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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	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
06/07/2016	2025 On 04-August-16			Bond Future	127.70	127.6614	127.7042	127.6614	3,012.00
06/07/2016	2025 On 04-August-16	123.86	Call	Bond Future	3844	4	3844	4	0.00
06/07/2016	2025 On 04-August-16	123.87	Call	Bond Future	3834	4	3834	4	0.00
06/07/2016	2025 On 04-August-16	123.85	Call	Bond Future	3854	4	3854	4	0.00
06/07/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2025 On 03-November-16			Bond Future	130.13	130.0903	130.1327	130.0903	0.00
06/07/2016	2025 On 03-November-16	129.23	Call	Bond Future	903	1	903	1	0.00
06/07/2016	2025 On 03-November-16	129.22	Call	Bond Future	913	1	913	1	0.00
06/07/2016	2025 On 03-November-16	129.21	Call	Bond Future	923	1	923	1	0.00
06/07/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2030 On 04-August-16			Bond Future	9.23	90.6290	9.2273	90.6290	27,010.00
06/07/2016	2030 On 04-August-16	10.17	Call	Bond Future	6375	6	6375	6	0.00
06/07/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2030 On 03-November-16			Bond Future	9.27	92.3481	9.2705	92.3481	0.00
06/07/2016	2030 On 03-November-16	9.33	Call	Bond Future	417	0	417	0	0.00
06/07/2016	2030 On 03-November-16	9.34	Call	Bond Future	486	0	486	0	0.00
06/07/2016	2030 On 03-November-16	9.35	Call	Bond Future	556	0	556	0	0.00
06/07/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2032 On 04-August-16			Bond Future	9.35	93.7108	9.3523	93.7108	13,609.00
06/07/2016	2032 On 04-August-16	8.99	Call	Bond Future	401	0	401	0	0.00
06/07/2016	2032 On 04-August-16	9.01	Call	Bond Future	435	0	435	0	0.00
06/07/2016	2032 On 04-August-16	9.00	Call	Bond Future	418	0	418	0	0.00
06/07/2016	2032 On 04-August-16	9.00	Put	Bond Future	3153	3	3153	3	0.00
06/07/2016	2032 On 04-August-16	9.01	Put	Bond Future	3091	3	3091	3	0.00
06/07/2016	2032 On 04-August-16	8.99	Put	Bond Future	3216	3	3216	3	0.00
06/07/2016	2032 On 03-November-16			Bond Future	9.40	91.3293	9.3992	91.3293	0.00
06/07/2016	2032 On 03-November-16	10.28	Call	Bond Future	7006	7	7006	7	0.00
06/07/2016	2032 On 03-November-16	10.30	Call	Bond Future	7114	7	7114	7	0.00

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06/07/2016	2032 On 03-November-16	10.29	Call	Bond Future	7060	7	7060	7	0.00
06/07/2016	2032 On 03-November-16	10.28	Put	Bond Future	731	1	731	1	0.00
06/07/2016	2032 On 03-November-16	10.29	Put	Bond Future	718	1	718	1	0.00
06/07/2016	2032 On 03-November-16	10.30	Put	Bond Future	705	1	705	1	0.00
06/07/2016	2032 On 02-February-17			Bond Future	9.44	93.1480	9.4402	93.1480	0.00
06/07/2016	2032 On 02-February-17	9.51	Call	Bond Future	3984	4	3984	4	0.00
06/07/2016	2032 On 02-February-17	9.53	Call	Bond Future	4062	4	4062	4	0.00
06/07/2016	2032 On 02-February-17	9.52	Call	Bond Future	4023	4	4023	4	0.00
06/07/2016	2032 On 02-February-17	9.52	Put	Bond Future	3433	4	3433	4	0.00
06/07/2016	2032 On 02-February-17	9.51	Put	Bond Future	3468	4	3468	4	0.00
06/07/2016	2032 On 02-February-17	9.53	Put	Bond Future	3400	4	3400	4	0.00
06/07/2016	2033 On 04-August-16			Bond Future	109.12	109.0861	109.1224	109.0861	4,131.00
06/07/2016	2033 On 04-August-16	104.99	Call	Bond Future	4132	4	4132	4	0.00
06/07/2016	2033 On 04-August-16	105.00	Call	Bond Future	4122	4	4122	4	0.00
06/07/2016	2033 On 04-August-16	105.01	Call	Bond Future	4112	4	4112	4	0.00
06/07/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2033 On 03-November-16			Bond Future	110.18	110.1448	110.1806	110.1448	0.00
06/07/2016	2033 On 03-November-16	109.18	Call	Bond Future	1001	1	1001	1	0.00
06/07/2016	2033 On 03-November-16	109.17	Call	Bond Future	1011	1	1011	1	0.00
06/07/2016	2033 On 03-November-16	109.16	Call	Bond Future	1021	1	1021	1	0.00
06/07/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2037 On 04-August-16			Bond Future	9.51	90.9047	9.5074	90.9047	41,213.00
06/07/2016	2037 On 04-August-16	9.24	Call	Bond Future	667	1	667	1	0.00
06/07/2016	2037 On 04-August-16	9.25	Call	Bond Future	691	1	691	1	0.00
06/07/2016	2037 On 04-August-16	9.26	Call	Bond Future	716	1	716	1	0.00
06/07/2016	2037 On 04-August-16	9.25	Put	Bond Future	2870	3	2870	3	0.00
06/07/2016	2037 On 04-August-16	9.26	Put	Bond Future	2809	3	2809	3	0.00
06/07/2016	2037 On 04-August-16	9.24	Put	Bond Future	2932	3	2932	3	0.00
06/07/2016	2037 On 03-November-16			Bond Future	9.55	92.6290	9.5518	92.6290	0.00
06/07/2016	2037 On 03-November-16	10.35	Call	Bond Future	7194	7	7194	7	0.00

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06/07/2016	2037 On 03-November-16	10.36	Call	Bond Future	7252	7	7252	7	0.00
06/07/2016	2037 On 03-November-16	10.37	Call	Bond Future	7310	7	7310	7	0.00
06/07/2016	2037 On 03-November-16	10.36	Put	Bond Future	967	1	967	1	0.00
06/07/2016	2037 On 03-November-16	10.37	Put	Bond Future	951	1	951	1	0.00
06/07/2016	2037 On 03-November-16	10.35	Put	Bond Future	982	1	982	1	0.00
06/07/2016	2037 On 02-February-17			Bond Future	9.59	90.2166	9.5912	90.2166	0.00
06/07/2016	2037 On 02-February-17	9.66	Call	Bond Future	4466	4	4466	4	0.00
06/07/2016	2037 On 02-February-17	9.68	Call	Bond Future	4552	4	4552	4	0.00
06/07/2016	2037 On 02-February-17	9.67	Call	Bond Future	4509	4	4509	4	0.00
06/07/2016	2037 On 02-February-17	9.66	Put	Bond Future	3908	4	3908	4	0.00
