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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
02/06/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	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
02/06/2016	2025 On 04-August-16			Bond Future	126.68	126.6657	126.6777	126.6657	3,004.00
02/06/2016	2025 On 04-August-16	123.86	Call	Bond Future	2818	3	2818	3	0.00
02/06/2016	2025 On 04-August-16	123.87	Call	Bond Future	2808	3	2808	3	0.00
02/06/2016	2025 On 04-August-16	123.85	Call	Bond Future	2828	3	2828	3	0.00
02/06/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
02/06/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
02/06/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
02/06/2016	2025 On 03-November-16			Bond Future	129.10	129.0873	129.0980	129.0873	0.00
02/06/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
02/06/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
02/06/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
02/06/2016	2025 On 03-November-16	129.22	Put	Bond Future	122	0	122	0	0.00
02/06/2016	2025 On 03-November-16	129.23	Put	Bond Future	132	0	132	0	0.00
02/06/2016	2025 On 03-November-16	129.21	Put	Bond Future	112	0	112	0	0.00
02/06/2016	2030 On 04-August-16			Bond Future	9.72	87.2166	9.7222	87.2166	25,310.00
02/06/2016	2030 On 04-August-16	10.17	Call	Bond Future	2946	3	2946	3	0.00
02/06/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
02/06/2016	2030 On 03-November-16			Bond Future	9.78	88.8771	9.7807	88.8771	0.00
02/06/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
02/06/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
02/06/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
02/06/2016	2030 On 03-November-16	9.33	Put	Bond Future	3071	3	3071	3	0.00
02/06/2016	2030 On 03-November-16	9.34	Put	Bond Future	3001	3	3001	3	0.00
02/06/2016	2030 On 03-November-16	9.35	Put	Bond Future	2931	3	2931	3	0.00
02/06/2016	2032 On 04-August-16			Bond Future	9.83	90.2360	9.8256	90.2360	11,433.00
02/06/2016	2032 On 04-August-16	8.99	Call	Bond Future	323	0	323	0	0.00
02/06/2016	2032 On 04-August-16	9.01	Call	Bond Future	343	0	343	0	0.00
02/06/2016	2032 On 04-August-16	9.00	Call	Bond Future	333	0	333	0	0.00
02/06/2016	2032 On 04-August-16	9.00	Put	Bond Future	6563	7	6563	7	0.00
02/06/2016	2032 On 04-August-16	9.01	Put	Bond Future	6493	7	6493	7	0.00
02/06/2016	2032 On 04-August-16	8.99	Put	Bond Future	6633	7	6633	7	0.00
02/06/2016	2032 On 03-November-16			Bond Future	9.89	87.7949	9.8868	87.7949	0.00
02/06/2016	2032 On 03-November-16	10.28	Call	Bond Future	4864	5	4864	5	0.00
02/06/2016	2032 On 03-November-16	10.30	Call	Bond Future	4950	5	4950	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
02/06/2016	2032 On 03-November-16	10.29	Call	Bond Future	4907	5	4907	5	0.00
02/06/2016	2032 On 03-November-16	10.28	Put	Bond Future	2144	2	2144	2	0.00
02/06/2016	2032 On 03-November-16	10.29	Put	Bond Future	2119	2	2119	2	0.00
02/06/2016	2032 On 03-November-16	10.30	Put	Bond Future	2095	2	2095	2	0.00
02/06/2016	2032 On 02-February-17			Bond Future	9.94	89.5591	9.9409	89.5591	0.00
02/06/2016	2032 On 02-February-17	9.51	Call	Bond Future	2846	3	2846	3	0.00
02/06/2016	2032 On 02-February-17	9.53	Call	Bond Future	2902	3	2902	3	0.00
02/06/2016	2032 On 02-February-17	9.52	Call	Bond Future	2874	3	2874	3	0.00
02/06/2016	2032 On 02-February-17	9.52	Put	Bond Future	5892	6	5892	6	0.00
02/06/2016	2032 On 02-February-17	9.51	Put	Bond Future	5938	6	5938	6	0.00
02/06/2016	2032 On 02-February-17	9.53	Put	Bond Future	5847	6	5847	6	0.00
02/06/2016	2033 On 04-August-16			Bond Future	106.77	106.7604	106.7706	106.7604	3,924.00
02/06/2016	2033 On 04-August-16	104.99	Call	Bond Future	1781	2	1781	2	0.00
02/06/2016	2033 On 04-August-16	105.00	Call	Bond Future	1771	2	1771	2	0.00
02/06/2016	2033 On 04-August-16	105.01	Call	Bond Future	1761	2	1761	2	0.00
02/06/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
02/06/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
02/06/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
02/06/2016	2033 On 03-November-16			Bond Future	107.79	107.7822	107.7913	107.7822	0.00
02/06/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
02/06/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
02/06/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
02/06/2016	2033 On 03-November-16	109.16	Put	Bond Future	1369	1	1369	1	0.00
02/06/2016	2033 On 03-November-16	109.17	Put	Bond Future	1379	1	1379	1	0.00
02/06/2016	2033 On 03-November-16	109.18	Put	Bond Future	1389	1	1389	1	0.00
02/06/2016	2037 On 04-August-16			Bond Future	9.91	87.7193	9.9147	87.7193	41,353.00
02/06/2016	2037 On 04-August-16	9.24	Call	Bond Future	584	1	584	1	0.00
02/06/2016	2037 On 04-August-16	9.25	Call	Bond Future	600	1	600	1	0.00
02/06/2016	2037 On 04-August-16	9.26	Call	Bond Future	615	1	615	1	0.00
02/06/2016	2037 On 04-August-16	9.25	Put	Bond Future	6066	6	6066	6	0.00
02/06/2016	2037 On 04-August-16	9.26	Put	Bond Future	5996	6	5996	6	0.00
02/06/2016	2037 On 04-August-16	9.24	Put	Bond Future	6137	6	6137	6	0.00
02/06/2016	2037 On 03-November-16			Bond Future	9.97	89.3895	9.9703	89.3895	0.00
02/06/2016	2037 On 03-November-16	10.35	Call	Bond Future	5331	5	5331	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
02/06/2016	2037 On 03-November-16	10.36	Call	Bond Future	5377	5	5377	5	0.00
02/06/2016	2037 On 03-November-16	10.37	Call	Bond Future	5423	5	5423	5	0.00
02/06/2016	2037 On 03-November-16	10.36	Put	Bond Future	2436	3	2436	3	0.00
02/06/2016	2037 On 03-November-16	10.37	Put	Bond Future	2409	2	2409	2	0.00
