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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/04/2016 TO: 06/04/2016

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

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	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
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	2	2	0.00
06/04/2016	2025 On 05-May-16	125.99	Put	Bond Future	1569	2	2	2	0.00
06/04/2016	2025 On 05-May-16	126.01	Put	Bond Future	1589	2	2	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	2	2	0.00
06/04/2016	2025 On 04-August-16	123.86	Call	Bond Future	1677	2	2	2	0.00
06/04/2016	2025 On 04-August-16	123.87	Call	Bond Future	1667	2	2	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	89.3716	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	5	5	0.00
06/04/2016	2030 On 05-May-16	8.99	Put	Bond Future	5086	5	5	5	0.00
06/04/2016	2030 On 05-May-16	9.01	Put	Bond Future	4939	5	5	5	0.00
06/04/2016	2030 On 04-August-16			Bond Future	9.78	87.1940	87.0685	87.1940	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	2030 On 04-August-16	10.17	Call	Bond Future	2587	3	3	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	88.1508	88.2799	9,481.00
06/04/2016	2032 On 05-May-16	8.99	Call	Bond Future	82	0	0	0	0.00
06/04/2016	2032 On 05-May-16	9.01	Call	Bond Future	90	0	0	0	0.00
06/04/2016	2032 On 05-May-16	9.00	Call	Bond Future	86	0	0	0	0.00
06/04/2016	2032 On 05-May-16	8.99	Put	Bond Future	6621	7	7	7	0.00
06/04/2016	2032 On 05-May-16	9.01	Put	Bond Future	6469	6	6	6	0.00
06/04/2016	2032 On 05-May-16	9.00	Put	Bond Future	6545	6	7	6	0.00
06/04/2016	2032 On 04-August-16			Bond Future	9.92	89.9655	89.8326	89.9655	76.00
06/04/2016	2032 On 04-August-16	8.99	Call	Bond Future	860	1	1	1	0.00
06/04/2016	2032 On 04-August-16	9.01	Call	Bond Future	890	1	1	1	0.00
06/04/2016	2032 On 04-August-16	9.00	Call	Bond Future	875	1	1	1	0.00
06/04/2016	2032 On 04-August-16	9.00	Put	Bond Future	7769	8	8	8	0.00
06/04/2016	2032 On 04-August-16	9.01	Put	Bond Future	7705	8	8	8	0.00
06/04/2016	2032 On 04-August-16	8.99	Put	Bond Future	7833	8	8	8	0.00
06/04/2016	2032 On 03-November-16			Bond Future	9.98	87.5236	87.3874	87.5236	0.00
06/04/2016	2032 On 03-November-16	10.28	Call	Bond Future	5267	5	5	5	0.00
06/04/2016	2032 On 03-November-16	10.30	Call	Bond Future	5346	5	5	5	0.00
06/04/2016	2032 On 03-November-16	10.29	Call	Bond Future	5306	5	5	5	0.00
06/04/2016	2032 On 03-November-16	10.28	Put	Bond Future	3219	3	3	3	0.00
06/04/2016	2032 On 03-November-16	10.29	Put	Bond Future	3191	3	3	3	0.00
06/04/2016	2032 On 03-November-16	10.30	Put	Bond Future	3163	3	3	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	2	2	0.00
06/04/2016	2033 On 05-May-16	102.41	Call	Bond Future	1917	2	2	2	0.00
06/04/2016	2033 On 05-May-16	102.39	Call	Bond Future	1937	2	2	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	1	1	0.00

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06/04/2016	2033 On 04-August-16	105.00	Call	Bond Future	1326	1	1	1	0.00
06/04/2016	2033 On 04-August-16	105.01	Call	Bond Future	1316	1	1	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	89.3144	89.4143	39,888.00
