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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2016	2025 On 05-May-16			Bond Future	124.42	124.3823	124.4211	124.3823	4,532.00
06/04/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
06/04/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
06/04/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
06/04/2016	2025 On 05-May-16	126.00	Put	Bond Future	1579	2	1579	2	0.00
06/04/2016	2025 On 05-May-16	125.99	Put	Bond Future	1569	2	1569	2	0.00
06/04/2016	2025 On 05-May-16	126.01	Put	Bond Future	1589	2	1589	2	0.00
06/04/2016	2025 On 04-August-16			Bond Future	125.54	125.5000	125.5375	125.5000	0.00
06/04/2016	2025 On 04-August-16	123.85	Call	Bond Future	1687	2	1687	2	0.00
06/04/2016	2025 On 04-August-16	123.86	Call	Bond Future	1677	2	1677	2	0.00
06/04/2016	2025 On 04-August-16	123.87	Call	Bond Future	1667	2	1667	2	0.00
06/04/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
06/04/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
06/04/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
06/04/2016	2030 On 05-May-16			Bond Future	9.71	89.4935	9.7078	89.4935	17,364.00
06/04/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
06/04/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
06/04/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
06/04/2016	2030 On 05-May-16	9.00	Put	Bond Future	5012	5	5012	5	0.00
06/04/2016	2030 On 05-May-16	8.99	Put	Bond Future	5086	5	5086	5	0.00
06/04/2016	2030 On 05-May-16	9.01	Put	Bond Future	4939	5	4939	5	0.00
06/04/2016	2030 On 04-August-16			Bond Future	9.78	87.1940	9.7758	87.1940	0.00
06/04/2016	2030 On 04-August-16	10.17	Call	Bond Future	2587	3	2587	3	0.00
06/04/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
06/04/2016	2032 On 05-May-16			Bond Future	9.85	88.2799	9.8521	88.2799	9,481.00
06/04/2016	2032 On 05-May-16	8.99	Call	Bond Future	82	0	82	0	0.00
06/04/2016	2032 On 05-May-16	9.01	Call	Bond Future	90	0	90	0	0.00
06/04/2016	2032 On 05-May-16	9.00	Call	Bond Future	86	0	86	0	0.00
06/04/2016	2032 On 05-May-16	8.99	Put	Bond Future	6621	7	6621	7	0.00
06/04/2016	2032 On 05-May-16	9.01	Put	Bond Future	6469	6	6469	6	0.00
06/04/2016	2032 On 05-May-16	9.00	Put	Bond Future	6545	6	6545	6	0.00
06/04/2016	2032 On 04-August-16			Bond Future	9.92	89.9655	9.9188	89.9655	76.00
06/04/2016	2032 On 04-August-16	8.99	Call	Bond Future	860	1	860	1	0.00
06/04/2016	2032 On 04-August-16	9.01	Call	Bond Future	890	1	890	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
06/04/2016	2032 On 04-August-16	9.00	Call	Bond Future	875	1	875	1	0.00
06/04/2016	2032 On 04-August-16	9.00	Put	Bond Future	7769	8	7769	8	0.00
06/04/2016	2032 On 04-August-16	9.01	Put	Bond Future	7705	8	7705	8	0.00
06/04/2016	2032 On 04-August-16	8.99	Put	Bond Future	7833	8	7833	8	0.00
06/04/2016	2032 On 03-November-16			Bond Future	9.98	87.5236	9.9823	87.5236	0.00
06/04/2016	2032 On 03-November-16	10.28	Call	Bond Future	5267	5	5267	5	0.00
06/04/2016	2032 On 03-November-16	10.30	Call	Bond Future	5346	5	5346	5	0.00
06/04/2016	2032 On 03-November-16	10.29	Call	Bond Future	5306	5	5306	5	0.00
06/04/2016	2032 On 03-November-16	10.28	Put	Bond Future	3219	3	3219	3	0.00
06/04/2016	2032 On 03-November-16	10.29	Put	Bond Future	3191	3	3191	3	0.00
06/04/2016	2032 On 03-November-16	10.30	Put	Bond Future	3163	3	3163	3	0.00
06/04/2016	2033 On 05-May-16			Bond Future	104.33	104.2944	104.3274	104.2944	1,032.00
06/04/2016	2033 On 05-May-16	102.40	Call	Bond Future	1927	2	1927	2	0.00
06/04/2016	2033 On 05-May-16	102.41	Call	Bond Future	1917	2	1917	2	0.00
06/04/2016	2033 On 05-May-16	102.39	Call	Bond Future	1937	2	1937	2	0.00
06/04/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
06/04/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
06/04/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
06/04/2016	2033 On 04-August-16			Bond Future	106.33	106.2946	106.3263	106.2946	1,564.00
06/04/2016	2033 On 04-August-16	104.99	Call	Bond Future	1336	1	1336	1	0.00
06/04/2016	2033 On 04-August-16	105.00	Call	Bond Future	1326	1	1326	1	0.00
06/04/2016	2033 On 04-August-16	105.01	Call	Bond Future	1316	1	1316	1	0.00
06/04/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
06/04/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
06/04/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
06/04/2016	2037 On 05-May-16			Bond Future	10.00	89.4143	9.9975	89.4143	39,888.00
06/04/2016	2037 On 05-May-16	8.99	Call	Bond Future	46	0	46	0	0.00
06/04/2016	2037 On 05-May-16	9.67	Call	Bond Future	732	1	732	1	500.00
06/04/2016	2037 On 05-May-16	9.00	Call	Bond Future	49	0	49	0	0.00
06/04/2016	2037 On 05-May-16	9.01	Call	Bond Future	52	0	52	0	0.00
06/04/2016	2037 On 05-May-16	9.67	Put	Bond Future	3337	3	3337	3	0.00
06/04/2016	2037 On 05-May-16	9.00	Put	Bond Future	8387	8	8387	8	0.00
06/04/2016	2037 On 05-May-16	9.01	Put	Bond Future	8300	8	8300	8	0.00
06/04/2016	2037 On 05-May-16	8.99	Put	Bond Future	8474	8	8474	8	0.00

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06/04/2016	2037 On 04-August-16			Bond Future	10.06	86.8628	10.0650	86.8628	221.00
06/04/2016	2037 On 04-August-16	9.25	Call	Bond Future	1164	1	1164	1	0.00
06/04/2016	2037 On 04-August-16	9.26	Call	Bond Future	1183	1	1183	1	0.00
06/04/2016	2037 On 04-August-16	9.24	Call	Bond Future	1145	1	1145	1	0.00
06/04/2016	2037 On 04-August-16	9.25	Put	Bond Future	7795	8	7795	8	0.00
06/04/2016	2037 On 04-August-16	9.24	Put	Bond Future	7863	8	7863	8	0.00
