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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
01/06/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	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
01/06/2016	2025 On 04-August-16			Bond Future	126.67	126.6250	126.6657	126.6250	3,004.00
01/06/2016	2025 On 04-August-16	123.86	Call	Bond Future	2806	3	2806	3	0.00
01/06/2016	2025 On 04-August-16	123.87	Call	Bond Future	2796	3	2796	3	0.00
01/06/2016	2025 On 04-August-16	123.85	Call	Bond Future	2816	3	2816	3	0.00
01/06/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
01/06/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
01/06/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
01/06/2016	2025 On 03-November-16			Bond Future	129.09	129.0458	129.0873	129.0458	0.00
01/06/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
01/06/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
01/06/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
01/06/2016	2025 On 03-November-16	129.22	Put	Bond Future	133	0	133	0	0.00
01/06/2016	2025 On 03-November-16	129.23	Put	Bond Future	143	0	143	0	0.00
01/06/2016	2025 On 03-November-16	129.21	Put	Bond Future	123	0	123	0	0.00
01/06/2016	2030 On 04-August-16			Bond Future	9.75	86.9604	9.7537	86.9604	25,310.00
01/06/2016	2030 On 04-August-16	10.17	Call	Bond Future	2735	2	2735	2	0.00
01/06/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
01/06/2016	2030 On 03-November-16			Bond Future	9.81	88.6161	9.8130	88.6161	0.00
01/06/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
01/06/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
01/06/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
01/06/2016	2030 On 03-November-16	9.33	Put	Bond Future	3286	4	3286	4	0.00
01/06/2016	2030 On 03-November-16	9.34	Put	Bond Future	3216	3	3216	3	0.00
01/06/2016	2030 On 03-November-16	9.35	Put	Bond Future	3146	3	3146	3	0.00
01/06/2016	2032 On 04-August-16			Bond Future	9.86	89.9648	9.8621	89.9648	11,433.00
01/06/2016	2032 On 04-August-16	8.99	Call	Bond Future	300	0	300	0	0.00
01/06/2016	2032 On 04-August-16	9.01	Call	Bond Future	318	0	318	0	0.00
01/06/2016	2032 On 04-August-16	9.00	Call	Bond Future	308	0	308	0	0.00
01/06/2016	2032 On 04-August-16	9.00	Put	Bond Future	6799	7	6799	7	0.00
01/06/2016	2032 On 04-August-16	9.01	Put	Bond Future	6729	7	6729	7	0.00
01/06/2016	2032 On 04-August-16	8.99	Put	Bond Future	6870	7	6870	7	0.00
01/06/2016	2032 On 03-November-16			Bond Future	9.92	87.5186	9.9243	87.5186	0.00
01/06/2016	2032 On 03-November-16	10.28	Call	Bond Future	4705	5	4705	5	0.00
01/06/2016	2032 On 03-November-16	10.30	Call	Bond Future	4789	5	4789	5	0.00

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01/06/2016	2032 On 03-November-16	10.29	Call	Bond Future	4747	5	4747	5	0.00
01/06/2016	2032 On 03-November-16	10.28	Put	Bond Future	2250	2	2250	2	0.00
01/06/2016	2032 On 03-November-16	10.29	Put	Bond Future	2224	2	2224	2	0.00
01/06/2016	2032 On 03-November-16	10.30	Put	Bond Future	2199	2	2199	2	0.00
01/06/2016	2032 On 02-February-17			Bond Future	9.98	89.2797	9.9798	89.2797	0.00
01/06/2016	2032 On 02-February-17	9.51	Call	Bond Future	2745	3	2745	3	0.00
01/06/2016	2032 On 02-February-17	9.53	Call	Bond Future	2800	3	2800	3	0.00
01/06/2016	2032 On 02-February-17	9.52	Call	Bond Future	2772	3	2772	3	0.00
01/06/2016	2032 On 02-February-17	9.52	Put	Bond Future	6062	6	6062	6	0.00
01/06/2016	2032 On 02-February-17	9.51	Put	Bond Future	6108	6	6108	6	0.00
01/06/2016	2032 On 02-February-17	9.53	Put	Bond Future	6016	6	6016	6	0.00
01/06/2016	2033 On 04-August-16			Bond Future	106.76	106.7292	106.7604	106.7292	3,924.00
01/06/2016	2033 On 04-August-16	104.99	Call	Bond Future	1770	2	1770	2	0.00
01/06/2016	2033 On 04-August-16	105.00	Call	Bond Future	1760	2	1760	2	0.00
01/06/2016	2033 On 04-August-16	105.01	Call	Bond Future	1750	2	1750	2	0.00
01/06/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
01/06/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
01/06/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
01/06/2016	2033 On 03-November-16			Bond Future	107.78	107.7470	107.7822	107.7470	0.00
01/06/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
01/06/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
01/06/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
01/06/2016	2033 On 03-November-16	109.16	Put	Bond Future	1378	1	1378	1	0.00
01/06/2016	2033 On 03-November-16	109.17	Put	Bond Future	1388	1	1388	1	0.00
01/06/2016	2033 On 03-November-16	109.18	Put	Bond Future	1398	1	1398	1	0.00
01/06/2016	2037 On 04-August-16			Bond Future	9.94	87.4234	9.9410	87.4234	41,353.00
01/06/2016	2037 On 04-August-16	9.24	Call	Bond Future	559	1	559	1	0.00
01/06/2016	2037 On 04-August-16	9.25	Call	Bond Future	573	1	573	1	0.00
01/06/2016	2037 On 04-August-16	9.26	Call	Bond Future	588	1	588	1	0.00
01/06/2016	2037 On 04-August-16	9.25	Put	Bond Future	6245	7	6245	7	0.00
01/06/2016	2037 On 04-August-16	9.26	Put	Bond Future	6174	6	6174	6	0.00
01/06/2016	2037 On 04-August-16	9.24	Put	Bond Future	6317	7	6317	7	0.00
01/06/2016	2037 On 03-November-16			Bond Future	10.00	89.0879	9.9972	89.0879	0.00
01/06/2016	2037 On 03-November-16	10.35	Call	Bond Future	5210	5	5210	5	0.00

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01/06/2016	2037 On 03-November-16	10.36	Call	Bond Future	5255	5	5255	5	0.00
01/06/2016	2037 On 03-November-16	10.37	Call	Bond Future	5301	5	5301	5	0.00
01/06/2016	2037 On 03-November-16	10.36	Put	Bond Future	2522	3	2522	3	0.00
01/06/2016	2037 On 03-November-16	10.37	Put	Bond Future	2495	3	2495	3	0.00
