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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/12/2016 TO: 06/12/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	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
06/12/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	2025 On 02-February-17			Bond Future	127.18	127.5762	127.1819	127.5762	3,156.00
06/12/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2025 On 02-February-17	129.99	Put	Bond Future	2808	2	3	2	0.00
06/12/2016	2025 On 02-February-17	130.00	Put	Bond Future	2818	2	3	2	0.00
06/12/2016	2025 On 02-February-17	130.01	Put	Bond Future	2828	2	3	2	0.00
06/12/2016	2025 On 04-May-17			Bond Future	129.66	130.0589	129.6561	130.0589	0.00
06/12/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2025 On 04-May-17	132.57	Put	Bond Future	2914	3	3	3	0.00
06/12/2016	2025 On 04-May-17	132.58	Put	Bond Future	2924	3	3	3	0.00
06/12/2016	2025 On 04-May-17	132.56	Put	Bond Future	2904	3	3	3	0.00
06/12/2016	2025 On 03-August-17			Bond Future	130.93	131.3385	130.9269	131.3385	0.00
06/12/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2025 On 03-August-17	133.96	Put	Bond Future	3033	3	3	3	0.00
06/12/2016	2025 On 03-August-17	133.97	Put	Bond Future	3043	3	3	3	0.00
06/12/2016	2025 On 03-August-17	133.98	Put	Bond Future	3053	3	3	3	0.00
06/12/2016	2030 On 02-February-17			Bond Future	9.36	89.7684	90.0187	89.7684	32,061.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2030 On 02-February-17	9.30	Put	Bond Future	450	1	0	1	0.00
06/12/2016	2030 On 02-February-17	9.31	Put	Bond Future	380	1	0	1	0.00
06/12/2016	2030 On 02-February-17	9.29	Put	Bond Future	519	1	1	1	0.00
06/12/2016	2030 On 04-May-17			Bond Future	9.42	91.5101	91.7649	91.5101	0.00
06/12/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2030 On 04-May-17	9.33	Put	Bond Future	588	1	1	1	0.00
06/12/2016	2030 On 04-May-17	9.32	Put	Bond Future	657	1	1	1	0.00
06/12/2016	2030 On 04-May-17	9.34	Put	Bond Future	520	1	1	1	0.00
06/12/2016	2030 On 03-August-17			Bond Future	9.46	89.3367	89.5958	89.3367	0.00
06/12/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2030 On 03-August-17	9.34	Put	Bond Future	820	1	1	1	0.00
06/12/2016	2030 On 03-August-17	9.33	Put	Bond Future	888	1	1	1	0.00
06/12/2016	2030 On 03-August-17	9.35	Put	Bond Future	752	1	1	1	0.00
06/12/2016	2032 On 02-February-17			Bond Future	9.51	92.7144	92.9442	92.7144	18,016.00
06/12/2016	2032 On 02-February-17	9.51	Call	Bond Future	1889	2	2	2	0.00
06/12/2016	2032 On 02-February-17	9.53	Call	Bond Future	1964	2	2	2	0.00
06/12/2016	2032 On 02-February-17	9.52	Call	Bond Future	1926	2	2	2	0.00
06/12/2016	2032 On 02-February-17	9.52	Put	Bond Future	1831	2	2	2	0.00
06/12/2016	2032 On 02-February-17	9.53	Put	Bond Future	1795	2	2	2	0.00
06/12/2016	2032 On 02-February-17	9.51	Put	Bond Future	1867	2	2	2	0.00
06/12/2016	2032 On 04-May-17			Bond Future	9.56	90.3538	90.5876	90.3538	0.00
06/12/2016	2032 On 04-May-17	9.46	Call	Bond Future	2670	3	3	3	0.00
06/12/2016	2032 On 04-May-17	9.45	Call	Bond Future	2636	3	3	3	0.00
06/12/2016	2032 On 04-May-17	9.44	Call	Bond Future	2603	3	3	3	0.00
06/12/2016	2032 On 04-May-17	9.45	Put	Bond Future	3423	4	3	4	0.00
06/12/2016	2032 On 04-May-17	9.44	Put	Bond Future	3464	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2016	2032 On 04-May-17	9.46	Put	Bond Future	3383	4	3	4	0.00
06/12/2016	2032 On 03-August-17			Bond Future	9.60	92.1644	92.4023	92.1644	0.00
06/12/2016	2032 On 03-August-17	9.43	Call	Bond Future	3229	3	3	3	0.00
06/12/2016	2032 On 03-August-17	9.45	Call	Bond Future	3295	3	3	3	0.00
06/12/2016	2032 On 03-August-17	9.44	Call	Bond Future	3262	3	3	3	0.00
06/12/2016	2032 On 03-August-17	9.45	Put	Bond Future	4389	5	4	5	0.00
06/12/2016	2032 On 03-August-17	9.43	Put	Bond Future	4470	5	4	5	0.00
06/12/2016	2032 On 03-August-17	9.44	Put	Bond Future	4430	5	4	5	0.00
06/12/2016	2033 On 02-February-17			Bond Future	106.46	107.2073	106.4599	107.2073	5,474.00
06/12/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2033 On 02-February-17	109.71	Put	Bond Future	3250	3	3	3	0.00
06/12/2016	2033 On 02-February-17	109.72	Put	Bond Future	3260	3	3	3	0.00
06/12/2016	2033 On 02-February-17	109.70	Put	Bond Future	3240	2	3	2	0.00
06/12/2016	2033 On 04-May-17			Bond Future	107.49	108.2536	107.4911	108.2536	0.00
06/12/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2033 On 04-May-17	110.84	Put	Bond Future	3349	3	3	3	0.00
06/12/2016	2033 On 04-May-17	110.85	Put	Bond Future	3359	3	3	3	0.00
06/12/2016	2033 On 04-May-17	110.83	Put	Bond Future	3339	3	3	3	0.00
06/12/2016	2033 On 03-August-17			Bond Future	109.65	110.4286	109.6501	110.4286	0.00
06/12/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2033 On 03-August-17	113.12	Put	Bond Future	3470	3	3	3	0.00
06/12/2016	2033 On 03-August-17	113.13	Put	Bond Future	3480	3	3	3	0.00
06/12/2016	2033 On 03-August-17	113.14	Put	Bond Future	3490	3	3	3	0.00
06/12/2016	2037 On 02-February-17			Bond Future	9.68	89.4358	89.8092	89.4358	45,256.00
06/12/2016	2037 On 02-February-17	9.66	Call	Bond Future	2031	2	2	2	0.00
06/12/2016	2037 On 02-February-17	9.68	Call	Bond Future	2110	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
06/12/2016	2037 On 02-February-17	9.67	Call	Bond Future	2071	2	2	2	0.00
06/12/2016	2037 On 02-February-17	9.66	Put	Bond Future	2198	2	2	2	0.00
06/12/2016	2037 On 02-February-17	9.67	Put	Bond Future	2157	2	2	2	0.00
06/12/2016	2037 On 02-February-17	9.68	Put	Bond Future	2116	2	2	2	0.00
06/12/2016	2037 On 04-May-17			Bond Future	9.73	91.1711	91.5512	91.1711	0.00
06/12/2016	2037 On 04-May-17	9.59	Call	Bond Future	2859	3	3	3	0.00
06/12/2016	2037 On 04-May-17	9.58	Call	Bond Future	2824	3	3	3	0.00
