond Future	2871	3	2871	3	0.00
09/06/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R211 On 03-November-16			Bond Future	142.62	142.6117	142.6206	142.6117	0.00
09/06/2016	R211 On 03-November-16	141.76	Call	Bond Future	861	1	861	1	0.00
09/06/2016	R211 On 03-November-16	141.75	Call	Bond Future	871	1	871	1	0.00
09/06/2016	R211 On 03-November-16	141.74	Call	Bond Future	881	1	881	1	0.00
09/06/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R212 On 04-August-16			Bond Future	145.83	145.8946	145.8315	145.8946	4,218.00
09/06/2016	R212 On 04-August-16	142.44	Call	Bond Future	3392	3	3392	3	0.00
09/06/2016	R212 On 04-August-16	142.43	Call	Bond Future	3402	3	3402	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
09/06/2016	R212 On 04-August-16	142.42	Call	Bond Future	3412	3	3412	3	0.00
09/06/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R212 On 03-November-16			Bond Future	148.61	148.6780	148.6131	148.6780	0.00
09/06/2016	R212 On 03-November-16	148.11	Call	Bond Future	503	1	503	1	0.00
09/06/2016	R212 On 03-November-16	148.12	Call	Bond Future	493	1	493	1	0.00
09/06/2016	R212 On 03-November-16	148.10	Call	Bond Future	513	1	513	1	0.00
09/06/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
09/06/2016	R213 On 04-August-16			Bond Future	9.49	83.7086	9.4925	83.7086	44,353.00
09/06/2016	R213 On 04-August-16	9.01	Call	Bond Future	609	1	609	1	0.00
09/06/2016	R213 On 04-August-16	8.99	Call	Bond Future	577	1	577	1	0.00
09/06/2016	R213 On 04-August-16	9.00	Call	Bond Future	593	1	593	1	0.00
09/06/2016	R213 On 04-August-16	8.99	Put	Bond Future	4046	4	4046	4	0.00
09/06/2016	R213 On 04-August-16	9.00	Put	Bond Future	3991	4	3991	4	0.00
09/06/2016	R213 On 04-August-16	9.01	Put	Bond Future	3936	4	3936	4	0.00
09/06/2016	R213 On 03-November-16			Bond Future	9.54	81.7481	9.5438	81.7481	0.00
09/06/2016	R213 On 03-November-16	10.20	Call	Bond Future	5460	6	5460	6	0.00
09/06/2016	R213 On 03-November-16	10.19	Call	Bond Future	5416	5	5416	5	0.00
09/06/2016	R213 On 03-November-16	10.18	Call	Bond Future	5372	5	5372	5	0.00
09/06/2016	R213 On 03-November-16	10.19	Put	Bond Future	1293	1	1293	1	0.00
09/06/2016	R213 On 03-November-16	10.18	Put	Bond Future	1311	1	1311	1	0.00
09/06/2016	R213 On 03-November-16	10.20	Put	Bond Future	1276	1	1276	1	0.00
09/06/2016	R213 On 02-February-17			Bond Future	9.59	83.3866	9.5894	83.3866	0.00
09/06/2016	R213 On 02-February-17	9.40	Call	Bond Future	3129	3	3129	3	0.00
09/06/2016	R213 On 02-February-17	9.42	Call	Bond Future	3188	3	3188	3	0.00
09/06/2016	R213 On 02-February-17	9.41	Call	Bond Future	3158	3	3158	3	0.00
09/06/2016	R213 On 02-February-17	9.40	Put	Bond Future	4382	4	4382	4	0.00
09/06/2016	R213 On 02-February-17	9.42	Put	Bond Future	4308	4	4308	4	0.00
09/06/2016	R213 On 02-February-17	9.41	Put	Bond Future	4345	4	4345	4	0.00
09/06/2016	R214 On 04-August-16			Bond Future	9.74	73.0282	9.7361	73.0282	30,086.00
09/06/2016	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
09/06/2016	R214 On 04-August-16	9.24	Call	Bond Future	643	1	643	1	0.00
09/06/2016	R214 On 04-August-16	11.30	Call	Bond Future	9641	10	9641	10	5,610.00
09/06/2016	R214 On 04-August-16	9.26	Call	Bond Future	678	1	678	1	0.00
09/06/2016	R214 On 04-August-16	9.25	Call	Bond Future	660	1	660	1	0.00
09/06/2016	R214 On 04-August-16	10.30	Call	Bond Future	4334	4	4334	4	5,610.00