01/06/2016	2037 On 03-November-16	10.35	Put	Bond Future	2551	3	2551	3	0.00
01/06/2016	2037 On 02-February-17			Bond Future	10.05	86.6235	10.0478	86.6235	0.00
01/06/2016	2037 On 02-February-17	9.66	Call	Bond Future	3328	3	3328	3	0.00
01/06/2016	2037 On 02-February-17	9.68	Call	Bond Future	3391	3	3391	3	0.00
01/06/2016	2037 On 02-February-17	9.67	Call	Bond Future	3360	3	3360	3	0.00
01/06/2016	2037 On 02-February-17	9.66	Put	Bond Future	6375	7	6375	7	0.00
01/06/2016	2037 On 02-February-17	9.67	Put	Bond Future	6326	7	6326	7	0.00
01/06/2016	2037 On 02-February-17	9.68	Put	Bond Future	6277	6	6277	6	0.00
01/06/2016	2038 On 04-August-16			Bond Future	132.25	132.2034	132.2474	132.2034	22,289.00
01/06/2016	2038 On 04-August-16	129.31	Call	Bond Future	2937	3	2937	3	0.00
01/06/2016	2038 On 04-August-16	129.30	Call	Bond Future	2947	3	2947	3	0.00
01/06/2016	2038 On 04-August-16	129.32	Call	Bond Future	2927	3	2927	3	0.00
01/06/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
01/06/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
01/06/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
01/06/2016	2038 On 03-November-16			Bond Future	134.78	134.7309	134.7758	134.7309	0.00
01/06/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
01/06/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
01/06/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
01/06/2016	2038 On 03-November-16	136.32	Put	Bond Future	1544	2	1544	2	0.00
01/06/2016	2038 On 03-November-16	136.31	Put	Bond Future	1534	2	1534	2	0.00
01/06/2016	2038 On 03-November-16	136.33	Put	Bond Future	1554	2	1554	2	0.00
01/06/2016	2040 On 04-August-16			Bond Future	10.00	90.9269	10.0011	90.9269	812.00
01/06/2016	2040 On 04-August-16	9.51	Call	Bond Future	1023	1	1023	1	0.00
01/06/2016	2040 On 04-August-16	9.50	Call	Bond Future	1000	1	1000	1	0.00
01/06/2016	2040 On 04-August-16	9.49	Call	Bond Future	978	1	978	1	0.00
01/06/2016	2040 On 04-August-16	9.51	Put	Bond Future	5263	6	5263	6	0.00
01/06/2016	2040 On 04-August-16	9.50	Put	Bond Future	5330	6	5330	6	0.00
01/06/2016	2040 On 04-August-16	9.49	Put	Bond Future	5398	6	5398	6	0.00
01/06/2016	2040 On 03-November-16			Bond Future	10.06	92.6582	10.0576	92.6582	0.00

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01/06/2016	2040 On 03-November-16	9.70	Call	Bond Future	2689	3	2689	3	0.00
01/06/2016	2040 On 03-November-16	9.71	Call	Bond Future	2722	3	2722	3	0.00
01/06/2016	2040 On 03-November-16	9.69	Call	Bond Future	2657	3	2657	3	0.00
01/06/2016	2040 On 03-November-16	9.69	Put	Bond Future	5767	6	5767	6	0.00
01/06/2016	2040 On 03-November-16	9.71	Put	Bond Future	5658	6	5658	6	0.00
01/06/2016	2040 On 03-November-16	9.70	Put	Bond Future	5712	6	5712	6	0.00
01/06/2016	2044 On 04-August-16			Bond Future	10.01	88.1918	10.0097	88.1918	20,486.00
01/06/2016	2044 On 04-August-16	9.51	Call	Bond Future	1008	1	1008	1	0.00
01/06/2016	2044 On 04-August-16	9.50	Call	Bond Future	986	1	986	1	0.00
01/06/2016	2044 On 04-August-16	9.49	Call	Bond Future	964	1	964	1	0.00
01/06/2016	2044 On 04-August-16	9.50	Put	Bond Future	5432	6	5432	6	0.00
01/06/2016	2044 On 04-August-16	9.51	Put	Bond Future	5364	6	5364	6	0.00
01/06/2016	2044 On 04-August-16	9.49	Put	Bond Future	5501	6	5501	6	0.00
01/06/2016	2044 On 03-November-16			Bond Future	10.06	89.8709	10.0643	89.8709	0.00
01/06/2016	2044 On 03-November-16	10.42	Call	Bond Future	5605	5	5605	5	0.00
01/06/2016	2044 On 03-November-16	10.43	Call	Bond Future	5653	5	5653	5	0.00
01/06/2016	2044 On 03-November-16	10.41	Call	Bond Future	5557	5	5557	5	0.00
01/06/2016	2044 On 03-November-16	10.43	Put	Bond Future	2714	3	2714	3	0.00
01/06/2016	2044 On 03-November-16	10.42	Put	Bond Future	2744	3	2744	3	0.00
01/06/2016	2044 On 03-November-16	10.41	Put	Bond Future	2774	3	2774	3	0.00
01/06/2016	2044 On 02-February-17			Bond Future	10.11	87.2972	10.1136	87.2972	0.00
01/06/2016	2044 On 02-February-17	9.77	Call	Bond Future	3796	4	3796	4	0.00
01/06/2016	2044 On 02-February-17	9.76	Call	Bond Future	3761	4	3761	4	0.00
01/06/2016	2044 On 02-February-17	9.78	Call	Bond Future	3830	4	3830	4	0.00
01/06/2016	2044 On 02-February-17	9.77	Put	Bond Future	6694	7	6694	7	0.00
01/06/2016	2044 On 02-February-17	9.78	Put	Bond Future	6642	7	6642	7	0.00
01/06/2016	2044 On 02-February-17	9.76	Put	Bond Future	6746	7	6746	7	0.00
01/06/2016	2046 On 04-August-16			Bond Future	131.31	131.2683	131.3080	131.2683	16,296.00
01/06/2016	2046 On 04-August-16	129.00	Call	Bond Future	2308	2	2308	2	0.00
01/06/2016	2046 On 04-August-16	129.01	Call	Bond Future	2298	2	2298	2	0.00
01/06/2016	2046 On 04-August-16	129.02	Call	Bond Future	2288	2	2288	2	0.00
01/06/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
01/06/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
01/06/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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01/06/2016	2046 On 03-November-16			Bond Future	132.31	132.2672	132.3127	132.2672	0.00
01/06/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
01/06/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
01/06/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
01/06/2016	2046 On 03-November-16	137.09	Put	Bond Future	4777	5	4777	5	0.00
01/06/2016	2046 On 03-November-16	137.07	Put	Bond Future	4757	5	4757	5	0.00
01/06/2016	2046 On 03-November-16	137.08	Put	Bond Future	4767	5	4767	5	0.00
01/06/2016	2050 On 04-August-16			Bond Future	140.26	140.2215	140.2644	140.2215	20,765.00
01/06/2016	2050 On 04-August-16	139.12	Call	Bond Future	1144	1	1144	1	0.00