06/12/2016	2037 On 04-May-17	9.60	Call	Bond Future	2895	3	3	3	0.00
06/12/2016	2037 On 04-May-17	9.58	Put	Bond Future	4055	4	4	4	0.00
06/12/2016	2037 On 04-May-17	9.60	Put	Bond Future	3964	4	4	4	0.00
06/12/2016	2037 On 04-May-17	9.59	Put	Bond Future	4009	4	4	4	0.00
06/12/2016	2037 On 03-August-17			Bond Future	9.78	88.7404	89.1275	88.7404	0.00
06/12/2016	2037 On 03-August-17	9.58	Call	Bond Future	3566	3	4	3	0.00
06/12/2016	2037 On 03-August-17	9.57	Call	Bond Future	3531	3	4	3	0.00
06/12/2016	2037 On 03-August-17	9.56	Call	Bond Future	3496	3	3	3	0.00
06/12/2016	2037 On 03-August-17	9.56	Put	Bond Future	5260	5	5	5	0.00
06/12/2016	2037 On 03-August-17	9.57	Put	Bond Future	5213	5	5	5	0.00
06/12/2016	2037 On 03-August-17	9.58	Put	Bond Future	5168	5	5	5	0.00
06/12/2016	2038 On 02-February-17			Bond Future	131.57	133.3721	131.5681	133.3721	22,790.00
06/12/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2038 On 02-February-17	137.05	Put	Bond Future	5482	4	5	4	0.00
06/12/2016	2038 On 02-February-17	137.06	Put	Bond Future	5492	4	5	4	0.00
06/12/2016	2038 On 02-February-17	137.07	Put	Bond Future	5502	4	6	4	0.00
06/12/2016	2038 On 04-May-17			Bond Future	134.13	135.9676	134.1279	135.9676	0.00
06/12/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2038 On 04-May-17	139.78	Put	Bond Future	5652	4	6	4	0.00
06/12/2016	2038 On 04-May-17	139.79	Put	Bond Future	5662	4	6	4	0.00
06/12/2016	2038 On 04-May-17	139.77	Put	Bond Future	5642	4	6	4	0.00
06/12/2016	2038 On 03-August-17			Bond Future	135.32	137.1992	135.3215	137.1992	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
06/12/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2038 On 03-August-17	141.17	Put	Bond Future	5849	4	6	4	0.00
06/12/2016	2038 On 03-August-17	141.16	Put	Bond Future	5839	4	6	4	0.00
06/12/2016	2038 On 03-August-17	141.18	Put	Bond Future	5859	4	6	4	0.00
06/12/2016	2040 On 02-February-17			Bond Future	9.71	93.2833	93.6840	93.2833	8,238.00
06/12/2016	2040 On 02-February-17	9.58	Call	Bond Future	1785	2	2	2	0.00
06/12/2016	2040 On 02-February-17	9.60	Call	Bond Future	1859	2	2	2	0.00
06/12/2016	2040 On 02-February-17	9.59	Call	Bond Future	1822	2	2	2	0.00
06/12/2016	2040 On 02-February-17	9.58	Put	Bond Future	2921	3	3	3	0.00
06/12/2016	2040 On 02-February-17	9.60	Put	Bond Future	2820	3	3	3	0.00
06/12/2016	2040 On 02-February-17	9.59	Put	Bond Future	2870	3	3	3	0.00
06/12/2016	2040 On 04-May-17			Bond Future	9.76	95.0933	95.5013	95.0933	0.00
06/12/2016	2040 On 04-May-17	9.64	Call	Bond Future	3208	3	3	3	0.00
06/12/2016	2040 On 04-May-17	9.63	Call	Bond Future	3169	3	3	3	0.00
06/12/2016	2040 On 04-May-17	9.62	Call	Bond Future	3130	3	3	3	0.00
06/12/2016	2040 On 04-May-17	9.63	Put	Bond Future	4307	5	4	5	0.00
06/12/2016	2040 On 04-May-17	9.62	Put	Bond Future	4356	5	4	5	0.00
06/12/2016	2040 On 04-May-17	9.64	Put	Bond Future	4259	4	4	4	0.00
06/12/2016	2040 On 03-August-17			Bond Future	9.81	92.4907	92.9062	92.4907	0.00
06/12/2016	2040 On 03-August-17	9.61	Call	Bond Future	3907	4	4	4	0.00
06/12/2016	2040 On 03-August-17	9.62	Call	Bond Future	3945	4	4	4	0.00
06/12/2016	2040 On 03-August-17	9.63	Call	Bond Future	3983	4	4	4	0.00
06/12/2016	2040 On 03-August-17	9.62	Put	Bond Future	5565	6	6	6	0.00
06/12/2016	2040 On 03-August-17	9.63	Put	Bond Future	5516	6	6	6	0.00
06/12/2016	2040 On 03-August-17	9.61	Put	Bond Future	5614	6	6	6	0.00
06/12/2016	2044 On 02-February-17			Bond Future	9.71	90.6056	91.0108	90.6056	20,651.00
06/12/2016	2044 On 02-February-17	9.77	Call	Bond Future	2591	2	3	2	0.00
06/12/2016	2044 On 02-February-17	9.76	Call	Bond Future	2544	2	3	2	0.00
06/12/2016	2044 On 02-February-17	9.78	Call	Bond Future	2637	2	3	2	0.00
06/12/2016	2044 On 02-February-17	9.78	Put	Bond Future	2061	2	2	2	0.00

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06/12/2016	2044 On 02-February-17	9.77	Put	Bond Future	2101	2	2	2	0.00
06/12/2016	2044 On 02-February-17	9.76	Put	Bond Future	2142	2	2	2	0.00
06/12/2016	2044 On 04-May-17			Bond Future	9.76	92.3636	92.7762	92.3636	0.00
06/12/2016	2044 On 04-May-17	9.67	Call	Bond Future	3372	3	3	3	0.00
06/12/2016	2044 On 04-May-17	9.68	Call	Bond Future	3413	3	3	3	0.00
06/12/2016	2044 On 04-May-17	9.66	Call	Bond Future	3332	3	3	3	0.00
06/12/2016	2044 On 04-May-17	9.67	Put	Bond Future	4188	4	4	4	0.00
06/12/2016	2044 On 04-May-17	9.68	Put	Bond Future	4140	4	4	4	0.00
06/12/2016	2044 On 04-May-17	9.66	Put	Bond Future	4235	4	4	4	0.00
06/12/2016	2044 On 03-August-17			Bond Future	9.81	89.8316	90.2517	89.8316	0.00
06/12/2016	2044 On 03-August-17	9.64	Call	Bond Future	4087	4	4	4	0.00
06/12/2016	2044 On 03-August-17	9.62	Call	Bond Future	4010	4	4	4	0.00
06/12/2016	2044 On 03-August-17	9.63	Call	Bond Future	4048	4	4	4	0.00
06/12/2016	2044 On 03-August-17	9.62	Put	Bond Future	5652	6	6	6	0.00
06/12/2016	2044 On 03-August-17	9.63	Put	Bond Future	5602	6	6	6	0.00
06/12/2016	2044 On 03-August-17	9.64	Put	Bond Future	5553	6	6	6	0.00
06/12/2016	2046 On 02-February-17			Bond Future	132.46	132.4716	132.4589	132.4716	18,408.00
06/12/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2046 On 02-February-17	137.14	Put	Bond Future	4681	5	5	5	0.00
06/12/2016	2046 On 02-February-17	137.15	Put	Bond Future	4691	5	5	5	0.00
06/12/2016	2046 On 02-February-17	137.13	Put	Bond Future	4671	5	5	5	0.00
06/12/2016	2046 On 04-May-17			Bond Future	133.51	133.5203	133.5067	133.5203	0.00
06/12/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2046 On 04-May-17	138.33	Put	Bond Future	4823	5	5	5	0.00
06/12/2016	2046 On 04-May-17	138.34	Put	Bond Future	4833	5	5	5	0.00
06/12/2016	2046 On 04-May-17	138.32	Put	Bond Future	4813	5	5	5	0.00