09/06/2016	R214 On 04-August-16	8.55	Call	Bond Future	66	0	66	0	1,300.00
09/06/2016	R214 On 04-August-16	9.30	Put	Bond Future	3892	4	3892	4	0.00
09/06/2016	R214 On 04-August-16	9.26	Put	Bond Future	4119	4	4119	4	0.00
09/06/2016	R214 On 04-August-16	9.24	Put	Bond Future	4235	4	4235	4	0.00
09/06/2016	R214 On 04-August-16	11.30	Put	Bond Future	37	0	37	0	0.00
09/06/2016	R214 On 04-August-16	10.30	Put	Bond Future	591	1	591	1	0.00
09/06/2016	R214 On 04-August-16	9.25	Put	Bond Future	4177	4	4177	4	0.00
09/06/2016	R214 On 04-August-16	8.55	Put	Bond Future	9177	9	9177	9	0.00
09/06/2016	R214 On 03-November-16			Bond Future	9.78	71.1185	9.7849	71.1185	0.00
09/06/2016	R214 On 03-November-16	10.33	Call	Bond Future	5213	5	5213	5	0.00
09/06/2016	R214 On 03-November-16	10.35	Call	Bond Future	5299	5	5299	5	0.00
09/06/2016	R214 On 03-November-16	10.34	Call	Bond Future	5256	5	5256	5	0.00
09/06/2016	R214 On 03-November-16	10.33	Put	Bond Future	1619	2	1619	2	0.00
09/06/2016	R214 On 03-November-16	10.34	Put	Bond Future	1599	2	1599	2	0.00
09/06/2016	R214 On 03-November-16	10.35	Put	Bond Future	1579	2	1579	2	0.00
09/06/2016	R214 On 02-February-17			Bond Future	9.83	72.5439	9.8289	72.5439	0.00
09/06/2016	R214 On 02-February-17	9.67	Call	Bond Future	3426	4	3426	4	0.00
09/06/2016	R214 On 02-February-17	9.66	Call	Bond Future	3395	3	3395	3	0.00
09/06/2016	R214 On 02-February-17	9.68	Call	Bond Future	3457	4	3457	4	0.00
09/06/2016	R214 On 02-February-17	9.67	Put	Bond Future	4526	4	4526	4	0.00
09/06/2016	R214 On 02-February-17	9.66	Put	Bond Future	4565	4	4565	4	0.00
09/06/2016	R214 On 02-February-17	9.68	Put	Bond Future	4487	4	4487	4	0.00
09/06/2016	R248 On 04-August-16			Bond Future	9.81	93.7852	9.8075	93.7852	58,911.00
09/06/2016	R248 On 04-August-16	9.25	Call	Bond Future	762	1	762	1	0.00
09/06/2016	R248 On 04-August-16	9.26	Call	Bond Future	782	1	782	1	0.00
09/06/2016	R248 On 04-August-16	9.24	Call	Bond Future	742	1	742	1	0.00
09/06/2016	R248 On 04-August-16	9.26	Put	Bond Future	5849	6	5849	6	0.00
09/06/2016	R248 On 04-August-16	9.25	Put	Bond Future	5926	6	5926	6	0.00
09/06/2016	R248 On 04-August-16	9.24	Put	Bond Future	6004	6	6004	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
09/06/2016	R248 On 03-November-16			Bond Future	9.86	91.1284	9.8587	91.1284	0.00
09/06/2016	R248 On 03-November-16	10.39	Call	Bond Future	6628	7	6628	7	0.00
09/06/2016	R248 On 03-November-16	10.38	Call	Bond Future	6574	7	6574	7	0.00
09/06/2016	R248 On 03-November-16	10.37	Call	Bond Future	6521	7	6521	7	0.00
09/06/2016	R248 On 03-November-16	10.38	Put	Bond Future	2224	2	2224	2	0.00
09/06/2016	R248 On 03-November-16	10.39	Put	Bond Future	2198	2	2198	2	0.00
09/06/2016	R248 On 03-November-16	10.37	Put	Bond Future	2251	2	2251	2	0.00
09/06/2016	R248 On 02-February-17			Bond Future	9.91	92.9550	9.9052	92.9550	0.00
09/06/2016	R248 On 02-February-17	9.76	Call	Bond Future	4577	5	4577	5	0.00
09/06/2016	R248 On 02-February-17	9.77	Call	Bond Future	4617	5	4617	5	0.00
09/06/2016	R248 On 02-February-17	9.78	Call	Bond Future	4657	5	4657	5	0.00
09/06/2016	R248 On 02-February-17	9.77	Put	Bond Future	5800	6	5800	6	0.00
09/06/2016	R248 On 02-February-17	9.76	Put	Bond Future	5849	6	5849	6	0.00
09/06/2016	R248 On 02-February-17	9.78	Put	Bond Future	5751	6	5751	6	0.00