01/06/2016	2050 On 04-August-16	139.14	Call	Bond Future	1124	1	1124	1	0.00
01/06/2016	2050 On 04-August-16	139.13	Call	Bond Future	1134	1	1134	1	0.00
01/06/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
01/06/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
01/06/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
01/06/2016	2050 On 03-November-16			Bond Future	142.95	142.9024	142.9461	142.9024	0.00
01/06/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
01/06/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
01/06/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
01/06/2016	2050 On 03-November-16	149.53	Put	Bond Future	6584	7	6584	7	0.00
01/06/2016	2050 On 03-November-16	149.54	Put	Bond Future	6594	7	6594	7	0.00
01/06/2016	2050 On 03-November-16	149.52	Put	Bond Future	6574	7	6574	7	0.00
01/06/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	AL37 On 04-August-16			Index Future	481.40	480.9800	481.3990	480.9800	18.00
01/06/2016	AL37 On 03-November-16			Index Future	490.66	490.2350	490.6620	490.2350	0.00
01/06/2016	AL7T On 04-August-16			Index Future	550.66	549.4380	550.6600	549.4380	11.00
01/06/2016	AL7T On 03-November-16			Index Future	561.26	560.0100	561.2560	560.0100	0.00
01/06/2016	ALBI On 04-August-16			Index Future	501.81	500.6910	501.8090	500.6910	717.00
01/06/2016	ALBI On 03-November-16			Index Future	511.47	510.3250	511.4650	510.3250	0.00
01/06/2016	ALBI On 02-February-17			Index Future	521.74	520.5850	521.7370	520.5850	0.00
01/06/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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01/06/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/06/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	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
01/06/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2016	EL28 On 04-August-16			Bond Future	131.02	130.9797	131.0221	130.9797	0.00
01/06/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4162	4	4162	4	0.00
01/06/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4152	4	4152	4	0.00
01/06/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4142	4	4142	4	0.00
01/06/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
01/06/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
01/06/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
01/06/2016	EL28 On 03-November-16			Bond Future	131.86	131.8137	131.8625	131.8137	0.00
01/06/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
01/06/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
01/06/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
01/06/2016	EL28 On 03-November-16	132.15	Put	Bond Future	287	0	287	0	0.00
01/06/2016	EL28 On 03-November-16	132.16	Put	Bond Future	297	0	297	0	0.00
01/06/2016	EL28 On 03-November-16	132.17	Put	Bond Future	307	0	307	0	0.00
01/06/2016	ES33 On 04-August-16			Bond Future	10.82	77.2014	10.8152	77.2014	8,932.00
01/06/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
01/06/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
01/06/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
01/06/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3686	4	3686	4	0.00
01/06/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3553	4	3553	4	0.00
01/06/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3619	4	3619	4	0.00
01/06/2016	ES33 On 03-November-16			Bond Future	10.91	74.8785	10.9051	74.8785	0.00
01/06/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2404	2	2404	2	0.00
01/06/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2288	2	2288	2	0.00
01/06/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2346	2	2346	2	0.00
01/06/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
01/06/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
01/06/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
01/06/2016	ES33 On 02-February-17			Bond Future	10.99	76.3852	10.9916	76.3852	0.00
01/06/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
01/06/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
01/06/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
01/06/2016	ES33 On 02-February-17	10.60	Put	Bond Future	2410	3	2410	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
01/06/2016	ES33 On 02-February-17	10.61	Put	Bond Future	2347		3	2347	3	0.00
01/06/2016	ES33 On 02-February-17	10.59	Put	Bond Future	2473		3	2473	3	0.00
01/06/2016	ES42 On 04-August-16			Bond Future	10.95		81.2237	10.9546	81.2237	7,270.00
01/06/2016	ES42 On 03-November-16			Bond Future	11.04		78.5075	11.0429	78.5075	0.00
01/06/2016	GOVI On 04-August-16			GOVI	500.61		499.5580	500.6120	499.5580	446.00
01/06/2016	GOVI On 04-August-16	521.00	Call	GOVI	0		0	0	0	0.00
01/06/2016	GOVI On 04-August-16	521.01	Call	GOVI	0		0	0	0	0.00
01/06/2016	GOVI On 04-August-16	520.99	Call	GOVI	0		0	0	0	0.00
01/06/2016	GOVI On 04-August-16	521.01	Put	GOVI	203980		21	203980	21	0.00
01/06/2016	GOVI On 04-August-16	520.99	Put	GOVI	203780		21	203780	21	0.00
01/06/2016	GOVI On 04-August-16	521.00	Put	GOVI	203880		21	203880	21	0.00
01/06/2016	GOVI On 03-November-16			GOVI	510.25		509.1700	510.2460	509.1700	156.00
01/06/2016	GOVI On 03-November-16	476.11	Call	GOVI	341360		33	341360	33	0.00
01/06/2016	GOVI On 03-November-16	476.12	Call	GOVI	341260		33	341260	33	0.00
01/06/2016	GOVI On 03-November-16	476.13	Call	GOVI	341160		33	341160	33	0.00
01/06/2016	GOVI On 03-November-16	476.12	Put	GOVI	0		0	0	0	0.00
01/06/2016	GOVI On 03-November-16	476.11	Put	GOVI	0		0	0	0	0.00
01/06/2016	GOVI On 03-November-16	476.13	Put	GOVI	0		0	0	0	0.00