06/04/2016	2037 On 04-August-16	9.26	Put	Bond Future	7728	8	7728	8	0.00
06/04/2016	2037 On 03-November-16			Bond Future	10.12	88.5209	10.1245	88.5209	0.00
06/04/2016	2037 On 03-November-16	10.35	Call	Bond Future	5449	6	5449	6	0.00
06/04/2016	2037 On 03-November-16	10.37	Call	Bond Future	5532	6	5532	6	0.00
06/04/2016	2037 On 03-November-16	10.36	Call	Bond Future	5491	6	5491	6	0.00
06/04/2016	2037 On 03-November-16	10.36	Put	Bond Future	3732	4	3732	4	0.00
06/04/2016	2037 On 03-November-16	10.37	Put	Bond Future	3700	4	3700	4	0.00
06/04/2016	2037 On 03-November-16	10.35	Put	Bond Future	3764	4	3764	4	0.00
06/04/2016	2038 On 05-May-16			Bond Future	129.78	129.0689	129.7814	129.0689	16,932.00
06/04/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
06/04/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
06/04/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
06/04/2016	2038 On 05-May-16	130.99	Put	Bond Future	1209	2	1209	2	0.00
06/04/2016	2038 On 05-May-16	131.00	Put	Bond Future	1219	2	1219	2	0.00
06/04/2016	2038 On 05-May-16	131.01	Put	Bond Future	1229	2	1229	2	0.00
06/04/2016	2038 On 04-August-16			Bond Future	130.84	130.1180	130.8421	130.1180	1,180.00
06/04/2016	2038 On 04-August-16	129.31	Call	Bond Future	1532	1	1532	1	0.00
06/04/2016	2038 On 04-August-16	129.30	Call	Bond Future	1542	1	1542	1	0.00
06/04/2016	2038 On 04-August-16	129.32	Call	Bond Future	1522	1	1522	1	0.00
06/04/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
06/04/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
06/04/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
06/04/2016	2040 On 05-May-16			Bond Future	10.08	92.9364	10.0777	92.9364	1,812.00
06/04/2016	2040 On 05-May-16	9.51	Call	Bond Future	350	0	350	0	0.00
06/04/2016	2040 On 05-May-16	9.50	Call	Bond Future	337	0	337	0	0.00
06/04/2016	2040 On 05-May-16	9.49	Call	Bond Future	325	0	325	0	0.00
06/04/2016	2040 On 05-May-16	9.50	Put	Bond Future	5314	5	5314	5	0.00
06/04/2016	2040 On 05-May-16	9.49	Put	Bond Future	5391	5	5391	5	0.00

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06/04/2016	2040 On 05-May-16	9.51	Put	Bond Future	5236	5	5236	5	0.00
06/04/2016	2040 On 04-August-16			Bond Future	10.15	90.2017	10.1460	90.2017	0.00
06/04/2016	2040 On 04-August-16	9.50	Call	Bond Future	1640	2	1640	2	0.00
06/04/2016	2040 On 04-August-16	9.51	Call	Bond Future	1665	2	1665	2	0.00
06/04/2016	2040 On 04-August-16	9.49	Call	Bond Future	1616	2	1616	2	0.00
06/04/2016	2040 On 04-August-16	9.51	Put	Bond Future	7097	7	7097	7	0.00
06/04/2016	2040 On 04-August-16	9.50	Put	Bond Future	7162	7	7162	7	0.00
06/04/2016	2040 On 04-August-16	9.49	Put	Bond Future	7228	7	7228	7	0.00
06/04/2016	2044 On 05-May-16			Bond Future	10.10	90.0531	10.1022	90.0531	20,223.00
06/04/2016	2044 On 05-May-16	9.00	Call	Bond Future	30	0	30	0	0.00
06/04/2016	2044 On 05-May-16	9.01	Call	Bond Future	31	0	31	0	0.00
06/04/2016	2044 On 05-May-16	8.99	Call	Bond Future	28	0	28	0	0.00
06/04/2016	2044 On 05-May-16	9.01	Put	Bond Future	9913	10	9913	10	0.00
06/04/2016	2044 On 05-May-16	8.99	Put	Bond Future	10108	10	10108	10	0.00
06/04/2016	2044 On 05-May-16	9.00	Put	Bond Future	10011	10	10011	10	0.00
06/04/2016	2044 On 04-August-16			Bond Future	10.17	87.3885	10.1689	87.3885	0.00
06/04/2016	2044 On 04-August-16	9.51	Call	Bond Future	1620	2	1620	2	0.00
06/04/2016	2044 On 04-August-16	9.50	Call	Bond Future	1596	2	1596	2	0.00
06/04/2016	2044 On 04-August-16	9.49	Call	Bond Future	1572	2	1572	2	0.00
06/04/2016	2044 On 04-August-16	9.50	Put	Bond Future	7357	7	7357	7	0.00
06/04/2016	2044 On 04-August-16	9.51	Put	Bond Future	7290	7	7290	7	0.00
06/04/2016	2044 On 04-August-16	9.49	Put	Bond Future	7424	7	7424	7	0.00
06/04/2016	2044 On 03-November-16			Bond Future	10.23	89.0567	10.2278	89.0567	0.00
06/04/2016	2044 On 03-November-16	10.42	Call	Bond Future	5721	6	5721	6	0.00
06/04/2016	2044 On 03-November-16	10.43	Call	Bond Future	5764	6	5764	6	0.00
06/04/2016	2044 On 03-November-16	10.41	Call	Bond Future	5678	6	5678	6	0.00
06/04/2016	2044 On 03-November-16	10.43	Put	Bond Future	4160	4	4160	4	0.00
06/04/2016	2044 On 03-November-16	10.42	Put	Bond Future	4195	4	4195	4	0.00
06/04/2016	2044 On 03-November-16	10.41	Put	Bond Future	4231	4	4231	4	0.00
06/04/2016	2046 On 05-May-16			Bond Future	130.29	130.1097	130.2926	130.1097	12,687.00
06/04/2016	2046 On 05-May-16	129.99	Call	Bond Future	303	0	303	0	0.00
06/04/2016	2046 On 05-May-16	130.01	Call	Bond Future	283	0	283	0	0.00
06/04/2016	2046 On 05-May-16	130.00	Call	Bond Future	293	0	293	0	0.00
06/04/2016	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00

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06/04/2016	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
06/04/2016	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
06/04/2016	2046 On 04-August-16			Bond Future	132.79	132.6048	132.7892	132.6048	590.00
06/04/2016	2046 On 04-August-16	129.00	Call	Bond Future	3789	4	3789	4	0.00
06/04/2016	2046 On 04-August-16	129.01	Call	Bond Future	3779	4	3779	4	0.00
06/04/2016	2046 On 04-August-16	129.02	Call	Bond Future	3769	4	3769	4	0.00
06/04/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
06/04/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
06/04/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
06/04/2016	2050 On 05-May-16			Bond Future	138.23	137.8566	138.2303	137.8566	14,861.00
06/04/2016	2050 On 05-May-16	138.00	Call	Bond Future	230	0	230	0	0.00
06/04/2016	2050 On 05-May-16	137.99	Call	Bond Future	240	0	240	0	0.00
