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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/09/2016 TO: 06/09/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	2025 On 03-November-16			Bond Future	128.61	128.6085	128.6131	128.6085	3,044.00
06/09/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
06/09/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
06/09/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
06/09/2016	2025 On 03-November-16	129.22	Put	Bond Future	607	1	1	1	0.00
06/09/2016	2025 On 03-November-16	129.21	Put	Bond Future	597	1	1	1	0.00
06/09/2016	2025 On 03-November-16	129.23	Put	Bond Future	617	1	1	1	0.00
06/09/2016	2030 On 03-November-16			Bond Future	9.11	92.7421	93.6877	92.7421	33,286.00
06/09/2016	2030 On 03-November-16	9.33	Call	Bond Future	1525	1	2	1	0.00
06/09/2016	2030 On 03-November-16	9.34	Call	Bond Future	1595	1	2	1	0.00
06/09/2016	2030 On 03-November-16	9.35	Call	Bond Future	1664	1	2	1	0.00
06/09/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
06/09/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
06/09/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
06/09/2016	2030 On 02-February-17			Bond Future	9.15	90.5281	91.4923	90.5281	0.00
06/09/2016	2030 On 02-February-17	9.29	Call	Bond Future	955	0	1	0	0.00
06/09/2016	2030 On 02-February-17	9.31	Call	Bond Future	1093	0	1	0	0.00
06/09/2016	2030 On 02-February-17	9.30	Call	Bond Future	1024	0	1	0	0.00
06/09/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
06/09/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
06/09/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
06/09/2016	2030 On 04-May-17			Bond Future	9.19	92.3566	93.3385	92.3566	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2016	2030 On 04-May-17	9.34	Call	Bond Future	1054	0	1	0	0.00
06/09/2016	2030 On 04-May-17	9.33	Call	Bond Future	985	0	1	0	0.00
06/09/2016	2030 On 04-May-17	9.32	Call	Bond Future	917	0	1	0	0.00
06/09/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
06/09/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
06/09/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
06/09/2016	2032 On 03-November-16			Bond Future	9.22	92.0308	93.0064	92.0308	13,093.00
06/09/2016	2032 On 03-November-16	10.28	Call	Bond Future	7781	7	8	7	0.00
06/09/2016	2032 On 03-November-16	10.30	Call	Bond Future	7908	7	8	7	0.00
06/09/2016	2032 On 03-November-16	10.29	Call	Bond Future	7845	7	8	7	0.00
06/09/2016	2032 On 03-November-16	10.28	Put	Bond Future	115	0	0	0	0.00
06/09/2016	2032 On 03-November-16	10.30	Put	Bond Future	107	0	0	0	0.00
06/09/2016	2032 On 03-November-16	10.29	Put	Bond Future	111	0	0	0	0.00
06/09/2016	2032 On 02-February-17			Bond Future	9.26	93.8092	94.8038	93.8092	0.00
06/09/2016	2032 On 02-February-17	9.51	Call	Bond Future	4119	4	4	4	0.00
06/09/2016	2032 On 02-February-17	9.53	Call	Bond Future	4208	4	4	4	0.00
06/09/2016	2032 On 02-February-17	9.52	Call	Bond Future	4163	4	4	4	0.00
06/09/2016	2032 On 02-February-17	9.52	Put	Bond Future	2208	3	2	3	0.00
06/09/2016	2032 On 02-February-17	9.51	Put	Bond Future	2237	3	2	3	0.00
06/09/2016	2032 On 02-February-17	9.53	Put	Bond Future	2180	3	2	3	0.00
06/09/2016	2032 On 04-May-17			Bond Future	9.29	91.5426	92.5556	91.5426	0.00
06/09/2016	2032 On 04-May-17	9.46	Call	Bond Future	4582	4	5	4	0.00
06/09/2016	2032 On 04-May-17	9.45	Call	Bond Future	4541	4	5	4	0.00
06/09/2016	2032 On 04-May-17	9.44	Call	Bond Future	4500	4	4	4	0.00
06/09/2016	2032 On 04-May-17	9.45	Put	Bond Future	3360	4	3	4	0.00
06/09/2016	2032 On 04-May-17	9.46	Put	Bond Future	3328	4	3	4	0.00
06/09/2016	2032 On 04-May-17	9.44	Put	Bond Future	3393	4	3	4	0.00
06/09/2016	2033 On 03-November-16			Bond Future	107.61	107.6101	107.6141	107.6101	4,575.00
06/09/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
06/09/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
06/09/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
06/09/2016	2033 On 03-November-16	109.17	Put	Bond Future	1556	2	2	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
06/09/2016	2033 On 03-November-16	109.18	Put	Bond Future	1566	2	2	2	0.00
06/09/2016	2033 On 03-November-16	109.16	Put	Bond Future	1546	2	2	2	0.00
06/09/2016	2037 On 03-November-16			Bond Future	9.37	93.3507	94.4204	93.3507	38,537.00
06/09/2016	2037 On 03-November-16	10.35	Call	Bond Future	7886	7	8	7	0.00
06/09/2016	2037 On 03-November-16	10.36	Call	Bond Future	7953	7	8	7	0.00
06/09/2016	2037 On 03-November-16	10.37	Call	Bond Future	8020	7	8	7	0.00
06/09/2016	2037 On 03-November-16	10.36	Put	Bond Future	189	0	0	0	0.00
06/09/2016	2037 On 03-November-16	10.37	Put	Bond Future	183	0	0	0	0.00
06/09/2016	2037 On 03-November-16	10.35	Put	Bond Future	195	0	0	0	0.00
06/09/2016	2037 On 02-February-17			Bond Future	9.41	90.8981	91.9887	90.8981	0.00
06/09/2016	2037 On 02-February-17	9.66	Call	Bond Future	4574	4	5	4	0.00
06/09/2016	2037 On 02-February-17	9.68	Call	Bond Future	4671	4	5	4	0.00
06/09/2016	2037 On 02-February-17	9.67	Call	Bond Future	4622	4	5	4	0.00
06/09/2016	2037 On 02-February-17	9.66	Put	Bond Future	2561	3	3	3	0.00
06/09/2016	2037 On 02-February-17	9.67	Put	Bond Future	2528	3	3	3	0.00
06/09/2016	2037 On 02-February-17	9.68	Put	Bond Future	2496	3	2	3	0.00