06/07/2016	2037 On 02-February-17	9.67	Put	Bond Future	3870	4	3870	4	0.00
06/07/2016	2037 On 02-February-17	9.68	Put	Bond Future	3832	4	3832	4	0.00
06/07/2016	2038 On 04-August-16			Bond Future	134.68	134.6304	134.6766	134.6304	21,542.00
06/07/2016	2038 On 04-August-16	129.31	Call	Bond Future	5367	5	5367	5	0.00
06/07/2016	2038 On 04-August-16	129.30	Call	Bond Future	5377	5	5377	5	0.00
06/07/2016	2038 On 04-August-16	129.32	Call	Bond Future	5357	5	5357	5	0.00
06/07/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2038 On 03-November-16			Bond Future	137.24	137.1921	137.2375	137.1921	0.00
06/07/2016	2038 On 03-November-16	136.33	Call	Bond Future	908	1	908	1	0.00
06/07/2016	2038 On 03-November-16	136.32	Call	Bond Future	918	1	918	1	0.00
06/07/2016	2038 On 03-November-16	136.31	Call	Bond Future	928	1	928	1	0.00
06/07/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2040 On 04-August-16			Bond Future	9.56	94.6851	9.5624	94.6851	722.00
06/07/2016	2040 On 04-August-16	9.51	Call	Bond Future	1452	1	1452	1	0.00
06/07/2016	2040 On 04-August-16	9.50	Call	Bond Future	1412	1	1412	1	0.00
06/07/2016	2040 On 04-August-16	9.49	Call	Bond Future	1372	1	1372	1	0.00
06/07/2016	2040 On 04-August-16	9.51	Put	Bond Future	1920	2	1920	2	0.00
06/07/2016	2040 On 04-August-16	9.50	Put	Bond Future	1969	2	1969	2	0.00
06/07/2016	2040 On 04-August-16	9.49	Put	Bond Future	2020	2	2020	2	0.00
06/07/2016	2040 On 03-November-16			Bond Future	9.61	96.4811	9.6070	96.4811	0.00

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06/07/2016	2040 On 03-November-16	9.70	Call	Bond Future	3845	4	3845	4	0.00
06/07/2016	2040 On 03-November-16	9.71	Call	Bond Future	3892	4	3892	4	0.00
06/07/2016	2040 On 03-November-16	9.69	Call	Bond Future	3798	4	3798	4	0.00
06/07/2016	2040 On 03-November-16	9.69	Put	Bond Future	3071	3	3071	3	0.00
06/07/2016	2040 On 03-November-16	9.71	Put	Bond Future	2992	3	2992	3	0.00
06/07/2016	2040 On 03-November-16	9.70	Put	Bond Future	3031	3	3031	3	0.00
06/07/2016	2044 On 04-August-16			Bond Future	9.60	91.7923	9.5970	91.7923	19,251.00
06/07/2016	2044 On 04-August-16	9.51	Call	Bond Future	1336	1	1336	1	0.00
06/07/2016	2044 On 04-August-16	9.50	Call	Bond Future	1298	1	1298	1	0.00
06/07/2016	2044 On 04-August-16	9.49	Call	Bond Future	1260	1	1260	1	0.00
06/07/2016	2044 On 04-August-16	9.50	Put	Bond Future	2174	2	2174	2	0.00
06/07/2016	2044 On 04-August-16	9.51	Put	Bond Future	2121	2	2121	2	0.00
06/07/2016	2044 On 04-August-16	9.49	Put	Bond Future	2227	2	2227	2	0.00
06/07/2016	2044 On 03-November-16			Bond Future	9.64	93.5334	9.6408	93.5334	285.00
06/07/2016	2044 On 03-November-16	10.42	Call	Bond Future	7659	7	7659	7	0.00
06/07/2016	2044 On 03-November-16	10.43	Call	Bond Future	7719	8	7719	8	0.00
06/07/2016	2044 On 03-November-16	10.41	Call	Bond Future	7598	7	7598	7	0.00
06/07/2016	2044 On 03-November-16	10.43	Put	Bond Future	1149	1	1149	1	0.00
06/07/2016	2044 On 03-November-16	10.42	Put	Bond Future	1167	1	1167	1	0.00
06/07/2016	2044 On 03-November-16	10.41	Put	Bond Future	1184	1	1184	1	0.00
06/07/2016	2044 On 02-February-17			Bond Future	9.68	91.0138	9.6799	91.0138	0.00
06/07/2016	2044 On 02-February-17	9.77	Call	Bond Future	4973	5	4973	5	0.00
06/07/2016	2044 On 02-February-17	9.76	Call	Bond Future	4927	5	4927	5	0.00
06/07/2016	2044 On 02-February-17	9.78	Call	Bond Future	5019	5	5019	5	0.00
06/07/2016	2044 On 02-February-17	9.77	Put	Bond Future	4186	4	4186	4	0.00
06/07/2016	2044 On 02-February-17	9.78	Put	Bond Future	4145	4	4145	4	0.00
06/07/2016	2044 On 02-February-17	9.76	Put	Bond Future	4226	5	4226	5	0.00
06/07/2016	2046 On 04-August-16			Bond Future	135.50	135.5939	135.4952	135.5939	16,864.00
06/07/2016	2046 On 04-August-16	129.00	Call	Bond Future	6495	7	6495	7	0.00
06/07/2016	2046 On 04-August-16	129.01	Call	Bond Future	6485	7	6485	7	0.00
06/07/2016	2046 On 04-August-16	129.02	Call	Bond Future	6475	7	6475	7	0.00
06/07/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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06/07/2016	2046 On 03-November-16			Bond Future	136.57	136.6718	136.5696	136.6718	0.00
06/07/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
06/07/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
06/07/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
06/07/2016	2046 On 03-November-16	137.09	Put	Bond Future	520	0	520	0	0.00
06/07/2016	2046 On 03-November-16	137.07	Put	Bond Future	500	0	500	0	0.00
06/07/2016	2046 On 03-November-16	137.08	Put	Bond Future	510	0	510	0	0.00
06/07/2016	2050 On 04-August-16			Bond Future	145.04	145.1600	145.0360	145.1600	21,135.00
06/07/2016	2050 On 04-August-16	139.12	Call	Bond Future	5916	6	5916	6	0.00
06/07/2016	2050 On 04-August-16	139.14	Call	Bond Future	5896	6	5896	6	0.00
06/07/2016	2050 On 04-August-16	139.13	Call	Bond Future	5906	6	5906	6	0.00
06/07/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
06/07/2016	2050 On 03-November-16			Bond Future	147.79	147.9220	147.7937	147.9220	0.00
06/07/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
06/07/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
06/07/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
06/07/2016	2050 On 03-November-16	149.53	Put	Bond Future	1736	2	1736	2	0.00