06/04/2016	2050 On 05-May-16	138.01	Call	Bond Future	220	0	220	0	0.00
06/04/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
06/04/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
06/04/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
06/04/2016	2050 On 04-August-16			Bond Future	139.30	138.9231	139.3014	138.9231	1,600.00
06/04/2016	2050 On 04-August-16	139.12	Call	Bond Future	181	0	181	0	0.00
06/04/2016	2050 On 04-August-16	139.14	Call	Bond Future	161	0	161	0	0.00
06/04/2016	2050 On 04-August-16	139.13	Call	Bond Future	171	0	171	0	0.00
06/04/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
06/04/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
06/04/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
06/04/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	AL37 On 05-May-16			Index Future	471.65	471.6940	471.6510	471.6940	9.00
06/04/2016	AL37 On 04-August-16			Index Future	480.55	480.6020	480.5530	480.6020	0.00
06/04/2016	AL7T On 05-May-16			Index Future	541.09	541.7560	541.0920	541.7560	0.00
06/04/2016	AL7T On 04-August-16			Index Future	551.31	551.9870	551.3050	551.9870	0.00
06/04/2016	ALBI On 05-May-16			Index Future	489.95	490.5180	489.9540	490.5180	499.00
06/04/2016	ALBI On 04-August-16			Index Future	499.20	499.7810	499.2010	499.7810	133.00
06/04/2016	ALBI On 03-November-16			Index Future	508.83	509.4220	508.8270	509.4220	0.00
06/04/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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06/04/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/04/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	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
06/04/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2016	EL28 On 05-May-16			Bond Future	127.37	127.3228	127.3680	127.3228	0.00
06/04/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
06/04/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
06/04/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
06/04/2016	EL28 On 05-May-16	129.01	Put	Bond Future	1642	2	1642	2	0.00
06/04/2016	EL28 On 05-May-16	129.00	Put	Bond Future	1632	2	1632	2	0.00
06/04/2016	EL28 On 05-May-16	128.99	Put	Bond Future	1622	2	1622	2	0.00
06/04/2016	EL28 On 04-August-16			Bond Future	129.81	129.7646	129.8086	129.7646	0.00
06/04/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2949	3	2949	3	0.00
06/04/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2939	3	2939	3	0.00
06/04/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2929	3	2929	3	0.00
06/04/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
06/04/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
06/04/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
06/04/2016	ES33 On 05-May-16			Bond Future	10.85	75.3166	10.8455	75.3166	8,776.00
06/04/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
06/04/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
06/04/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
06/04/2016	ES33 On 05-May-16	9.99	Put	Bond Future	5580	5	5580	5	0.00
06/04/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5511	5	5511	5	0.00
06/04/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5442	5	5442	5	0.00
06/04/2016	ES33 On 04-August-16			Bond Future	10.94	76.7547	10.9399	76.7547	0.00
06/04/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
06/04/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
06/04/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
06/04/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4449	4	4449	4	0.00
06/04/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4317	4	4317	4	0.00
06/04/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4383	4	4383	4	0.00
06/04/2016	ES33 On 03-November-16			Bond Future	11.03	74.4269	11.0334	74.4269	0.00
06/04/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1629	2	1629	2	0.00
06/04/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1513	2	1513	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
06/04/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1571	2	1571	2	0.00
06/04/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
06/04/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
06/04/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
06/04/2016	ES42 On 05-May-16			Bond Future	11.03	78.9223	11.0314	78.9223	7,270.00
06/04/2016	GOVI On 05-May-16			GOVI	489.31	489.8500	489.3120	489.8500	476.00
06/04/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
06/04/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
06/04/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
06/04/2016	GOVI On 05-May-16	517.99	Put	GOVI	286780	28	286780	28	0.00
06/04/2016	GOVI On 05-May-16	518.00	Put	GOVI	286880	28	286880	28	0.00
06/04/2016	GOVI On 05-May-16	518.01	Put	GOVI	286980	28	286980	28	0.00
06/04/2016	GOVI On 04-August-16			GOVI	498.55	499.1000	498.5470	499.1000	26.00
06/04/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
06/04/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
06/04/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
06/04/2016	GOVI On 04-August-16	521.01	Put	GOVI	224630	22	224630	22	0.00
06/04/2016	GOVI On 04-August-16	520.99	Put	GOVI	224430	22	224430	22	0.00
06/04/2016	GOVI On 04-August-16	521.00	Put	GOVI	224530	22	224530	22	0.00
06/04/2016	GOVI On 03-November-16			GOVI	508.16	508.7280	508.1600	508.7280	0.00
06/04/2016	GOVI On 03-November-16	476.11	Call	GOVI	320500	33	320500	33	0.00
06/04/2016	GOVI On 03-November-16	476.12	Call	GOVI	320400	33	320400	33	0.00