06/12/2016	2046 On 03-August-17			Bond Future	136.19	136.2031	136.1883	136.2031	0.00
06/12/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2046 On 03-August-17	141.17	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
06/12/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2046 On 03-August-17	141.19	Put	Bond Future	5002	5	5	5	0.00
06/12/2016	2046 On 03-August-17	141.17	Put	Bond Future	4982	5	5	5	0.00
06/12/2016	2046 On 03-August-17	141.18	Put	Bond Future	4992	5	5	5	0.00
06/12/2016	2050 On 02-February-17			Bond Future	140.86	141.8696	140.8595	141.8696	24,942.00
06/12/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2050 On 02-February-17	144.97	Put	Bond Future	4110	3	4	3	0.00
06/12/2016	2050 On 02-February-17	144.98	Put	Bond Future	4120	3	4	3	0.00
06/12/2016	2050 On 02-February-17	144.96	Put	Bond Future	4100	3	4	3	0.00
06/12/2016	2050 On 04-May-17			Bond Future	143.60	144.6303	143.6001	144.6303	0.00
06/12/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2050 On 04-May-17	147.84	Put	Bond Future	4240	3	4	3	0.00
06/12/2016	2050 On 04-May-17	147.85	Put	Bond Future	4250	3	4	3	0.00
06/12/2016	2050 On 04-May-17	147.83	Put	Bond Future	4230	3	4	3	0.00
06/12/2016	2050 On 03-August-17			Bond Future	144.82	145.8736	144.8212	145.8736	0.00
06/12/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
06/12/2016	2050 On 03-August-17	149.22	Put	Bond Future	4399	3	4	3	0.00
06/12/2016	2050 On 03-August-17	149.24	Put	Bond Future	4419	3	4	3	0.00
06/12/2016	2050 On 03-August-17	149.23	Put	Bond Future	4409	3	4	3	0.00
06/12/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	AL37 On 02-February-17			Index Future	511.04	510.3630	511.0400	510.3630	7.00
06/12/2016	AL37 On 04-May-17			Index Future	520.95	520.2610	520.9490	520.2610	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
06/12/2016	AL37 On 03-August-17			Index Future	531.38	530.6820	531.3800	530.6820	0.00
06/12/2016	AL7T On 02-February-17			Index Future	590.19	588.7510	590.1900	588.7510	2.00
06/12/2016	AL7T On 04-May-17			Index Future	601.63	600.1710	601.6340	600.1710	0.00
06/12/2016	AL7T On 03-August-17			Index Future	613.68	612.1920	613.6800	612.1920	0.00
06/12/2016	ALBI On 02-February-17			Index Future	535.72	534.1450	535.7170	534.1450	746.00
06/12/2016	ALBI On 04-May-17			Index Future	546.10	544.5050	546.1040	544.5050	0.00
06/12/2016	ALBI On 03-August-17			Index Future	557.04	555.4110	557.0390	555.4110	0.00
06/12/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C186 On 21-December-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
06/12/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/12/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	CES1 On 20-April-18			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
06/12/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2016	EL28 On 02-February-17			Bond Future	128.65	129.0401	128.6519	129.0401	0.00
06/12/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
06/12/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
06/12/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
06/12/2016	EL28 On 02-February-17	135.10	Put	Bond Future	6448	6	6	6	0.00
06/12/2016	EL28 On 02-February-17	135.11	Put	Bond Future	6458	6	6	6	0.00
06/12/2016	EL28 On 02-February-17	135.12	Put	Bond Future	6468	6	6	6	0.00
06/12/2016	EL28 On 04-May-17			Bond Future	129.47	129.8682	129.4716	129.8682	0.00
06/12/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
06/12/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
06/12/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
06/12/2016	EL28 On 04-May-17	137.90	Put	Bond Future	8428	8	8	8	0.00
06/12/2016	EL28 On 04-May-17	137.91	Put	Bond Future	8438	8	8	8	0.00
06/12/2016	EL28 On 04-May-17	137.92	Put	Bond Future	8448	8	8	8	0.00
06/12/2016	EL28 On 03-August-17			Bond Future	132.07	132.4776	132.0722	132.4776	0.00
06/12/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
06/12/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
06/12/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
06/12/2016	EL28 On 03-August-17	135.17	Put	Bond Future	3098	3	3	3	0.00
06/12/2016	EL28 On 03-August-17	135.16	Put	Bond Future	3088	3	3	3	0.00
06/12/2016	EL28 On 03-August-17	135.18	Put	Bond Future	3108	3	3	3	0.00
06/12/2016	ES33 On 02-February-17			Bond Future	10.59	78.7523	79.0481	78.7523	8,849.00
06/12/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
06/12/2016	ES33 On 02-February-17	10.60	Call	Bond Future	39	0	0	0	0.00
06/12/2016	ES33 On 02-February-17	10.61	Call	Bond Future	102	0	0	0	0.00
06/12/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
06/12/2016	ES33 On 02-February-17	10.59	Put	Bond Future	24	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
06/12/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
06/12/2016	ES33 On 04-May-17			Bond Future	10.68	76.4862	76.7874	76.4862	0.00
06/12/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
06/12/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
06/12/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
06/12/2016	ES33 On 04-May-17	10.55	Put	Bond Future	786	1	1	1	0.00
06/12/2016	ES33 On 04-May-17	10.56	Put	Bond Future	723	1	1	1	0.00
06/12/2016	ES33 On 04-May-17	10.54	Put	Bond Future	849	1	1	1	0.00
06/12/2016	ES33 On 03-August-17			Bond Future	10.75	78.0189	78.3256	78.0189	0.00
06/12/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
06/12/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
06/12/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
06/12/2016	ES33 On 03-August-17	10.53	Put	Bond Future	1371	2	1	2	0.00
06/12/2016	ES33 On 03-August-17	10.55	Put	Bond Future	1245	2	1	2	0.00
06/12/2016	ES33 On 03-August-17	10.54	Put	Bond Future	1308	2	1	2	0.00