06/07/2016	2050 On 03-November-16	149.54	Put	Bond Future	1746	2	1746	2	0.00
06/07/2016	2050 On 03-November-16	149.52	Put	Bond Future	1726	2	1726	2	0.00
06/07/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	AL37 On 04-August-16			Index Future	492.13	491.4600	492.1280	491.4600	15.00
06/07/2016	AL37 On 03-November-16			Index Future	501.56	500.8790	501.5580	500.8790	0.00
06/07/2016	AL7T On 04-August-16			Index Future	570.53	569.2200	570.5300	569.2200	11.00
06/07/2016	AL7T On 03-November-16			Index Future	581.46	580.1300	581.4610	580.1300	0.00
06/07/2016	ALBI On 04-August-16			Index Future	518.32	517.1170	518.3200	517.1170	728.00
06/07/2016	ALBI On 03-November-16			Index Future	528.25	527.0280	528.2510	527.0280	8.00
06/07/2016	ALBI On 02-February-17			Index Future	538.76	537.5170	538.7600	537.5170	0.00
06/07/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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06/07/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/07/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	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
06/07/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2016	EL28 On 04-August-16			Bond Future	132.67	132.6178	132.6665	132.6178	0.00
06/07/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5807	6	5807	6	0.00
06/07/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5797	6	5797	6	0.00
06/07/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5787	6	5787	6	0.00
06/07/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
06/07/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
06/07/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
06/07/2016	EL28 On 03-November-16			Bond Future	133.53	133.4806	133.5288	133.4806	0.00
06/07/2016	EL28 On 03-November-16	132.15	Call	Bond Future	1379	1	1379	1	0.00
06/07/2016	EL28 On 03-November-16	132.17	Call	Bond Future	1359	1	1359	1	0.00
06/07/2016	EL28 On 03-November-16	132.16	Call	Bond Future	1369	1	1369	1	0.00
06/07/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
06/07/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
06/07/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
06/07/2016	ES33 On 04-August-16			Bond Future	10.37	80.0482	10.3663	80.0482	8,882.00
06/07/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
06/07/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
06/07/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
06/07/2016	ES33 On 04-August-16	10.24	Put	Bond Future	832	1	832	1	0.00
06/07/2016	ES33 On 04-August-16	10.26	Put	Bond Future	700	1	700	1	0.00
06/07/2016	ES33 On 04-August-16	10.25	Put	Bond Future	766	1	766	1	0.00
06/07/2016	ES33 On 03-November-16			Bond Future	10.44	77.7739	10.4423	77.7739	0.00
06/07/2016	ES33 On 03-November-16	11.31	Call	Bond Future	5306	5	5306	5	0.00
06/07/2016	ES33 On 03-November-16	11.29	Call	Bond Future	5190	5	5190	5	0.00
06/07/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5248	5	5248	5	0.00
06/07/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
06/07/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
06/07/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
06/07/2016	ES33 On 02-February-17			Bond Future	10.52	79.3225	10.5156	79.3225	0.00
06/07/2016	ES33 On 02-February-17	10.61	Call	Bond Future	598	0	598	0	0.00
06/07/2016	ES33 On 02-February-17	10.60	Call	Bond Future	535	0	535	0	0.00
06/07/2016	ES33 On 02-February-17	10.59	Call	Bond Future	472	0	472	0	0.00
06/07/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
06/07/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
06/07/2016	ES42 On 04-August-16			Bond Future	10.52	84.4171	10.5161	84.4171	7,270.00
06/07/2016	ES42 On 03-November-16			Bond Future	10.59	81.7557	10.5907	81.7557	0.00
06/07/2016	GOVI On 04-August-16			GOVI	516.48	515.3120	516.4760	515.3120	448.00
06/07/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
06/07/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
06/07/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
06/07/2016	GOVI On 04-August-16	521.01	Put	GOVI	45340	6	45340	6	0.00
06/07/2016	GOVI On 04-August-16	520.99	Put	GOVI	45140	6	45140	6	0.00
06/07/2016	GOVI On 04-August-16	521.00	Put	GOVI	45240	6	45240	6	0.00
06/07/2016	GOVI On 03-November-16			GOVI	526.37	525.1890	526.3720	525.1890	137.00
06/07/2016	GOVI On 03-November-16	476.11	Call	GOVI	502620	49	502620	49	0.00
06/07/2016	GOVI On 03-November-16	476.12	Call	GOVI	502520	49	502520	49	0.00
06/07/2016	GOVI On 03-November-16	476.13	Call	GOVI	502420	49	502420	49	0.00
06/07/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
06/07/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
06/07/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
06/07/2016	GOVI On 02-February-17			GOVI	536.84	535.6410	536.8440	535.6410	0.00
06/07/2016	GOVI On 02-February-17	533.32	Call	GOVI	35240	2	35240	2	0.00
06/07/2016	GOVI On 02-February-17	533.34	Call	GOVI	35040	2	35040	2	0.00
06/07/2016	GOVI On 02-February-17	533.33	Call	GOVI	35140	2	35140	2	0.00
06/07/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
06/07/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
06/07/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
06/07/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/07/2016	IGOV On 04-August-16			Index Future	248.51	248.5340	248.5100	248.5340	1,079.00