06/04/2016	GOVI On 03-November-16	476.13	Call	GOVI	320300	33	320300	33	0.00
06/04/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
06/04/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
06/04/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
06/04/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/04/2016	IGOV On 05-May-16			Index Future	238.93	238.7460	238.9320	238.7460	977.00
06/04/2016	IGOV On 04-August-16			Index Future	243.46	243.2750	243.4610	243.2750	81.00
06/04/2016	IGOV On 03-November-16			Index Future	248.18	247.9870	248.1750	247.9870	0.00
06/04/2016	ILBI On 05-May-16			Index Future	647.87	647.2910	647.8670	647.2910	0.00
06/04/2016	ILBI On 04-August-16			Index Future	659.81	659.2210	659.8070	659.2210	157.00
06/04/2016	IS01 On 19-December-16			Interest Rate Swap	100.17	100.1658	100.1686	100.1658	0.00
06/04/2016	IS01 On 16-March-17			Interest Rate Swap	100.22	100.2207	100.2233	100.2207	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
06/04/2016	IS01 On 15-June-17			Interest Rate Swap	99.98	99.9838	99.9844	99.9838	0.00
06/04/2016	IS02 On 18-December-17			Interest Rate Swap	100.65	100.6565	100.6539	100.6565	0.00
06/04/2016	IS02 On 16-March-18			Interest Rate Swap	100.13	100.1434	100.1270	100.1434	0.00
06/04/2016	IS02 On 15-June-18			Interest Rate Swap	100.01	100.0316	100.0080	100.0316	0.00
06/04/2016	IS05 On 17-December-20			Interest Rate Swap	101.09	101.0763	101.0949	101.0763	0.00
06/04/2016	IS05 On 16-March-21			Interest Rate Swap	100.62	100.6001	100.6173	100.6001	0.00
06/04/2016	IS05 On 15-June-21			Interest Rate Swap	100.11	100.0880	100.1068	100.0880	0.00
06/04/2016	IS10 On 17-December-25			Interest Rate Swap	103.04	102.9808	103.0363	102.9808	0.00
06/04/2016	IS10 On 16-March-26			Interest Rate Swap	100.27	100.2116	100.2731	100.2116	0.00
06/04/2016	IS10 On 15-June-26			Interest Rate Swap	99.15	99.0801	99.1458	99.0801	0.00
06/04/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/04/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/04/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/04/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/04/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
06/04/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
06/04/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
06/04/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
06/04/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.54	92.4600	7.5400	92.4600	0.00
06/04/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.63	92.3700	7.6300	92.3700	0.00
06/04/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.80	92.2000	7.8000	92.2000	0.00
06/04/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.94	92.0600	7.9400	92.0600	0.00
06/04/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.06	91.9400	8.0600	91.9400	0.00
06/04/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.18	91.8200	8.1800	91.8200	0.00
06/04/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.26	91.7400	8.2600	91.7400	0.00
06/04/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.34	91.6600	8.3400	91.6600	0.00
06/04/2016	R023 On 05-May-16			Bond Future	9.11	94.6744	9.1131	94.6744	8,731.00
06/04/2016	R023 On 05-May-16	8.25	Call	Bond Future	35	0	35	0	0.00
06/04/2016	R023 On 05-May-16	8.26	Call	Bond Future	37	0	37	0	0.00
06/04/2016	R023 On 05-May-16	8.24	Call	Bond Future	33	0	33	0	0.00
06/04/2016	R023 On 05-May-16	8.25	Put	Bond Future	4274	4	4274	4	0.00
06/04/2016	R023 On 05-May-16	8.26	Put	Bond Future	4226	4	4226	4	0.00
06/04/2016	R023 On 05-May-16	8.24	Put	Bond Future	4323	4	4323	4	0.00
06/04/2016	R023 On 04-August-16			Bond Future	9.18	96.4821	9.1810	96.4821	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
06/04/2016	R023 On 04-August-16	8.24	Call	Bond Future	428	0	428	0	0.00
06/04/2016	R023 On 04-August-16	8.25	Call	Bond Future	436	0	436	0	0.00
06/04/2016	R023 On 04-August-16	8.26	Call	Bond Future	445	0	445	0	0.00
06/04/2016	R023 On 04-August-16	8.25	Put	Bond Future	4878	5	4878	5	0.00
06/04/2016	R023 On 04-August-16	8.26	Put	Bond Future	4837	5	4837	5	0.00
06/04/2016	R023 On 04-August-16	8.24	Put	Bond Future	4918	5	4918	5	0.00
06/04/2016	R023 On 03-November-16			Bond Future	9.25	94.3921	9.2510	94.3921	0.00
06/04/2016	R023 On 03-November-16	9.73	Call	Bond Future	3708	4	3708	4	0.00
06/04/2016	R023 On 03-November-16	9.74	Call	Bond Future	3736	4	3736	4	0.00
06/04/2016	R023 On 03-November-16	9.75	Call	Bond Future	3764	4	3764	4	0.00
06/04/2016	R023 On 03-November-16	9.74	Put	Bond Future	1571	2	1571	2	0.00
06/04/2016	R023 On 03-November-16	9.75	Put	Bond Future	1556	2	1556	2	0.00
06/04/2016	R023 On 03-November-16	9.73	Put	Bond Future	1587	2	1587	2	0.00
06/04/2016	R035 On 05-May-16			Bond Future	9.95	92.7294	9.9512	92.7294	5,096.00
06/04/2016	R035 On 05-May-16	10.35	Call	Bond Future	3042	3	3042	3	0.00
06/04/2016	R035 On 05-May-16	10.37	Call	Bond Future	3190	3	3190	3	0.00
06/04/2016	R035 On 05-May-16	10.36	Call	Bond Future	3116	3	3116	3	0.00
06/04/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
06/04/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
06/04/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
06/04/2016	R035 On 04-August-16			Bond Future	10.02	94.5000	10.0152	94.5000	155.00
06/04/2016	R035 On 04-August-16	10.37	Call	Bond Future	2681	3	2681	3	0.00
06/04/2016	R035 On 04-August-16	10.36	Call	Bond Future	2607	3	2607	3	0.00
06/04/2016	R035 On 04-August-16	10.35	Call	Bond Future	2533	3	2533	3	0.00