06/04/2016	2037 On 05-May-16	8.99	Call	Bond Future	46	0	0	0	0.00
06/04/2016	2037 On 05-May-16	9.67	Call	Bond Future	732	1	1	1	500.00
06/04/2016	2037 On 05-May-16	9.00	Call	Bond Future	49	0	0	0	0.00
06/04/2016	2037 On 05-May-16	9.01	Call	Bond Future	52	0	0	0	0.00
06/04/2016	2037 On 05-May-16	9.67	Put	Bond Future	3337	3	3	3	0.00
06/04/2016	2037 On 05-May-16	9.00	Put	Bond Future	8387	8	8	8	0.00
06/04/2016	2037 On 05-May-16	9.01	Put	Bond Future	8300	8	8	8	0.00
06/04/2016	2037 On 05-May-16	8.99	Put	Bond Future	8474	8	8	8	0.00
06/04/2016	2037 On 04-August-16			Bond Future	10.06	86.8628	86.7596	86.8628	221.00
06/04/2016	2037 On 04-August-16	9.25	Call	Bond Future	1164	1	1	1	0.00
06/04/2016	2037 On 04-August-16	9.26	Call	Bond Future	1183	1	1	1	0.00
06/04/2016	2037 On 04-August-16	9.24	Call	Bond Future	1145	1	1	1	0.00
06/04/2016	2037 On 04-August-16	9.25	Put	Bond Future	7795	8	8	8	0.00
06/04/2016	2037 On 04-August-16	9.24	Put	Bond Future	7863	8	8	8	0.00
06/04/2016	2037 On 04-August-16	9.26	Put	Bond Future	7728	8	8	8	0.00
06/04/2016	2037 On 03-November-16			Bond Future	10.12	88.5209	88.4150	88.5209	0.00
06/04/2016	2037 On 03-November-16	10.35	Call	Bond Future	5449	6	5	6	0.00
06/04/2016	2037 On 03-November-16	10.37	Call	Bond Future	5532	6	6	6	0.00
06/04/2016	2037 On 03-November-16	10.36	Call	Bond Future	5491	6	5	6	0.00
06/04/2016	2037 On 03-November-16	10.36	Put	Bond Future	3732	4	4	4	0.00
06/04/2016	2037 On 03-November-16	10.37	Put	Bond Future	3700	4	4	4	0.00
06/04/2016	2037 On 03-November-16	10.35	Put	Bond Future	3764	4	4	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

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	2038 On 05-May-16	130.99	Put	Bond Future	1209	2	1	2	0.00
06/04/2016	2038 On 05-May-16	131.00	Put	Bond Future	1219	2	1	2	0.00
06/04/2016	2038 On 05-May-16	131.01	Put	Bond Future	1229	2	1	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	2	1	0.00
06/04/2016	2038 On 04-August-16	129.30	Call	Bond Future	1542	1	2	1	0.00
06/04/2016	2038 On 04-August-16	129.32	Call	Bond Future	1522	1	2	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	92.7890	92.9364	1,812.00
06/04/2016	2040 On 05-May-16	9.51	Call	Bond Future	350	0	0	0	0.00
06/04/2016	2040 On 05-May-16	9.50	Call	Bond Future	337	0	0	0	0.00
06/04/2016	2040 On 05-May-16	9.49	Call	Bond Future	325	0	0	0	0.00
06/04/2016	2040 On 05-May-16	9.50	Put	Bond Future	5314	5	5	5	0.00
06/04/2016	2040 On 05-May-16	9.49	Put	Bond Future	5391	5	5	5	0.00
06/04/2016	2040 On 05-May-16	9.51	Put	Bond Future	5236	5	5	5	0.00
06/04/2016	2040 On 04-August-16			Bond Future	10.15	90.2017	90.0500	90.2017	0.00
06/04/2016	2040 On 04-August-16	9.50	Call	Bond Future	1640	2	2	2	0.00
06/04/2016	2040 On 04-August-16	9.51	Call	Bond Future	1665	2	2	2	0.00
06/04/2016	2040 On 04-August-16	9.49	Call	Bond Future	1616	2	2	2	0.00
06/04/2016	2040 On 04-August-16	9.51	Put	Bond Future	7097	7	7	7	0.00
06/04/2016	2040 On 04-August-16	9.50	Put	Bond Future	7162	7	7	7	0.00
06/04/2016	2040 On 04-August-16	9.49	Put	Bond Future	7228	7	7	7	0.00
06/04/2016	2044 On 05-May-16			Bond Future	10.10	90.0531	89.8632	90.0531	20,223.00
06/04/2016	2044 On 05-May-16	9.00	Call	Bond Future	30	0	0	0	0.00