06/07/2016	IGOV On 03-November-16			Index Future	253.29	253.3130	253.2870	253.3130	24.00
06/07/2016	IGOV On 02-February-17			Index Future	258.34	258.3690	258.3410	258.3690	0.00
06/07/2016	ILBI On 04-August-16			Index Future	672.83	672.6990	672.8340	672.6990	156.00
06/07/2016	ILBI On 03-November-16			Index Future	685.67	685.5350	685.6720	685.5350	0.00
06/07/2016	IS01 On 19-December-16			Interest Rate Swap	100.08	100.0874	100.0844	100.0874	0.00
06/07/2016	IS01 On 16-March-17			Interest Rate Swap	100.06	100.0678	100.0629	100.0678	0.00
06/07/2016	IS01 On 15-June-17			Interest Rate Swap	99.73	99.7391	99.7340	99.7391	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
06/07/2016	IS01 On 21-September-17			Interest Rate Swap	99.84	99.8451	99.8406	99.8451	0.00
06/07/2016	IS02 On 18-December-17			Interest Rate Swap	100.19	100.1892	100.1865	100.1892	0.00
06/07/2016	IS02 On 16-March-18			Interest Rate Swap	99.54	99.5405	99.5385	99.5405	0.00
06/07/2016	IS02 On 15-June-18			Interest Rate Swap	99.28	99.2686	99.2829	99.2686	0.00
06/07/2016	IS02 On 21-September-18			Interest Rate Swap	99.42	99.4089	99.4241	99.4089	0.00
06/07/2016	IS05 On 17-December-20			Interest Rate Swap	98.77	98.8375	98.7722	98.8375	0.00
06/07/2016	IS05 On 16-March-21			Interest Rate Swap	98.16	98.2309	98.1603	98.2309	0.00
06/07/2016	IS05 On 15-June-21			Interest Rate Swap	97.51	97.5878	97.5132	97.5878	0.00
06/07/2016	IS05 On 21-September-21			Interest Rate Swap	97.84	97.9126	97.8378	97.9126	0.00
06/07/2016	IS10 On 17-December-25			Interest Rate Swap	99.39	99.5189	99.3886	99.5189	0.00
06/07/2016	IS10 On 16-March-26			Interest Rate Swap	96.53	96.6633	96.5304	96.6633	0.00
06/07/2016	IS10 On 15-June-26			Interest Rate Swap	95.34	95.4740	95.3394	95.4740	0.00
06/07/2016	IS10 On 21-September-26			Interest Rate Swap	97.43	97.5591	97.4250	97.5591	0.00
06/07/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/07/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/07/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/07/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/07/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
06/07/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
06/07/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.46	92.5500	7.4600	92.5500	0.00
06/07/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.49	92.5200	7.4900	92.5200	0.00
06/07/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.52	92.5000	7.5200	92.5000	0.00
06/07/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.56	92.4600	7.5600	92.4600	0.00
06/07/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.62	92.4000	7.6200	92.4000	0.00
06/07/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.66	92.3800	7.6600	92.3800	0.00
06/07/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.72	92.3200	7.7200	92.3200	0.00
06/07/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.76	92.2800	7.7600	92.2800	0.00
06/07/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.80	92.2600	7.8000	92.2600	0.00
06/07/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.85	92.2100	7.8500	92.2100	0.00
06/07/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
06/07/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
06/07/2016	R023 On 04-August-16			Bond Future	8.56	99.2745	8.5596	99.2745	11,610.00
06/07/2016	R023 On 04-August-16	8.24	Call	Bond Future	238	0	238	0	0.00
06/07/2016	R023 On 04-August-16	8.26	Call	Bond Future	260	0	260	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
06/07/2016	R023 On 04-August-16	8.25	Call	Bond Future	249	0	249	0	0.00
06/07/2016	R023 On 04-August-16	8.25	Put	Bond Future	1755	2	1755	2	0.00
06/07/2016	R023 On 04-August-16	8.24	Put	Bond Future	1793	2	1793	2	0.00
06/07/2016	R023 On 04-August-16	8.26	Put	Bond Future	1717	2	1717	2	0.00
06/07/2016	R023 On 03-November-16			Bond Future	8.60	97.2262	8.6006	97.2262	607.00
06/07/2016	R023 On 03-November-16	9.73	Call	Bond Future	5298	5	5298	5	0.00
06/07/2016	R023 On 03-November-16	9.75	Call	Bond Future	5376	5	5376	5	0.00
06/07/2016	R023 On 03-November-16	9.74	Call	Bond Future	5337	5	5337	5	0.00
06/07/2016	R023 On 03-November-16	9.74	Put	Bond Future	192	0	192	0	0.00
06/07/2016	R023 On 03-November-16	9.75	Put	Bond Future	188	0	188	0	0.00
06/07/2016	R023 On 03-November-16	9.73	Put	Bond Future	197	0	197	0	0.00
06/07/2016	R023 On 02-February-17			Bond Future	8.63	99.1619	8.6328	99.1619	0.00
06/07/2016	R023 On 02-February-17	8.86	Call	Bond Future	2618	3	2618	3	0.00
06/07/2016	R023 On 02-February-17	8.85	Call	Bond Future	2592	3	2592	3	0.00
06/07/2016	R023 On 02-February-17	8.84	Call	Bond Future	2566	3	2566	3	0.00
06/07/2016	R023 On 02-February-17	8.85	Put	Bond Future	1615	2	1615	2	0.00
06/07/2016	R023 On 02-February-17	8.84	Put	Bond Future	1634	2	1634	2	0.00
06/07/2016	R023 On 02-February-17	8.86	Put	Bond Future	1597	2	1597	2	0.00
06/07/2016	R035 On 04-August-16			Bond Future	9.44	98.6986	9.4415	98.6986	4,572.00
06/07/2016	R035 On 04-August-16	10.35	Call	Bond Future	7145	7	7145	7	0.00
06/07/2016	R035 On 04-August-16	10.36	Call	Bond Future	7219	7	7219	7	0.00
06/07/2016	R035 On 04-August-16	10.37	Call	Bond Future	7293	7	7293	7	0.00
06/07/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R035 On 03-November-16			Bond Future	9.49	96.0687	9.4890	96.0687	0.00