02/06/2016	2037 On 03-November-16	10.35	Put	Bond Future	2463	3	2463	3	0.00
02/06/2016	2037 On 02-February-17			Bond Future	10.02	86.9288	10.0199	86.9288	0.00
02/06/2016	2037 On 02-February-17	9.66	Call	Bond Future	3410	3	3410	3	0.00
02/06/2016	2037 On 02-February-17	9.68	Call	Bond Future	3474	3	3474	3	0.00
02/06/2016	2037 On 02-February-17	9.67	Call	Bond Future	3442	3	3442	3	0.00
02/06/2016	2037 On 02-February-17	9.66	Put	Bond Future	6244	6	6244	6	0.00
02/06/2016	2037 On 02-February-17	9.67	Put	Bond Future	6195	6	6195	6	0.00
02/06/2016	2037 On 02-February-17	9.68	Put	Bond Future	6146	6	6146	6	0.00
02/06/2016	2038 On 04-August-16			Bond Future	132.26	132.2474	132.2603	132.2474	22,289.00
02/06/2016	2038 On 04-August-16	129.31	Call	Bond Future	2950	3	2950	3	0.00
02/06/2016	2038 On 04-August-16	129.30	Call	Bond Future	2960	3	2960	3	0.00
02/06/2016	2038 On 04-August-16	129.32	Call	Bond Future	2940	3	2940	3	0.00
02/06/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
02/06/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
02/06/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
02/06/2016	2038 On 03-November-16			Bond Future	134.79	134.7758	134.7873	134.7758	0.00
02/06/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
02/06/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
02/06/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
02/06/2016	2038 On 03-November-16	136.32	Put	Bond Future	1533	2	1533	2	0.00
02/06/2016	2038 On 03-November-16	136.31	Put	Bond Future	1523	2	1523	2	0.00
02/06/2016	2038 On 03-November-16	136.33	Put	Bond Future	1543	2	1543	2	0.00
02/06/2016	2040 On 04-August-16			Bond Future	9.98	91.2420	9.9800	91.2420	812.00
02/06/2016	2040 On 04-August-16	9.51	Call	Bond Future	1054	1	1054	1	0.00
02/06/2016	2040 On 04-August-16	9.50	Call	Bond Future	1031	1	1031	1	0.00
02/06/2016	2040 On 04-August-16	9.49	Call	Bond Future	1008	1	1008	1	0.00
02/06/2016	2040 On 04-August-16	9.51	Put	Bond Future	5118	5	5118	5	0.00
02/06/2016	2040 On 04-August-16	9.50	Put	Bond Future	5185	5	5185	5	0.00
02/06/2016	2040 On 04-August-16	9.49	Put	Bond Future	5252	5	5252	5	0.00
02/06/2016	2040 On 03-November-16			Bond Future	10.04	92.9791	10.0359	92.9791	0.00

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02/06/2016	2040 On 03-November-16	9.70	Call	Bond Future	2749	3	2749	3	0.00
02/06/2016	2040 On 03-November-16	9.71	Call	Bond Future	2782	3	2782	3	0.00
02/06/2016	2040 On 03-November-16	9.69	Call	Bond Future	2716	3	2716	3	0.00
02/06/2016	2040 On 03-November-16	9.69	Put	Bond Future	5648	6	5648	6	0.00
02/06/2016	2040 On 03-November-16	9.71	Put	Bond Future	5540	6	5540	6	0.00
02/06/2016	2040 On 03-November-16	9.70	Put	Bond Future	5594	6	5594	6	0.00
02/06/2016	2044 On 04-August-16			Bond Future	9.99	88.5079	9.9886	88.5079	18,493.00
02/06/2016	2044 On 04-August-16	9.51	Call	Bond Future	1039	1	1039	1	0.00
02/06/2016	2044 On 04-August-16	9.50	Call	Bond Future	1016	1	1016	1	0.00
02/06/2016	2044 On 04-August-16	9.49	Call	Bond Future	993	1	993	1	0.00
02/06/2016	2044 On 04-August-16	9.50	Put	Bond Future	5286	5	5286	5	0.00
02/06/2016	2044 On 04-August-16	9.51	Put	Bond Future	5218	5	5218	5	0.00
02/06/2016	2044 On 04-August-16	9.49	Put	Bond Future	5354	6	5354	6	0.00
02/06/2016	2044 On 03-November-16			Bond Future	10.04	90.1930	10.0427	90.1930	0.00
02/06/2016	2044 On 03-November-16	10.42	Call	Bond Future	5707	6	5707	6	0.00
02/06/2016	2044 On 03-November-16	10.43	Call	Bond Future	5756	6	5756	6	0.00
02/06/2016	2044 On 03-November-16	10.41	Call	Bond Future	5658	6	5658	6	0.00
02/06/2016	2044 On 03-November-16	10.43	Put	Bond Future	2637	3	2637	3	0.00
02/06/2016	2044 On 03-November-16	10.42	Put	Bond Future	2667	3	2667	3	0.00
02/06/2016	2044 On 03-November-16	10.41	Put	Bond Future	2696	3	2696	3	0.00
02/06/2016	2044 On 02-February-17			Bond Future	10.09	87.6233	10.0913	87.6233	0.00
02/06/2016	2044 On 02-February-17	9.77	Call	Bond Future	3867	4	3867	4	0.00
02/06/2016	2044 On 02-February-17	9.76	Call	Bond Future	3832	4	3832	4	0.00
02/06/2016	2044 On 02-February-17	9.78	Call	Bond Future	3902	4	3902	4	0.00
02/06/2016	2044 On 02-February-17	9.77	Put	Bond Future	6581	7	6581	7	0.00
02/06/2016	2044 On 02-February-17	9.78	Put	Bond Future	6529	7	6529	7	0.00
02/06/2016	2044 On 02-February-17	9.76	Put	Bond Future	6633	7	6633	7	0.00
02/06/2016	2046 On 04-August-16			Bond Future	131.32	131.3080	131.3211	131.3080	16,296.00
02/06/2016	2046 On 04-August-16	129.00	Call	Bond Future	2321	2	2321	2	0.00
02/06/2016	2046 On 04-August-16	129.01	Call	Bond Future	2311	2	2311	2	0.00
02/06/2016	2046 On 04-August-16	129.02	Call	Bond Future	2301	2	2301	2	0.00
02/06/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
02/06/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
02/06/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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02/06/2016	2046 On 03-November-16			Bond Future	132.32	132.3127	132.3242	132.3127	0.00
02/06/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
02/06/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
02/06/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
02/06/2016	2046 On 03-November-16	137.09	Put	Bond Future	4766	5	4766	5	0.00
02/06/2016	2046 On 03-November-16	137.07	Put	Bond Future	4746	5	4746	5	0.00
02/06/2016	2046 On 03-November-16	137.08	Put	Bond Future	4756	5	4756	5	0.00
02/06/2016	2050 On 04-August-16			Bond Future	140.28	140.2644	140.2787	140.2644	20,765.00
02/06/2016	2050 On 04-August-16	139.12	Call	Bond Future	1159	1	1159	1	0.00