06/12/2016	ES42 On 02-February-17			Bond Future	10.74	82.8278	83.0917	82.8278	8,777.00
06/12/2016	ES42 On 04-May-17			Bond Future	10.82	80.1719	80.4405	80.1719	0.00
06/12/2016	ES42 On 03-August-17			Bond Future	10.89	81.7788	82.0521	81.7788	0.00
06/12/2016	GOVI On 02-February-17			GOVI	533.59	532.0170	533.5940	532.0170	487.00
06/12/2016	GOVI On 02-February-17	533.32	Call	GOVI	2740	0	0	0	0.00
06/12/2016	GOVI On 02-February-17	533.34	Call	GOVI	2540	0	0	0	0.00
06/12/2016	GOVI On 02-February-17	533.33	Call	GOVI	2640	0	0	0	0.00
06/12/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	1	0	1	0.00
06/12/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	1	0	1	0.00
06/12/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	1	0	1	0.00
06/12/2016	GOVI On 04-May-17			GOVI	543.94	542.3360	543.9400	542.3360	0.00
06/12/2016	GOVI On 04-May-17	262.20	Call	GOVI	2817400	280	282	280	0.00
06/12/2016	GOVI On 04-May-17	262.19	Call	GOVI	2817500	280	282	280	0.00
06/12/2016	GOVI On 04-May-17	262.18	Call	GOVI	2817600	280	282	280	0.00
06/12/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
06/12/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
06/12/2016	GOVI On 04-May-17	262.20	Put	GOVI	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
06/12/2016	GOVI On 03-August-17			GOVI	554.83	553.1990	554.8310	553.1990	0.00
06/12/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
06/12/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
06/12/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
06/12/2016	GOVI On 03-August-17	561.11	Put	GOVI	62790	8	6	8	0.00
06/12/2016	GOVI On 03-August-17	561.09	Put	GOVI	62590	8	6	8	0.00
06/12/2016	GOVI On 03-August-17	561.10	Put	GOVI	62690	8	6	8	0.00
06/12/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/12/2016	IGOV On 02-February-17			Index Future	248.75	249.5820	248.7460	249.5820	1,030.00
06/12/2016	IGOV On 04-May-17			Index Future	253.59	254.4380	253.5850	254.4380	0.00
06/12/2016	IGOV On 03-August-17			Index Future	258.68	259.5490	258.6770	259.5490	0.00
06/12/2016	ILBI On 02-February-17			Index Future	675.23	677.1500	675.2300	677.1500	155.00
06/12/2016	ILBI On 04-May-17			Index Future	688.34	690.2980	688.3390	690.2980	0.00
06/12/2016	ILBI On 03-August-17			Index Future	701.89	703.8860	701.8890	703.8860	0.00
06/12/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
06/12/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0090	100.0077	100.0090	0.00
06/12/2016	IS01 On 15-June-17			Interest Rate Swap	99.64	99.6415	99.6353	99.6415	0.00
06/12/2016	IS01 On 21-September-17			Interest Rate Swap	99.69	99.7031	99.6894	99.7031	0.00
06/12/2016	IS01 On 21-December-17			Interest Rate Swap	99.99	100.0073	99.9866	100.0073	0.00
06/12/2016	IS02 On 18-December-17			Interest Rate Swap	100.01	100.0293	100.0084	100.0293	0.00
06/12/2016	IS02 On 16-March-18			Interest Rate Swap	99.32	99.3528	99.3241	99.3528	0.00
06/12/2016	IS02 On 15-June-18			Interest Rate Swap	99.03	99.0667	99.0301	99.0667	0.00
06/12/2016	IS02 On 21-September-18			Interest Rate Swap	99.14	99.1834	99.1392	99.1834	0.00
06/12/2016	IS02 On 21-December-18			Interest Rate Swap	99.68	99.7300	99.6800	99.7300	0.00
06/12/2016	IS05 On 17-December-20			Interest Rate Swap	98.47	98.5866	98.4695	98.5866	0.00
06/12/2016	IS05 On 16-March-21			Interest Rate Swap	97.86	97.9842	97.8617	97.9842	0.00
06/12/2016	IS05 On 15-June-21			Interest Rate Swap	97.22	97.3498	97.2223	97.3498	0.00
06/12/2016	IS05 On 21-September-21			Interest Rate Swap	97.56	97.6910	97.5574	97.6910	0.00
06/12/2016	IS05 On 21-December-21			Interest Rate Swap	99.85	99.9887	99.8478	99.9887	50.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2016	IS10 On 17-December-25			Interest Rate Swap	99.50	99.7233	99.5046	99.7233	0.00
06/12/2016	IS10 On 16-March-26			Interest Rate Swap	96.66	96.8945	96.6642	96.8945	0.00
06/12/2016	IS10 On 15-June-26			Interest Rate Swap	95.51	95.7508	95.5086	95.7508	0.00
06/12/2016	IS10 On 21-September-26			Interest Rate Swap	97.65	97.9042	97.6546	97.9042	0.00
06/12/2016	IS10 On 21-December-26			Interest Rate Swap	101.35	101.5964	101.3454	101.5964	0.00
06/12/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/12/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/12/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/12/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/12/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6300	92.6300	92.6300	10,000.00
06/12/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
06/12/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.44	92.5600	92.5600	92.5600	0.00
06/12/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.45	92.5500	92.5500	92.5500	1,000.00
06/12/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.48	92.5200	92.5200	92.5200	0.00
06/12/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.51	92.4900	92.4900	92.4900	0.00
06/12/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.54	92.4600	92.4600	92.4600	0.00
06/12/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.61	92.3900	92.3900	92.3900	0.00
06/12/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.66	92.3400	92.3400	92.3400	0.00
06/12/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.69	92.3100	92.3100	92.3100	0.00
06/12/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.71	92.2900	92.2900	92.2900	0.00
06/12/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.73	92.2700	92.2700	92.2700	0.00
06/12/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
06/12/2016	R023 On 02-February-17			Bond Future	8.70	98.8815	99.0244	98.8815	19,260.00
06/12/2016	R023 On 02-February-17	8.86	Call	Bond Future	1451	1	1	1	0.00