06/07/2016	R035 On 03-November-16	9.57	Call	Bond Future	665	0	665	0	0.00
06/07/2016	R035 On 03-November-16	9.59	Call	Bond Future	829	1	829	1	0.00
06/07/2016	R035 On 03-November-16	9.58	Call	Bond Future	747	0	747	0	0.00
06/07/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R186 On 04-August-16			Bond Future	8.82	112.4400	8.8153	112.4400	96,308.00
06/07/2016	R186 On 04-August-16	9.20	Call	Bond Future	3048	3	3048	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
06/07/2016	R186 On 04-August-16	8.85	Call	Bond Future	1349	1	1349	1	750.00
06/07/2016	R186 On 04-August-16	8.90	Call	Bond Future	1550	1	1550	1	500.00
06/07/2016	R186 On 04-August-16	9.60	Call	Bond Future	5520	5	5520	5	0.00
06/07/2016	R186 On 04-August-16	8.51	Call	Bond Future	412	0	412	0	0.00
06/07/2016	R186 On 04-August-16	8.49	Call	Bond Future	378	0	378	0	0.00
06/07/2016	R186 On 04-August-16	10.00	Call	Bond Future	8120	8	8120	8	0.00
06/07/2016	R186 On 04-August-16	9.25	Call	Bond Future	3337	3	3337	3	0.00
06/07/2016	R186 On 04-August-16	9.35	Call	Bond Future	3936	4	3936	4	500.00
06/07/2016	R186 On 04-August-16	9.40	Call	Bond Future	4245	4	4245	4	0.00
06/07/2016	R186 On 04-August-16	8.50	Call	Bond Future	395	0	395	0	0.00
06/07/2016	R186 On 04-August-16	9.30	Call	Bond Future	3633	3	3633	3	500.00
06/07/2016	R186 On 04-August-16	9.10	Call	Bond Future	2500	2	2500	2	0.00
06/07/2016	R186 On 04-August-16	8.90	Put	Bond Future	942	1	942	1	0.00
06/07/2016	R186 On 04-August-16	9.20	Put	Bond Future	321	0	321	0	2,500.00
06/07/2016	R186 On 04-August-16	9.10	Put	Bond Future	473	1	473	1	2,500.00
06/07/2016	R186 On 04-August-16	9.60	Put	Bond Future	51	0	51	0	4,031.00
06/07/2016	R186 On 04-August-16	8.49	Put	Bond Future	2758	3	2758	3	0.00
06/07/2016	R186 On 04-August-16	8.85	Put	Bond Future	1100	1	1100	1	0.00
06/07/2016	R186 On 04-August-16	10.00	Put	Bond Future	5	0	5	0	6,500.00
06/07/2016	R186 On 04-August-16	8.51	Put	Bond Future	2643	3	2643	3	0.00
06/07/2016	R186 On 04-August-16	9.25	Put	Bond Future	261	0	261	0	1,000.00
06/07/2016	R186 On 04-August-16	9.35	Put	Bond Future	169	0	169	0	0.00
06/07/2016	R186 On 04-August-16	8.50	Put	Bond Future	2701	3	2701	3	0.00
06/07/2016	R186 On 04-August-16	9.30	Put	Bond Future	211	0	211	0	0.00
06/07/2016	R186 On 04-August-16	9.40	Put	Bond Future	135	0	135	0	3,569.00
06/07/2016	R186 On 03-November-16			Bond Future	8.85	114.5726	8.8549	114.5726	1,253.00
06/07/2016	R186 On 03-November-16	9.66	Call	Bond Future	6167	6	6167	6	0.00
06/07/2016	R186 On 03-November-16	8.96	Call	Bond Future	2850	3	2850	3	0.00
06/07/2016	R186 On 03-November-16	9.40	Call	Bond Future	4818	5	4818	5	1,425.00
06/07/2016	R186 On 03-November-16	9.20	Call	Bond Future	3868	4	3868	4	1,425.00
06/07/2016	R186 On 03-November-16	8.95	Call	Bond Future	2811	3	2811	3	0.00
06/07/2016	R186 On 03-November-16	8.97	Call	Bond Future	2890	3	2890	3	0.00
06/07/2016	R186 On 03-November-16	9.71	Call	Bond Future	6438	6	6438	6	0.00
06/07/2016	R186 On 03-November-16	9.66	Put	Bond Future	666	1	666	1	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2016	R186 On 03-November-16	9.71	Put	Bond Future	608	1	608	1	5,000.00
06/07/2016	R186 On 03-November-16	8.96	Put	Bond Future	2110	2	2110	2	0.00
06/07/2016	R186 On 03-November-16	8.97	Put	Bond Future	2080	2	2080	2	0.00
06/07/2016	R186 On 03-November-16	9.20	Put	Bond Future	1463	2	1463	2	0.00
06/07/2016	R186 On 03-November-16	8.95	Put	Bond Future	2141	2	2141	2	0.00
06/07/2016	R186 On 03-November-16	9.40	Put	Bond Future	1053	1	1053	1	0.00
06/07/2016	R197 On 04-August-16			Bond Future	299.13	299.0300	299.1287	299.0300	1,639.00
06/07/2016	R197 On 04-August-16	293.98	Call	Bond Future	5149	5	5149	5	0.00
06/07/2016	R197 On 04-August-16	293.96	Call	Bond Future	5169	5	5169	5	0.00
06/07/2016	R197 On 04-August-16	293.97	Call	Bond Future	5159	5	5159	5	0.00
06/07/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R197 On 03-November-16			Bond Future	304.82	304.7193	304.8170	304.7193	0.00
06/07/2016	R197 On 03-November-16	303.56	Call	Bond Future	1257	1	1257	1	0.00
06/07/2016	R197 On 03-November-16	303.58	Call	Bond Future	1237	1	1237	1	0.00
06/07/2016	R197 On 03-November-16	303.57	Call	Bond Future	1247	1	1247	1	0.00
06/07/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R202 On 04-August-16			Bond Future	249.41	249.3279	249.4120	249.3279	37,315.00
06/07/2016	R202 On 04-August-16	243.26	Call	Bond Future	6673	7	6673	7	0.00
06/07/2016	R202 On 04-August-16	243.25	Call	Bond Future	6681	7	6681	7	0.00
06/07/2016	R202 On 04-August-16	243.24	Call	Bond Future	6690	7	6690	7	0.00
06/07/2016	R202 On 04-August-16	243.25	Put	Bond Future	519	1	519	1	0.00
06/07/2016	R202 On 04-August-16	243.26	Put	Bond Future	521	1	521	1	0.00
06/07/2016	R202 On 04-August-16	243.24	Put	Bond Future	518	1	518	1	0.00
06/07/2016	R202 On 03-November-16			Bond Future	254.15	254.0716	254.1549	254.0716	0.00
06/07/2016	R202 On 03-November-16	253.85	Call	Bond Future	305	0	305	0	0.00
06/07/2016	R202 On 03-November-16	253.86	Call	Bond Future	295	0	295	0	0.00
06/07/2016	R202 On 03-November-16	253.87	Call	Bond Future	285	0	285	0	0.00
06/07/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2016	R203 On 04-August-16			Bond Future	7.57	103.9614	7.5679	103.9614	58,231.00