06/09/2016	2037 On 04-May-17			Bond Future	9.45	92.7341	93.8450	92.7341	0.00
06/09/2016	2037 On 04-May-17	9.59	Call	Bond Future	5027	4	5	4	0.00
06/09/2016	2037 On 04-May-17	9.58	Call	Bond Future	4982	4	5	4	0.00
06/09/2016	2037 On 04-May-17	9.60	Call	Bond Future	5072	4	5	4	0.00
06/09/2016	2037 On 04-May-17	9.58	Put	Bond Future	3920	4	4	4	0.00
06/09/2016	2037 On 04-May-17	9.60	Put	Bond Future	3846	4	4	4	0.00
06/09/2016	2037 On 04-May-17	9.59	Put	Bond Future	3883	4	4	4	0.00
06/09/2016	2038 On 03-November-16			Bond Future	135.03	135.4872	135.0310	135.4872	20,843.00
06/09/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
06/09/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
06/09/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
06/09/2016	2038 On 03-November-16	136.32	Put	Bond Future	1289	1	1	1	0.00
06/09/2016	2038 On 03-November-16	136.31	Put	Bond Future	1279	1	1	1	0.00
06/09/2016	2038 On 03-November-16	136.33	Put	Bond Future	1299	1	1	1	0.00
06/09/2016	2040 On 03-November-16			Bond Future	9.40	97.4816	98.6322	97.4816	3,669.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2016	2040 On 03-November-16	9.69	Call	Bond Future	3854	3	4	3	0.00
06/09/2016	2040 On 03-November-16	9.71	Call	Bond Future	3971	3	4	3	0.00
06/09/2016	2040 On 03-November-16	9.70	Call	Bond Future	3912	3	4	3	0.00
06/09/2016	2040 On 03-November-16	9.69	Put	Bond Future	1310	2	1	2	0.00
06/09/2016	2040 On 03-November-16	9.70	Put	Bond Future	1282	2	1	2	0.00
06/09/2016	2040 On 03-November-16	9.71	Put	Bond Future	1254	2	1	2	0.00
06/09/2016	2040 On 02-February-17			Bond Future	9.44	94.8585	96.0316	94.8585	0.00
06/09/2016	2040 On 02-February-17	9.58	Call	Bond Future	4432	4	4	4	0.00
06/09/2016	2040 On 02-February-17	9.59	Call	Bond Future	4481	4	4	4	0.00
06/09/2016	2040 On 02-February-17	9.60	Call	Bond Future	4531	4	5	4	0.00
06/09/2016	2040 On 02-February-17	9.59	Put	Bond Future	3182	4	3	4	0.00
06/09/2016	2040 On 02-February-17	9.60	Put	Bond Future	3144	4	3	4	0.00
06/09/2016	2040 On 02-February-17	9.58	Put	Bond Future	3222	4	3	4	0.00
06/09/2016	2040 On 04-May-17			Bond Future	9.48	96.7745	97.9694	96.7745	0.00
06/09/2016	2040 On 04-May-17	9.62	Call	Bond Future	5495	5	5	5	0.00
06/09/2016	2040 On 04-May-17	9.63	Call	Bond Future	5543	5	6	5	0.00
06/09/2016	2040 On 04-May-17	9.64	Call	Bond Future	5591	5	6	5	0.00
06/09/2016	2040 On 04-May-17	9.63	Put	Bond Future	4213	5	4	5	0.00
06/09/2016	2040 On 04-May-17	9.64	Put	Bond Future	4174	5	4	5	0.00
06/09/2016	2040 On 04-May-17	9.62	Put	Bond Future	4252	5	4	5	0.00
06/09/2016	2044 On 03-November-16			Bond Future	9.43	94.5820	95.7448	94.5820	18,597.00
06/09/2016	2044 On 03-November-16	10.42	Call	Bond Future	8636	8	9	8	0.00
06/09/2016	2044 On 03-November-16	10.41	Call	Bond Future	8565	8	9	8	0.00
06/09/2016	2044 On 03-November-16	10.43	Call	Bond Future	8708	8	9	8	0.00
06/09/2016	2044 On 03-November-16	10.43	Put	Bond Future	217	0	0	0	0.00
06/09/2016	2044 On 03-November-16	10.42	Put	Bond Future	223	0	0	0	0.00
06/09/2016	2044 On 03-November-16	10.41	Put	Bond Future	230	0	0	0	0.00
06/09/2016	2044 On 02-February-17			Bond Future	9.47	92.0281	93.2135	92.0281	0.00
06/09/2016	2044 On 02-February-17	9.77	Call	Bond Future	5367	5	5	5	0.00
06/09/2016	2044 On 02-February-17	9.78	Call	Bond Future	5420	5	5	5	0.00
06/09/2016	2044 On 02-February-17	9.76	Call	Bond Future	5314	5	5	5	0.00
06/09/2016	2044 On 02-February-17	9.77	Put	Bond Future	2675	3	3	3	0.00
06/09/2016	2044 On 02-February-17	9.78	Put	Bond Future	2641	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2016	2044 On 02-February-17	9.76	Put	Bond Future	2709	3	3	3	0.00
06/09/2016	2044 On 04-May-17			Bond Future	9.50	93.8869	95.0945	93.8869	0.00
06/09/2016	2044 On 04-May-17	9.67	Call	Bond Future	5727	5	6	5	0.00
06/09/2016	2044 On 04-May-17	9.66	Call	Bond Future	5679	5	6	5	0.00
06/09/2016	2044 On 04-May-17	9.68	Call	Bond Future	5776	5	6	5	0.00
06/09/2016	2044 On 04-May-17	9.68	Put	Bond Future	4185	5	4	5	0.00
06/09/2016	2044 On 04-May-17	9.67	Put	Bond Future	4224	5	4	5	0.00
06/09/2016	2044 On 04-May-17	9.66	Put	Bond Future	4264	5	4	5	0.00
06/09/2016	2046 On 03-November-16			Bond Future	133.28	133.2792	133.2845	133.2792	17,660.00
06/09/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
06/09/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
06/09/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
06/09/2016	2046 On 03-November-16	137.09	Put	Bond Future	3805	4	4	4	0.00
06/09/2016	2046 On 03-November-16	137.07	Put	Bond Future	3785	4	4	4	0.00
06/09/2016	2046 On 03-November-16	137.08	Put	Bond Future	3795	4	4	4	0.00
06/09/2016	2050 On 03-November-16			Bond Future	144.05	144.0393	144.0450	144.0393	21,628.00
06/09/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
06/09/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
06/09/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
06/09/2016	2050 On 03-November-16	149.53	Put	Bond Future	5485	5	5	5	0.00
06/09/2016	2050 On 03-November-16	149.54	Put	Bond Future	5495	6	5	6	0.00
06/09/2016	2050 On 03-November-16	149.52	Put	Bond Future	5475	5	5	5	0.00
06/09/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	AL37 On 03-November-16			Index Future	504.54	502.1320	504.5350	502.1320	14.00
06/09/2016	AL37 On 02-February-17			Index Future	514.28	511.8320	514.2830	511.8320	0.00