06/12/2016	R023 On 02-February-17	8.85	Call	Bond Future	1424	1	1	1	0.00
06/12/2016	R023 On 02-February-17	8.84	Call	Bond Future	1396	1	1	1	0.00
06/12/2016	R023 On 02-February-17	8.85	Put	Bond Future	742	1	1	1	0.00
06/12/2016	R023 On 02-February-17	8.84	Put	Bond Future	760	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
06/12/2016	R023 On 02-February-17	8.86	Put	Bond Future	725	1	1	1	0.00
06/12/2016	R023 On 04-May-17			Bond Future	8.74	96.8671	97.0123	96.8671	0.00
06/12/2016	R023 On 04-May-17	8.59	Call	Bond Future	1328	1	1	1	0.00
06/12/2016	R023 On 04-May-17	8.61	Call	Bond Future	1367	1	1	1	0.00
06/12/2016	R023 On 04-May-17	8.60	Call	Bond Future	1347	1	1	1	0.00
06/12/2016	R023 On 04-May-17	8.59	Put	Bond Future	1991	2	2	2	0.00
06/12/2016	R023 On 04-May-17	8.61	Put	Bond Future	1942	2	2	2	0.00
06/12/2016	R023 On 04-May-17	8.60	Put	Bond Future	1966	2	2	2	0.00
06/12/2016	R023 On 03-August-17			Bond Future	8.77	98.8080	98.9554	98.8080	0.00
06/12/2016	R023 On 03-August-17	8.58	Call	Bond Future	1637	2	2	2	0.00
06/12/2016	R023 On 03-August-17	8.60	Call	Bond Future	1675	2	2	2	0.00
06/12/2016	R023 On 03-August-17	8.59	Call	Bond Future	1656	2	2	2	0.00
06/12/2016	R023 On 03-August-17	8.58	Put	Bond Future	2452	3	2	3	0.00
06/12/2016	R023 On 03-August-17	8.59	Put	Bond Future	2428	3	2	3	0.00
06/12/2016	R023 On 03-August-17	8.60	Put	Bond Future	2405	2	2	2	0.00
06/12/2016	R035 On 02-February-17			Bond Future	9.63	97.1004	97.5164	97.1004	6,944.00
06/12/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R035 On 02-February-17	9.51	Put	Bond Future	966	1	1	1	0.00
06/12/2016	R035 On 02-February-17	9.52	Put	Bond Future	884	1	1	1	0.00
06/12/2016	R035 On 02-February-17	9.50	Put	Bond Future	1048	1	1	1	0.00
06/12/2016	R035 On 04-May-17			Bond Future	9.68	94.4807	94.9042	94.4807	0.00
06/12/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R035 On 04-May-17	9.53	Put	Bond Future	1196	2	1	2	0.00
06/12/2016	R035 On 04-May-17	9.54	Put	Bond Future	1115	2	1	2	0.00
06/12/2016	R035 On 04-May-17	9.55	Put	Bond Future	1033	1	1	1	0.00
06/12/2016	R035 On 03-August-17			Bond Future	9.72	96.3738	96.8052	96.3738	0.00
06/12/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R035 On 03-August-17	9.50	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
06/12/2016	R035 On 03-August-17	9.52	Put	Bond Future	1614	2	2	2	0.00
06/12/2016	R035 On 03-August-17	9.50	Put	Bond Future	1776	2	2	2	0.00
06/12/2016	R035 On 03-August-17	9.51	Put	Bond Future	1695	2	2	2	0.00
06/12/2016	R186 On 02-February-17			Bond Future	8.96	111.0006	111.2870	111.0006	114,111.00
06/12/2016	R186 On 02-February-17	9.50	Call	Bond Future	4060	4	4	4	0.00
06/12/2016	R186 On 02-February-17	8.87	Call	Bond Future	1338	1	1	1	0.00
06/12/2016	R186 On 02-February-17	9.40	Call	Bond Future	3538	3	4	3	0.00
06/12/2016	R186 On 02-February-17	8.37	Call	Bond Future	329	0	0	0	500.00
06/12/2016	R186 On 02-February-17	8.79	Call	Bond Future	1108	1	1	1	0.00
06/12/2016	R186 On 02-February-17	8.95	Call	Bond Future	1595	1	2	1	0.00
06/12/2016	R186 On 02-February-17	9.02	Call	Bond Future	1844	2	2	2	0.00
06/12/2016	R186 On 02-February-17	8.00	Call	Bond Future	78	0	0	0	7,000.00
06/12/2016	R186 On 02-February-17	8.60	Call	Bond Future	672	1	1	1	7,000.00
06/12/2016	R186 On 02-February-17	8.81	Call	Bond Future	1163	1	1	1	0.00
06/12/2016	R186 On 02-February-17	8.43	Call	Bond Future	401	0	0	0	750.00
06/12/2016	R186 On 02-February-17	8.80	Call	Bond Future	1135	1	1	1	0.00
06/12/2016	R186 On 02-February-17	8.90	Call	Bond Future	1431	1	1	1	0.00
06/12/2016	R186 On 02-February-17	9.10	Call	Bond Future	2156	2	2	2	0.00
06/12/2016	R186 On 02-February-17	8.62	Call	Bond Future	711	1	1	1	500.00
06/12/2016	R186 On 02-February-17	8.79	Put	Bond Future	2314	3	2	3	0.00
06/12/2016	R186 On 02-February-17	8.95	Put	Bond Future	1690	2	2	2	2,546.00
06/12/2016	R186 On 02-February-17	9.02	Put	Bond Future	1457	2	1	2	500.00
06/12/2016	R186 On 02-February-17	8.37	Put	Bond Future	4523	5	5	5	0.00
06/12/2016	R186 On 02-February-17	8.60	Put	Bond Future	3217	3	3	3	0.00
06/12/2016	R186 On 02-February-17	9.40	Put	Bond Future	588	1	1	1	750.00
06/12/2016	R186 On 02-February-17	9.50	Put	Bond Future	448	1	0	1	13,500.00
06/12/2016	R186 On 02-February-17	8.87	Put	Bond Future	1986	2	2	2	500.00
06/12/2016	R186 On 02-February-17	8.62	Put	Bond Future	3114	3	3	3	0.00
06/12/2016	R186 On 02-February-17	8.81	Put	Bond Future	2229	2	2	2	0.00
06/12/2016	R186 On 02-February-17	9.10	Put	Bond Future	1223	1	1	1	2,546.00
06/12/2016	R186 On 02-February-17	8.00	Put	Bond Future	6995	7	7	7	0.00
06/12/2016	R186 On 02-February-17	8.90	Put	Bond Future	1871	2	2	2	750.00
06/12/2016	R186 On 02-February-17	8.43	Put	Bond Future	4162	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2016	R186 On 02-February-17	8.80	Put	Bond Future	2271	2	2	2	0.00
06/12/2016	R186 On 04-May-17			Bond Future	9.01	113.1540	113.4454	113.1540	0.00
06/12/2016	R186 On 04-May-17	8.91	Call	Bond Future	2297	2	2	2	0.00
06/12/2016	R186 On 04-May-17	8.89	Call	Bond Future	2235	2	2	2	0.00
06/12/2016	R186 On 04-May-17	8.90	Call	Bond Future	2266	2	2	2	0.00
06/12/2016	R186 On 04-May-17	8.89	Put	Bond Future	3044	3	3	3	0.00
06/12/2016	R186 On 04-May-17	8.90	Put	Bond Future	3007	3	3	3	0.00
06/12/2016	R186 On 04-May-17	8.91	Put	Bond Future	2970	3	3	3	0.00
06/12/2016	R186 On 03-August-17			Bond Future	9.05	110.1158	110.4123	110.1158	0.00
06/12/2016	R186 On 03-August-17	8.91	Call	Bond Future	2871	3	3	3	0.00
06/12/2016	R186 On 03-August-17	8.93	Call	Bond Future	2933	3	3	3	0.00
06/12/2016	R186 On 03-August-17	8.92	Call	Bond Future	2902	3	3	3	0.00
06/12/2016	R186 On 03-August-17	8.91	Put	Bond Future	3773	4	4	4	0.00