06/04/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
06/04/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
06/04/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
06/04/2016	R186 On 05-May-16			Bond Future	9.30	112.1577	9.2971	112.1577	54,740.00
06/04/2016	R186 On 05-May-16	8.34	Call	Bond Future	36	0	36	0	0.00
06/04/2016	R186 On 05-May-16	9.25	Call	Bond Future	1276	1	1276	1	180.00
06/04/2016	R186 On 05-May-16	9.89	Call	Bond Future	4298	4	4298	4	0.00
06/04/2016	R186 On 05-May-16	8.35	Call	Bond Future	38	0	38	0	0.00
06/04/2016	R186 On 05-May-16	8.33	Call	Bond Future	34	0	34	0	0.00
06/04/2016	R186 On 05-May-16	9.96	Call	Bond Future	4709	5	4709	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
06/04/2016	R186 On 05-May-16	9.86	Call	Bond Future	4126	4	4126	4	0.00
06/04/2016	R186 On 05-May-16	8.75	Call	Bond Future	251	0	251	0	180.00
06/04/2016	R186 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	0.00
06/04/2016	R186 On 05-May-16	8.85	Call	Bond Future	370	0	370	0	0.00
06/04/2016	R186 On 05-May-16	8.33	Put	Bond Future	7124	7	7124	7	0.00
06/04/2016	R186 On 05-May-16	9.89	Put	Bond Future	244	0	244	0	180.00
06/04/2016	R186 On 05-May-16	9.96	Put	Bond Future	189	0	189	0	5,000.00
06/04/2016	R186 On 05-May-16	9.86	Put	Bond Future	271	0	271	0	5,000.00
06/04/2016	R186 On 05-May-16	7.56	Put	Bond Future	13195	13	13195	13	0.00
06/04/2016	R186 On 05-May-16	8.35	Put	Bond Future	6975	7	6975	7	0.00
06/04/2016	R186 On 05-May-16	8.34	Put	Bond Future	7050	7	7050	7	0.00
06/04/2016	R186 On 05-May-16	8.85	Put	Bond Future	3571	3	3571	3	5,350.00
06/04/2016	R186 On 05-May-16	8.75	Put	Bond Future	4187	4	4187	4	1,900.00
06/04/2016	R186 On 05-May-16	9.25	Put	Bond Future	1607	2	1607	2	0.00
06/04/2016	R186 On 04-August-16			Bond Future	9.36	108.9950	9.3609	108.9950	521.00
06/04/2016	R186 On 04-August-16	8.51	Call	Bond Future	820	1	820	1	0.00
06/04/2016	R186 On 04-August-16	8.49	Call	Bond Future	791	1	791	1	0.00
06/04/2016	R186 On 04-August-16	8.50	Call	Bond Future	806	1	806	1	0.00
06/04/2016	R186 On 04-August-16	10.00	Call	Bond Future	5553	6	5553	6	0.00
06/04/2016	R186 On 04-August-16	8.49	Put	Bond Future	7013	7	7013	7	0.00
06/04/2016	R186 On 04-August-16	8.50	Put	Bond Future	6953	7	6953	7	0.00
06/04/2016	R186 On 04-August-16	8.51	Put	Bond Future	6894	7	6894	7	0.00
06/04/2016	R186 On 04-August-16	10.00	Put	Bond Future	1279	1	1279	1	6,500.00
06/04/2016	R197 On 05-May-16			Bond Future	295.89	295.8012	295.8918	295.8012	1,932.00
06/04/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
06/04/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
06/04/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
06/04/2016	R197 On 05-May-16	300.00	Put	Bond Future	4108	4	4108	4	0.00
06/04/2016	R197 On 05-May-16	300.01	Put	Bond Future	4118	4	4118	4	0.00
06/04/2016	R197 On 05-May-16	299.99	Put	Bond Future	4098	4	4098	4	0.00
06/04/2016	R197 On 04-August-16			Bond Future	295.06	294.9772	295.0647	294.9772	0.00
06/04/2016	R197 On 04-August-16	293.96	Call	Bond Future	1105	1	1105	1	0.00
06/04/2016	R197 On 04-August-16	293.98	Call	Bond Future	1085	1	1085	1	0.00
06/04/2016	R197 On 04-August-16	293.97	Call	Bond Future	1095	1	1095	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
06/04/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
06/04/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
06/04/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
06/04/2016	R202 On 05-May-16			Bond Future	243.03	242.9500	243.0272	242.9500	42,524.00
06/04/2016	R202 On 05-May-16	246.99	Call	Bond Future	1106	1	1106	1	0.00
06/04/2016	R202 On 05-May-16	247.01	Call	Bond Future	1101	1	1101	1	0.00
06/04/2016	R202 On 05-May-16	247.00	Call	Bond Future	1104	1	1104	1	0.00
06/04/2016	R202 On 05-May-16	247.00	Put	Bond Future	5076	5	5076	5	0.00
06/04/2016	R202 On 05-May-16	247.01	Put	Bond Future	5084	5	5084	5	0.00
06/04/2016	R202 On 05-May-16	246.99	Put	Bond Future	5069	5	5069	5	0.00
06/04/2016	R202 On 04-August-16			Bond Future	244.23	244.1585	244.2331	244.1585	299.00
06/04/2016	R202 On 04-August-16	243.26	Call	Bond Future	5469	5	5469	5	0.00
06/04/2016	R202 On 04-August-16	243.25	Call	Bond Future	5474	5	5474	5	0.00
06/04/2016	R202 On 04-August-16	243.24	Call	Bond Future	5479	5	5479	5	0.00
06/04/2016	R202 On 04-August-16	243.25	Put	Bond Future	4491	5	4491	5	0.00
06/04/2016	R202 On 04-August-16	243.24	Put	Bond Future	4486	5	4486	5	0.00
06/04/2016	R202 On 04-August-16	243.26	Put	Bond Future	4496	5	4496	5	0.00
06/04/2016	R203 On 05-May-16			Bond Future	8.19	101.3213	8.1900	101.3213	53,812.00
06/04/2016	R203 On 05-May-16	7.26	Call	Bond Future	3	0	3	0	0.00
06/04/2016	R203 On 05-May-16	7.24	Call	Bond Future	2	0	2	0	0.00
06/04/2016	R203 On 05-May-16	7.25	Call	Bond Future	2	0	2	0	0.00
06/04/2016	R203 On 05-May-16	7.24	Put	Bond Future	1204	1	1204	1	0.00
06/04/2016	R203 On 05-May-16	7.26	Put	Bond Future	1179	1	1179	1	0.00
06/04/2016	R203 On 05-May-16	7.25	Put	Bond Future	1192	1	1192	1	0.00
06/04/2016	R203 On 04-August-16			Bond Future	8.31	103.2560	8.3069	103.2560	0.00
06/04/2016	R203 On 04-August-16	7.24	Call	Bond Future	48	0	48	0	0.00
06/04/2016	R203 On 04-August-16	7.26	Call	Bond Future	51	0	51	0	0.00
06/04/2016	R203 On 04-August-16	7.25	Call	Bond Future	49	0	49	0	0.00
06/04/2016	R203 On 04-August-16	7.25	Put	Bond Future	1147	1	1147	1	0.00
06/04/2016	R203 On 04-August-16	7.26	Put	Bond Future	1138	1	1138	1	0.00
06/04/2016	R203 On 04-August-16	7.24	Put	Bond Future	1156	1	1156	1	0.00