02/06/2016	2050 On 04-August-16	139.14	Call	Bond Future	1139	1	1139	1	0.00
02/06/2016	2050 On 04-August-16	139.13	Call	Bond Future	1149	1	1149	1	0.00
02/06/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
02/06/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
02/06/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
02/06/2016	2050 On 03-November-16			Bond Future	142.96	142.9461	142.9585	142.9461	0.00
02/06/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
02/06/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
02/06/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
02/06/2016	2050 On 03-November-16	149.53	Put	Bond Future	6572	7	6572	7	0.00
02/06/2016	2050 On 03-November-16	149.54	Put	Bond Future	6582	7	6582	7	0.00
02/06/2016	2050 On 03-November-16	149.52	Put	Bond Future	6562	7	6562	7	0.00
02/06/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	AL37 On 04-August-16			Index Future	481.51	481.3990	481.5080	481.3990	18.00
02/06/2016	AL37 On 03-November-16			Index Future	490.77	490.6620	490.7690	490.6620	0.00
02/06/2016	AL7T On 04-August-16			Index Future	551.54	550.6600	551.5410	550.6600	11.00
02/06/2016	AL7T On 03-November-16			Index Future	562.15	561.2560	562.1490	561.2560	0.00
02/06/2016	ALBI On 04-August-16			Index Future	502.57	501.8090	502.5660	501.8090	717.00
02/06/2016	ALBI On 03-November-16			Index Future	512.23	511.4650	512.2320	511.4650	0.00
02/06/2016	ALBI On 02-February-17			Index Future	522.53	521.7370	522.5250	521.7370	0.00
02/06/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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02/06/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/06/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	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
02/06/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2016	EL28 On 04-August-16			Bond Future	131.37	131.0221	131.3715	131.0221	0.00
02/06/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4511	4	4511	4	0.00
02/06/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4501	4	4501	4	0.00
02/06/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4491	4	4491	4	0.00
02/06/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
02/06/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
02/06/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
02/06/2016	EL28 On 03-November-16			Bond Future	132.22	131.8625	132.2169	131.8625	0.00
02/06/2016	EL28 On 03-November-16	132.15	Call	Bond Future	67	0	67	0	0.00
02/06/2016	EL28 On 03-November-16	132.17	Call	Bond Future	47	0	47	0	0.00
02/06/2016	EL28 On 03-November-16	132.16	Call	Bond Future	57	0	57	0	0.00
02/06/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
02/06/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
02/06/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
02/06/2016	ES33 On 04-August-16			Bond Future	10.79	77.4097	10.7938	77.4097	8,932.00
02/06/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
02/06/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
02/06/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
02/06/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3553	4	3553	4	0.00
02/06/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3420	4	3420	4	0.00
02/06/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3487	4	3487	4	0.00
02/06/2016	ES33 On 03-November-16			Bond Future	10.88	75.0906	10.8830	75.0906	0.00
02/06/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2539	2	2539	2	0.00
02/06/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2423	2	2423	2	0.00
02/06/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2481	2	2481	2	0.00
02/06/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
02/06/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
02/06/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
02/06/2016	ES33 On 02-February-17			Bond Future	10.97	76.5995	10.9687	76.5995	0.00
02/06/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
02/06/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
02/06/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
02/06/2016	ES33 On 02-February-17	10.60	Put	Bond Future	2272	2	2272	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2016	ES33 On 02-February-17	10.61	Put	Bond Future	2209	2	2209	2	0.00
02/06/2016	ES33 On 02-February-17	10.59	Put	Bond Future	2335	2	2335	2	0.00
02/06/2016	ES42 On 04-August-16			Bond Future	10.93	81.4944	10.9332	81.4944	7,270.00
02/06/2016	ES42 On 03-November-16			Bond Future	11.02	78.7833	11.0208	78.7833	0.00
02/06/2016	GOVI On 04-August-16			GOVI	501.35	500.6120	501.3450	500.6120	446.00
02/06/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
02/06/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
02/06/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
02/06/2016	GOVI On 04-August-16	521.01	Put	GOVI	196650	20	196650	20	0.00
02/06/2016	GOVI On 04-August-16	520.99	Put	GOVI	196450	20	196450	20	0.00
02/06/2016	GOVI On 04-August-16	521.00	Put	GOVI	196550	20	196550	20	0.00
02/06/2016	GOVI On 03-November-16			GOVI	510.99	510.2460	510.9870	510.2460	156.00
02/06/2016	GOVI On 03-November-16	476.11	Call	GOVI	348770	34	348770	34	0.00
02/06/2016	GOVI On 03-November-16	476.12	Call	GOVI	348670	34	348670	34	0.00
02/06/2016	GOVI On 03-November-16	476.13	Call	GOVI	348570	34	348570	34	0.00
02/06/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
02/06/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
02/06/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