06/04/2016	2044 On 05-May-16	9.01	Call	Bond Future	31	0	0	0	0.00
06/04/2016	2044 On 05-May-16	8.99	Call	Bond Future	28	0	0	0	0.00
06/04/2016	2044 On 05-May-16	9.01	Put	Bond Future	9913	10	10	10	0.00
06/04/2016	2044 On 05-May-16	8.99	Put	Bond Future	10108	10	10	10	0.00
06/04/2016	2044 On 05-May-16	9.00	Put	Bond Future	10011	10	10	10	0.00
06/04/2016	2044 On 04-August-16			Bond Future	10.17	87.3885	87.1937	87.3885	0.00

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06/04/2016	2044 On 04-August-16	9.51	Call	Bond Future	1620	2	2	2	0.00
06/04/2016	2044 On 04-August-16	9.50	Call	Bond Future	1596	2	2	2	0.00
06/04/2016	2044 On 04-August-16	9.49	Call	Bond Future	1572	2	2	2	0.00
06/04/2016	2044 On 04-August-16	9.50	Put	Bond Future	7357	7	7	7	0.00
06/04/2016	2044 On 04-August-16	9.51	Put	Bond Future	7290	7	7	7	0.00
06/04/2016	2044 On 04-August-16	9.49	Put	Bond Future	7424	7	7	7	0.00
06/04/2016	2044 On 03-November-16			Bond Future	10.23	89.0567	88.8573	89.0567	0.00
06/04/2016	2044 On 03-November-16	10.42	Call	Bond Future	5721	6	6	6	0.00
06/04/2016	2044 On 03-November-16	10.43	Call	Bond Future	5764	6	6	6	0.00
06/04/2016	2044 On 03-November-16	10.41	Call	Bond Future	5678	6	6	6	0.00
06/04/2016	2044 On 03-November-16	10.43	Put	Bond Future	4160	4	4	4	0.00
06/04/2016	2044 On 03-November-16	10.42	Put	Bond Future	4195	4	4	4	0.00
06/04/2016	2044 On 03-November-16	10.41	Put	Bond Future	4231	4	4	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	0	0	0.00
06/04/2016	2046 On 05-May-16	130.01	Call	Bond Future	283	0	0	0	0.00
06/04/2016	2046 On 05-May-16	130.00	Call	Bond Future	293	0	0	0	0.00
06/04/2016	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
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	4	4	0.00
06/04/2016	2046 On 04-August-16	129.01	Call	Bond Future	3779	4	4	4	0.00
06/04/2016	2046 On 04-August-16	129.02	Call	Bond Future	3769	4	4	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	0	0	0.00
06/04/2016	2050 On 05-May-16	137.99	Call	Bond Future	240	0	0	0	0.00
06/04/2016	2050 On 05-May-16	138.01	Call	Bond Future	220	0	0	0	0.00
06/04/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00

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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	0	0	0.00
06/04/2016	2050 On 04-August-16	139.14	Call	Bond Future	161	0	0	0	0.00
06/04/2016	2050 On 04-August-16	139.13	Call	Bond Future	171	0	0	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
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

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	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

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	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
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	2	2	0.00
06/04/2016	EL28 On 05-May-16	129.00	Put	Bond Future	1632	2	2	2	0.00
06/04/2016	EL28 On 05-May-16	128.99	Put	Bond Future	1622	2	2	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	3	3	0.00
06/04/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2939	3	3	3	0.00
06/04/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2929	3	3	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