06/12/2016	R186 On 03-August-17	8.92	Put	Bond Future	3737	4	4	4	0.00
06/12/2016	R186 On 03-August-17	8.93	Put	Bond Future	3702	4	4	4	0.00
06/12/2016	R197 On 02-February-17			Bond Future	296.13	296.1589	296.1309	296.1589	1,246.00
06/12/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R197 On 02-February-17	302.58	Put	Bond Future	6449	6	6	6	0.00
06/12/2016	R197 On 02-February-17	302.59	Put	Bond Future	6459	6	6	6	0.00
06/12/2016	R197 On 02-February-17	302.57	Put	Bond Future	6439	6	6	6	0.00
06/12/2016	R197 On 04-May-17			Bond Future	301.89	301.9220	301.8917	301.9220	0.00
06/12/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R197 On 04-May-17	308.59	Put	Bond Future	6698	7	7	7	0.00
06/12/2016	R197 On 04-May-17	308.60	Put	Bond Future	6708	7	7	7	0.00
06/12/2016	R197 On 04-May-17	308.58	Put	Bond Future	6688	7	7	7	0.00
06/12/2016	R197 On 03-August-17			Bond Future	301.05	301.0841	301.0512	301.0841	0.00
06/12/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R197 On 03-August-17	308.06	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
06/12/2016	R197 On 03-August-17	308.05	Put	Bond Future	6999	7	7	7	0.00
06/12/2016	R197 On 03-August-17	308.07	Put	Bond Future	7019	7	7	7	0.00
06/12/2016	R197 On 03-August-17	308.06	Put	Bond Future	7009	7	7	7	0.00
06/12/2016	R202 On 02-February-17			Bond Future	245.63	246.3046	245.6287	246.3046	36,620.00
06/12/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R202 On 02-February-17	251.73	Put	Bond Future	6101	5	6	5	0.00
06/12/2016	R202 On 02-February-17	251.74	Put	Bond Future	6111	5	6	5	0.00
06/12/2016	R202 On 02-February-17	251.72	Put	Bond Future	6091	5	6	5	0.00
06/12/2016	R202 On 04-May-17			Bond Future	250.41	251.0977	250.4074	251.0977	0.00
06/12/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R202 On 04-May-17	256.71	Put	Bond Future	6303	6	6	6	0.00
06/12/2016	R202 On 04-May-17	256.72	Put	Bond Future	6313	6	6	6	0.00
06/12/2016	R202 On 04-May-17	256.73	Put	Bond Future	6323	6	6	6	0.00
06/12/2016	R202 On 03-August-17			Bond Future	251.77	252.4755	251.7696	252.4755	0.00
06/12/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R202 On 03-August-17	258.36	Put	Bond Future	6590	6	7	6	0.00
06/12/2016	R202 On 03-August-17	258.37	Put	Bond Future	6600	6	7	6	0.00
06/12/2016	R202 On 03-August-17	258.35	Put	Bond Future	6580	6	7	6	0.00
06/12/2016	R203 On 02-February-17			Bond Future	7.72	103.5940	103.5944	103.5940	27,039.00
06/12/2016	R203 On 02-February-17	7.70	Call	Bond Future	95	0	0	0	0.00
06/12/2016	R203 On 02-February-17	7.71	Call	Bond Future	98	0	0	0	0.00
06/12/2016	R203 On 02-February-17	7.72	Call	Bond Future	101	0	0	0	0.00
06/12/2016	R203 On 02-February-17	7.71	Put	Bond Future	106	0	0	0	0.00
06/12/2016	R203 On 02-February-17	7.70	Put	Bond Future	109	0	0	0	0.00
06/12/2016	R203 On 02-February-17	7.72	Put	Bond Future	103	0	0	0	0.00
06/12/2016	R203 On 04-May-17			Bond Future	7.52	101.4305	101.4304	101.4305	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
06/12/2016	R203 On 04-May-17	6.91	Call	Bond Future	28	0	0	0	0.00
06/12/2016	R203 On 04-May-17	6.93	Call	Bond Future	30	0	0	0	0.00
06/12/2016	R203 On 04-May-17	6.92	Call	Bond Future	29	0	0	0	0.00
06/12/2016	R203 On 04-May-17	6.92	Put	Bond Future	238	0	0	0	0.00
06/12/2016	R203 On 04-May-17	6.93	Put	Bond Future	235	0	0	0	0.00
06/12/2016	R203 On 04-May-17	6.91	Put	Bond Future	241	0	0	0	0.00
06/12/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	103.6219	103.6219	0.00
06/12/2016	R203 On 03-August-17	4.87	Call	Bond Future	52	0	0	0	0.00
06/12/2016	R203 On 03-August-17	4.89	Call	Bond Future	54	0	0	0	0.00
06/12/2016	R203 On 03-August-17	4.88	Call	Bond Future	53	0	0	0	0.00
06/12/2016	R203 On 03-August-17	4.89	Put	Bond Future	29	0	0	0	0.00
06/12/2016	R203 On 03-August-17	4.88	Put	Bond Future	30	0	0	0	0.00
06/12/2016	R203 On 03-August-17	4.87	Put	Bond Future	30	0	0	0	0.00
06/12/2016	R204 On 02-February-17			Bond Future	7.92	101.1367	101.1749	101.1367	30,194.00
06/12/2016	R204 On 02-February-17	8.28	Call	Bond Future	712	1	1	1	0.00
06/12/2016	R204 On 02-February-17	8.30	Call	Bond Future	739	1	1	1	0.00
06/12/2016	R204 On 02-February-17	8.29	Call	Bond Future	725	1	1	1	0.00
06/12/2016	R204 On 02-February-17	8.28	Put	Bond Future	101	0	0	0	0.00
06/12/2016	R204 On 02-February-17	8.29	Put	Bond Future	97	0	0	0	0.00
06/12/2016	R204 On 02-February-17	8.30	Put	Bond Future	94	0	0	0	0.00
06/12/2016	R204 On 04-May-17			Bond Future	7.94	103.0987	103.1371	103.0987	0.00
06/12/2016	R204 On 04-May-17	7.90	Call	Bond Future	437	0	0	0	0.00
06/12/2016	R204 On 04-May-17	7.92	Call	Bond Future	452	0	0	0	0.00
06/12/2016	R204 On 04-May-17	7.91	Call	Bond Future	445	0	0	0	0.00
06/12/2016	R204 On 04-May-17	7.91	Put	Bond Future	483	1	0	1	0.00
06/12/2016	R204 On 04-May-17	7.92	Put	Bond Future	475	0	0	0	0.00
06/12/2016	R204 On 04-May-17	7.90	Put	Bond Future	490	1	0	1	0.00
06/12/2016	R204 On 03-August-17			Bond Future	7.90	101.1222	101.1607	101.1222	0.00
06/12/2016	R204 On 03-August-17	7.75	Call	Bond Future	427	0	0	0	0.00
06/12/2016	R204 On 03-August-17	7.76	Call	Bond Future	433	0	0	0	0.00
06/12/2016	R204 On 03-August-17	7.77	Call	Bond Future	439	0	0	0	0.00
06/12/2016	R204 On 03-August-17	7.75	Put	Bond Future	620	1	1	1	0.00
06/12/2016	R204 On 03-August-17	7.76	Put	Bond Future	613	1	1	1	0.00

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06/12/2016	R204 On 03-August-17	7.77	Put	Bond Future	606	1	1	1	0.00
06/12/2016	R207 On 02-February-17			Bond Future	8.19	97.9288	98.0376	97.9288	85,432.00
06/12/2016	R207 On 02-February-17	8.91	Call	Bond Future	1839	2	2	2	62.00
06/12/2016	R207 On 02-February-17	9.22	Call	Bond Future	2567	2	3	2	0.00