02/06/2016	GOVI On 02-February-17			GOVI	521.26	520.4930	521.2550	520.4930	0.00
02/06/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
02/06/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
02/06/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
02/06/2016	GOVI On 02-February-17	533.33	Put	GOVI	120750	13	120750	13	0.00
02/06/2016	GOVI On 02-February-17	533.34	Put	GOVI	120850	13	120850	13	0.00
02/06/2016	GOVI On 02-February-17	533.32	Put	GOVI	120650	13	120650	13	0.00
02/06/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/06/2016	IGOV On 04-August-16			Index Future	245.42	245.3190	245.4180	245.3190	1,077.00
02/06/2016	IGOV On 03-November-16			Index Future	250.16	250.0600	250.1580	250.0600	23.00
02/06/2016	IGOV On 02-February-17			Index Future	255.20	255.1010	255.2040	255.1010	0.00
02/06/2016	ILBI On 04-August-16			Index Future	666.01	665.7330	666.0070	665.7330	156.00
02/06/2016	ILBI On 03-November-16			Index Future	678.72	678.4410	678.7200	678.4410	0.00
02/06/2016	IS01 On 19-December-16			Interest Rate Swap	100.13	100.1307	100.1263	100.1307	0.00
02/06/2016	IS01 On 16-March-17			Interest Rate Swap	100.16	100.1691	100.1611	100.1691	0.00
02/06/2016	IS01 On 15-June-17			Interest Rate Swap	99.94	99.9514	99.9365	99.9514	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
02/06/2016	IS02 On 18-December-17			Interest Rate Swap	100.64	100.6598	100.6364	100.6598	0.00
02/06/2016	IS02 On 16-March-18			Interest Rate Swap	100.12	100.1531	100.1223	100.1531	0.00
02/06/2016	IS02 On 15-June-18			Interest Rate Swap	100.01	100.0614	100.0089	100.0614	0.00
02/06/2016	IS05 On 17-December-20			Interest Rate Swap	101.05	101.2262	101.0484	101.2262	0.00
02/06/2016	IS05 On 16-March-21			Interest Rate Swap	100.58	100.7741	100.5786	100.7741	0.00
02/06/2016	IS05 On 15-June-21			Interest Rate Swap	100.08	100.2883	100.0788	100.2883	0.00
02/06/2016	IS10 On 17-December-25			Interest Rate Swap	103.43	103.7402	103.4292	103.7402	0.00
02/06/2016	IS10 On 16-March-26			Interest Rate Swap	100.70	101.0305	100.7048	101.0305	0.00
02/06/2016	IS10 On 15-June-26			Interest Rate Swap	99.62	99.9598	99.6202	99.9598	0.00
02/06/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/06/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/06/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/06/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/06/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
02/06/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
02/06/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
02/06/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
02/06/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
02/06/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.71	92.2900	7.7100	92.2900	0.00
02/06/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.84	92.1600	7.8400	92.1600	0.00
02/06/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.07	91.9300	8.0700	91.9300	0.00
02/06/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.23	91.7700	8.2300	91.7700	0.00
02/06/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.32	91.6800	8.3200	91.6800	0.00
02/06/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.39	91.6100	8.3900	91.6100	0.00
02/06/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.46	91.5400	8.4600	91.5400	0.00
02/06/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
02/06/2016	R023 On 04-August-16			Bond Future	9.15	96.6170	9.1482	96.6170	11,289.00
02/06/2016	R023 On 04-August-16	8.24	Call	Bond Future	129	0	129	0	0.00
02/06/2016	R023 On 04-August-16	8.26	Call	Bond Future	138	0	138	0	0.00
02/06/2016	R023 On 04-August-16	8.25	Call	Bond Future	133	0	133	0	0.00
02/06/2016	R023 On 04-August-16	8.25	Put	Bond Future	4422	4	4422	4	0.00
02/06/2016	R023 On 04-August-16	8.24	Put	Bond Future	4467	4	4467	4	0.00
02/06/2016	R023 On 04-August-16	8.26	Put	Bond Future	4378	4	4378	4	0.00
02/06/2016	R023 On 03-November-16			Bond Future	9.22	94.5250	9.2176	94.5250	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
02/06/2016	R023 On 03-November-16	9.73	Call	Bond Future	3339	3	3339	3	0.00
02/06/2016	R023 On 03-November-16	9.75	Call	Bond Future	3399	3	3399	3	0.00
02/06/2016	R023 On 03-November-16	9.74	Call	Bond Future	3369	3	3369	3	0.00
02/06/2016	R023 On 03-November-16	9.74	Put	Bond Future	1054	1	1054	1	0.00
02/06/2016	R023 On 03-November-16	9.75	Put	Bond Future	1041	1	1041	1	0.00
02/06/2016	R023 On 03-November-16	9.73	Put	Bond Future	1068	1	1068	1	0.00
02/06/2016	R023 On 02-February-17			Bond Future	9.28	96.4241	9.2785	96.4241	0.00
02/06/2016	R023 On 02-February-17	8.86	Call	Bond Future	1634	2	1634	2	0.00
02/06/2016	R023 On 02-February-17	8.85	Call	Bond Future	1617	2	1617	2	0.00
02/06/2016	R023 On 02-February-17	8.84	Call	Bond Future	1600	2	1600	2	0.00
02/06/2016	R023 On 02-February-17	8.85	Put	Bond Future	3507	4	3507	4	0.00
02/06/2016	R023 On 02-February-17	8.84	Put	Bond Future	3535	4	3535	4	0.00
02/06/2016	R023 On 02-February-17	8.86	Put	Bond Future	3480	4	3480	4	0.00
02/06/2016	R035 On 04-August-16			Bond Future	9.85	95.5433	9.8522	95.5433	5,505.00
02/06/2016	R035 On 04-August-16	10.35	Call	Bond Future	3807	4	3807	4	0.00
02/06/2016	R035 On 04-August-16	10.36	Call	Bond Future	3881	4	3881	4	0.00
02/06/2016	R035 On 04-August-16	10.37	Call	Bond Future	3955	4	3955	4	0.00
02/06/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
02/06/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
02/06/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
02/06/2016	R035 On 03-November-16			Bond Future	9.91	92.8601	9.9115	92.8601	0.00