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	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	75.2111	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	6	5	0.00
06/04/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5511	5	6	5	0.00
06/04/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5442	5	5	5	0.00
06/04/2016	ES33 On 04-August-16			Bond Future	10.94	76.7547	76.6460	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	4	4	0.00
06/04/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4317	4	4	4	0.00
06/04/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4383	4	4	4	0.00
06/04/2016	ES33 On 03-November-16			Bond Future	11.03	74.4269	74.3155	74.4269	0.00
06/04/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1629	2	2	2	0.00
06/04/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1513	2	2	2	0.00
06/04/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1571	2	2	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	78.8056	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	29	28	0.00
06/04/2016	GOVI On 05-May-16	518.00	Put	GOVI	286880	28	29	28	0.00
06/04/2016	GOVI On 05-May-16	518.01	Put	GOVI	286980	28	29	28	0.00
06/04/2016	GOVI On 04-August-16			GOVI	498.55	499.1000	498.5470	499.1000	26.00

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	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	22	22	0.00
06/04/2016	GOVI On 04-August-16	520.99	Put	GOVI	224430	22	22	22	0.00
06/04/2016	GOVI On 04-August-16	521.00	Put	GOVI	224530	22	22	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	32	33	0.00
06/04/2016	GOVI On 03-November-16	476.12	Call	GOVI	320400	33	32	33	0.00
06/04/2016	GOVI On 03-November-16	476.13	Call	GOVI	320300	33	32	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
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

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	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	0.1077	0.1077	0.00
06/04/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/04/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/04/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/04/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.26	92.7400	92.7400	92.7400	0.00
06/04/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.34	92.6600	92.6600	92.6600	0.00
06/04/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
06/04/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.49	92.5100	92.5100	92.5100	0.00
06/04/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.54	92.4600	92.4600	92.4600	0.00
06/04/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.63	92.3700	92.3700	92.3700	0.00
06/04/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.80	92.2000	92.2000	92.2000	0.00
06/04/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.94	92.0600	92.0600	92.0600	0.00
06/04/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.06	91.9400	91.9400	91.9400	0.00
06/04/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.18	91.8200	91.8200	91.8200	0.00
06/04/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.26	91.7400	91.7400	91.7400	0.00