06/09/2016	AL7T On 03-November-16			Index Future	585.79	580.9790	585.7900	580.9790	9.00

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06/09/2016	AL7T On 02-February-17			Index Future	597.11	592.2030	597.1080	592.2030	0.00
06/09/2016	ALBI On 03-November-16			Index Future	534.20	529.2410	534.2010	529.2410	718.00
06/09/2016	ALBI On 02-February-17			Index Future	544.52	539.4650	544.5220	539.4650	0.00
06/09/2016	ALBI On 04-May-17			Index Future	555.50	550.3500	555.5000	550.3500	0.00
06/09/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/09/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2016	EL28 On 03-November-16			Bond Future	130.37	130.3648	130.3713	130.3648	0.00
06/09/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
06/09/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
06/09/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
06/09/2016	EL28 On 03-November-16	132.16	Put	Bond Future	1789	2	2	2	0.00
06/09/2016	EL28 On 03-November-16	132.17	Put	Bond Future	1799	2	2	2	0.00
06/09/2016	EL28 On 03-November-16	132.15	Put	Bond Future	1779	2	2	2	0.00
06/09/2016	EL28 On 02-February-17			Bond Future	132.90	132.8917	132.8988	132.8917	0.00
06/09/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
06/09/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
06/09/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
06/09/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2201	2	2	2	0.00
06/09/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2221	2	2	2	0.00
06/09/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2211	2	2	2	0.00
06/09/2016	EL28 On 04-May-17			Bond Future	133.90	133.8965	133.9012	133.8965	0.00
06/09/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
06/09/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
06/09/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
06/09/2016	EL28 On 04-May-17	137.90	Put	Bond Future	3999	4	4	4	0.00
06/09/2016	EL28 On 04-May-17	137.91	Put	Bond Future	4009	4	4	4	0.00
06/09/2016	EL28 On 04-May-17	137.92	Put	Bond Future	4019	4	4	4	0.00
06/09/2016	ES33 On 03-November-16			Bond Future	10.27	78.3044	79.1454	78.3044	8,789.00
06/09/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6459	6	6	6	0.00
06/09/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6343	6	6	6	0.00
06/09/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6401	6	6	6	0.00
06/09/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
06/09/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
06/09/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
06/09/2016	ES33 On 02-February-17			Bond Future	10.34	79.8174	80.6748	79.8174	0.00
06/09/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1729	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1666	1	2	1	0.00
06/09/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1603	1	2	1	0.00
06/09/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
06/09/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
06/09/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
06/09/2016	ES33 On 04-May-17			Bond Future	10.40	77.6334	78.5066	77.6334	0.00
06/09/2016	ES33 On 04-May-17	10.55	Call	Bond Future	933	0	1	0	0.00
06/09/2016	ES33 On 04-May-17	10.56	Call	Bond Future	996	0	1	0	0.00
06/09/2016	ES33 On 04-May-17	10.54	Call	Bond Future	870	0	1	0	0.00
06/09/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
06/09/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
06/09/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
06/09/2016	ES42 On 03-November-16			Bond Future	10.38	82.5876	83.5568	82.5876	8,777.00
06/09/2016	ES42 On 02-February-17			Bond Future	10.45	84.1837	85.1719	84.1837	0.00
06/09/2016	ES42 On 04-May-17			Bond Future	10.52	81.6202	82.6267	81.6202	0.00
06/09/2016	GOVI On 03-November-16			GOVI	531.87	527.2390	531.8680	527.2390	420.00
06/09/2016	GOVI On 03-November-16	476.11	Call	GOVI	557580	51	56	51	0.00
06/09/2016	GOVI On 03-November-16	476.13	Call	GOVI	557380	51	56	51	0.00
06/09/2016	GOVI On 03-November-16	476.12	Call	GOVI	557480	51	56	51	0.00
06/09/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
06/09/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
06/09/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
06/09/2016	GOVI On 02-February-17			GOVI	542.15	537.4240	542.1450	537.4240	27.00
06/09/2016	GOVI On 02-February-17	533.32	Call	GOVI	88250	4	9	4	0.00
06/09/2016	GOVI On 02-February-17	533.34	Call	GOVI	88050	4	9	4	0.00
06/09/2016	GOVI On 02-February-17	533.33	Call	GOVI	88150	4	9	4	0.00
06/09/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
06/09/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
06/09/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
06/09/2016	GOVI On 04-May-17			GOVI	553.07	548.2680	553.0740	548.2680	0.00
06/09/2016	GOVI On 04-May-17	262.20	Call	GOVI	2908740	286	291	286	0.00
06/09/2016	GOVI On 04-May-17	262.19	Call	GOVI	2908840	286	291	286	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2016	GOVI On 04-May-17	262.18	Call	GOVI	2908940	286	291	286	0.00
06/09/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
06/09/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
06/09/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