06/04/2016	R203 On 03-November-16			Bond Future	8.46	101.0547	8.4602	101.0547	0.00
06/04/2016	R203 On 03-November-16	8.84	Call	Bond Future	583	1	583	1	0.00
06/04/2016	R203 On 03-November-16	8.86	Call	Bond Future	593	1	593	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
06/04/2016	R203 On 03-November-16	8.85	Call	Bond Future	588	1	588	1	0.00
06/04/2016	R203 On 03-November-16	8.84	Put	Bond Future	277	0	277	0	0.00
06/04/2016	R203 On 03-November-16	8.86	Put	Bond Future	272	0	272	0	0.00
06/04/2016	R203 On 03-November-16	8.85	Put	Bond Future	275	0	275	0	0.00
06/04/2016	R204 On 05-May-16			Bond Future	8.57	101.7798	8.5665	101.7798	33,783.00
06/04/2016	R204 On 05-May-16	7.76	Call	Bond Future	15	0	15	0	0.00
06/04/2016	R204 On 05-May-16	7.75	Call	Bond Future	14	0	14	0	0.00
06/04/2016	R204 On 05-May-16	7.74	Call	Bond Future	13	0	13	0	0.00
06/04/2016	R204 On 05-May-16	7.75	Put	Bond Future	1899	2	1899	2	0.00
06/04/2016	R204 On 05-May-16	7.76	Put	Bond Future	1876	2	1876	2	0.00
06/04/2016	R204 On 05-May-16	7.74	Put	Bond Future	1922	2	1922	2	0.00
06/04/2016	R204 On 04-August-16			Bond Future	8.67	99.6818	8.6732	99.6818	0.00
06/04/2016	R204 On 04-August-16	7.74	Call	Bond Future	150	0	150	0	0.00
06/04/2016	R204 On 04-August-16	7.75	Call	Bond Future	154	0	154	0	0.00
06/04/2016	R204 On 04-August-16	7.76	Call	Bond Future	157	0	157	0	0.00
06/04/2016	R204 On 04-August-16	7.75	Put	Bond Future	2097	2	2097	2	0.00
06/04/2016	R204 On 04-August-16	7.76	Put	Bond Future	2079	2	2079	2	0.00
06/04/2016	R204 On 04-August-16	7.74	Put	Bond Future	2115	2	2115	2	0.00
06/04/2016	R204 On 03-November-16			Bond Future	8.78	101.5845	8.7801	101.5845	0.00
06/04/2016	R204 On 03-November-16	9.21	Call	Bond Future	1448	1	1448	1	0.00
06/04/2016	R204 On 03-November-16	9.23	Call	Bond Future	1472	1	1472	1	0.00
06/04/2016	R204 On 03-November-16	9.22	Call	Bond Future	1460	1	1460	1	0.00
06/04/2016	R204 On 03-November-16	9.22	Put	Bond Future	638	1	638	1	0.00
06/04/2016	R204 On 03-November-16	9.21	Put	Bond Future	645	1	645	1	0.00
06/04/2016	R204 On 03-November-16	9.23	Put	Bond Future	632	1	632	1	0.00
06/04/2016	R207 On 05-May-16			Bond Future	8.75	97.6393	8.7525	97.6393	67,366.00
06/04/2016	R207 On 05-May-16	7.56	Call	Bond Future	2	0	2	0	43.00
06/04/2016	R207 On 05-May-16	7.85	Call	Bond Future	12	0	12	0	0.00
06/04/2016	R207 On 05-May-16	7.86	Call	Bond Future	13	0	13	0	0.00
06/04/2016	R207 On 05-May-16	7.84	Call	Bond Future	12	0	12	0	0.00
06/04/2016	R207 On 05-May-16	7.85	Put	Bond Future	2771	3	2771	3	0.00
06/04/2016	R207 On 05-May-16	7.86	Put	Bond Future	2740	3	2740	3	0.00
06/04/2016	R207 On 05-May-16	7.84	Put	Bond Future	2801	3	2801	3	0.00
06/04/2016	R207 On 05-May-16	7.56	Put	Bond Future	3667	4	3667	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
06/04/2016	R207 On 04-August-16			Bond Future	8.85	95.8592	8.8463	95.8592	0.00
06/04/2016	R207 On 04-August-16	8.00	Call	Bond Future	263	0	263	0	0.00
06/04/2016	R207 On 04-August-16	7.99	Call	Bond Future	258	0	258	0	0.00
06/04/2016	R207 On 04-August-16	8.01	Call	Bond Future	269	0	269	0	0.00
06/04/2016	R207 On 04-August-16	7.99	Put	Bond Future	2711	3	2711	3	0.00
06/04/2016	R207 On 04-August-16	8.01	Put	Bond Future	2664	3	2664	3	0.00
06/04/2016	R207 On 04-August-16	8.00	Put	Bond Future	2688	3	2688	3	0.00
06/04/2016	R207 On 02-February-17			Bond Future	8.98	96.0534	8.9842	96.0534	0.00
06/04/2016	R207 On 02-February-17	8.91	Call	Bond Future	1460	1	1460	1	62.00
06/04/2016	R207 On 02-February-17	9.22	Call	Bond Future	1872	2	1872	2	0.00
06/04/2016	R207 On 02-February-17	9.24	Call	Bond Future	1900	2	1900	2	0.00
06/04/2016	R207 On 02-February-17	9.23	Call	Bond Future	1886	2	1886	2	0.00
06/04/2016	R207 On 02-February-17	8.91	Put	Bond Future	1643	2	1643	2	0.00
06/04/2016	R207 On 02-February-17	9.22	Put	Bond Future	1293	1	1293	1	0.00
06/04/2016	R207 On 02-February-17	9.23	Put	Bond Future	1283	1	1283	1	0.00
06/04/2016	R207 On 02-February-17	9.24	Put	Bond Future	1272	1	1272	1	0.00
06/04/2016	R208 On 05-May-16			Bond Future	8.86	92.5187	8.8612	92.5187	46,641.00
06/04/2016	R208 On 05-May-16	7.99	Call	Bond Future	21	0	21	0	0.00
06/04/2016	R208 On 05-May-16	8.01	Call	Bond Future	23	0	23	0	0.00
06/04/2016	R208 On 05-May-16	8.00	Call	Bond Future	22	0	22	0	0.00
06/04/2016	R208 On 05-May-16	8.00	Put	Bond Future	3279	3	3279	3	0.00
06/04/2016	R208 On 05-May-16	7.99	Put	Bond Future	3317	3	3317	3	0.00
06/04/2016	R208 On 05-May-16	8.01	Put	Bond Future	3242	3	3242	3	0.00
06/04/2016	R208 On 04-August-16			Bond Future	8.94	94.2853	8.9382	94.2853	0.00
06/04/2016	R208 On 04-August-16	7.99	Call	Bond Future	284	0	284	0	0.00
06/04/2016	R208 On 04-August-16	8.00	Call	Bond Future	290	0	290	0	0.00
06/04/2016	R208 On 04-August-16	8.01	Call	Bond Future	296	0	296	0	0.00
06/04/2016	R208 On 04-August-16	7.99	Put	Bond Future	3720	4	3720	4	0.00
06/04/2016	R208 On 04-August-16	8.00	Put	Bond Future	3689	4	3689	4	0.00
06/04/2016	R208 On 04-August-16	8.01	Put	Bond Future	3658	4	3658	4	0.00
06/04/2016	R208 On 03-November-16			Bond Future	9.01	92.6820	9.0124	92.6820	0.00
06/04/2016	R208 On 03-November-16	9.57	Call	Bond Future	2904	3	2904	3	0.00
06/04/2016	R208 On 03-November-16	9.59	Call	Bond Future	2949	3	2949	3	0.00
06/04/2016	R208 On 03-November-16	9.58	Call	Bond Future	2926	3	2926	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
06/04/2016	R208 On 03-November-16	9.57	Put	Bond Future	1039	1	1039	1	0.00
06/04/2016	R208 On 03-November-16	9.58	Put	Bond Future	1028	1	1028	1	0.00