06/07/2016	R203 On 04-August-16	7.24	Call	Bond Future	27	0	27	0	0.00
06/07/2016	R203 On 04-August-16	7.26	Call	Bond Future	30	0	30	0	0.00
06/07/2016	R203 On 04-August-16	7.25	Call	Bond Future	28	0	28	0	0.00
06/07/2016	R203 On 04-August-16	7.24	Put	Bond Future	369	0	369	0	0.00
06/07/2016	R203 On 04-August-16	7.26	Put	Bond Future	352	0	352	0	0.00
06/07/2016	R203 On 04-August-16	7.25	Put	Bond Future	360	0	360	0	0.00
06/07/2016	R203 On 03-November-16			Bond Future	7.51	101.7613	7.5130	101.7613	0.00
06/07/2016	R203 On 03-November-16	8.84	Call	Bond Future	1081	1	1081	1	0.00
06/07/2016	R203 On 03-November-16	8.86	Call	Bond Future	1097	1	1097	1	0.00
06/07/2016	R203 On 03-November-16	8.85	Call	Bond Future	1089	1	1089	1	0.00
06/07/2016	R203 On 03-November-16	8.85	Put	Bond Future	8	0	8	0	0.00
06/07/2016	R203 On 03-November-16	8.86	Put	Bond Future	8	0	8	0	0.00
06/07/2016	R203 On 03-November-16	8.84	Put	Bond Future	8	0	8	0	0.00
06/07/2016	R203 On 02-February-17			Bond Future	7.30	103.7875	7.3048	103.7875	0.00
06/07/2016	R203 On 02-February-17	7.70	Call	Bond Future	347	0	347	0	0.00
06/07/2016	R203 On 02-February-17	7.72	Call	Bond Future	355	0	355	0	0.00
06/07/2016	R203 On 02-February-17	7.71	Call	Bond Future	351	0	351	0	0.00
06/07/2016	R203 On 02-February-17	7.71	Put	Bond Future	116	0	116	0	0.00
06/07/2016	R203 On 02-February-17	7.70	Put	Bond Future	118	0	118	0	0.00
06/07/2016	R203 On 02-February-17	7.72	Put	Bond Future	115	0	115	0	0.00
06/07/2016	R204 On 04-August-16			Bond Future	7.96	101.0717	7.9597	101.0717	33,282.00
06/07/2016	R204 On 04-August-16	7.76	Call	Bond Future	134	0	134	0	0.00
06/07/2016	R204 On 04-August-16	7.75	Call	Bond Future	128	0	128	0	0.00
06/07/2016	R204 On 04-August-16	7.74	Call	Bond Future	122	0	122	0	0.00
06/07/2016	R204 On 04-August-16	7.75	Put	Bond Future	574	1	574	1	0.00
06/07/2016	R204 On 04-August-16	7.74	Put	Bond Future	589	1	589	1	0.00
06/07/2016	R204 On 04-August-16	7.76	Put	Bond Future	559	1	559	1	0.00
06/07/2016	R204 On 03-November-16			Bond Future	7.98	102.9886	7.9821	102.9886	656.00
06/07/2016	R204 On 03-November-16	9.22	Call	Bond Future	2368	2	2368	2	0.00
06/07/2016	R204 On 03-November-16	9.21	Call	Bond Future	2351	2	2351	2	0.00
06/07/2016	R204 On 03-November-16	9.23	Call	Bond Future	2386	2	2386	2	0.00
06/07/2016	R204 On 03-November-16	9.22	Put	Bond Future	33	0	33	0	0.00
06/07/2016	R204 On 03-November-16	9.23	Put	Bond Future	32	0	32	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
06/07/2016	R204 On 03-November-16	9.21	Put	Bond Future	34	0	34	0	0.00
06/07/2016	R204 On 02-February-17			Bond Future	7.97	100.9972	7.9709	100.9972	0.00
06/07/2016	R204 On 02-February-17	8.28	Call	Bond Future	970	1	970	1	0.00
06/07/2016	R204 On 02-February-17	8.29	Call	Bond Future	980	1	980	1	0.00
06/07/2016	R204 On 02-February-17	8.30	Call	Bond Future	992	1	992	1	0.00
06/07/2016	R204 On 02-February-17	8.28	Put	Bond Future	444	0	444	0	0.00
06/07/2016	R204 On 02-February-17	8.29	Put	Bond Future	438	0	438	0	0.00
06/07/2016	R204 On 02-February-17	8.30	Put	Bond Future	432	0	432	0	0.00
06/07/2016	R207 On 04-August-16			Bond Future	8.19	97.6458	8.1855	97.6458	74,935.00
06/07/2016	R207 On 04-August-16	8.00	Call	Bond Future	219	0	219	0	0.00
06/07/2016	R207 On 04-August-16	7.99	Call	Bond Future	210	0	210	0	0.00
06/07/2016	R207 On 04-August-16	8.01	Call	Bond Future	229	0	229	0	0.00
06/07/2016	R207 On 04-August-16	7.99	Put	Bond Future	777	1	777	1	0.00
06/07/2016	R207 On 04-August-16	8.00	Put	Bond Future	757	1	757	1	0.00
06/07/2016	R207 On 04-August-16	8.01	Put	Bond Future	737	1	737	1	0.00
06/07/2016	R207 On 02-February-17			Bond Future	8.23	97.8352	8.2282	97.8352	0.00
06/07/2016	R207 On 02-February-17	8.91	Call	Bond Future	2106	2	2106	2	62.00
06/07/2016	R207 On 02-February-17	9.22	Call	Bond Future	2713	3	2713	3	0.00
06/07/2016	R207 On 02-February-17	9.24	Call	Bond Future	2754	3	2754	3	0.00
06/07/2016	R207 On 02-February-17	9.23	Call	Bond Future	2734	3	2734	3	0.00
06/07/2016	R207 On 02-February-17	8.91	Put	Bond Future	404	0	404	0	0.00
06/07/2016	R207 On 02-February-17	9.22	Put	Bond Future	250	0	250	0	0.00
06/07/2016	R207 On 02-February-17	9.23	Put	Bond Future	246	0	246	0	0.00
06/07/2016	R207 On 02-February-17	9.24	Put	Bond Future	242	0	242	0	0.00
06/07/2016	R208 On 04-August-16			Bond Future	8.34	96.2658	8.3360	96.2658	48,487.00
06/07/2016	R208 On 04-August-16	7.99	Call	Bond Future	145	0	145	0	0.00
06/07/2016	R208 On 04-August-16	8.00	Call	Bond Future	152	0	152	0	0.00
06/07/2016	R208 On 04-August-16	8.01	Call	Bond Future	160	0	160	0	0.00
06/07/2016	R208 On 04-August-16	7.99	Put	Bond Future	1417	2	1417	2	0.00
06/07/2016	R208 On 04-August-16	8.00	Put	Bond Future	1387	2	1387	2	0.00
06/07/2016	R208 On 04-August-16	8.01	Put	Bond Future	1357	1	1357	1	0.00
06/07/2016	R208 On 03-November-16			Bond Future	8.37	94.6889	8.3735	94.6889	46.00
06/07/2016	R208 On 03-November-16	9.57	Call	Bond Future	4157	4	4157	4	0.00
06/07/2016	R208 On 03-November-16	9.59	Call	Bond Future	4218	4	4218	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
06/07/2016	R208 On 03-November-16	9.58	Call	Bond Future	4187	4	4187	4	0.00
06/07/2016	R208 On 03-November-16	9.57	Put	Bond Future	98	0	98	0	0.00
06/07/2016	R208 On 03-November-16	9.58	Put	Bond Future	95	0	95	0	0.00
06/07/2016	R208 On 03-November-16	9.59	Put	Bond Future	93	0	93	0	0.00