06/09/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/09/2016	IGOV On 03-November-16			Index Future	249.65	249.7230	249.6460	249.7230	1,023.00
06/09/2016	IGOV On 02-February-17			Index Future	254.48	254.5630	254.4840	254.5630	57.00
06/09/2016	IGOV On 04-May-17			Index Future	259.63	259.7140	259.6300	259.7140	0.00
06/09/2016	ILBI On 03-November-16			Index Future	676.62	676.8160	676.6180	676.8160	0.00
06/09/2016	ILBI On 02-February-17			Index Future	689.75	689.9570	689.7540	689.9570	155.00
06/09/2016	IS01 On 19-December-16			Interest Rate Swap	100.08	100.0819	100.0778	100.0819	0.00
06/09/2016	IS01 On 16-March-17			Interest Rate Swap	100.04	100.0542	100.0367	100.0542	0.00
06/09/2016	IS01 On 15-June-17			Interest Rate Swap	99.69	99.7299	99.6907	99.7299	0.00
06/09/2016	IS01 On 21-September-17			Interest Rate Swap	99.78	99.8504	99.7808	99.8504	0.00
06/09/2016	IS02 On 18-December-17			Interest Rate Swap	100.10	100.1987	100.1000	100.1987	0.00
06/09/2016	IS02 On 16-March-18			Interest Rate Swap	99.42	99.5535	99.4241	99.5535	0.00
06/09/2016	IS02 On 15-June-18			Interest Rate Swap	99.14	99.2952	99.1364	99.2952	0.00
06/09/2016	IS02 On 21-September-18			Interest Rate Swap	99.30	99.4766	99.2952	99.4766	0.00
06/09/2016	IS05 On 17-December-20			Interest Rate Swap	98.31	98.7704	98.3088	98.7704	0.00
06/09/2016	IS05 On 16-March-21			Interest Rate Swap	97.65	98.1537	97.6525	98.1537	0.00
06/09/2016	IS05 On 15-June-21			Interest Rate Swap	96.97	97.5068	96.9663	97.5068	0.00
06/09/2016	IS05 On 21-September-21			Interest Rate Swap	97.25	97.8281	97.2511	97.8281	0.00
06/09/2016	IS10 On 17-December-25			Interest Rate Swap	98.16	99.1226	98.1598	99.1226	0.00
06/09/2016	IS10 On 16-March-26			Interest Rate Swap	95.24	96.2443	95.2383	96.2443	0.00
06/09/2016	IS10 On 15-June-26			Interest Rate Swap	94.01	95.0475	94.0074	95.0475	0.00
06/09/2016	IS10 On 21-September-26			Interest Rate Swap	96.09	97.1407	96.0882	97.1407	0.00
06/09/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/09/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/09/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/09/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	10.00
06/09/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.44	92.5600	92.5600	92.5600	0.00
06/09/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
06/09/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.53	92.4700	92.4700	92.4700	0.00
06/09/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.56	92.4400	92.4400	92.4400	0.00
06/09/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.61	92.3900	92.3900	92.3900	0.00
06/09/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.64	92.3600	92.3600	92.3600	1,000.00
06/09/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.74	92.2600	92.2600	92.2600	0.00
06/09/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.76	92.2400	92.2400	92.2400	0.00
06/09/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.78	92.2200	92.2200	92.2200	0.00
06/09/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.79	92.2100	92.2100	92.2100	1,000.00
06/09/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
06/09/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
06/09/2016	R023 On 03-November-16			Bond Future	8.45	97.4589	98.0678	97.4589	12,662.00
06/09/2016	R023 On 03-November-16	9.73	Call	Bond Future	5804	5	6	5	0.00
06/09/2016	R023 On 03-November-16	9.74	Call	Bond Future	5847	5	6	5	0.00
06/09/2016	R023 On 03-November-16	9.75	Call	Bond Future	5889	5	6	5	0.00
06/09/2016	R023 On 03-November-16	9.74	Put	Bond Future	16	0	0	0	0.00
06/09/2016	R023 On 03-November-16	9.75	Put	Bond Future	15	0	0	0	0.00
06/09/2016	R023 On 03-November-16	9.73	Put	Bond Future	16	0	0	0	0.00
06/09/2016	R023 On 02-February-17			Bond Future	8.49	99.3419	99.9629	99.3419	0.00
06/09/2016	R023 On 02-February-17	8.86	Call	Bond Future	2661	2	3	2	0.00
06/09/2016	R023 On 02-February-17	8.85	Call	Bond Future	2631	2	3	2	0.00
06/09/2016	R023 On 02-February-17	8.84	Call	Bond Future	2602	2	3	2	0.00
06/09/2016	R023 On 02-February-17	8.85	Put	Bond Future	1011	1	1	1	0.00
06/09/2016	R023 On 02-February-17	8.86	Put	Bond Future	996	1	1	1	0.00
06/09/2016	R023 On 02-February-17	8.84	Put	Bond Future	1026	1	1	1	0.00
06/09/2016	R023 On 04-May-17			Bond Future	8.51	97.4128	98.0444	97.4128	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2016	R023 On 04-May-17	8.59	Call	Bond Future	2273	2	2	2	0.00
06/09/2016	R023 On 04-May-17	8.61	Call	Bond Future	2322	2	2	2	0.00
06/09/2016	R023 On 04-May-17	8.60	Call	Bond Future	2297	2	2	2	0.00
06/09/2016	R023 On 04-May-17	8.59	Put	Bond Future	1904	2	2	2	0.00
06/09/2016	R023 On 04-May-17	8.61	Put	Bond Future	1864	2	2	2	0.00
06/09/2016	R023 On 04-May-17	8.60	Put	Bond Future	1884	2	2	2	0.00
06/09/2016	R035 On 03-November-16			Bond Future	9.31	96.8299	97.9044	96.8299	4,315.00
06/09/2016	R035 On 03-November-16	9.57	Call	Bond Future	2188	1	2	1	0.00
06/09/2016	R035 On 03-November-16	9.59	Call	Bond Future	2351	1	2	1	0.00
06/09/2016	R035 On 03-November-16	9.58	Call	Bond Future	2270	1	2	1	0.00
06/09/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
06/09/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
06/09/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