06/04/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
06/04/2016	R023 On 05-May-16			Bond Future	9.11	94.6744	94.6858	94.6744	8,731.00
06/04/2016	R023 On 05-May-16	8.25	Call	Bond Future	35	0	0	0	0.00
06/04/2016	R023 On 05-May-16	8.26	Call	Bond Future	37	0	0	0	0.00
06/04/2016	R023 On 05-May-16	8.24	Call	Bond Future	33	0	0	0	0.00
06/04/2016	R023 On 05-May-16	8.25	Put	Bond Future	4274	4	4	4	0.00
06/04/2016	R023 On 05-May-16	8.26	Put	Bond Future	4226	4	4	4	0.00
06/04/2016	R023 On 05-May-16	8.24	Put	Bond Future	4323	4	4	4	0.00
06/04/2016	R023 On 04-August-16			Bond Future	9.18	96.4821	96.4924	96.4821	0.00
06/04/2016	R023 On 04-August-16	8.24	Call	Bond Future	428	0	0	0	0.00
06/04/2016	R023 On 04-August-16	8.25	Call	Bond Future	436	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	R023 On 04-August-16	8.26	Call	Bond Future	445	0	0	0	0.00
06/04/2016	R023 On 04-August-16	8.25	Put	Bond Future	4878	5	5	5	0.00
06/04/2016	R023 On 04-August-16	8.26	Put	Bond Future	4837	5	5	5	0.00
06/04/2016	R023 On 04-August-16	8.24	Put	Bond Future	4918	5	5	5	0.00
06/04/2016	R023 On 03-November-16			Bond Future	9.25	94.3921	94.4017	94.3921	0.00
06/04/2016	R023 On 03-November-16	9.73	Call	Bond Future	3708	4	4	4	0.00
06/04/2016	R023 On 03-November-16	9.74	Call	Bond Future	3736	4	4	4	0.00
06/04/2016	R023 On 03-November-16	9.75	Call	Bond Future	3764	4	4	4	0.00
06/04/2016	R023 On 03-November-16	9.74	Put	Bond Future	1571	2	2	2	0.00
06/04/2016	R023 On 03-November-16	9.75	Put	Bond Future	1556	2	2	2	0.00
06/04/2016	R023 On 03-November-16	9.73	Put	Bond Future	1587	2	2	2	0.00
06/04/2016	R035 On 05-May-16			Bond Future	9.95	92.7294	92.6278	92.7294	5,096.00
06/04/2016	R035 On 05-May-16	10.35	Call	Bond Future	3042	3	3	3	0.00
06/04/2016	R035 On 05-May-16	10.37	Call	Bond Future	3190	3	3	3	0.00
06/04/2016	R035 On 05-May-16	10.36	Call	Bond Future	3116	3	3	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	94.3951	94.5000	155.00
06/04/2016	R035 On 04-August-16	10.37	Call	Bond Future	2681	3	3	3	0.00
06/04/2016	R035 On 04-August-16	10.36	Call	Bond Future	2607	3	3	3	0.00
06/04/2016	R035 On 04-August-16	10.35	Call	Bond Future	2533	3	3	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	112.0313	112.1577	54,740.00
06/04/2016	R186 On 05-May-16	8.34	Call	Bond Future	36	0	0	0	0.00
06/04/2016	R186 On 05-May-16	9.25	Call	Bond Future	1276	1	1	1	180.00
06/04/2016	R186 On 05-May-16	9.89	Call	Bond Future	4298	4	4	4	0.00
06/04/2016	R186 On 05-May-16	8.35	Call	Bond Future	38	0	0	0	0.00
06/04/2016	R186 On 05-May-16	8.33	Call	Bond Future	34	0	0	0	0.00
06/04/2016	R186 On 05-May-16	9.96	Call	Bond Future	4709	5	5	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	4	4	0.00
06/04/2016	R186 On 05-May-16	8.75	Call	Bond Future	251	0	0	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	0	0	0.00
06/04/2016	R186 On 05-May-16	8.33	Put	Bond Future	7124	7	7	7	0.00
06/04/2016	R186 On 05-May-16	9.89	Put	Bond Future	244	0	0	0	180.00
06/04/2016	R186 On 05-May-16	9.96	Put	Bond Future	189	0	0	0	5,000.00
06/04/2016	R186 On 05-May-16	9.86	Put	Bond Future	271	0	0	0	5,000.00
06/04/2016	R186 On 05-May-16	7.56	Put	Bond Future	13195	13	13	13	0.00