01/06/2016	GOVI On 02-February-17			GOVI	520.49		519.4070	520.4930	519.4070	0.00
01/06/2016	GOVI On 02-February-17	533.32	Call	GOVI	0		0	0	0	0.00
01/06/2016	GOVI On 02-February-17	533.34	Call	GOVI	0		0	0	0	0.00
01/06/2016	GOVI On 02-February-17	533.33	Call	GOVI	0		0	0	0	0.00
01/06/2016	GOVI On 02-February-17	533.33	Put	GOVI	128370		14	128370	14	0.00
01/06/2016	GOVI On 02-February-17	533.34	Put	GOVI	128470		14	128470	14	0.00
01/06/2016	GOVI On 02-February-17	533.32	Put	GOVI	128270		14	128270	14	0.00
01/06/2016	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
01/06/2016	IGOV On 04-August-16			Index Future	245.32		245.2520	245.3190	245.2520	1,077.00
01/06/2016	IGOV On 03-November-16			Index Future	250.06		249.9910	250.0600	249.9910	23.00
01/06/2016	IGOV On 02-February-17			Index Future	255.10		255.0370	255.1010	255.0370	0.00
01/06/2016	ILBI On 04-August-16			Index Future	665.73		665.5450	665.7330	665.5450	157.00
01/06/2016	ILBI On 03-November-16			Index Future	678.44		678.2500	678.4410	678.2500	0.00
01/06/2016	IS01 On 19-December-16			Interest Rate Swap	100.13		100.1357	100.1307	100.1357	0.00
01/06/2016	IS01 On 16-March-17			Interest Rate Swap	100.17		100.1808	100.1691	100.1808	0.00
01/06/2016	IS01 On 15-June-17			Interest Rate Swap	99.95		99.9724	99.9514	99.9724	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
01/06/2016	IS02 On 18-December-17			Interest Rate Swap	100.66	100.6952	100.6598	100.6952	0.00
01/06/2016	IS02 On 16-March-18			Interest Rate Swap	100.15	100.1910	100.1531	100.1910	0.00
01/06/2016	IS02 On 15-June-18			Interest Rate Swap	100.06	100.0841	100.0614	100.0841	0.00
01/06/2016	IS05 On 17-December-20			Interest Rate Swap	101.23	101.2922	101.2262	101.2922	0.00
01/06/2016	IS05 On 16-March-21			Interest Rate Swap	100.77	100.8326	100.7741	100.8326	0.00
01/06/2016	IS05 On 15-June-21			Interest Rate Swap	100.29	100.3440	100.2883	100.3440	0.00
01/06/2016	IS10 On 17-December-25			Interest Rate Swap	103.74	103.9027	103.7402	103.9027	0.00
01/06/2016	IS10 On 16-March-26			Interest Rate Swap	101.03	101.1999	101.0305	101.1999	0.00
01/06/2016	IS10 On 15-June-26			Interest Rate Swap	99.96	100.1335	99.9598	100.1335	0.00
01/06/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/06/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/06/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/06/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/06/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
01/06/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
01/06/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
01/06/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
01/06/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
01/06/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.71	92.2900	7.7100	92.2900	0.00
01/06/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.84	92.1600	7.8400	92.1600	0.00
01/06/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.07	91.9300	8.0700	91.9300	0.00
01/06/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.23	91.7700	8.2300	91.7700	0.00
01/06/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.32	91.6800	8.3200	91.6800	0.00
01/06/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.39	91.6100	8.3900	91.6100	0.00
01/06/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.46	91.5400	8.4600	91.5400	0.00
01/06/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
01/06/2016	R023 On 04-August-16			Bond Future	9.15	96.5101	9.1541	96.5101	11,289.00
01/06/2016	R023 On 04-August-16	8.24	Call	Bond Future	130	0	130	0	0.00
01/06/2016	R023 On 04-August-16	8.26	Call	Bond Future	139	0	139	0	0.00
01/06/2016	R023 On 04-August-16	8.25	Call	Bond Future	135	0	135	0	0.00
01/06/2016	R023 On 04-August-16	8.25	Put	Bond Future	4451	5	4451	5	0.00
01/06/2016	R023 On 04-August-16	8.24	Put	Bond Future	4496	5	4496	5	0.00
01/06/2016	R023 On 04-August-16	8.26	Put	Bond Future	4407	5	4407	5	0.00
01/06/2016	R023 On 03-November-16			Bond Future	9.22	94.4161	9.2236	94.4161	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
01/06/2016	R023 On 03-November-16	9.73	Call	Bond Future	3327	3	3327	3	0.00
01/06/2016	R023 On 03-November-16	9.75	Call	Bond Future	3387	3	3387	3	0.00
01/06/2016	R023 On 03-November-16	9.74	Call	Bond Future	3357	3	3357	3	0.00
01/06/2016	R023 On 03-November-16	9.74	Put	Bond Future	1069	1	1069	1	0.00
01/06/2016	R023 On 03-November-16	9.75	Put	Bond Future	1055	1	1055	1	0.00
01/06/2016	R023 On 03-November-16	9.73	Put	Bond Future	1082	1	1082	1	0.00
01/06/2016	R023 On 02-February-17			Bond Future	9.29	96.3155	9.2850	96.3155	0.00
01/06/2016	R023 On 02-February-17	8.86	Call	Bond Future	1628	2	1628	2	0.00
01/06/2016	R023 On 02-February-17	8.85	Call	Bond Future	1611	2	1611	2	0.00
01/06/2016	R023 On 02-February-17	8.84	Call	Bond Future	1594	2	1594	2	0.00
01/06/2016	R023 On 02-February-17	8.85	Put	Bond Future	3530	4	3530	4	0.00
01/06/2016	R023 On 02-February-17	8.84	Put	Bond Future	3557	4	3557	4	0.00
01/06/2016	R023 On 02-February-17	8.86	Put	Bond Future	3502	4	3502	4	0.00
01/06/2016	R035 On 04-August-16			Bond Future	9.87	95.2456	9.8682	95.2456	5,505.00
01/06/2016	R035 On 04-August-16	10.35	Call	Bond Future	3681	3	3681	3	0.00
01/06/2016	R035 On 04-August-16	10.36	Call	Bond Future	3755	3	3755	3	0.00
01/06/2016	R035 On 04-August-16	10.37	Call	Bond Future	3829	4	3829	4	0.00
01/06/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
01/06/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
01/06/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
01/06/2016	R035 On 03-November-16			Bond Future	9.93	92.5568	9.9279	92.5568	0.00