06/09/2016	R035 On 02-February-17			Bond Future	9.35	98.7008	99.7964	98.7008	0.00
06/09/2016	R035 On 02-February-17	9.51	Call	Bond Future	1314	0	1	0	0.00
06/09/2016	R035 On 02-February-17	9.52	Call	Bond Future	1396	0	1	0	0.00
06/09/2016	R035 On 02-February-17	9.50	Call	Bond Future	1232	0	1	0	0.00
06/09/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
06/09/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
06/09/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
06/09/2016	R035 On 04-May-17			Bond Future	9.38	96.1876	97.3035	96.1876	0.00
06/09/2016	R035 On 04-May-17	9.53	Call	Bond Future	1203	0	1	0	0.00
06/09/2016	R035 On 04-May-17	9.55	Call	Bond Future	1366	0	1	0	0.00
06/09/2016	R035 On 04-May-17	9.54	Call	Bond Future	1285	0	1	0	0.00
06/09/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
06/09/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
06/09/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
06/09/2016	R186 On 03-November-16			Bond Future	8.74	114.7242	115.6750	114.7242	99,535.00
06/09/2016	R186 On 03-November-16	9.10	Call	Bond Future	3270	3	3	3	0.00
06/09/2016	R186 On 03-November-16	9.66	Call	Bond Future	6467	6	6	6	0.00
06/09/2016	R186 On 03-November-16	8.96	Call	Bond Future	2594	2	3	2	0.00
06/09/2016	R186 On 03-November-16	9.40	Call	Bond Future	4913	4	5	4	1,425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2016	R186 On 03-November-16	8.52	Call	Bond Future	998	1	1	1	0.00
06/09/2016	R186 On 03-November-16	8.82	Call	Bond Future	1994	2	2	2	0.00
06/09/2016	R186 On 03-November-16	8.95	Call	Bond Future	2549	2	3	2	0.00
06/09/2016	R186 On 03-November-16	9.20	Call	Bond Future	3792	3	4	3	1,425.00
06/09/2016	R186 On 03-November-16	8.30	Call	Bond Future	534	0	1	0	150.00
06/09/2016	R186 On 03-November-16	8.90	Call	Bond Future	2327	2	2	2	0.00
06/09/2016	R186 On 03-November-16	8.97	Call	Bond Future	2640	2	3	2	0.00
06/09/2016	R186 On 03-November-16	9.71	Call	Bond Future	6774	6	7	6	0.00
06/09/2016	R186 On 03-November-16	9.66	Put	Bond Future	134	0	0	0	0.00
06/09/2016	R186 On 03-November-16	9.71	Put	Bond Future	112	0	0	0	0.00
06/09/2016	R186 On 03-November-16	8.90	Put	Bond Future	1176	2	1	2	5,092.00
06/09/2016	R186 On 03-November-16	9.10	Put	Bond Future	722	1	1	1	108.00
06/09/2016	R186 On 03-November-16	8.96	Put	Bond Future	1021	1	1	1	0.00
06/09/2016	R186 On 03-November-16	8.97	Put	Bond Future	997	1	1	1	0.00
06/09/2016	R186 On 03-November-16	8.30	Put	Bond Future	3721	4	4	4	0.00
06/09/2016	R186 On 03-November-16	8.52	Put	Bond Future	2568	3	3	3	150.00
06/09/2016	R186 On 03-November-16	8.95	Put	Bond Future	1046	1	1	1	0.00
06/09/2016	R186 On 03-November-16	9.20	Put	Bond Future	555	1	1	1	0.00
06/09/2016	R186 On 03-November-16	8.82	Put	Bond Future	1408	2	1	2	150.00
06/09/2016	R186 On 03-November-16	9.40	Put	Bond Future	315	0	0	0	0.00
06/09/2016	R186 On 02-February-17			Bond Future	8.77	111.6377	112.6071	111.6377	0.00
06/09/2016	R186 On 02-February-17	9.50	Call	Bond Future	5883	5	6	5	0.00
06/09/2016	R186 On 02-February-17	9.40	Call	Bond Future	5381	5	5	5	0.00
06/09/2016	R186 On 02-February-17	8.81	Call	Bond Future	2808	2	3	2	0.00
06/09/2016	R186 On 02-February-17	8.79	Call	Bond Future	2735	2	3	2	0.00
06/09/2016	R186 On 02-February-17	8.80	Call	Bond Future	2771	2	3	2	0.00
06/09/2016	R186 On 02-February-17	8.43	Call	Bond Future	1607	1	2	1	750.00
06/09/2016	R186 On 02-February-17	8.90	Call	Bond Future	3150	3	3	3	0.00
06/09/2016	R186 On 02-February-17	9.50	Put	Bond Future	951	1	1	1	6,500.00
06/09/2016	R186 On 02-February-17	8.79	Put	Bond Future	2620	3	3	3	0.00
06/09/2016	R186 On 02-February-17	9.40	Put	Bond Future	1110	1	1	1	750.00
06/09/2016	R186 On 02-February-17	8.81	Put	Bond Future	2554	3	3	3	0.00
06/09/2016	R186 On 02-February-17	8.80	Put	Bond Future	2587	3	3	3	0.00
06/09/2016	R186 On 02-February-17	8.43	Put	Bond Future	4048	5	4	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
06/09/2016	R186 On 02-February-17	8.90	Put	Bond Future	2270	3	2	3	750.00
06/09/2016	R186 On 04-May-17			Bond Future	8.80	113.8920	114.8790	113.8920	0.00
06/09/2016	R186 On 04-May-17	8.90	Call	Bond Future	3758	3	4	3	0.00
06/09/2016	R186 On 04-May-17	8.89	Call	Bond Future	3721	3	4	3	0.00
06/09/2016	R186 On 04-May-17	8.91	Call	Bond Future	3796	3	4	3	0.00
06/09/2016	R186 On 04-May-17	8.89	Put	Bond Future	3096	4	3	4	0.00
06/09/2016	R186 On 04-May-17	8.90	Put	Bond Future	3065	4	3	4	0.00
06/09/2016	R186 On 04-May-17	8.91	Put	Bond Future	3035	4	3	4	0.00
06/09/2016	R197 On 03-November-16			Bond Future	302.93	303.2903	302.9308	303.2903	875.00
06/09/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
06/09/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
06/09/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
06/09/2016	R197 On 03-November-16	303.57	Put	Bond Future	639	0	1	0	0.00
06/09/2016	R197 On 03-November-16	303.58	Put	Bond Future	649	0	1	0	0.00
06/09/2016	R197 On 03-November-16	303.56	Put	Bond Future	629	0	1	0	0.00
06/09/2016	R202 On 03-November-16			Bond Future	250.22	249.8727	250.2159	249.8727	36,060.00
06/09/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
06/09/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
06/09/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
06/09/2016	R202 On 03-November-16	253.86	Put	Bond Future	3644	4	4	4	0.00