06/04/2016	R208 On 03-November-16	9.59	Put	Bond Future	1018	1	1018	1	0.00
06/04/2016	R209 On 05-May-16			Bond Future	9.88	69.4140	9.8846	69.4140	29,682.00
06/04/2016	R209 On 05-May-16	9.00	Call	Bond Future	67	0	67	0	6,700.00
06/04/2016	R209 On 05-May-16	8.25	Call	Bond Future	1	0	1	0	6,700.00
06/04/2016	R209 On 05-May-16	8.99	Call	Bond Future	64	0	64	0	0.00
06/04/2016	R209 On 05-May-16	9.01	Call	Bond Future	70	0	70	0	0.00
06/04/2016	R209 On 05-May-16	9.01	Put	Bond Future	6120	6	6120	6	0.00
06/04/2016	R209 On 05-May-16	9.00	Put	Bond Future	6191	6	6191	6	0.00
06/04/2016	R209 On 05-May-16	8.25	Put	Bond Future	11990	12	11990	12	0.00
06/04/2016	R209 On 05-May-16	8.99	Put	Bond Future	6261	6	6261	6	0.00
06/04/2016	R209 On 04-August-16			Bond Future	9.94	70.7394	9.9434	70.7394	190.00
06/04/2016	R209 On 04-August-16	10.60	Call	Bond Future	5343	5	5343	5	5,760.00
06/04/2016	R209 On 04-August-16	9.24	Call	Bond Future	1140	1	1140	1	0.00
06/04/2016	R209 On 04-August-16	9.26	Call	Bond Future	1177	1	1177	1	0.00
06/04/2016	R209 On 04-August-16	9.25	Call	Bond Future	1158	1	1158	1	0.00
06/04/2016	R209 On 04-August-16	9.70	Call	Bond Future	2170	2	2170	2	0.00
06/04/2016	R209 On 04-August-16	10.29	Call	Bond Future	4110	4	4110	4	0.00
06/04/2016	R209 On 04-August-16	9.60	Call	Bond Future	1911	2	1911	2	5,760.00
06/04/2016	R209 On 04-August-16	9.40	Call	Bond Future	1451	1	1451	1	250.00
06/04/2016	R209 On 04-August-16	10.60	Put	Bond Future	1323	1	1323	1	0.00
06/04/2016	R209 On 04-August-16	9.24	Put	Bond Future	5893	6	5893	6	0.00
06/04/2016	R209 On 04-August-16	9.26	Put	Bond Future	5787	6	5787	6	0.00
06/04/2016	R209 On 04-August-16	9.25	Put	Bond Future	5840	6	5840	6	0.00
06/04/2016	R209 On 04-August-16	10.29	Put	Bond Future	1941	2	1941	2	250.00
06/04/2016	R209 On 04-August-16	9.70	Put	Bond Future	3760	4	3760	4	250.00
06/04/2016	R209 On 04-August-16	9.40	Put	Bond Future	5079	5	5079	5	0.00
06/04/2016	R209 On 04-August-16	9.60	Put	Bond Future	4170	4	4170	4	0.00
06/04/2016	R209 On 03-November-16			Bond Future	10.00	68.9388	9.9991	68.9388	0.00
06/04/2016	R209 On 03-November-16	10.24	Call	Bond Future	4593	5	4593	5	0.00
06/04/2016	R209 On 03-November-16	10.26	Call	Bond Future	4663	5	4663	5	0.00
06/04/2016	R209 On 03-November-16	10.25	Call	Bond Future	4628	5	4628	5	0.00
06/04/2016	R209 On 03-November-16	10.25	Put	Bond Future	3062	3	3062	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
06/04/2016	R209 On 03-November-16	10.26	Put	Bond Future	3036	3	3036	3	0.00
06/04/2016	R209 On 03-November-16	10.24	Put	Bond Future	3089	3	3089	3	0.00
06/04/2016	R210 On 05-May-16			Bond Future	182.01	181.9525	182.0093	181.9525	1,441.00
06/04/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
06/04/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
06/04/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
06/04/2016	R210 On 05-May-16	185.00	Put	Bond Future	2991	3	2991	3	0.00
06/04/2016	R210 On 05-May-16	185.01	Put	Bond Future	3001	3	3001	3	0.00
06/04/2016	R210 On 05-May-16	184.99	Put	Bond Future	2981	3	2981	3	0.00
06/04/2016	R210 On 04-August-16			Bond Future	185.50	185.4421	185.4969	185.4421	0.00
06/04/2016	R210 On 04-August-16	181.51	Call	Bond Future	3987	4	3987	4	0.00
06/04/2016	R210 On 04-August-16	181.50	Call	Bond Future	3997	4	3997	4	0.00
06/04/2016	R210 On 04-August-16	181.52	Call	Bond Future	3977	4	3977	4	0.00
06/04/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
06/04/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
06/04/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
06/04/2016	R211 On 05-May-16			Bond Future	137.90	137.8238	137.8974	137.8238	62.00
06/04/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
06/04/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
06/04/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
06/04/2016	R211 On 05-May-16	138.99	Put	Bond Future	1093	1	1093	1	0.00
06/04/2016	R211 On 05-May-16	139.00	Put	Bond Future	1103	1	1103	1	0.00
06/04/2016	R211 On 05-May-16	139.01	Put	Bond Future	1113	1	1113	1	0.00
06/04/2016	R211 On 04-August-16			Bond Future	138.78	138.7073	138.7799	138.7073	0.00
06/04/2016	R211 On 04-August-16	137.09	Call	Bond Future	1690	2	1690	2	0.00
06/04/2016	R211 On 04-August-16	137.07	Call	Bond Future	1710	2	1710	2	0.00
06/04/2016	R211 On 04-August-16	137.08	Call	Bond Future	1700	2	1700	2	0.00
06/04/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
06/04/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
06/04/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
06/04/2016	R212 On 05-May-16			Bond Future	143.81	143.9198	143.8090	143.9198	3,488.00
06/04/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
06/04/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
06/04/2016	R212 On 05-May-16	144.99	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
06/04/2016	R212 On 05-May-16	145.00	Put	Bond Future	1191	1	1191	1	0.00
06/04/2016	R212 On 05-May-16	145.01	Put	Bond Future	1201	1	1201	1	0.00
06/04/2016	R212 On 05-May-16	144.99	Put	Bond Future	1181	1	1181	1	0.00
06/04/2016	R212 On 04-August-16			Bond Future	144.63	144.7485	144.6331	144.7485	0.00
06/04/2016	R212 On 04-August-16	142.44	Call	Bond Future	2193	2	2193	2	0.00
06/04/2016	R212 On 04-August-16	142.43	Call	Bond Future	2203	2	2203	2	0.00
06/04/2016	R212 On 04-August-16	142.42	Call	Bond Future	2213	2	2213	2	0.00
06/04/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
06/04/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
06/04/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