01/06/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
01/06/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
01/06/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
01/06/2016	R035 On 03-November-16	9.59	Put	Bond Future	2693	3	2693	3	0.00
01/06/2016	R035 On 03-November-16	9.57	Put	Bond Future	2856	3	2856	3	0.00
01/06/2016	R035 On 03-November-16	9.58	Put	Bond Future	2775	3	2775	3	0.00
01/06/2016	R186 On 04-August-16			Bond Future	9.38	108.4584	9.3818	108.4584	99,872.00
01/06/2016	R186 On 04-August-16	8.90	Call	Bond Future	716	1	716	1	500.00
01/06/2016	R186 On 04-August-16	8.85	Call	Bond Future	632	1	632	1	750.00
01/06/2016	R186 On 04-August-16	9.60	Call	Bond Future	2791	3	2791	3	0.00
01/06/2016	R186 On 04-August-16	8.51	Call	Bond Future	240	0	240	0	0.00
01/06/2016	R186 On 04-August-16	8.49	Call	Bond Future	226	0	226	0	0.00
01/06/2016	R186 On 04-August-16	10.00	Call	Bond Future	4693	4	4693	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
01/06/2016	R186 On 04-August-16	8.50	Call	Bond Future	233	0	233	0	0.00
01/06/2016	R186 On 04-August-16	9.25	Call	Bond Future	1536	1	1536	1	0.00
01/06/2016	R186 On 04-August-16	9.35	Call	Bond Future	1849	2	1849	2	500.00
01/06/2016	R186 On 04-August-16	9.40	Call	Bond Future	2019	2	2019	2	0.00
01/06/2016	R186 On 04-August-16	9.30	Call	Bond Future	1688	2	1688	2	500.00
01/06/2016	R186 On 04-August-16	8.90	Put	Bond Future	4093	4	4093	4	0.00
01/06/2016	R186 On 04-August-16	9.60	Put	Bond Future	1307	1	1307	1	5,635.00
01/06/2016	R186 On 04-August-16	8.49	Put	Bond Future	6591	7	6591	7	0.00
01/06/2016	R186 On 04-August-16	8.85	Put	Bond Future	4367	5	4367	5	0.00
01/06/2016	R186 On 04-August-16	10.00	Put	Bond Future	563	1	563	1	6,500.00
01/06/2016	R186 On 04-August-16	8.51	Put	Bond Future	6458	7	6458	7	0.00
01/06/2016	R186 On 04-August-16	8.50	Put	Bond Future	6524	7	6524	7	0.00
01/06/2016	R186 On 04-August-16	9.25	Put	Bond Future	2445	3	2445	3	1,000.00
01/06/2016	R186 On 04-August-16	9.35	Put	Bond Future	2068	2	2068	2	0.00
01/06/2016	R186 On 04-August-16	9.40	Put	Bond Future	1894	2	1894	2	5,000.00
01/06/2016	R186 On 04-August-16	9.30	Put	Bond Future	2251	2	2251	2	0.00
01/06/2016	R186 On 03-November-16			Bond Future	9.44	110.5232	9.4425	110.5232	10.00
01/06/2016	R186 On 03-November-16	9.66	Call	Bond Future	3809	4	3809	4	0.00
01/06/2016	R186 On 03-November-16	8.96	Call	Bond Future	1647	2	1647	2	0.00
01/06/2016	R186 On 03-November-16	9.40	Call	Bond Future	2877	3	2877	3	1,425.00
01/06/2016	R186 On 03-November-16	9.20	Call	Bond Future	2266	2	2266	2	1,425.00
01/06/2016	R186 On 03-November-16	8.95	Call	Bond Future	1624	2	1624	2	0.00
01/06/2016	R186 On 03-November-16	8.97	Call	Bond Future	1671	2	1671	2	0.00
01/06/2016	R186 On 03-November-16	9.71	Call	Bond Future	4005	4	4005	4	0.00
01/06/2016	R186 On 03-November-16	9.66	Put	Bond Future	2360	2	2360	2	5,000.00
01/06/2016	R186 On 03-November-16	9.71	Put	Bond Future	2227	2	2227	2	5,000.00
01/06/2016	R186 On 03-November-16	8.96	Put	Bond Future	4959	5	4959	5	0.00
01/06/2016	R186 On 03-November-16	8.97	Put	Bond Future	4912	5	4912	5	0.00
01/06/2016	R186 On 03-November-16	9.20	Put	Bond Future	3913	4	3913	4	0.00
01/06/2016	R186 On 03-November-16	8.95	Put	Bond Future	5006	5	5006	5	0.00
01/06/2016	R186 On 03-November-16	9.40	Put	Bond Future	3164	3	3164	3	0.00
01/06/2016	R197 On 04-August-16			Bond Future	297.85	297.7638	297.8474	297.7638	1,878.00
01/06/2016	R197 On 04-August-16	293.98	Call	Bond Future	3867	4	3867	4	0.00
01/06/2016	R197 On 04-August-16	293.96	Call	Bond Future	3887	4	3887	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
01/06/2016	R197 On 04-August-16	293.97	Call	Bond Future	3877	4	3877	4	0.00
01/06/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
01/06/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
01/06/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
01/06/2016	R197 On 03-November-16			Bond Future	303.54	303.4564	303.5416	303.4564	0.00
01/06/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
01/06/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
01/06/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
01/06/2016	R197 On 03-November-16	303.57	Put	Bond Future	28	0	28	0	0.00
01/06/2016	R197 On 03-November-16	303.58	Put	Bond Future	38	0	38	0	0.00
01/06/2016	R197 On 03-November-16	303.56	Put	Bond Future	18	0	18	0	0.00
01/06/2016	R202 On 04-August-16			Bond Future	246.87	246.7970	246.8685	246.7970	37,856.00
01/06/2016	R202 On 04-August-16	243.26	Call	Bond Future	5732	6	5732	6	0.00
01/06/2016	R202 On 04-August-16	243.25	Call	Bond Future	5739	6	5739	6	0.00
01/06/2016	R202 On 04-August-16	243.24	Call	Bond Future	5745	6	5745	6	0.00
01/06/2016	R202 On 04-August-16	243.25	Put	Bond Future	2120	2	2120	2	0.00
01/06/2016	R202 On 04-August-16	243.26	Put	Bond Future	2124	2	2124	2	0.00
01/06/2016	R202 On 04-August-16	243.24	Put	Bond Future	2117	2	2117	2	0.00
01/06/2016	R202 On 03-November-16			Bond Future	251.59	251.5149	251.5880	251.5149	0.00
01/06/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
01/06/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
01/06/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
01/06/2016	R202 On 03-November-16	253.86	Put	Bond Future	2272	2	2272	2	0.00
01/06/2016	R202 On 03-November-16	253.87	Put	Bond Future	2282	2	2282	2	0.00
01/06/2016	R202 On 03-November-16	253.85	Put	Bond Future	2262	2	2262	2	0.00
01/06/2016	R203 On 04-August-16			Bond Future	8.03	103.5009	8.0280	103.5009	58,097.00
01/06/2016	R203 On 04-August-16	7.24	Call	Bond Future	17	0	17	0	0.00