06/09/2016	R202 On 03-November-16	253.87	Put	Bond Future	3654	4	4	4	0.00
06/09/2016	R202 On 03-November-16	253.85	Put	Bond Future	3634	4	4	4	0.00
06/09/2016	R203 On 03-November-16			Bond Future	7.53	101.6791	101.7960	101.6791	30,174.00
06/09/2016	R203 On 03-November-16	8.84	Call	Bond Future	1058	1	1	1	0.00
06/09/2016	R203 On 03-November-16	8.86	Call	Bond Future	1074	1	1	1	0.00
06/09/2016	R203 On 03-November-16	8.85	Call	Bond Future	1066	1	1	1	0.00
06/09/2016	R203 On 03-November-16	8.84	Put	Bond Future	1	0	0	0	0.00
06/09/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
06/09/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
06/09/2016	R203 On 02-February-17			Bond Future	7.43	103.6437	103.7631	103.6437	0.00
06/09/2016	R203 On 02-February-17	7.70	Call	Bond Future	262	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2016	R203 On 02-February-17	7.72	Call	Bond Future	270	0	0	0	0.00
06/09/2016	R203 On 02-February-17	7.71	Call	Bond Future	266	0	0	0	0.00
06/09/2016	R203 On 02-February-17	7.71	Put	Bond Future	105	0	0	0	0.00
06/09/2016	R203 On 02-February-17	7.72	Put	Bond Future	103	0	0	0	0.00
06/09/2016	R203 On 02-February-17	7.70	Put	Bond Future	107	0	0	0	0.00
06/09/2016	R203 On 04-May-17			Bond Future	6.80	101.5611	101.6810	101.5611	0.00
06/09/2016	R203 On 04-May-17	6.91	Call	Bond Future	147	0	0	0	0.00
06/09/2016	R203 On 04-May-17	6.92	Call	Bond Future	149	0	0	0	0.00
06/09/2016	R203 On 04-May-17	6.93	Call	Bond Future	151	0	0	0	0.00
06/09/2016	R203 On 04-May-17	6.92	Put	Bond Future	107	0	0	0	0.00
06/09/2016	R203 On 04-May-17	6.91	Put	Bond Future	109	0	0	0	0.00
06/09/2016	R203 On 04-May-17	6.93	Put	Bond Future	106	0	0	0	0.00
06/09/2016	R204 On 03-November-16			Bond Future	7.77	103.2442	103.4949	103.2442	28,913.00
06/09/2016	R204 On 03-November-16	9.21	Call	Bond Future	2732	2	3	2	0.00
06/09/2016	R204 On 03-November-16	9.23	Call	Bond Future	2769	3	3	3	0.00
06/09/2016	R204 On 03-November-16	9.22	Call	Bond Future	2751	3	3	3	0.00
06/09/2016	R204 On 03-November-16	9.22	Put	Bond Future	1	0	0	0	0.00
06/09/2016	R204 On 03-November-16	9.23	Put	Bond Future	1	0	0	0	0.00
06/09/2016	R204 On 03-November-16	9.21	Put	Bond Future	1	0	0	0	0.00
06/09/2016	R204 On 02-February-17			Bond Future	7.76	101.1985	101.4543	101.1985	0.00
06/09/2016	R204 On 02-February-17	8.28	Call	Bond Future	1098	1	1	1	0.00
06/09/2016	R204 On 02-February-17	8.29	Call	Bond Future	1110	1	1	1	0.00
06/09/2016	R204 On 02-February-17	8.30	Call	Bond Future	1124	1	1	1	0.00
06/09/2016	R204 On 02-February-17	8.28	Put	Bond Future	207	0	0	0	0.00
06/09/2016	R204 On 02-February-17	8.30	Put	Bond Future	199	0	0	0	0.00
06/09/2016	R204 On 02-February-17	8.29	Put	Bond Future	203	0	0	0	0.00
06/09/2016	R204 On 04-May-17			Bond Future	7.69	103.2419	103.5009	103.2419	0.00
06/09/2016	R204 On 04-May-17	7.90	Call	Bond Future	756	1	1	1	0.00
06/09/2016	R204 On 04-May-17	7.92	Call	Bond Future	774	1	1	1	0.00
06/09/2016	R204 On 04-May-17	7.91	Call	Bond Future	765	1	1	1	0.00
06/09/2016	R204 On 04-May-17	7.91	Put	Bond Future	439	1	0	1	0.00
06/09/2016	R204 On 04-May-17	7.92	Put	Bond Future	434	1	0	1	0.00
06/09/2016	R204 On 04-May-17	7.90	Put	Bond Future	445	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2016	R207 On 03-November-16			Bond Future	8.02	99.7829	100.1437	99.7829	52,265.00
06/09/2016	R207 On 03-November-16	7.94	Call	Bond Future	450	0	0	0	0.00
06/09/2016	R207 On 03-November-16	7.93	Call	Bond Future	438	0	0	0	0.00
06/09/2016	R207 On 03-November-16	7.95	Call	Bond Future	462	0	0	0	0.00
06/09/2016	R207 On 03-November-16	7.95	Put	Bond Future	651	1	1	1	0.00
06/09/2016	R207 On 03-November-16	7.94	Put	Bond Future	666	1	1	1	0.00
06/09/2016	R207 On 03-November-16	7.93	Put	Bond Future	682	1	1	1	0.00
06/09/2016	R207 On 02-February-17			Bond Future	8.03	98.0683	98.4363	98.0683	0.00
06/09/2016	R207 On 02-February-17	8.91	Call	Bond Future	2361	2	2	2	62.00
06/09/2016	R207 On 02-February-17	9.22	Call	Bond Future	3033	3	3	3	0.00
06/09/2016	R207 On 02-February-17	9.24	Call	Bond Future	3078	3	3	3	0.00
06/09/2016	R207 On 02-February-17	9.23	Call	Bond Future	3056	3	3	3	0.00
06/09/2016	R207 On 02-February-17	8.91	Put	Bond Future	169	0	0	0	0.00
06/09/2016	R207 On 02-February-17	9.22	Put	Bond Future	80	0	0	0	0.00
06/09/2016	R207 On 02-February-17	9.24	Put	Bond Future	76	0	0	0	0.00
06/09/2016	R207 On 02-February-17	9.23	Put	Bond Future	78	0	0	0	0.00
06/09/2016	R207 On 04-May-17			Bond Future	8.03	100.0486	100.4222	100.0486	0.00
06/09/2016	R207 On 04-May-17	8.20	Call	Bond Future	1192	1	1	1	0.00
06/09/2016	R207 On 04-May-17	8.22	Call	Bond Future	1219	1	1	1	0.00
06/09/2016	R207 On 04-May-17	8.21	Call	Bond Future	1205	1	1	1	0.00
06/09/2016	R207 On 04-May-17	8.22	Put	Bond Future	768	1	1	1	0.00
06/09/2016	R207 On 04-May-17	8.20	Put	Bond Future	787	1	1	1	0.00
06/09/2016	R207 On 04-May-17	8.21	Put	Bond Future	777	1	1	1	0.00
06/09/2016	R207 On 03-August-17			Bond Future	7.98	98.5077	98.8871	98.5077	0.00
06/09/2016	R207 On 03-August-17	8.19	Call	Bond Future	1306	1	1	1	51.00
06/09/2016	R207 On 03-August-17	8.40	Call	Bond Future	1588	1	2	1	0.00
06/09/2016	R207 On 03-August-17	8.39	Call	Bond Future	1574	1	2	1	0.00
06/09/2016	R207 On 03-August-17	8.41	Call	Bond Future	1602	1	2	1	0.00