06/07/2016	R208 On 02-February-17			Bond Future	8.40	96.5743	8.3969	96.5743	0.00
06/07/2016	R208 On 02-February-17	8.64	Call	Bond Future	1857	2	1857	2	0.00
06/07/2016	R208 On 02-February-17	8.63	Call	Bond Future	1837	2	1837	2	0.00
06/07/2016	R208 On 02-February-17	8.65	Call	Bond Future	1877	2	1877	2	0.00
06/07/2016	R208 On 02-February-17	8.65	Put	Bond Future	1041	1	1041	1	0.00
06/07/2016	R208 On 02-February-17	8.64	Put	Bond Future	1054	1	1054	1	0.00
06/07/2016	R208 On 02-February-17	8.63	Put	Bond Future	1067	1	1067	1	0.00
06/07/2016	R209 On 04-August-16			Bond Future	9.39	74.1279	9.3852	74.1279	55,153.00
06/07/2016	R209 On 04-August-16	9.24	Call	Bond Future	805	1	805	1	0.00
06/07/2016	R209 On 04-August-16	10.60	Call	Bond Future	7757	8	7757	8	5,624.00
06/07/2016	R209 On 04-August-16	9.26	Call	Bond Future	859	1	859	1	0.00
06/07/2016	R209 On 04-August-16	9.25	Call	Bond Future	831	1	831	1	0.00
06/07/2016	R209 On 04-August-16	9.70	Call	Bond Future	2607	2	2607	2	0.00
06/07/2016	R209 On 04-August-16	10.29	Call	Bond Future	5938	6	5938	6	0.00
06/07/2016	R209 On 04-August-16	9.60	Call	Bond Future	2126	2	2126	2	5,624.00
06/07/2016	R209 On 04-August-16	9.40	Call	Bond Future	1304	1	1304	1	250.00
06/07/2016	R209 On 04-August-16	9.24	Put	Bond Future	1826	2	1826	2	0.00
06/07/2016	R209 On 04-August-16	10.60	Put	Bond Future	7	0	7	0	0.00
06/07/2016	R209 On 04-August-16	9.26	Put	Bond Future	1738	2	1738	2	0.00
06/07/2016	R209 On 04-August-16	9.25	Put	Bond Future	1782	2	1782	2	0.00
06/07/2016	R209 On 04-August-16	10.29	Put	Bond Future	38	0	38	0	250.00
06/07/2016	R209 On 04-August-16	9.70	Put	Bond Future	466	1	466	1	250.00
06/07/2016	R209 On 04-August-16	9.40	Put	Bond Future	1202	1	1202	1	0.00
06/07/2016	R209 On 04-August-16	9.60	Put	Bond Future	655	1	655	1	0.00
06/07/2016	R209 On 03-November-16			Bond Future	9.43	72.3831	9.4265	72.3831	0.00
06/07/2016	R209 On 03-November-16	10.24	Call	Bond Future	6050	6	6050	6	0.00
06/07/2016	R209 On 03-November-16	10.26	Call	Bond Future	6147	6	6147	6	0.00
06/07/2016	R209 On 03-November-16	10.25	Call	Bond Future	6099	6	6099	6	0.00
06/07/2016	R209 On 03-November-16	10.25	Put	Bond Future	740	1	740	1	5,000.00
06/07/2016	R209 On 03-November-16	10.26	Put	Bond Future	727	1	727	1	0.00

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06/07/2016	R209 On 03-November-16	10.24	Put	Bond Future	752	1	752	1	0.00
06/07/2016	R209 On 02-February-17			Bond Future	9.46	73.8245	9.4624	73.8245	0.00
06/07/2016	R209 On 02-February-17	9.53	Call	Bond Future	3614	4	3614	4	0.00
06/07/2016	R209 On 02-February-17	9.55	Call	Bond Future	3686	4	3686	4	0.00
06/07/2016	R209 On 02-February-17	9.54	Call	Bond Future	3650	4	3650	4	0.00
06/07/2016	R209 On 02-February-17	9.53	Put	Bond Future	3153	3	3153	3	0.00
06/07/2016	R209 On 02-February-17	9.54	Put	Bond Future	3121	3	3121	3	0.00
06/07/2016	R209 On 02-February-17	9.55	Put	Bond Future	3089	3	3089	3	0.00
06/07/2016	R210 On 04-August-16			Bond Future	189.35	189.2893	189.3518	189.2893	2,571.00
06/07/2016	R210 On 04-August-16	181.51	Call	Bond Future	7842	8	7842	8	0.00
06/07/2016	R210 On 04-August-16	181.50	Call	Bond Future	7852	8	7852	8	0.00
06/07/2016	R210 On 04-August-16	181.52	Call	Bond Future	7832	8	7832	8	0.00
06/07/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R210 On 03-November-16			Bond Future	190.68	190.6138	190.6756	190.6138	0.00
06/07/2016	R210 On 03-November-16	188.90	Call	Bond Future	1776	2	1776	2	0.00
06/07/2016	R210 On 03-November-16	188.92	Call	Bond Future	1756	2	1756	2	0.00
06/07/2016	R210 On 03-November-16	188.91	Call	Bond Future	1766	2	1766	2	0.00
06/07/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R211 On 04-August-16			Bond Future	139.84	139.7971	139.8391	139.7971	63.00
06/07/2016	R211 On 04-August-16	137.09	Call	Bond Future	2749	3	2749	3	0.00
06/07/2016	R211 On 04-August-16	137.07	Call	Bond Future	2769	3	2769	3	0.00
06/07/2016	R211 On 04-August-16	137.08	Call	Bond Future	2759	3	2759	3	0.00
06/07/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R211 On 03-November-16			Bond Future	142.50	142.4570	142.4983	142.4570	0.00
06/07/2016	R211 On 03-November-16	141.76	Call	Bond Future	738	1	738	1	0.00
06/07/2016	R211 On 03-November-16	141.75	Call	Bond Future	748	1	748	1	0.00
06/07/2016	R211 On 03-November-16	141.74	Call	Bond Future	758	1	758	1	0.00
06/07/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R212 On 04-August-16			Bond Future	146.22	146.1686	146.2175	146.1686	4,218.00
06/07/2016	R212 On 04-August-16	142.44	Call	Bond Future	3777	4	3777	4	0.00
06/07/2016	R212 On 04-August-16	142.43	Call	Bond Future	3787	4	3787	4	0.00
06/07/2016	R212 On 04-August-16	142.42	Call	Bond Future	3797	4	3797	4	0.00
06/07/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R212 On 03-November-16			Bond Future	149.00	148.9496	148.9980	148.9496	0.00
06/07/2016	R212 On 03-November-16	148.11	Call	Bond Future	888	1	888	1	0.00
06/07/2016	R212 On 03-November-16	148.12	Call	Bond Future	878	1	878	1	0.00
06/07/2016	R212 On 03-November-16	148.10	Call	Bond Future	898	1	898	1	0.00
06/07/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R213 On 04-August-16			Bond Future	9.27	84.9321	9.2655	84.9321	44,423.00
06/07/2016	R213 On 04-August-16	9.01	Call	Bond Future	524	1	524	1	0.00