02/06/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
02/06/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
02/06/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
02/06/2016	R035 On 03-November-16	9.59	Put	Bond Future	2566	3	2566	3	0.00
02/06/2016	R035 On 03-November-16	9.57	Put	Bond Future	2729	3	2729	3	0.00
02/06/2016	R035 On 03-November-16	9.58	Put	Bond Future	2647	3	2647	3	0.00
02/06/2016	R186 On 04-August-16			Bond Future	9.36	108.7209	9.3554	108.7209	101,112.00
02/06/2016	R186 On 04-August-16	8.90	Call	Bond Future	750	1	750	1	500.00
02/06/2016	R186 On 04-August-16	8.85	Call	Bond Future	663	1	663	1	750.00
02/06/2016	R186 On 04-August-16	9.60	Call	Bond Future	2891	3	2891	3	0.00
02/06/2016	R186 On 04-August-16	8.51	Call	Bond Future	253	0	253	0	0.00
02/06/2016	R186 On 04-August-16	8.49	Call	Bond Future	238	0	238	0	0.00
02/06/2016	R186 On 04-August-16	10.00	Call	Bond Future	4829	5	4829	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
02/06/2016	R186 On 04-August-16	8.50	Call	Bond Future	245	0	245	0	0.00
02/06/2016	R186 On 04-August-16	9.25	Call	Bond Future	1601	2	1601	2	0.00
02/06/2016	R186 On 04-August-16	9.35	Call	Bond Future	1924	2	1924	2	500.00
02/06/2016	R186 On 04-August-16	9.40	Call	Bond Future	2100	2	2100	2	0.00
02/06/2016	R186 On 04-August-16	9.30	Call	Bond Future	1758	2	1758	2	500.00
02/06/2016	R186 On 04-August-16	8.90	Put	Bond Future	3946	4	3946	4	0.00
02/06/2016	R186 On 04-August-16	9.60	Put	Bond Future	1227	1	1227	1	5,635.00
02/06/2016	R186 On 04-August-16	8.49	Put	Bond Future	6422	7	6422	7	0.00
02/06/2016	R186 On 04-August-16	8.85	Put	Bond Future	4217	4	4217	4	0.00
02/06/2016	R186 On 04-August-16	10.00	Put	Bond Future	517	1	517	1	6,500.00
02/06/2016	R186 On 04-August-16	8.51	Put	Bond Future	6289	6	6289	6	0.00
02/06/2016	R186 On 04-August-16	8.50	Put	Bond Future	6355	7	6355	7	0.00
02/06/2016	R186 On 04-August-16	9.25	Put	Bond Future	2329	2	2329	2	1,000.00
02/06/2016	R186 On 04-August-16	9.35	Put	Bond Future	1961	2	1961	2	0.00
02/06/2016	R186 On 04-August-16	9.40	Put	Bond Future	1793	2	1793	2	5,000.00
02/06/2016	R186 On 04-August-16	9.30	Put	Bond Future	2140	2	2140	2	0.00
02/06/2016	R186 On 03-November-16			Bond Future	9.42	110.7906	9.4152	110.7906	10.00
02/06/2016	R186 On 03-November-16	9.66	Call	Bond Future	3909	4	3909	4	0.00
02/06/2016	R186 On 03-November-16	8.96	Call	Bond Future	1702	2	1702	2	0.00
02/06/2016	R186 On 03-November-16	9.40	Call	Bond Future	2960	3	2960	3	1,425.00
02/06/2016	R186 On 03-November-16	9.20	Call	Bond Future	2336	2	2336	2	1,425.00
02/06/2016	R186 On 03-November-16	8.95	Call	Bond Future	1679	2	1679	2	0.00
02/06/2016	R186 On 03-November-16	8.97	Call	Bond Future	1726	2	1726	2	0.00
02/06/2016	R186 On 03-November-16	9.71	Call	Bond Future	4107	4	4107	4	0.00
02/06/2016	R186 On 03-November-16	9.66	Put	Bond Future	2276	2	2276	2	5,000.00
02/06/2016	R186 On 03-November-16	9.71	Put	Bond Future	2145	2	2145	2	5,000.00
02/06/2016	R186 On 03-November-16	8.96	Put	Bond Future	4830	5	4830	5	0.00
02/06/2016	R186 On 03-November-16	8.97	Put	Bond Future	4784	5	4784	5	0.00
02/06/2016	R186 On 03-November-16	9.20	Put	Bond Future	3799	4	3799	4	0.00
02/06/2016	R186 On 03-November-16	8.95	Put	Bond Future	4877	5	4877	5	0.00
02/06/2016	R186 On 03-November-16	9.40	Put	Bond Future	3063	3	3063	3	0.00
02/06/2016	R197 On 04-August-16			Bond Future	297.87	297.8474	297.8748	297.8474	1,878.00
02/06/2016	R197 On 04-August-16	293.98	Call	Bond Future	3895	4	3895	4	0.00
02/06/2016	R197 On 04-August-16	293.96	Call	Bond Future	3915	4	3915	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
02/06/2016	R197 On 04-August-16	293.97	Call	Bond Future	3905	4	3905	4	0.00
02/06/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
02/06/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
02/06/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
02/06/2016	R197 On 03-November-16			Bond Future	303.57	303.5416	303.5657	303.5416	0.00
02/06/2016	R197 On 03-November-16	303.56	Call	Bond Future	6	0	6	0	0.00
02/06/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
02/06/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
02/06/2016	R197 On 03-November-16	303.57	Put	Bond Future	4	0	4	0	0.00
02/06/2016	R197 On 03-November-16	303.58	Put	Bond Future	14	0	14	0	0.00
02/06/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
02/06/2016	R202 On 04-August-16			Bond Future	246.89	246.8685	246.8921	246.8685	37,856.00
02/06/2016	R202 On 04-August-16	243.26	Call	Bond Future	5721	6	5721	6	0.00
02/06/2016	R202 On 04-August-16	243.25	Call	Bond Future	5728	6	5728	6	0.00
02/06/2016	R202 On 04-August-16	243.24	Call	Bond Future	5734	6	5734	6	0.00
02/06/2016	R202 On 04-August-16	243.25	Put	Bond Future	2086	2	2086	2	0.00
02/06/2016	R202 On 04-August-16	243.26	Put	Bond Future	2089	2	2089	2	0.00
02/06/2016	R202 On 04-August-16	243.24	Put	Bond Future	2082	2	2082	2	0.00
02/06/2016	R202 On 03-November-16			Bond Future	251.61	251.5880	251.6089	251.5880	0.00
02/06/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
02/06/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
02/06/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
02/06/2016	R202 On 03-November-16	253.86	Put	Bond Future	2251	2	2251	2	0.00
02/06/2016	R202 On 03-November-16	253.87	Put	Bond Future	2261	2	2261	2	0.00
02/06/2016	R202 On 03-November-16	253.85	Put	Bond Future	2241	2	2241	2	0.00
02/06/2016	R203 On 04-August-16			Bond Future	8.03	103.5340	8.0333	103.5340	58,097.00
02/06/2016	R203 On 04-August-16	7.24	Call	Bond Future	16	0	16	0	0.00