06/09/2016	R207 On 03-August-17	8.39	Put	Bond Future	687	1	1	1	0.00
06/09/2016	R207 On 03-August-17	8.41	Put	Bond Future	673	1	1	1	0.00
06/09/2016	R207 On 03-August-17	8.19	Put	Bond Future	846	1	1	1	0.00
06/09/2016	R207 On 03-August-17	8.40	Put	Bond Future	680	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2016	R208 On 03-November-16			Bond Future	8.21	94.9566	95.4147	94.9566	30,188.00
06/09/2016	R208 On 03-November-16	9.57	Call	Bond Future	4633	4	5	4	0.00
06/09/2016	R208 On 03-November-16	9.58	Call	Bond Future	4666	4	5	4	0.00
06/09/2016	R208 On 03-November-16	9.59	Call	Bond Future	4699	4	5	4	0.00
06/09/2016	R208 On 03-November-16	9.57	Put	Bond Future	5	0	0	0	0.00
06/09/2016	R208 On 03-November-16	9.58	Put	Bond Future	5	0	0	0	0.00
06/09/2016	R208 On 03-November-16	9.59	Put	Bond Future	4	0	0	0	0.00
06/09/2016	R208 On 02-February-17			Bond Future	8.24	96.7914	97.2586	96.7914	0.00
06/09/2016	R208 On 02-February-17	8.64	Call	Bond Future	1942	2	2	2	0.00
06/09/2016	R208 On 02-February-17	8.63	Call	Bond Future	1919	2	2	2	0.00
06/09/2016	R208 On 02-February-17	8.65	Call	Bond Future	1964	2	2	2	0.00
06/09/2016	R208 On 02-February-17	8.64	Put	Bond Future	613	1	1	1	0.00
06/09/2016	R208 On 02-February-17	8.65	Put	Bond Future	603	1	1	1	0.00
06/09/2016	R208 On 02-February-17	8.63	Put	Bond Future	623	1	1	1	0.00
06/09/2016	R208 On 04-May-17			Bond Future	8.24	95.3414	95.8162	95.3414	0.00
06/09/2016	R208 On 04-May-17	8.37	Call	Bond Future	1594	1	2	1	0.00
06/09/2016	R208 On 04-May-17	8.39	Call	Bond Future	1629	1	2	1	0.00
06/09/2016	R208 On 04-May-17	8.38	Call	Bond Future	1611	1	2	1	0.00
06/09/2016	R208 On 04-May-17	8.37	Put	Bond Future	1195	1	1	1	0.00
06/09/2016	R208 On 04-May-17	8.39	Put	Bond Future	1168	1	1	1	0.00
06/09/2016	R208 On 04-May-17	8.38	Put	Bond Future	1181	1	1	1	0.00
06/09/2016	R209 On 03-November-16			Bond Future	9.26	72.8587	73.7533	72.8587	37,619.00
06/09/2016	R209 On 03-November-16	10.24	Call	Bond Future	6584	6	7	6	0.00
06/09/2016	R209 On 03-November-16	10.26	Call	Bond Future	6698	6	7	6	0.00
06/09/2016	R209 On 03-November-16	8.81	Call	Bond Future	578	0	1	0	345.00
06/09/2016	R209 On 03-November-16	10.25	Call	Bond Future	6641	6	7	6	0.00
06/09/2016	R209 On 03-November-16	9.05	Call	Bond Future	1097	1	1	1	0.00
06/09/2016	R209 On 03-November-16	9.45	Call	Bond Future	2496	2	2	2	0.00
06/09/2016	R209 On 03-November-16	8.87	Call	Bond Future	686	0	1	0	250.00
06/09/2016	R209 On 03-November-16	9.42	Call	Bond Future	2369	2	2	2	120.00
06/09/2016	R209 On 03-November-16	9.34	Call	Bond Future	2048	2	2	2	0.00
06/09/2016	R209 On 03-November-16	9.04	Call	Bond Future	1071	1	1	1	0.00
06/09/2016	R209 On 03-November-16	10.25	Put	Bond Future	136	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2016	R209 On 03-November-16	10.26	Put	Bond Future	132	0	0	0	0.00
06/09/2016	R209 On 03-November-16	9.45	Put	Bond Future	1187	2	1	2	250.00
06/09/2016	R209 On 03-November-16	9.05	Put	Bond Future	2622	3	3	3	250.00
06/09/2016	R209 On 03-November-16	8.81	Put	Bond Future	3885	5	4	5	0.00
06/09/2016	R209 On 03-November-16	10.24	Put	Bond Future	141	0	0	0	0.00
06/09/2016	R209 On 03-November-16	9.04	Put	Bond Future	2669	3	3	3	345.00
06/09/2016	R209 On 03-November-16	9.42	Put	Bond Future	1268	2	1	2	0.00
06/09/2016	R209 On 03-November-16	8.87	Put	Bond Future	3542	4	4	4	0.00
06/09/2016	R209 On 03-November-16	9.34	Put	Bond Future	1503	2	2	2	345.00
06/09/2016	R209 On 02-February-17			Bond Future	9.30	74.2666	75.1787	74.2666	0.00
06/09/2016	R209 On 02-February-17	9.55	Call	Bond Future	3795	3	4	3	0.00
06/09/2016	R209 On 02-February-17	9.53	Call	Bond Future	3714	3	4	3	0.00
06/09/2016	R209 On 02-February-17	9.54	Call	Bond Future	3754	3	4	3	0.00
06/09/2016	R209 On 02-February-17	9.53	Put	Bond Future	2126	3	2	3	0.00
06/09/2016	R209 On 02-February-17	9.54	Put	Bond Future	2099	2	2	2	0.00
06/09/2016	R209 On 02-February-17	9.55	Put	Bond Future	2072	2	2	2	0.00
06/09/2016	R209 On 04-May-17			Bond Future	9.33	72.6141	73.5432	72.6141	0.00
06/09/2016	R209 On 04-May-17	9.46	Call	Bond Future	4119	4	4	4	0.00
06/09/2016	R209 On 04-May-17	9.48	Call	Bond Future	4193	4	4	4	0.00
06/09/2016	R209 On 04-May-17	9.47	Call	Bond Future	4156	4	4	4	0.00
06/09/2016	R209 On 04-May-17	9.46	Put	Bond Future	3215	4	3	4	0.00
06/09/2016	R209 On 04-May-17	9.47	Put	Bond Future	3184	4	3	4	0.00
06/09/2016	R209 On 04-May-17	9.48	Put	Bond Future	3153	4	3	4	0.00
06/09/2016	R210 On 03-November-16			Bond Future	186.69	186.6856	186.6924	186.6856	2,112.00
06/09/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
06/09/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
06/09/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
06/09/2016	R210 On 03-November-16	188.90	Put	Bond Future	2208	2	2	2	0.00
06/09/2016	R210 On 03-November-16	188.92	Put	Bond Future	2228	2	2	2	0.00
06/09/2016	R210 On 03-November-16	188.91	Put	Bond Future	2218	2	2	2	0.00
06/09/2016	R211 On 03-November-16			Bond Future	141.72	141.7155	141.7219	141.7155	56.00
06/09/2016	R211 On 03-November-16	141.76	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2016	R211 On 03-November-16	141.75	Call	Bond Future	0	0	0	0	0.00
06/09/2016	R211 On 03-November-16	141.74	Call	Bond Future	0	0	0	0	0.00
06/09/2016	R211 On 03-November-16	141.75	Put	Bond Future	28	0	0	0	0.00