06/04/2016	R213 On 05-May-16			Bond Future	9.74	80.1781	9.7400	80.1781	47,733.00
06/04/2016	R213 On 05-May-16	8.74	Call	Bond Future	36	0	36	0	0.00
06/04/2016	R213 On 05-May-16	8.76	Call	Bond Future	40	0	40	0	0.00
06/04/2016	R213 On 05-May-16	8.75	Call	Bond Future	38	0	38	0	0.00
06/04/2016	R213 On 05-May-16	8.75	Put	Bond Future	6918	7	6918	7	0.00
06/04/2016	R213 On 05-May-16	8.74	Put	Bond Future	6990	7	6990	7	0.00
06/04/2016	R213 On 05-May-16	8.76	Put	Bond Future	6846	7	6846	7	0.00
06/04/2016	R213 On 04-August-16			Bond Future	9.80	81.7090	9.7999	81.7090	462.00
06/04/2016	R213 On 04-August-16	9.01	Call	Bond Future	971	1	971	1	0.00
06/04/2016	R213 On 04-August-16	8.99	Call	Bond Future	940	1	940	1	0.00
06/04/2016	R213 On 04-August-16	9.00	Call	Bond Future	956	1	956	1	0.00
06/04/2016	R213 On 04-August-16	8.99	Put	Bond Future	6433	6	6433	6	0.00
06/04/2016	R213 On 04-August-16	9.01	Put	Bond Future	6322	6	6322	6	0.00
06/04/2016	R213 On 04-August-16	9.00	Put	Bond Future	6377	6	6377	6	0.00
06/04/2016	R213 On 03-November-16			Bond Future	9.86	79.7175	9.8599	79.7175	0.00
06/04/2016	R213 On 03-November-16	10.20	Call	Bond Future	4895	5	4895	5	0.00
06/04/2016	R213 On 03-November-16	10.19	Call	Bond Future	4859	5	4859	5	0.00
06/04/2016	R213 On 03-November-16	10.18	Call	Bond Future	4822	5	4822	5	0.00
06/04/2016	R213 On 03-November-16	10.19	Put	Bond Future	2791	3	2791	3	0.00
06/04/2016	R213 On 03-November-16	10.20	Put	Bond Future	2766	3	2766	3	0.00
06/04/2016	R213 On 03-November-16	10.18	Put	Bond Future	2816	3	2816	3	0.00
06/04/2016	R214 On 05-May-16			Bond Future	10.01	69.4169	10.0092	69.4169	32,450.00
06/04/2016	R214 On 05-May-16	8.99	Call	Bond Future	37	0	37	0	0.00
06/04/2016	R214 On 05-May-16	9.01	Call	Bond Future	41	0	41	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
06/04/2016	R214 On 05-May-16	9.00	Call	Bond Future	39	0	39	0	0.00
06/04/2016	R214 On 05-May-16	9.30	Call	Bond Future	160	0	160	0	0.00
06/04/2016	R214 On 05-May-16	9.01	Put	Bond Future	7265	7	7265	7	0.00
06/04/2016	R214 On 05-May-16	9.00	Put	Bond Future	7342	7	7342	7	0.00
06/04/2016	R214 On 05-May-16	8.99	Put	Bond Future	7418	7	7418	7	0.00
06/04/2016	R214 On 05-May-16	9.30	Put	Bond Future	5162	5	5162	5	0.00
06/04/2016	R214 On 04-August-16			Bond Future	10.07	70.7425	10.0668	70.7425	0.00
06/04/2016	R214 On 04-August-16	9.30	Call	Bond Future	1078	1	1078	1	1,300.00
06/04/2016	R214 On 04-August-16	11.30	Call	Bond Future	7993	8	7993	8	5,800.00
06/04/2016	R214 On 04-August-16	9.24	Call	Bond Future	977	1	977	1	0.00
06/04/2016	R214 On 04-August-16	9.26	Call	Bond Future	1010	1	1010	1	0.00
06/04/2016	R214 On 04-August-16	9.25	Call	Bond Future	993	1	993	1	0.00
06/04/2016	R214 On 04-August-16	8.55	Call	Bond Future	261	0	261	0	1,300.00
06/04/2016	R214 On 04-August-16	10.30	Call	Bond Future	3807	4	3807	4	5,800.00
06/04/2016	R214 On 04-August-16	9.26	Put	Bond Future	6688	7	6688	7	0.00
06/04/2016	R214 On 04-August-16	9.24	Put	Bond Future	6806	7	6806	7	0.00
06/04/2016	R214 On 04-August-16	9.30	Put	Bond Future	6456	6	6456	6	0.00
06/04/2016	R214 On 04-August-16	11.30	Put	Bond Future	626	1	626	1	0.00
06/04/2016	R214 On 04-August-16	10.30	Put	Bond Future	2301	2	2301	2	0.00
06/04/2016	R214 On 04-August-16	9.25	Put	Bond Future	6747	7	6747	7	0.00
06/04/2016	R214 On 04-August-16	8.55	Put	Bond Future	11609	11	11609	11	0.00
06/04/2016	R214 On 03-November-16			Bond Future	10.12	68.7952	10.1242	68.7952	0.00
06/04/2016	R214 On 03-November-16	10.33	Call	Bond Future	4614	5	4614	5	0.00
06/04/2016	R214 On 03-November-16	10.35	Call	Bond Future	4684	5	4684	5	0.00
06/04/2016	R214 On 03-November-16	10.34	Call	Bond Future	4649	5	4649	5	0.00
06/04/2016	R214 On 03-November-16	10.33	Put	Bond Future	3294	3	3294	3	0.00
06/04/2016	R214 On 03-November-16	10.34	Put	Bond Future	3266	3	3266	3	0.00
06/04/2016	R214 On 03-November-16	10.35	Put	Bond Future	3238	3	3238	3	0.00
06/04/2016	R248 On 05-May-16			Bond Future	10.09	89.1708	10.0901	89.1708	62,672.00
06/04/2016	R248 On 05-May-16	9.01	Call	Bond Future	33	0	33	0	0.00
06/04/2016	R248 On 05-May-16	9.00	Call	Bond Future	31	0	31	0	0.00
06/04/2016	R248 On 05-May-16	8.99	Call	Bond Future	30	0	30	0	0.00
06/04/2016	R248 On 05-May-16	9.00	Put	Bond Future	10127	10	10127	10	0.00
06/04/2016	R248 On 05-May-16	8.99	Put	Bond Future	10227	10	10227	10	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
06/04/2016	R248 On 05-May-16	9.01	Put	Bond Future	10027	10	10027	10	0.00
06/04/2016	R248 On 04-August-16			Bond Future	10.15	90.8735	10.1509	90.8735	0.00
06/04/2016	R248 On 04-August-16	9.25	Call	Bond Future	1111	1	1111	1	0.00
06/04/2016	R248 On 04-August-16	9.26	Call	Bond Future	1130	1	1130	1	0.00
06/04/2016	R248 On 04-August-16	9.24	Call	Bond Future	1092	1	1092	1	0.00
06/04/2016	R248 On 04-August-16	9.26	Put	Bond Future	9134	9	9134	9	0.00
06/04/2016	R248 On 04-August-16	9.25	Put	Bond Future	9212	9	9212	9	0.00
06/04/2016	R248 On 04-August-16	9.24	Put	Bond Future	9291	9	9291	9	0.00
06/04/2016	R248 On 03-November-16			Bond Future	10.21	88.1691	10.2113	88.1691	0.00
06/04/2016	R248 On 03-November-16	10.39	Call	Bond Future	5758	6	5758	6	0.00
06/04/2016	R248 On 03-November-16	10.38	Call	Bond Future	5714	6	5714	6	0.00
06/04/2016	R248 On 03-November-16	10.37	Call	Bond Future	5671	6	5671	6	0.00
06/04/2016	R248 On 03-November-16	10.38	Put	Bond Future	4349	4	4349	4	0.00
06/04/2016	R248 On 03-November-16	10.39	Put	Bond Future	4313	4	4313	4	0.00
06/04/2016	R248 On 03-November-16	10.37	Put	Bond Future	4385	4	4385	4	0.00