06/07/2016	R213 On 04-August-16	8.99	Call	Bond Future	485	0	485	0	0.00
06/07/2016	R213 On 04-August-16	9.00	Call	Bond Future	504	0	504	0	0.00
06/07/2016	R213 On 04-August-16	8.99	Put	Bond Future	2413	3	2413	3	0.00
06/07/2016	R213 On 04-August-16	9.00	Put	Bond Future	2361	3	2361	3	0.00
06/07/2016	R213 On 04-August-16	9.01	Put	Bond Future	2309	3	2309	3	0.00
06/07/2016	R213 On 03-November-16			Bond Future	9.31	82.9922	9.3102	82.9922	0.00
06/07/2016	R213 On 03-November-16	10.20	Call	Bond Future	6369	6	6369	6	0.00
06/07/2016	R213 On 03-November-16	10.19	Call	Bond Future	6318	6	6318	6	0.00
06/07/2016	R213 On 03-November-16	10.18	Call	Bond Future	6268	6	6268	6	0.00
06/07/2016	R213 On 03-November-16	10.19	Put	Bond Future	627	1	627	1	0.00
06/07/2016	R213 On 03-November-16	10.18	Put	Bond Future	638	1	638	1	0.00
06/07/2016	R213 On 03-November-16	10.20	Put	Bond Future	617	1	617	1	0.00
06/07/2016	R213 On 02-February-17			Bond Future	9.35	84.6446	9.3503	84.6446	0.00
06/07/2016	R213 On 02-February-17	9.40	Call	Bond Future	3473	3	3473	3	0.00
06/07/2016	R213 On 02-February-17	9.42	Call	Bond Future	3544	3	3544	3	0.00
06/07/2016	R213 On 02-February-17	9.41	Call	Bond Future	3508	3	3508	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
06/07/2016	R213 On 02-February-17	9.40	Put	Bond Future	3140	3	3140	3	0.00
06/07/2016	R213 On 02-February-17	9.42	Put	Bond Future	3077	3	3077	3	0.00
06/07/2016	R213 On 02-February-17	9.41	Put	Bond Future	3108	3	3108	3	0.00
06/07/2016	R214 On 04-August-16			Bond Future	9.50	74.2637	9.5049	74.2637	30,086.00
06/07/2016	R214 On 04-August-16	9.30	Call	Bond Future	698	1	698	1	1,300.00
06/07/2016	R214 On 04-August-16	11.30	Call	Bond Future	11242	11	11242	11	5,610.00
06/07/2016	R214 On 04-August-16	9.24	Call	Bond Future	564	1	564	1	0.00
06/07/2016	R214 On 04-August-16	9.26	Call	Bond Future	606	1	606	1	0.00
06/07/2016	R214 On 04-August-16	9.25	Call	Bond Future	585	1	585	1	0.00
06/07/2016	R214 On 04-August-16	10.30	Call	Bond Future	5453	5	5453	5	5,610.00
06/07/2016	R214 On 04-August-16	8.55	Call	Bond Future	15	0	15	0	1,300.00
06/07/2016	R214 On 04-August-16	9.30	Put	Bond Future	2202	2	2202	2	0.00
06/07/2016	R214 On 04-August-16	9.26	Put	Bond Future	2410	3	2410	3	0.00
06/07/2016	R214 On 04-August-16	9.24	Put	Bond Future	2518	3	2518	3	0.00
06/07/2016	R214 On 04-August-16	11.30	Put	Bond Future	0	0	0	0	0.00
06/07/2016	R214 On 04-August-16	10.30	Put	Bond Future	72	0	72	0	0.00
06/07/2016	R214 On 04-August-16	9.25	Put	Bond Future	2464	3	2464	3	0.00
06/07/2016	R214 On 04-August-16	8.55	Put	Bond Future	7488	8	7488	8	0.00
06/07/2016	R214 On 03-November-16			Bond Future	9.55	72.3751	9.5477	72.3751	3,395.00
06/07/2016	R214 On 03-November-16	10.33	Call	Bond Future	6103	6	6103	6	0.00
06/07/2016	R214 On 03-November-16	10.35	Call	Bond Future	6202	6	6202	6	0.00
06/07/2016	R214 On 03-November-16	10.34	Call	Bond Future	6153	6	6153	6	0.00
06/07/2016	R214 On 03-November-16	10.33	Put	Bond Future	844	1	844	1	0.00
06/07/2016	R214 On 03-November-16	10.34	Put	Bond Future	830	1	830	1	0.00
06/07/2016	R214 On 03-November-16	10.35	Put	Bond Future	817	1	817	1	0.00
06/07/2016	R214 On 02-February-17			Bond Future	9.59	73.8160	9.5866	73.8160	0.00
06/07/2016	R214 On 02-February-17	9.67	Call	Bond Future	3882	4	3882	4	0.00
06/07/2016	R214 On 02-February-17	9.66	Call	Bond Future	3844	4	3844	4	0.00
06/07/2016	R214 On 02-February-17	9.68	Call	Bond Future	3919	4	3919	4	0.00
06/07/2016	R214 On 02-February-17	9.67	Put	Bond Future	3293	3	3293	3	0.00
06/07/2016	R214 On 02-February-17	9.66	Put	Bond Future	3326	4	3326	4	0.00
06/07/2016	R214 On 02-February-17	9.68	Put	Bond Future	3260	3	3260	3	0.00
06/07/2016	R248 On 04-August-16			Bond Future	9.58	95.3135	9.5806	95.3135	59,008.00
06/07/2016	R248 On 04-August-16	9.25	Call	Bond Future	616	1	616	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
06/07/2016	R248 On 04-August-16	9.26	Call	Bond Future	640	1	640	1	0.00
06/07/2016	R248 On 04-August-16	9.24	Call	Bond Future	594	1	594	1	0.00
06/07/2016	R248 On 04-August-16	9.26	Put	Bond Future	3666	4	3666	4	0.00
06/07/2016	R248 On 04-August-16	9.25	Put	Bond Future	3740	4	3740	4	0.00
06/07/2016	R248 On 04-August-16	9.24	Put	Bond Future	3815	4	3815	4	0.00
06/07/2016	R248 On 03-November-16			Bond Future	9.63	92.6828	9.6257	92.6828	1,529.00
06/07/2016	R248 On 03-November-16	10.39	Call	Bond Future	7738	8	7738	8	0.00
06/07/2016	R248 On 03-November-16	10.38	Call	Bond Future	7677	7	7677	7	0.00
06/07/2016	R248 On 03-November-16	10.37	Call	Bond Future	7616	7	7616	7	0.00
06/07/2016	R248 On 03-November-16	10.38	Put	Bond Future	1251	1	1251	1	0.00
06/07/2016	R248 On 03-November-16	10.39	Put	Bond Future	1232	1	1232	1	0.00
06/07/2016	R248 On 03-November-16	10.37	Put	Bond Future	1269	1	1269	1	0.00
06/07/2016	R248 On 02-February-17			Bond Future	9.67	94.5282	9.6670	94.5282	0.00
06/07/2016	R248 On 02-February-17	9.76	Call	Bond Future	5186	5	5186	5	0.00
06/07/2016	R248 On 02-February-17	9.77	Call	Bond Future	5233	5	5233	5	0.00
06/07/2016	R248 On 02-February-17	9.78	Call	Bond Future	5281	5	5281	5	0.00
06/07/2016	R248 On 02-February-17	9.77	Put	Bond Future	4313	5	4313	5	0.00
06/07/2016	R248 On 02-February-17	9.76	Put	Bond Future	4354	5	4354	5	0.00
06/07/2016	R248 On 02-February-17	9.78	Put	Bond Future	4272	5	4272	5	0.00