01/06/2016	R203 On 04-August-16	7.26	Call	Bond Future	18	0	18	0	0.00
01/06/2016	R203 On 04-August-16	7.25	Call	Bond Future	18	0	18	0	0.00
01/06/2016	R203 On 04-August-16	7.24	Put	Bond Future	837	1	837	1	0.00
01/06/2016	R203 On 04-August-16	7.26	Put	Bond Future	818	1	818	1	0.00
01/06/2016	R203 On 04-August-16	7.25	Put	Bond Future	827	1	827	1	0.00
01/06/2016	R203 On 03-November-16			Bond Future	8.10	101.2993	8.1019	101.2993	0.00
01/06/2016	R203 On 03-November-16	8.84	Call	Bond Future	691	1	691	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
01/06/2016	R203 On 03-November-16	8.86	Call	Bond Future	704	1	704	1	0.00
01/06/2016	R203 On 03-November-16	8.85	Call	Bond Future	698	1	698	1	0.00
01/06/2016	R203 On 03-November-16	8.85	Put	Bond Future	95	0	95	0	0.00
01/06/2016	R203 On 03-November-16	8.86	Put	Bond Future	94	0	94	0	0.00
01/06/2016	R203 On 03-November-16	8.84	Put	Bond Future	97	0	97	0	0.00
01/06/2016	R203 On 02-February-17			Bond Future	8.11	103.3373	8.1148	103.3373	0.00
01/06/2016	R203 On 02-February-17	7.70	Call	Bond Future	167	0	167	0	0.00
01/06/2016	R203 On 02-February-17	7.72	Call	Bond Future	172	0	172	0	0.00
01/06/2016	R203 On 02-February-17	7.71	Call	Bond Future	170	0	170	0	0.00
01/06/2016	R203 On 02-February-17	7.71	Put	Bond Future	403	0	403	0	0.00
01/06/2016	R203 On 02-February-17	7.70	Put	Bond Future	407	0	407	0	0.00
01/06/2016	R203 On 02-February-17	7.72	Put	Bond Future	400	0	400	0	0.00
01/06/2016	R204 On 04-August-16			Bond Future	8.45	100.0598	8.4535	100.0598	35,129.00
01/06/2016	R204 On 04-August-16	7.76	Call	Bond Future	84	0	84	0	0.00
01/06/2016	R204 On 04-August-16	7.75	Call	Bond Future	81	0	81	0	0.00
01/06/2016	R204 On 04-August-16	7.74	Call	Bond Future	78	0	78	0	0.00
01/06/2016	R204 On 04-August-16	7.75	Put	Bond Future	1567	2	1567	2	0.00
01/06/2016	R204 On 04-August-16	7.74	Put	Bond Future	1585	2	1585	2	0.00
01/06/2016	R204 On 04-August-16	7.76	Put	Bond Future	1548	2	1548	2	0.00
01/06/2016	R204 On 03-November-16			Bond Future	8.53	101.9648	8.5345	101.9648	0.00
01/06/2016	R204 On 03-November-16	9.22	Call	Bond Future	1580	2	1580	2	0.00
01/06/2016	R204 On 03-November-16	9.21	Call	Bond Future	1566	2	1566	2	0.00
01/06/2016	R204 On 03-November-16	9.23	Call	Bond Future	1594	2	1594	2	0.00
01/06/2016	R204 On 03-November-16	9.22	Put	Bond Future	295	0	295	0	0.00
01/06/2016	R204 On 03-November-16	9.23	Put	Bond Future	291	0	291	0	0.00
01/06/2016	R204 On 03-November-16	9.21	Put	Bond Future	300	0	300	0	0.00
01/06/2016	R204 On 02-February-17			Bond Future	8.59	99.9737	8.5919	99.9737	0.00
01/06/2016	R204 On 02-February-17	8.28	Call	Bond Future	599	1	599	1	0.00
01/06/2016	R204 On 02-February-17	8.29	Call	Bond Future	606	1	606	1	0.00
01/06/2016	R204 On 02-February-17	8.30	Call	Bond Future	613	1	613	1	0.00
01/06/2016	R204 On 02-February-17	8.28	Put	Bond Future	1125	1	1125	1	0.00
01/06/2016	R204 On 02-February-17	8.29	Put	Bond Future	1116	1	1116	1	0.00
01/06/2016	R204 On 02-February-17	8.30	Put	Bond Future	1106	1	1106	1	0.00
01/06/2016	R207 On 04-August-16			Bond Future	8.76	96.0297	8.7593	96.0297	76,765.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2016	R207 On 04-August-16	8.00	Call	Bond Future	107	0	107	0	0.00
01/06/2016	R207 On 04-August-16	7.99	Call	Bond Future	103	0	103	0	0.00
01/06/2016	R207 On 04-August-16	8.01	Call	Bond Future	110	0	110	0	0.00
01/06/2016	R207 On 04-August-16	7.99	Put	Bond Future	2311	2	2311	2	0.00
01/06/2016	R207 On 04-August-16	8.00	Put	Bond Future	2285	2	2285	2	0.00
01/06/2016	R207 On 04-August-16	8.01	Put	Bond Future	2260	2	2260	2	0.00
01/06/2016	R207 On 02-February-17			Bond Future	8.90	96.1831	8.9005	96.1831	0.00
01/06/2016	R207 On 02-February-17	8.91	Call	Bond Future	1338	1	1338	1	62.00
01/06/2016	R207 On 02-February-17	9.22	Call	Bond Future	1768	2	1768	2	0.00
01/06/2016	R207 On 02-February-17	9.24	Call	Bond Future	1798	2	1798	2	0.00
01/06/2016	R207 On 02-February-17	9.23	Call	Bond Future	1783	2	1783	2	0.00
01/06/2016	R207 On 02-February-17	8.91	Put	Bond Future	1314	1	1314	1	0.00
01/06/2016	R207 On 02-February-17	9.22	Put	Bond Future	983	1	983	1	0.00
01/06/2016	R207 On 02-February-17	9.23	Put	Bond Future	973	1	973	1	0.00
01/06/2016	R207 On 02-February-17	9.24	Put	Bond Future	964	1	964	1	0.00
01/06/2016	R208 On 04-August-16			Bond Future	8.91	94.2872	8.9057	94.2872	48,484.00
01/06/2016	R208 On 04-August-16	7.99	Call	Bond Future	85	0	85	0	0.00
01/06/2016	R208 On 04-August-16	8.00	Call	Bond Future	88	0	88	0	0.00
01/06/2016	R208 On 04-August-16	8.01	Call	Bond Future	91	0	91	0	0.00
01/06/2016	R208 On 04-August-16	7.99	Put	Bond Future	3406	3	3406	3	0.00
01/06/2016	R208 On 04-August-16	8.00	Put	Bond Future	3372	3	3372	3	0.00
01/06/2016	R208 On 04-August-16	8.01	Put	Bond Future	3338	3	3338	3	0.00
01/06/2016	R208 On 03-November-16			Bond Future	8.98	92.6794	8.9788	92.6794	0.00
01/06/2016	R208 On 03-November-16	9.57	Call	Bond Future	2664	3	2664	3	0.00
01/06/2016	R208 On 03-November-16	9.59	Call	Bond Future	2711	3	2711	3	0.00
01/06/2016	R208 On 03-November-16	9.58	Call	Bond Future	2687	3	2687	3	0.00
01/06/2016	R208 On 03-November-16	9.57	Put	Bond Future	685	1	685	1	0.00
01/06/2016	R208 On 03-November-16	9.58	Put	Bond Future	676	1	676	1	0.00
01/06/2016	R208 On 03-November-16	9.59	Put	Bond Future	667	1	667	1	0.00
01/06/2016	R208 On 02-February-17			Bond Future	9.04	94.5440	9.0393	94.5440	0.00
01/06/2016	R208 On 02-February-17	8.64	Call	Bond Future	1170	1	1170	1	0.00
01/06/2016	R208 On 02-February-17	8.63	Call	Bond Future	1157	1	1157	1	0.00
01/06/2016	R208 On 02-February-17	8.65	Call	Bond Future	1183	1	1183	1	0.00