06/04/2016	R186 On 05-May-16	8.35	Put	Bond Future	6975	7	7	7	0.00
06/04/2016	R186 On 05-May-16	8.34	Put	Bond Future	7050	7	7	7	0.00
06/04/2016	R186 On 05-May-16	8.85	Put	Bond Future	3571	3	4	3	5,350.00
06/04/2016	R186 On 05-May-16	8.75	Put	Bond Future	4187	4	4	4	1,900.00
06/04/2016	R186 On 05-May-16	9.25	Put	Bond Future	1607	2	2	2	0.00
06/04/2016	R186 On 04-August-16			Bond Future	9.36	108.9950	108.8645	108.9950	521.00
06/04/2016	R186 On 04-August-16	8.51	Call	Bond Future	820	1	1	1	0.00
06/04/2016	R186 On 04-August-16	8.49	Call	Bond Future	791	1	1	1	0.00
06/04/2016	R186 On 04-August-16	8.50	Call	Bond Future	806	1	1	1	0.00
06/04/2016	R186 On 04-August-16	10.00	Call	Bond Future	5553	6	6	6	0.00
06/04/2016	R186 On 04-August-16	8.49	Put	Bond Future	7013	7	7	7	0.00
06/04/2016	R186 On 04-August-16	8.50	Put	Bond Future	6953	7	7	7	0.00
06/04/2016	R186 On 04-August-16	8.51	Put	Bond Future	6894	7	7	7	0.00
06/04/2016	R186 On 04-August-16	10.00	Put	Bond Future	1279	1	1	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	4	4	0.00
06/04/2016	R197 On 05-May-16	300.01	Put	Bond Future	4118	4	4	4	0.00
06/04/2016	R197 On 05-May-16	299.99	Put	Bond Future	4098	4	4	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	1	1	0.00
06/04/2016	R197 On 04-August-16	293.98	Call	Bond Future	1085	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
06/04/2016	R197 On 04-August-16	293.97	Call	Bond Future	1095	1	1	1	0.00
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	1	1	0.00
06/04/2016	R202 On 05-May-16	247.01	Call	Bond Future	1101	1	1	1	0.00
06/04/2016	R202 On 05-May-16	247.00	Call	Bond Future	1104	1	1	1	0.00
06/04/2016	R202 On 05-May-16	247.00	Put	Bond Future	5076	5	5	5	0.00
06/04/2016	R202 On 05-May-16	247.01	Put	Bond Future	5084	5	5	5	0.00
06/04/2016	R202 On 05-May-16	246.99	Put	Bond Future	5069	5	5	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	5	5	0.00
06/04/2016	R202 On 04-August-16	243.25	Call	Bond Future	5474	5	5	5	0.00
06/04/2016	R202 On 04-August-16	243.24	Call	Bond Future	5479	5	5	5	0.00
06/04/2016	R202 On 04-August-16	243.25	Put	Bond Future	4491	5	4	5	0.00
06/04/2016	R202 On 04-August-16	243.24	Put	Bond Future	4486	5	4	5	0.00
06/04/2016	R202 On 04-August-16	243.26	Put	Bond Future	4496	5	4	5	0.00
06/04/2016	R203 On 05-May-16			Bond Future	8.19	101.3213	101.3131	101.3213	53,812.00
06/04/2016	R203 On 05-May-16	7.26	Call	Bond Future	3	0	0	0	0.00
06/04/2016	R203 On 05-May-16	7.24	Call	Bond Future	2	0	0	0	0.00
06/04/2016	R203 On 05-May-16	7.25	Call	Bond Future	2	0	0	0	0.00
06/04/2016	R203 On 05-May-16	7.24	Put	Bond Future	1204	1	1	1	0.00
06/04/2016	R203 On 05-May-16	7.26	Put	Bond Future	1179	1	1	1	0.00
06/04/2016	R203 On 05-May-16	7.25	Put	Bond Future	1192	1	1	1	0.00
06/04/2016	R203 On 04-August-16			Bond Future	8.31	103.2560	103.2461	103.2560	0.00
06/04/2016	R203 On 04-August-16	7.24	Call	Bond Future	48	0	0	0	0.00
06/04/2016	R203 On 04-August-16	7.26	Call	Bond Future	51	0	0	0	0.00
06/04/2016	R203 On 04-August-16	7.25	Call	Bond Future	49	0	0	0	0.00
06/04/2016	R203 On 04-August-16	7.25	Put	Bond Future	1147	1	1	1	0.00
06/04/2016	R203 On 04-August-16	7.26	Put	Bond Future	1138	1	1	1	0.00