06/12/2016	R207 On 02-February-17	9.24	Call	Bond Future	2614	3	3	3	0.00
06/12/2016	R207 On 02-February-17	9.23	Call	Bond Future	2590	2	3	2	0.00
06/12/2016	R207 On 02-February-17	9.23	Put	Bond Future	11	0	0	0	0.00
06/12/2016	R207 On 02-February-17	9.24	Put	Bond Future	11	0	0	0	0.00
06/12/2016	R207 On 02-February-17	8.91	Put	Bond Future	46	0	0	0	0.00
06/12/2016	R207 On 02-February-17	9.22	Put	Bond Future	12	0	0	0	0.00
06/12/2016	R207 On 04-May-17			Bond Future	8.23	99.8287	99.9391	99.8287	0.00
06/12/2016	R207 On 04-May-17	8.20	Call	Bond Future	724	1	1	1	0.00
06/12/2016	R207 On 04-May-17	8.22	Call	Bond Future	747	1	1	1	0.00
06/12/2016	R207 On 04-May-17	8.21	Call	Bond Future	736	1	1	1	0.00
06/12/2016	R207 On 04-May-17	8.20	Put	Bond Future	802	1	1	1	0.00
06/12/2016	R207 On 04-May-17	8.22	Put	Bond Future	779	1	1	1	0.00
06/12/2016	R207 On 04-May-17	8.21	Put	Bond Future	791	1	1	1	0.00
06/12/2016	R207 On 03-August-17			Bond Future	8.25	98.1848	98.2966	98.1848	0.00
06/12/2016	R207 On 03-August-17	8.19	Call	Bond Future	854	1	1	1	51.00
06/12/2016	R207 On 03-August-17	8.40	Call	Bond Future	1095	1	1	1	0.00
06/12/2016	R207 On 03-August-17	8.39	Call	Bond Future	1082	1	1	1	0.00
06/12/2016	R207 On 03-August-17	8.41	Call	Bond Future	1107	1	1	1	0.00
06/12/2016	R207 On 03-August-17	8.39	Put	Bond Future	786	1	1	1	0.00
06/12/2016	R207 On 03-August-17	8.41	Put	Bond Future	768	1	1	1	0.00
06/12/2016	R207 On 03-August-17	8.19	Put	Bond Future	984	1	1	1	0.00
06/12/2016	R207 On 03-August-17	8.40	Put	Bond Future	777	1	1	1	0.00
06/12/2016	R208 On 02-February-17			Bond Future	8.38	96.6345	96.7756	96.6345	33,468.00
06/12/2016	R208 On 02-February-17	8.64	Call	Bond Future	1204	1	1	1	0.00
06/12/2016	R208 On 02-February-17	8.63	Call	Bond Future	1182	1	1	1	0.00
06/12/2016	R208 On 02-February-17	8.65	Call	Bond Future	1227	1	1	1	0.00
06/12/2016	R208 On 02-February-17	8.65	Put	Bond Future	348	0	0	0	0.00
06/12/2016	R208 On 02-February-17	8.64	Put	Bond Future	358	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
06/12/2016	R208 On 02-February-17	8.63	Put	Bond Future	368	0	0	0	0.00
06/12/2016	R208 On 04-May-17			Bond Future	8.42	95.1062	95.2494	95.1062	0.00
06/12/2016	R208 On 04-May-17	8.37	Call	Bond Future	1005	1	1	1	0.00
06/12/2016	R208 On 04-May-17	8.39	Call	Bond Future	1036	1	1	1	0.00
06/12/2016	R208 On 04-May-17	8.38	Call	Bond Future	1020	1	1	1	0.00
06/12/2016	R208 On 04-May-17	8.37	Put	Bond Future	1173	1	1	1	0.00
06/12/2016	R208 On 04-May-17	8.39	Put	Bond Future	1141	1	1	1	0.00
06/12/2016	R208 On 04-May-17	8.38	Put	Bond Future	1157	1	1	1	0.00
06/12/2016	R208 On 03-August-17			Bond Future	8.45	97.0119	97.1574	97.0119	0.00
06/12/2016	R208 On 03-August-17	8.30	Call	Bond Future	1126	1	1	1	0.00
06/12/2016	R208 On 03-August-17	8.32	Call	Bond Future	1154	1	1	1	0.00
06/12/2016	R208 On 03-August-17	8.31	Call	Bond Future	1140	1	1	1	0.00
06/12/2016	R208 On 03-August-17	8.31	Put	Bond Future	1545	2	2	2	0.00
06/12/2016	R208 On 03-August-17	8.32	Put	Bond Future	1529	2	2	2	0.00
06/12/2016	R208 On 03-August-17	8.30	Put	Bond Future	1562	2	2	2	0.00
06/12/2016	R209 On 02-February-17			Bond Future	9.57	72.9878	73.2998	72.9878	66,790.00
06/12/2016	R209 On 02-February-17	9.53	Call	Bond Future	1583	1	2	1	0.00
06/12/2016	R209 On 02-February-17	9.55	Call	Bond Future	1648	2	2	2	0.00
06/12/2016	R209 On 02-February-17	9.54	Call	Bond Future	1615	1	2	1	0.00
06/12/2016	R209 On 02-February-17	9.53	Put	Bond Future	1874	2	2	2	0.00
06/12/2016	R209 On 02-February-17	9.54	Put	Bond Future	1839	2	2	2	0.00
06/12/2016	R209 On 02-February-17	9.55	Put	Bond Future	1804	2	2	2	0.00
06/12/2016	R209 On 04-May-17			Bond Future	9.62	71.2529	71.5705	71.2529	0.00
06/12/2016	R209 On 04-May-17	9.46	Call	Bond Future	2287	2	2	2	0.00
06/12/2016	R209 On 04-May-17	9.48	Call	Bond Future	2346	2	2	2	0.00
06/12/2016	R209 On 04-May-17	9.47	Call	Bond Future	2316	2	2	2	0.00
06/12/2016	R209 On 04-May-17	9.46	Put	Bond Future	3356	4	3	4	0.00
06/12/2016	R209 On 04-May-17	9.47	Put	Bond Future	3317	4	3	4	0.00
06/12/2016	R209 On 04-May-17	9.48	Put	Bond Future	3279	3	3	3	0.00
06/12/2016	R209 On 03-August-17			Bond Future	9.66	72.6807	73.0041	72.6807	0.00
06/12/2016	R209 On 03-August-17	9.44	Call	Bond Future	2848	3	3	3	0.00
06/12/2016	R209 On 03-August-17	9.43	Call	Bond Future	2819	3	3	3	0.00
06/12/2016	R209 On 03-August-17	9.45	Call	Bond Future	2878	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
06/12/2016	R209 On 03-August-17	9.45	Put	Bond Future	4270	4	4	4	0.00
06/12/2016	R209 On 03-August-17	9.44	Put	Bond Future	4309	4	4	4	0.00
06/12/2016	R209 On 03-August-17	9.43	Put	Bond Future	4348	5	4	5	0.00
06/12/2016	R210 On 02-February-17			Bond Future	186.91	187.4771	186.9105	187.4771	1,885.00
06/12/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R210 On 02-February-17	190.84	Put	Bond Future	3930	3	4	3	0.00
06/12/2016	R210 On 02-February-17	190.86	Put	Bond Future	3950	3	4	3	0.00
06/12/2016	R210 On 02-February-17	190.85	Put	Bond Future	3940	3	4	3	0.00
06/12/2016	R210 On 04-May-17			Bond Future	188.23	188.8074	188.2288	188.8074	0.00
06/12/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R210 On 04-May-17	192.31	Put	Bond Future	4081	4	4	4	0.00
06/12/2016	R210 On 04-May-17	192.33	Put	Bond Future	4101	4	4	4	0.00
06/12/2016	R210 On 04-May-17	192.32	Put	Bond Future	4091	4	4	4	0.00
06/12/2016	R210 On 03-August-17			Bond Future	192.01	192.6009	192.0094	192.6009	0.00
06/12/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R210 On 03-August-17	196.29	Put	Bond Future	4281	4	4	4	0.00
06/12/2016	R210 On 03-August-17	196.30	Put	Bond Future	4291	4	4	4	0.00
06/12/2016	R210 On 03-August-17	196.28	Put	Bond Future	4271	4	4	4	0.00