02/06/2016	R203 On 04-August-16	7.26	Call	Bond Future	17	0	17	0	0.00
02/06/2016	R203 On 04-August-16	7.25	Call	Bond Future	17	0	17	0	0.00
02/06/2016	R203 On 04-August-16	7.24	Put	Bond Future	841	1	841	1	0.00
02/06/2016	R203 On 04-August-16	7.26	Put	Bond Future	822	1	822	1	0.00
02/06/2016	R203 On 04-August-16	7.25	Put	Bond Future	832	1	832	1	0.00
02/06/2016	R203 On 03-November-16			Bond Future	8.11	101.3330	8.1100	101.3330	0.00
02/06/2016	R203 On 03-November-16	8.84	Call	Bond Future	685	1	685	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
02/06/2016	R203 On 03-November-16	8.86	Call	Bond Future	698	1	698	1	0.00
02/06/2016	R203 On 03-November-16	8.85	Call	Bond Future	692	1	692	1	0.00
02/06/2016	R203 On 03-November-16	8.85	Put	Bond Future	96	0	96	0	0.00
02/06/2016	R203 On 03-November-16	8.86	Put	Bond Future	94	0	94	0	0.00
02/06/2016	R203 On 03-November-16	8.84	Put	Bond Future	97	0	97	0	0.00
02/06/2016	R203 On 02-February-17			Bond Future	8.12	103.3690	8.1245	103.3690	0.00
02/06/2016	R203 On 02-February-17	7.70	Call	Bond Future	165	0	165	0	0.00
02/06/2016	R203 On 02-February-17	7.72	Call	Bond Future	169	0	169	0	0.00
02/06/2016	R203 On 02-February-17	7.71	Call	Bond Future	167	0	167	0	0.00
02/06/2016	R203 On 02-February-17	7.71	Put	Bond Future	406	0	406	0	0.00
02/06/2016	R203 On 02-February-17	7.70	Put	Bond Future	410	0	410	0	0.00
02/06/2016	R203 On 02-February-17	7.72	Put	Bond Future	403	0	403	0	0.00
02/06/2016	R204 On 04-August-16			Bond Future	8.45	100.1231	8.4526	100.1231	35,129.00
02/06/2016	R204 On 04-August-16	7.76	Call	Bond Future	82	0	82	0	0.00
02/06/2016	R204 On 04-August-16	7.75	Call	Bond Future	79	0	79	0	0.00
02/06/2016	R204 On 04-August-16	7.74	Call	Bond Future	77	0	77	0	0.00
02/06/2016	R204 On 04-August-16	7.75	Put	Bond Future	1563	2	1563	2	0.00
02/06/2016	R204 On 04-August-16	7.74	Put	Bond Future	1581	2	1581	2	0.00
02/06/2016	R204 On 04-August-16	7.76	Put	Bond Future	1544	2	1544	2	0.00
02/06/2016	R204 On 03-November-16			Bond Future	8.53	102.0292	8.5340	102.0292	0.00
02/06/2016	R204 On 03-November-16	9.22	Call	Bond Future	1578	2	1578	2	0.00
02/06/2016	R204 On 03-November-16	9.21	Call	Bond Future	1564	2	1564	2	0.00
02/06/2016	R204 On 03-November-16	9.23	Call	Bond Future	1593	2	1593	2	0.00
02/06/2016	R204 On 03-November-16	9.22	Put	Bond Future	293	0	293	0	0.00
02/06/2016	R204 On 03-November-16	9.23	Put	Bond Future	289	0	289	0	0.00
02/06/2016	R204 On 03-November-16	9.21	Put	Bond Future	297	0	297	0	0.00
02/06/2016	R204 On 02-February-17			Bond Future	8.59	100.0367	8.5907	100.0367	0.00
02/06/2016	R204 On 02-February-17	8.28	Call	Bond Future	598	1	598	1	0.00
02/06/2016	R204 On 02-February-17	8.29	Call	Bond Future	605	1	605	1	0.00
02/06/2016	R204 On 02-February-17	8.30	Call	Bond Future	612	1	612	1	0.00
02/06/2016	R204 On 02-February-17	8.28	Put	Bond Future	1123	1	1123	1	0.00
02/06/2016	R204 On 02-February-17	8.29	Put	Bond Future	1113	1	1113	1	0.00
02/06/2016	R204 On 02-February-17	8.30	Put	Bond Future	1103	1	1103	1	0.00
02/06/2016	R207 On 04-August-16			Bond Future	8.75	96.1137	8.7531	96.1137	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
02/06/2016	R207 On 04-August-16	8.00	Call	Bond Future	106	0	106	0	0.00
02/06/2016	R207 On 04-August-16	7.99	Call	Bond Future	102	0	102	0	0.00
02/06/2016	R207 On 04-August-16	8.01	Call	Bond Future	109	0	109	0	0.00
02/06/2016	R207 On 04-August-16	7.99	Put	Bond Future	2292	2	2292	2	0.00
02/06/2016	R207 On 04-August-16	8.00	Put	Bond Future	2267	2	2267	2	0.00
02/06/2016	R207 On 04-August-16	8.01	Put	Bond Future	2241	2	2241	2	0.00
02/06/2016	R207 On 02-February-17			Bond Future	8.89	96.2679	8.8930	96.2679	0.00
02/06/2016	R207 On 02-February-17	8.91	Call	Bond Future	1344	1	1344	1	62.00
02/06/2016	R207 On 02-February-17	9.22	Call	Bond Future	1776	2	1776	2	0.00
02/06/2016	R207 On 02-February-17	9.24	Call	Bond Future	1806	2	1806	2	0.00
02/06/2016	R207 On 02-February-17	9.23	Call	Bond Future	1791	2	1791	2	0.00
02/06/2016	R207 On 02-February-17	8.91	Put	Bond Future	1302	1	1302	1	0.00
02/06/2016	R207 On 02-February-17	9.22	Put	Bond Future	973	1	973	1	0.00
02/06/2016	R207 On 02-February-17	9.23	Put	Bond Future	963	1	963	1	0.00
02/06/2016	R207 On 02-February-17	9.24	Put	Bond Future	954	1	954	1	0.00
02/06/2016	R208 On 04-August-16			Bond Future	8.90	94.3708	8.8997	94.3708	48,484.00
02/06/2016	R208 On 04-August-16	7.99	Call	Bond Future	84	0	84	0	0.00
02/06/2016	R208 On 04-August-16	8.00	Call	Bond Future	87	0	87	0	0.00
02/06/2016	R208 On 04-August-16	8.01	Call	Bond Future	90	0	90	0	0.00
02/06/2016	R208 On 04-August-16	7.99	Put	Bond Future	3384	3	3384	3	0.00
02/06/2016	R208 On 04-August-16	8.00	Put	Bond Future	3350	3	3350	3	0.00
02/06/2016	R208 On 04-August-16	8.01	Put	Bond Future	3316	3	3316	3	0.00
02/06/2016	R208 On 03-November-16			Bond Future	8.97	92.7645	8.9727	92.7645	0.00
02/06/2016	R208 On 03-November-16	9.57	Call	Bond Future	2675	3	2675	3	0.00
02/06/2016	R208 On 03-November-16	9.59	Call	Bond Future	2722	3	2722	3	0.00
02/06/2016	R208 On 03-November-16	9.58	Call	Bond Future	2698	3	2698	3	0.00
02/06/2016	R208 On 03-November-16	9.57	Put	Bond Future	675	1	675	1	0.00
02/06/2016	R208 On 03-November-16	9.58	Put	Bond Future	666	1	666	1	0.00
02/06/2016	R208 On 03-November-16	9.59	Put	Bond Future	657	1	657	1	0.00
02/06/2016	R208 On 02-February-17			Bond Future	9.03	94.6284	9.0324	94.6284	0.00
02/06/2016	R208 On 02-February-17	8.64	Call	Bond Future	1175	1	1175	1	0.00
02/06/2016	R208 On 02-February-17	8.63	Call	Bond Future	1162	1	1162	1	0.00
02/06/2016	R208 On 02-February-17	8.65	Call	Bond Future	1188	1	1188	1	0.00