01/06/2016	R208 On 02-February-17	8.65	Put	Bond Future	2451	3	2451	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
01/06/2016	R208 On 02-February-17	8.64	Put	Bond Future	2471	3	2471	3	0.00
01/06/2016	R208 On 02-February-17	8.63	Put	Bond Future	2491	3	2491	3	0.00
01/06/2016	R209 On 04-August-16			Bond Future	9.82	71.2040	9.8201	71.2040	54,880.00
01/06/2016	R209 On 04-August-16	9.24	Call	Bond Future	586	1	586	1	0.00
01/06/2016	R209 On 04-August-16	10.60	Call	Bond Future	5231	5	5231	5	5,624.00
01/06/2016	R209 On 04-August-16	9.26	Call	Bond Future	616	1	616	1	0.00
01/06/2016	R209 On 04-August-16	9.25	Call	Bond Future	601	1	601	1	0.00
01/06/2016	R209 On 04-August-16	9.70	Call	Bond Future	1574	1	1574	1	0.00
01/06/2016	R209 On 04-August-16	10.29	Call	Bond Future	3772	4	3772	4	0.00
01/06/2016	R209 On 04-August-16	9.60	Call	Bond Future	1303	1	1303	1	5,624.00
01/06/2016	R209 On 04-August-16	9.40	Call	Bond Future	856	1	856	1	250.00
01/06/2016	R209 On 04-August-16	9.24	Put	Bond Future	4540	5	4540	5	0.00
01/06/2016	R209 On 04-August-16	10.60	Put	Bond Future	413	0	413	0	0.00
01/06/2016	R209 On 04-August-16	9.26	Put	Bond Future	4428	5	4428	5	0.00
01/06/2016	R209 On 04-August-16	9.25	Put	Bond Future	4484	5	4484	5	0.00
01/06/2016	R209 On 04-August-16	10.29	Put	Bond Future	805	1	805	1	250.00
01/06/2016	R209 On 04-August-16	9.70	Put	Bond Future	2365	2	2365	2	250.00
01/06/2016	R209 On 04-August-16	9.40	Put	Bond Future	3687	4	3687	4	0.00
01/06/2016	R209 On 04-August-16	9.60	Put	Bond Future	2764	3	2764	3	0.00
01/06/2016	R209 On 03-November-16			Bond Future	9.87	69.4089	9.8727	69.4089	0.00
01/06/2016	R209 On 03-November-16	10.24	Call	Bond Future	4322	4	4322	4	0.00
01/06/2016	R209 On 03-November-16	10.26	Call	Bond Future	4398	4	4398	4	0.00
01/06/2016	R209 On 03-November-16	10.25	Call	Bond Future	4360	4	4360	4	0.00
01/06/2016	R209 On 03-November-16	10.25	Put	Bond Future	1984	2	1984	2	5,000.00
01/06/2016	R209 On 03-November-16	10.26	Put	Bond Future	1961	2	1961	2	0.00
01/06/2016	R209 On 03-November-16	10.24	Put	Bond Future	2007	2	2007	2	0.00
01/06/2016	R209 On 02-February-17			Bond Future	9.92	70.8054	9.9191	70.8054	0.00
01/06/2016	R209 On 02-February-17	9.53	Call	Bond Future	2714	3	2714	3	0.00
01/06/2016	R209 On 02-February-17	9.55	Call	Bond Future	2767	3	2767	3	0.00
01/06/2016	R209 On 02-February-17	9.54	Call	Bond Future	2740	3	2740	3	0.00
01/06/2016	R209 On 02-February-17	9.53	Put	Bond Future	5281	5	5281	5	0.00
01/06/2016	R209 On 02-February-17	9.54	Put	Bond Future	5240	5	5240	5	0.00
01/06/2016	R209 On 02-February-17	9.55	Put	Bond Future	5198	5	5198	5	0.00
01/06/2016	R210 On 04-August-16			Bond Future	187.09	187.0394	187.0930	187.0394	2,571.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2016	R210 On 04-August-16	181.51	Call	Bond Future	5583	6	5583	6	0.00
01/06/2016	R210 On 04-August-16	181.50	Call	Bond Future	5593	6	5593	6	0.00
01/06/2016	R210 On 04-August-16	181.52	Call	Bond Future	5573	6	5573	6	0.00
01/06/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
01/06/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
01/06/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
01/06/2016	R210 On 03-November-16			Bond Future	188.39	188.3250	188.3873	188.3250	0.00
01/06/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
01/06/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
01/06/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
01/06/2016	R210 On 03-November-16	188.90	Put	Bond Future	513	1	513	1	0.00
01/06/2016	R210 On 03-November-16	188.91	Put	Bond Future	523	1	523	1	0.00
01/06/2016	R210 On 03-November-16	188.92	Put	Bond Future	533	1	533	1	0.00
01/06/2016	R211 On 04-August-16			Bond Future	139.92	139.8880	139.9220	139.8880	64.00
01/06/2016	R211 On 04-August-16	137.09	Call	Bond Future	2832	3	2832	3	0.00
01/06/2016	R211 On 04-August-16	137.07	Call	Bond Future	2852	3	2852	3	0.00
01/06/2016	R211 On 04-August-16	137.08	Call	Bond Future	2842	3	2842	3	0.00
01/06/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
01/06/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
01/06/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
01/06/2016	R211 On 03-November-16			Bond Future	142.60	142.5624	142.5972	142.5624	0.00
01/06/2016	R211 On 03-November-16	141.76	Call	Bond Future	837	1	837	1	0.00
01/06/2016	R211 On 03-November-16	141.75	Call	Bond Future	847	1	847	1	0.00
01/06/2016	R211 On 03-November-16	141.74	Call	Bond Future	857	1	857	1	0.00
01/06/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
01/06/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
01/06/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
01/06/2016	R212 On 04-August-16			Bond Future	145.92	145.8690	145.9161	145.8690	4,218.00
01/06/2016	R212 On 04-August-16	142.44	Call	Bond Future	3476	3	3476	3	0.00
01/06/2016	R212 On 04-August-16	142.43	Call	Bond Future	3486	3	3486	3	0.00
01/06/2016	R212 On 04-August-16	142.42	Call	Bond Future	3496	3	3496	3	0.00
01/06/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
01/06/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
01/06/2016	R212 On 04-August-16	142.43	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
01/06/2016	R212 On 03-November-16			Bond Future	148.71	148.6578	148.7059	148.6578	0.00
01/06/2016	R212 On 03-November-16	148.11	Call	Bond Future	596	1	596	1	0.00
01/06/2016	R212 On 03-November-16	148.12	Call	Bond Future	586	1	586	1	0.00
01/06/2016	R212 On 03-November-16	148.10	Call	Bond Future	606	1	606	1	0.00
01/06/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