06/09/2016	R211 On 03-November-16	141.74	Put	Bond Future	18	0	0	0	0.00
06/09/2016	R211 On 03-November-16	141.76	Put	Bond Future	38	0	0	0	0.00
06/09/2016	R212 On 03-November-16			Bond Future	148.03	148.0978	148.0287	148.0978	3,838.00
06/09/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
06/09/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
06/09/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00
06/09/2016	R212 On 03-November-16	148.11	Put	Bond Future	81	0	0	0	0.00
06/09/2016	R212 On 03-November-16	148.12	Put	Bond Future	91	0	0	0	0.00
06/09/2016	R212 On 03-November-16	148.10	Put	Bond Future	71	0	0	0	0.00
06/09/2016	R213 On 03-November-16			Bond Future	9.13	83.5693	84.4874	83.5693	42,521.00
06/09/2016	R213 On 03-November-16	10.18	Call	Bond Future	6966	6	7	6	0.00
06/09/2016	R213 On 03-November-16	10.20	Call	Bond Future	7082	6	7	6	0.00
06/09/2016	R213 On 03-November-16	10.19	Call	Bond Future	7024	6	7	6	0.00
06/09/2016	R213 On 03-November-16	10.19	Put	Bond Future	96	0	0	0	0.00
06/09/2016	R213 On 03-November-16	10.20	Put	Bond Future	92	0	0	0	0.00
06/09/2016	R213 On 03-November-16	10.18	Put	Bond Future	99	0	0	0	0.00
06/09/2016	R213 On 02-February-17			Bond Future	9.17	85.1840	86.1201	85.1840	0.00
06/09/2016	R213 On 02-February-17	9.40	Call	Bond Future	3578	3	4	3	0.00
06/09/2016	R213 On 02-February-17	9.42	Call	Bond Future	3658	3	4	3	0.00
06/09/2016	R213 On 02-February-17	9.41	Call	Bond Future	3618	3	4	3	0.00
06/09/2016	R213 On 02-February-17	9.40	Put	Bond Future	2030	2	2	2	0.00
06/09/2016	R213 On 02-February-17	9.42	Put	Bond Future	1977	2	2	2	0.00
06/09/2016	R213 On 02-February-17	9.41	Put	Bond Future	2003	2	2	2	0.00
06/09/2016	R213 On 04-May-17			Bond Future	9.20	83.3498	84.3033	83.3498	0.00
06/09/2016	R213 On 04-May-17	9.37	Call	Bond Future	4094	4	4	4	0.00
06/09/2016	R213 On 04-May-17	9.36	Call	Bond Future	4056	4	4	4	0.00
06/09/2016	R213 On 04-May-17	9.35	Call	Bond Future	4019	4	4	4	0.00
06/09/2016	R213 On 04-May-17	9.36	Put	Bond Future	2981	3	3	3	0.00
06/09/2016	R213 On 04-May-17	9.37	Put	Bond Future	2951	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2016	R213 On 04-May-17	9.35	Put	Bond Future	3010	3	3	3	0.00
06/09/2016	R214 On 03-November-16			Bond Future	9.35	73.0863	74.0207	73.0863	29,194.00
06/09/2016	R214 On 03-November-16	10.35	Call	Bond Future	6949	6	7	6	0.00
06/09/2016	R214 On 03-November-16	10.33	Call	Bond Future	6833	6	7	6	0.00
06/09/2016	R214 On 03-November-16	10.34	Call	Bond Future	6891	6	7	6	0.00
06/09/2016	R214 On 03-November-16	10.33	Put	Bond Future	160	0	0	0	0.00
06/09/2016	R214 On 03-November-16	10.34	Put	Bond Future	155	0	0	0	0.00
06/09/2016	R214 On 03-November-16	10.35	Put	Bond Future	150	0	0	0	0.00
06/09/2016	R214 On 02-February-17			Bond Future	9.39	74.4984	75.4512	74.4984	0.00
06/09/2016	R214 On 02-February-17	9.67	Call	Bond Future	4084	4	4	4	0.00
06/09/2016	R214 On 02-February-17	9.66	Call	Bond Future	4041	3	4	3	0.00
06/09/2016	R214 On 02-February-17	9.68	Call	Bond Future	4126	4	4	4	0.00
06/09/2016	R214 On 02-February-17	9.67	Put	Bond Future	2096	2	2	2	0.00
06/09/2016	R214 On 02-February-17	9.68	Put	Bond Future	2069	2	2	2	0.00
06/09/2016	R214 On 02-February-17	9.66	Put	Bond Future	2123	3	2	3	0.00
06/09/2016	R214 On 04-May-17			Bond Future	9.42	72.7025	73.6730	72.7025	0.00
06/09/2016	R214 On 04-May-17	9.58	Call	Bond Future	4416	4	4	4	0.00
06/09/2016	R214 On 04-May-17	9.56	Call	Bond Future	4337	4	4	4	0.00
06/09/2016	R214 On 04-May-17	9.57	Call	Bond Future	4376	4	4	4	0.00
06/09/2016	R214 On 04-May-17	9.56	Put	Bond Future	3339	4	3	4	0.00
06/09/2016	R214 On 04-May-17	9.57	Put	Bond Future	3307	4	3	4	0.00
06/09/2016	R214 On 04-May-17	9.58	Put	Bond Future	3275	4	3	4	0.00
06/09/2016	R248 On 03-November-16			Bond Future	9.40	93.9301	95.1261	93.9301	61,875.00
06/09/2016	R248 On 03-November-16	10.39	Call	Bond Future	8842	8	9	8	0.00
06/09/2016	R248 On 03-November-16	10.38	Call	Bond Future	8769	8	9	8	0.00
06/09/2016	R248 On 03-November-16	10.37	Call	Bond Future	8696	8	9	8	0.00
06/09/2016	R248 On 03-November-16	10.38	Put	Bond Future	242	0	0	0	0.00
06/09/2016	R248 On 03-November-16	10.39	Put	Bond Future	235	0	0	0	0.00
06/09/2016	R248 On 03-November-16	10.37	Put	Bond Future	249	0	0	0	0.00
06/09/2016	R248 On 02-February-17			Bond Future	9.44	95.7451	96.9644	95.7451	0.00
06/09/2016	R248 On 02-February-17	9.76	Call	Bond Future	5621	5	6	5	0.00
06/09/2016	R248 On 02-February-17	9.77	Call	Bond Future	5676	5	6	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
06/09/2016	R248 On 02-February-17	9.78	Call	Bond Future	5731	5	6	5	0.00
06/09/2016	R248 On 02-February-17	9.77	Put	Bond Future	2668	3	3	3	0.00
06/09/2016	R248 On 02-February-17	9.76	Put	Bond Future	2701	3	3	3	0.00
06/09/2016	R248 On 02-February-17	9.78	Put	Bond Future	2634	3	3	3	0.00
06/09/2016	R248 On 04-May-17			Bond Future	9.47	93.2357	94.4778	93.2357	0.00
06/09/2016	R248 On 04-May-17	9.67	Call	Bond Future	6060	5	6	5	0.00
06/09/2016	R248 On 04-May-17	9.66	Call	Bond Future	6009	5	6	5	0.00
06/09/2016	R248 On 04-May-17	9.65	Call	Bond Future	5959	5	6	5	0.00
06/09/2016	R248 On 04-May-17	9.66	Put	Bond Future	4266	5	4	5	0.00
06/09/2016	R248 On 04-May-17	9.67	Put	Bond Future	4227	5	4	5	0.00
06/09/2016	R248 On 04-May-17	9.65	Put	Bond Future	4306	5	4	5	0.00