02/06/2016	R208 On 02-February-17	8.65	Put	Bond Future	2434	2	2434	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2016	R208 On 02-February-17	8.64	Put	Bond Future	2454	2	2454	2	0.00
02/06/2016	R208 On 02-February-17	8.63	Put	Bond Future	2474	2	2474	2	0.00
02/06/2016	R209 On 04-August-16			Bond Future	9.80	71.4159	9.7991	71.4159	54,880.00
02/06/2016	R209 On 04-August-16	9.24	Call	Bond Future	605	1	605	1	0.00
02/06/2016	R209 On 04-August-16	10.60	Call	Bond Future	5339	5	5339	5	5,624.00
02/06/2016	R209 On 04-August-16	9.26	Call	Bond Future	636	1	636	1	0.00
02/06/2016	R209 On 04-August-16	9.25	Call	Bond Future	621	1	621	1	0.00
02/06/2016	R209 On 04-August-16	9.70	Call	Bond Future	1621	2	1621	2	0.00
02/06/2016	R209 On 04-August-16	10.29	Call	Bond Future	3862	4	3862	4	0.00
02/06/2016	R209 On 04-August-16	9.60	Call	Bond Future	1343	1	1343	1	5,624.00
02/06/2016	R209 On 04-August-16	9.40	Call	Bond Future	884	1	884	1	250.00
02/06/2016	R209 On 04-August-16	9.24	Put	Bond Future	4422	5	4422	5	0.00
02/06/2016	R209 On 04-August-16	10.60	Put	Bond Future	384	0	384	0	0.00
02/06/2016	R209 On 04-August-16	9.26	Put	Bond Future	4311	4	4311	4	0.00
02/06/2016	R209 On 04-August-16	9.25	Put	Bond Future	4367	4	4367	4	0.00
02/06/2016	R209 On 04-August-16	10.29	Put	Bond Future	758	1	758	1	250.00
02/06/2016	R209 On 04-August-16	9.70	Put	Bond Future	2275	2	2275	2	250.00
02/06/2016	R209 On 04-August-16	9.40	Put	Bond Future	3577	4	3577	4	0.00
02/06/2016	R209 On 04-August-16	9.60	Put	Bond Future	2667	3	2667	3	0.00
02/06/2016	R209 On 03-November-16			Bond Future	9.85	69.6248	9.8512	69.6248	0.00
02/06/2016	R209 On 03-November-16	10.24	Call	Bond Future	4402	4	4402	4	0.00
02/06/2016	R209 On 03-November-16	10.26	Call	Bond Future	4480	4	4480	4	0.00
02/06/2016	R209 On 03-November-16	10.25	Call	Bond Future	4441	4	4441	4	0.00
02/06/2016	R209 On 03-November-16	10.25	Put	Bond Future	1925	2	1925	2	5,000.00
02/06/2016	R209 On 03-November-16	10.26	Put	Bond Future	1903	2	1903	2	0.00
02/06/2016	R209 On 03-November-16	10.24	Put	Bond Future	1948	2	1948	2	0.00
02/06/2016	R209 On 02-February-17			Bond Future	9.90	71.0239	9.8969	71.0239	0.00
02/06/2016	R209 On 02-February-17	9.53	Call	Bond Future	2767	3	2767	3	0.00
02/06/2016	R209 On 02-February-17	9.55	Call	Bond Future	2820	3	2820	3	0.00
02/06/2016	R209 On 02-February-17	9.54	Call	Bond Future	2794	3	2794	3	0.00
02/06/2016	R209 On 02-February-17	9.53	Put	Bond Future	5191	5	5191	5	0.00
02/06/2016	R209 On 02-February-17	9.54	Put	Bond Future	5150	5	5150	5	0.00
02/06/2016	R209 On 02-February-17	9.55	Put	Bond Future	5109	5	5109	5	0.00
02/06/2016	R210 On 04-August-16			Bond Future	187.59	187.0930	187.5878	187.0930	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
02/06/2016	R210 On 04-August-16	181.51	Call	Bond Future	6078	6	6078	6	0.00
02/06/2016	R210 On 04-August-16	181.50	Call	Bond Future	6088	6	6088	6	0.00
02/06/2016	R210 On 04-August-16	181.52	Call	Bond Future	6068	6	6068	6	0.00
02/06/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
02/06/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
02/06/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
02/06/2016	R210 On 03-November-16			Bond Future	188.89	188.3873	188.8891	188.3873	0.00
02/06/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
02/06/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
02/06/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
02/06/2016	R210 On 03-November-16	188.90	Put	Bond Future	11	1	11	1	0.00
02/06/2016	R210 On 03-November-16	188.91	Put	Bond Future	21	1	21	1	0.00
02/06/2016	R210 On 03-November-16	188.92	Put	Bond Future	31	1	31	1	0.00
02/06/2016	R211 On 04-August-16			Bond Future	139.93	139.9220	139.9313	139.9220	64.00
02/06/2016	R211 On 04-August-16	137.09	Call	Bond Future	2841	3	2841	3	0.00
02/06/2016	R211 On 04-August-16	137.07	Call	Bond Future	2861	3	2861	3	0.00
02/06/2016	R211 On 04-August-16	137.08	Call	Bond Future	2851	3	2851	3	0.00
02/06/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
02/06/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
02/06/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
02/06/2016	R211 On 03-November-16			Bond Future	142.60	142.5972	142.6047	142.5972	0.00
02/06/2016	R211 On 03-November-16	141.76	Call	Bond Future	845	1	845	1	0.00
02/06/2016	R211 On 03-November-16	141.75	Call	Bond Future	855	1	855	1	0.00
02/06/2016	R211 On 03-November-16	141.74	Call	Bond Future	865	1	865	1	0.00
02/06/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
02/06/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
02/06/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
02/06/2016	R212 On 04-August-16			Bond Future	145.93	145.9161	145.9295	145.9161	4,218.00
02/06/2016	R212 On 04-August-16	142.44	Call	Bond Future	3490	3	3490	3	0.00
02/06/2016	R212 On 04-August-16	142.43	Call	Bond Future	3500	3	3500	3	0.00
02/06/2016	R212 On 04-August-16	142.42	Call	Bond Future	3510	3	3510	3	0.00
02/06/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
02/06/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
02/06/2016	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
02/06/2016	R212 On 03-November-16			Bond Future	148.72	148.7059	148.7176	148.7059	0.00
02/06/2016	R212 On 03-November-16	148.11	Call	Bond Future	608	1	608	1	0.00
02/06/2016	R212 On 03-November-16	148.12	Call	Bond Future	598	1	598	1	0.00
02/06/2016	R212 On 03-November-16	148.10	Call	Bond Future	618	1	618	1	0.00
02/06/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