01/06/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
01/06/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
01/06/2016	R213 On 04-August-16			Bond Future	9.78	81.5172	9.7781	81.5172	44,353.00
01/06/2016	R213 On 04-August-16	9.01	Call	Bond Future	349	0	349	0	0.00
01/06/2016	R213 On 04-August-16	8.99	Call	Bond Future	330	0	330	0	0.00
01/06/2016	R213 On 04-August-16	9.00	Call	Bond Future	340	0	340	0	0.00
01/06/2016	R213 On 04-August-16	8.99	Put	Bond Future	5682	6	5682	6	0.00
01/06/2016	R213 On 04-August-16	9.00	Put	Bond Future	5620	6	5620	6	0.00
01/06/2016	R213 On 04-August-16	9.01	Put	Bond Future	5559	6	5559	6	0.00
01/06/2016	R213 On 03-November-16			Bond Future	9.84	79.5182	9.8378	79.5182	0.00
01/06/2016	R213 On 03-November-16	10.20	Call	Bond Future	4257	4	4257	4	0.00
01/06/2016	R213 On 03-November-16	10.19	Call	Bond Future	4219	4	4219	4	0.00
01/06/2016	R213 On 03-November-16	10.18	Call	Bond Future	4181	4	4181	4	0.00
01/06/2016	R213 On 03-November-16	10.19	Put	Bond Future	2010	2	2010	2	0.00
01/06/2016	R213 On 03-November-16	10.18	Put	Bond Future	2033	2	2033	2	0.00
01/06/2016	R213 On 03-November-16	10.20	Put	Bond Future	1987	2	1987	2	0.00
01/06/2016	R213 On 02-February-17			Bond Future	9.89	81.1180	9.8925	81.1180	0.00
01/06/2016	R213 On 02-February-17	9.40	Call	Bond Future	2405	2	2405	2	0.00
01/06/2016	R213 On 02-February-17	9.42	Call	Bond Future	2454	2	2454	2	0.00
01/06/2016	R213 On 02-February-17	9.41	Call	Bond Future	2429	2	2429	2	0.00
01/06/2016	R213 On 02-February-17	9.40	Put	Bond Future	5607	6	5607	6	0.00
01/06/2016	R213 On 02-February-17	9.42	Put	Bond Future	5522	6	5522	6	0.00
01/06/2016	R213 On 02-February-17	9.41	Put	Bond Future	5564	6	5564	6	0.00
01/06/2016	R214 On 04-August-16			Bond Future	9.93	71.2831	9.9290	71.2831	30,112.00
01/06/2016	R214 On 04-August-16	9.30	Call	Bond Future	546	1	546	1	1,300.00
01/06/2016	R214 On 04-August-16	9.24	Call	Bond Future	466	0	466	0	0.00
01/06/2016	R214 On 04-August-16	11.30	Call	Bond Future	8389	8	8389	8	5,610.00
01/06/2016	R214 On 04-August-16	9.26	Call	Bond Future	492	0	492	0	0.00
01/06/2016	R214 On 04-August-16	9.25	Call	Bond Future	479	0	479	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
01/06/2016	R214 On 04-August-16	10.30	Call	Bond Future	3462	3	3462	3	5,610.00
01/06/2016	R214 On 04-August-16	8.55	Call	Bond Future	48	0	48	0	1,300.00
01/06/2016	R214 On 04-August-16	9.30	Put	Bond Future	5007	5	5007	5	0.00
01/06/2016	R214 On 04-August-16	9.26	Put	Bond Future	5252	5	5252	5	0.00
01/06/2016	R214 On 04-August-16	9.24	Put	Bond Future	5377	6	5377	6	0.00
01/06/2016	R214 On 04-August-16	11.30	Put	Bond Future	105	0	105	0	0.00
01/06/2016	R214 On 04-August-16	10.30	Put	Bond Future	1039	1	1039	1	0.00
01/06/2016	R214 On 04-August-16	9.25	Put	Bond Future	5315	6	5315	6	0.00
01/06/2016	R214 On 04-August-16	8.55	Put	Bond Future	10479	11	10479	11	0.00
01/06/2016	R214 On 03-November-16			Bond Future	9.98	69.3429	9.9828	69.3429	0.00
01/06/2016	R214 On 03-November-16	10.33	Call	Bond Future	4415	4	4415	4	0.00
01/06/2016	R214 On 03-November-16	10.35	Call	Bond Future	4493	4	4493	4	0.00
01/06/2016	R214 On 03-November-16	10.34	Call	Bond Future	4454	4	4454	4	0.00
01/06/2016	R214 On 03-November-16	10.33	Put	Bond Future	2163	2	2163	2	0.00
01/06/2016	R214 On 03-November-16	10.34	Put	Bond Future	2138	2	2138	2	0.00
01/06/2016	R214 On 03-November-16	10.35	Put	Bond Future	2114	2	2114	2	0.00
01/06/2016	R214 On 02-February-17			Bond Future	10.03	70.7379	10.0321	70.7379	0.00
01/06/2016	R214 On 02-February-17	9.67	Call	Bond Future	2892	3	2892	3	0.00
01/06/2016	R214 On 02-February-17	9.66	Call	Bond Future	2864	3	2864	3	0.00
01/06/2016	R214 On 02-February-17	9.68	Call	Bond Future	2919	3	2919	3	0.00
01/06/2016	R214 On 02-February-17	9.67	Put	Bond Future	5357	6	5357	6	0.00
01/06/2016	R214 On 02-February-17	9.66	Put	Bond Future	5400	6	5400	6	0.00
01/06/2016	R214 On 02-February-17	9.68	Put	Bond Future	5315	5	5315	5	0.00
01/06/2016	R248 On 04-August-16			Bond Future	10.00	91.6150	10.0009	91.6150	59,429.00
01/06/2016	R248 On 04-August-16	9.25	Call	Bond Future	552	1	552	1	0.00
01/06/2016	R248 On 04-August-16	9.26	Call	Bond Future	567	1	567	1	0.00
01/06/2016	R248 On 04-August-16	9.24	Call	Bond Future	537	0	537	0	0.00
01/06/2016	R248 On 04-August-16	9.26	Put	Bond Future	7309	8	7309	8	0.00
01/06/2016	R248 On 04-August-16	9.25	Put	Bond Future	7391	8	7391	8	0.00
01/06/2016	R248 On 04-August-16	9.24	Put	Bond Future	7474	8	7474	8	0.00
01/06/2016	R248 On 03-November-16			Bond Future	10.06	88.9205	10.0572	88.9205	0.00
01/06/2016	R248 On 03-November-16	10.39	Call	Bond Future	5595	5	5595	5	0.00
01/06/2016	R248 On 03-November-16	10.38	Call	Bond Future	5547	5	5547	5	0.00
01/06/2016	R248 On 03-November-16	10.37	Call	Bond Future	5499	5	5499	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2016	R248 On 03-November-16	10.38	Put	Bond Future	2899	3	2899	3	0.00
01/06/2016	R248 On 03-November-16	10.39	Put	Bond Future	2868	3	2868	3	0.00
01/06/2016	R248 On 03-November-16	10.37	Put	Bond Future	2931	3	2931	3	0.00
01/06/2016	R248 On 02-February-17			Bond Future	10.11	90.7096	10.1092	90.7096	0.00
01/06/2016	R248 On 02-February-17	9.76	Call	Bond Future	3845	4	3845	4	0.00
01/06/2016	R248 On 02-February-17	9.77	Call	Bond Future	3880	4	3880	4	0.00
01/06/2016	R248 On 02-February-17	9.78	Call	Bond Future	3915	4	3915	4	0.00
01/06/2016	R248 On 02-February-17	9.77	Put	Bond Future	6796	7	6796	7	0.00
01/06/2016	R248 On 02-February-17	9.76	Put	Bond Future	6850	7	6850	7	0.00
01/06/2016	R248 On 02-February-17	9.78	Put	Bond Future	6743	7	6743	7	0.00