06/12/2016	R212 On 02-February-17			Bond Future	146.41	146.4275	146.4134	146.4275	3,238.00
06/12/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R212 On 02-February-17	149.29	Put	Bond Future	2877	3	3	3	0.00
06/12/2016	R212 On 02-February-17	149.28	Put	Bond Future	2867	3	3	3	0.00
06/12/2016	R212 On 02-February-17	149.27	Put	Bond Future	2857	3	3	3	0.00
06/12/2016	R212 On 04-May-17			Bond Future	149.26	149.2771	149.2619	149.2771	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
06/12/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R212 On 04-May-17	152.24	Put	Bond Future	2978	3	3	3	0.00
06/12/2016	R212 On 04-May-17	152.25	Put	Bond Future	2988	3	3	3	0.00
06/12/2016	R212 On 04-May-17	152.23	Put	Bond Future	2968	3	3	3	0.00
06/12/2016	R212 On 03-August-17			Bond Future	150.23	150.2446	150.2281	150.2446	0.00
06/12/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
06/12/2016	R212 On 03-August-17	153.34	Put	Bond Future	3112	3	3	3	0.00
06/12/2016	R212 On 03-August-17	153.35	Put	Bond Future	3122	3	3	3	0.00
06/12/2016	R212 On 03-August-17	153.36	Put	Bond Future	3132	3	3	3	0.00
06/12/2016	R213 On 02-February-17			Bond Future	9.39	84.3908	84.6337	84.3908	50,655.00
06/12/2016	R213 On 02-February-17	9.40	Call	Bond Future	1698	2	2	2	0.00
06/12/2016	R213 On 02-February-17	9.42	Call	Bond Future	1767	2	2	2	0.00
06/12/2016	R213 On 02-February-17	9.41	Call	Bond Future	1732	2	2	2	0.00
06/12/2016	R213 On 02-February-17	9.41	Put	Bond Future	1604	2	2	2	0.00
06/12/2016	R213 On 02-February-17	9.42	Put	Bond Future	1572	2	2	2	0.00
06/12/2016	R213 On 02-February-17	9.40	Put	Bond Future	1637	2	2	2	0.00
06/12/2016	R213 On 04-May-17			Bond Future	9.44	82.4759	82.7232	82.4759	0.00
06/12/2016	R213 On 04-May-17	9.35	Call	Bond Future	2412	2	2	2	0.00
06/12/2016	R213 On 04-May-17	9.36	Call	Bond Future	2444	2	2	2	0.00
06/12/2016	R213 On 04-May-17	9.37	Call	Bond Future	2475	2	2	2	0.00
06/12/2016	R213 On 04-May-17	9.36	Put	Bond Future	2948	3	3	3	0.00
06/12/2016	R213 On 04-May-17	9.37	Put	Bond Future	2913	3	3	3	0.00
06/12/2016	R213 On 04-May-17	9.35	Put	Bond Future	2984	3	3	3	0.00
06/12/2016	R213 On 03-August-17			Bond Future	9.47	84.1285	84.3801	84.1285	0.00
06/12/2016	R213 On 03-August-17	9.33	Call	Bond Future	2965	3	3	3	0.00
06/12/2016	R213 On 03-August-17	9.34	Call	Bond Future	2995	3	3	3	0.00
06/12/2016	R213 On 03-August-17	9.35	Call	Bond Future	3025	3	3	3	0.00
06/12/2016	R213 On 03-August-17	9.34	Put	Bond Future	3880	4	4	4	0.00
06/12/2016	R213 On 03-August-17	9.35	Put	Bond Future	3843	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2016	R213 On 03-August-17	9.33	Put	Bond Future	3916	4	4	4	0.00
06/12/2016	R214 On 02-February-17			Bond Future	9.64	73.3570	73.6831	73.3570	36,737.00
06/12/2016	R214 On 02-February-17	9.67	Call	Bond Future	1917	2	2	2	0.00
06/12/2016	R214 On 02-February-17	9.66	Call	Bond Future	1881	2	2	2	0.00
06/12/2016	R214 On 02-February-17	9.68	Call	Bond Future	1953	2	2	2	0.00
06/12/2016	R214 On 02-February-17	9.67	Put	Bond Future	1697	2	2	2	0.00
06/12/2016	R214 On 02-February-17	9.66	Put	Bond Future	1731	2	2	2	0.00
06/12/2016	R214 On 02-February-17	9.68	Put	Bond Future	1664	2	2	2	0.00
06/12/2016	R214 On 04-May-17			Bond Future	9.68	71.4818	71.8137	71.4818	0.00
06/12/2016	R214 On 04-May-17	9.56	Call	Bond Future	2507	2	3	2	0.00
06/12/2016	R214 On 04-May-17	9.58	Call	Bond Future	2571	2	3	2	0.00
06/12/2016	R214 On 04-May-17	9.57	Call	Bond Future	2539	2	3	2	0.00
06/12/2016	R214 On 04-May-17	9.56	Put	Bond Future	3368	4	3	4	0.00
06/12/2016	R214 On 04-May-17	9.57	Put	Bond Future	3328	4	3	4	0.00
06/12/2016	R214 On 04-May-17	9.58	Put	Bond Future	3289	3	3	3	0.00
06/12/2016	R214 On 03-August-17			Bond Future	9.72	72.9141	73.2522	72.9141	0.00
06/12/2016	R214 On 03-August-17	9.51	Call	Bond Future	3033	3	3	3	0.00
06/12/2016	R214 On 03-August-17	9.52	Call	Bond Future	3064	3	3	3	0.00
06/12/2016	R214 On 03-August-17	9.53	Call	Bond Future	3095	3	3	3	0.00
06/12/2016	R214 On 03-August-17	9.52	Put	Bond Future	4470	5	4	5	0.00
06/12/2016	R214 On 03-August-17	9.53	Put	Bond Future	4429	5	4	5	0.00
06/12/2016	R214 On 03-August-17	9.51	Put	Bond Future	4511	5	5	5	0.00
06/12/2016	R248 On 02-February-17			Bond Future	9.69	94.2548	94.6706	94.2548	68,598.00
06/12/2016	R248 On 02-February-17	9.76	Call	Bond Future	2726	3	3	3	0.00
06/12/2016	R248 On 02-February-17	9.78	Call	Bond Future	2824	3	3	3	0.00
06/12/2016	R248 On 02-February-17	9.77	Call	Bond Future	2775	3	3	3	0.00
06/12/2016	R248 On 02-February-17	9.77	Put	Bond Future	2060	2	2	2	0.00
06/12/2016	R248 On 02-February-17	9.76	Put	Bond Future	2100	2	2	2	0.00
06/12/2016	R248 On 02-February-17	9.78	Put	Bond Future	2021	2	2	2	0.00
06/12/2016	R248 On 04-May-17			Bond Future	9.73	91.6433	92.0666	91.6433	0.00
06/12/2016	R248 On 04-May-17	9.67	Call	Bond Future	3588	3	4	3	0.00
06/12/2016	R248 On 04-May-17	9.66	Call	Bond Future	3546	3	4	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
06/12/2016	R248 On 04-May-17	9.65	Call	Bond Future	3504	3	4	3	0.00
06/12/2016	R248 On 04-May-17	9.66	Put	Bond Future	4214	4	4	4	0.00
06/12/2016	R248 On 04-May-17	9.65	Put	Bond Future	4263	4	4	4	0.00
06/12/2016	R248 On 04-May-17	9.67	Put	Bond Future	4166	4	4	4	0.00
06/12/2016	R248 On 03-August-17			Bond Future	9.77	93.4797	93.9108	93.4797	0.00
06/12/2016	R248 On 03-August-17	9.57	Call	Bond Future	4063	4	4	4	0.00
06/12/2016	R248 On 03-August-17	9.58	Call	Bond Future	4103	4	4	4	0.00
06/12/2016	R248 On 03-August-17	9.56	Call	Bond Future	4024	4	4	4	0.00
06/12/2016	R248 On 03-August-17	9.57	Put	Bond Future	5893	6	6	6	0.00
06/12/2016	R248 On 03-August-17	9.58	Put	Bond Future	5841	6	6	6	0.00
06/12/2016	R248 On 03-August-17	9.56	Put	Bond Future	5945	6	6	6	0.00