02/06/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
02/06/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
02/06/2016	R213 On 04-August-16			Bond Future	9.74	81.7619	9.7416	81.7619	44,353.00
02/06/2016	R213 On 04-August-16	9.01	Call	Bond Future	377	0	377	0	0.00
02/06/2016	R213 On 04-August-16	8.99	Call	Bond Future	356	0	356	0	0.00
02/06/2016	R213 On 04-August-16	9.00	Call	Bond Future	366	0	366	0	0.00
02/06/2016	R213 On 04-August-16	8.99	Put	Bond Future	5471	6	5471	6	0.00
02/06/2016	R213 On 04-August-16	9.00	Put	Bond Future	5410	6	5410	6	0.00
02/06/2016	R213 On 04-August-16	9.01	Put	Bond Future	5349	6	5349	6	0.00
02/06/2016	R213 On 03-November-16			Bond Future	9.80	79.7675	9.8004	79.7675	0.00
02/06/2016	R213 On 03-November-16	10.20	Call	Bond Future	4402	4	4402	4	0.00
02/06/2016	R213 On 03-November-16	10.19	Call	Bond Future	4363	4	4363	4	0.00
02/06/2016	R213 On 03-November-16	10.18	Call	Bond Future	4324	4	4324	4	0.00
02/06/2016	R213 On 03-November-16	10.19	Put	Bond Future	1914	2	1914	2	0.00
02/06/2016	R213 On 03-November-16	10.18	Put	Bond Future	1937	2	1937	2	0.00
02/06/2016	R213 On 03-November-16	10.20	Put	Bond Future	1892	2	1892	2	0.00
02/06/2016	R213 On 02-February-17			Bond Future	9.85	81.3702	9.8537	81.3702	0.00
02/06/2016	R213 On 02-February-17	9.40	Call	Bond Future	2494	2	2494	2	0.00
02/06/2016	R213 On 02-February-17	9.42	Call	Bond Future	2545	2	2545	2	0.00
02/06/2016	R213 On 02-February-17	9.41	Call	Bond Future	2519	2	2519	2	0.00
02/06/2016	R213 On 02-February-17	9.40	Put	Bond Future	5451	6	5451	6	0.00
02/06/2016	R213 On 02-February-17	9.42	Put	Bond Future	5368	6	5368	6	0.00
02/06/2016	R213 On 02-February-17	9.41	Put	Bond Future	5409	6	5409	6	0.00
02/06/2016	R214 On 04-August-16			Bond Future	9.91	71.5352	9.9080	71.5352	30,112.00
02/06/2016	R214 On 04-August-16	9.30	Call	Bond Future	564	1	564	1	1,300.00
02/06/2016	R214 On 04-August-16	9.24	Call	Bond Future	482	0	482	0	0.00
02/06/2016	R214 On 04-August-16	11.30	Call	Bond Future	8520	8	8520	8	5,610.00
02/06/2016	R214 On 04-August-16	9.26	Call	Bond Future	508	0	508	0	0.00
02/06/2016	R214 On 04-August-16	9.25	Call	Bond Future	495	0	495	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
02/06/2016	R214 On 04-August-16	10.30	Call	Bond Future	3548	3	3548	3	5,610.00
02/06/2016	R214 On 04-August-16	8.55	Call	Bond Future	50	0	50	0	1,300.00
02/06/2016	R214 On 04-August-16	9.30	Put	Bond Future	4883	5	4883	5	0.00
02/06/2016	R214 On 04-August-16	9.26	Put	Bond Future	5127	5	5127	5	0.00
02/06/2016	R214 On 04-August-16	9.24	Put	Bond Future	5251	5	5251	5	0.00
02/06/2016	R214 On 04-August-16	11.30	Put	Bond Future	94	0	94	0	0.00
02/06/2016	R214 On 04-August-16	10.30	Put	Bond Future	983	1	983	1	0.00
02/06/2016	R214 On 04-August-16	9.25	Put	Bond Future	5189	5	5189	5	0.00
02/06/2016	R214 On 04-August-16	8.55	Put	Bond Future	10339	10	10339	10	0.00
02/06/2016	R214 On 03-November-16			Bond Future	9.96	69.5998	9.9613	69.5998	0.00
02/06/2016	R214 On 03-November-16	10.33	Call	Bond Future	4497	4	4497	4	0.00
02/06/2016	R214 On 03-November-16	10.35	Call	Bond Future	4575	4	4575	4	0.00
02/06/2016	R214 On 03-November-16	10.34	Call	Bond Future	4536	4	4536	4	0.00
02/06/2016	R214 On 03-November-16	10.33	Put	Bond Future	2101	2	2101	2	0.00
02/06/2016	R214 On 03-November-16	10.34	Put	Bond Future	2077	2	2077	2	0.00
02/06/2016	R214 On 03-November-16	10.35	Put	Bond Future	2053	2	2053	2	0.00
02/06/2016	R214 On 02-February-17			Bond Future	10.01	70.9982	10.0099	70.9982	0.00
02/06/2016	R214 On 02-February-17	9.67	Call	Bond Future	2948	3	2948	3	0.00
02/06/2016	R214 On 02-February-17	9.66	Call	Bond Future	2920	3	2920	3	0.00
02/06/2016	R214 On 02-February-17	9.68	Call	Bond Future	2976	3	2976	3	0.00
02/06/2016	R214 On 02-February-17	9.67	Put	Bond Future	5266	5	5266	5	0.00
02/06/2016	R214 On 02-February-17	9.66	Put	Bond Future	5308	5	5308	5	0.00
02/06/2016	R214 On 02-February-17	9.68	Put	Bond Future	5224	5	5224	5	0.00
02/06/2016	R248 On 04-August-16			Bond Future	9.98	91.9351	9.9798	91.9351	59,429.00
02/06/2016	R248 On 04-August-16	9.25	Call	Bond Future	569	1	569	1	0.00
02/06/2016	R248 On 04-August-16	9.26	Call	Bond Future	584	1	584	1	0.00
02/06/2016	R248 On 04-August-16	9.24	Call	Bond Future	554	1	554	1	0.00
02/06/2016	R248 On 04-August-16	9.26	Put	Bond Future	7147	7	7147	7	0.00
02/06/2016	R248 On 04-August-16	9.25	Put	Bond Future	7229	7	7229	7	0.00
02/06/2016	R248 On 04-August-16	9.24	Put	Bond Future	7311	7	7311	7	0.00
02/06/2016	R248 On 03-November-16			Bond Future	10.04	89.2467	10.0357	89.2467	0.00
02/06/2016	R248 On 03-November-16	10.39	Call	Bond Future	5697	6	5697	6	0.00
02/06/2016	R248 On 03-November-16	10.38	Call	Bond Future	5649	6	5649	6	0.00
02/06/2016	R248 On 03-November-16	10.37	Call	Bond Future	5600	5	5600	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
02/06/2016	R248 On 03-November-16	10.38	Put	Bond Future	2819	3	2819	3	0.00
02/06/2016	R248 On 03-November-16	10.39	Put	Bond Future	2788	3	2788	3	0.00
02/06/2016	R248 On 03-November-16	10.37	Put	Bond Future	2850	3	2850	3	0.00
02/06/2016	R248 On 02-February-17			Bond Future	10.09	91.0399	10.0869	91.0399	0.00
02/06/2016	R248 On 02-February-17	9.76	Call	Bond Future	3916	4	3916	4	0.00
02/06/2016	R248 On 02-February-17	9.77	Call	Bond Future	3952	4	3952	4	0.00
02/06/2016	R248 On 02-February-17	9.78	Call	Bond Future	3988	4	3988	4	0.00
02/06/2016	R248 On 02-February-17	9.77	Put	Bond Future	6682	7	6682	7	0.00
02/06/2016	R248 On 02-February-17	9.76	Put	Bond Future	6735	7	6735	7	0.00
02/06/2016	R248 On 02-February-17	9.78	Put	Bond Future	6629	7	6629	7	0.00