06/04/2016	R203 On 04-August-16	7.24	Put	Bond Future	1156	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
06/04/2016	R203 On 03-November-16			Bond Future	8.46	101.0547	101.0437	101.0547	0.00
06/04/2016	R203 On 03-November-16	8.84	Call	Bond Future	583	1	1	1	0.00
06/04/2016	R203 On 03-November-16	8.86	Call	Bond Future	593	1	1	1	0.00
06/04/2016	R203 On 03-November-16	8.85	Call	Bond Future	588	1	1	1	0.00
06/04/2016	R203 On 03-November-16	8.84	Put	Bond Future	277	0	0	0	0.00
06/04/2016	R203 On 03-November-16	8.86	Put	Bond Future	272	0	0	0	0.00
06/04/2016	R203 On 03-November-16	8.85	Put	Bond Future	275	0	0	0	0.00
06/04/2016	R204 On 05-May-16			Bond Future	8.57	101.7798	101.7647	101.7798	33,783.00
06/04/2016	R204 On 05-May-16	7.76	Call	Bond Future	15	0	0	0	0.00
06/04/2016	R204 On 05-May-16	7.75	Call	Bond Future	14	0	0	0	0.00
06/04/2016	R204 On 05-May-16	7.74	Call	Bond Future	13	0	0	0	0.00
06/04/2016	R204 On 05-May-16	7.75	Put	Bond Future	1899	2	2	2	0.00
06/04/2016	R204 On 05-May-16	7.76	Put	Bond Future	1876	2	2	2	0.00
06/04/2016	R204 On 05-May-16	7.74	Put	Bond Future	1922	2	2	2	0.00
06/04/2016	R204 On 04-August-16			Bond Future	8.67	99.6818	99.6650	99.6818	0.00
06/04/2016	R204 On 04-August-16	7.74	Call	Bond Future	150	0	0	0	0.00
06/04/2016	R204 On 04-August-16	7.75	Call	Bond Future	154	0	0	0	0.00
06/04/2016	R204 On 04-August-16	7.76	Call	Bond Future	157	0	0	0	0.00
06/04/2016	R204 On 04-August-16	7.75	Put	Bond Future	2097	2	2	2	0.00
06/04/2016	R204 On 04-August-16	7.76	Put	Bond Future	2079	2	2	2	0.00
06/04/2016	R204 On 04-August-16	7.74	Put	Bond Future	2115	2	2	2	0.00
06/04/2016	R204 On 03-November-16			Bond Future	8.78	101.5845	101.5665	101.5845	0.00
06/04/2016	R204 On 03-November-16	9.21	Call	Bond Future	1448	1	1	1	0.00
06/04/2016	R204 On 03-November-16	9.23	Call	Bond Future	1472	1	1	1	0.00
06/04/2016	R204 On 03-November-16	9.22	Call	Bond Future	1460	1	1	1	0.00
06/04/2016	R204 On 03-November-16	9.22	Put	Bond Future	638	1	1	1	0.00
06/04/2016	R204 On 03-November-16	9.21	Put	Bond Future	645	1	1	1	0.00
06/04/2016	R204 On 03-November-16	9.23	Put	Bond Future	632	1	1	1	0.00
06/04/2016	R207 On 05-May-16			Bond Future	8.75	97.6393	97.6494	97.6393	67,366.00
06/04/2016	R207 On 05-May-16	7.56	Call	Bond Future	2	0	0	0	43.00
06/04/2016	R207 On 05-May-16	7.85	Call	Bond Future	12	0	0	0	0.00
06/04/2016	R207 On 05-May-16	7.86	Call	Bond Future	13	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	R207 On 05-May-16	7.84	Call	Bond Future	12	0	0	0	0.00
06/04/2016	R207 On 05-May-16	7.85	Put	Bond Future	2771	3	3	3	0.00
06/04/2016	R207 On 05-May-16	7.86	Put	Bond Future	2740	3	3	3	0.00
06/04/2016	R207 On 05-May-16	7.84	Put	Bond Future	2801	3	3	3	0.00
06/04/2016	R207 On 05-May-16	7.56	Put	Bond Future	3667	4	4	4	0.00
06/04/2016	R207 On 04-August-16			Bond Future	8.85	95.8592	95.8680	95.8592	0.00
06/04/2016	R207 On 04-August-16	8.00	Call	Bond Future	263	0	0	0	0.00
06/04/2016	R207 On 04-August-16	7.99	Call	Bond Future	258	0	0	0	0.00
06/04/2016	R207 On 04-August-16	8.01	Call	Bond Future	269	0	0	0	0.00
06/04/2016	R207 On 04-August-16	7.99	Put	Bond Future	2711	3	3	3	0.00
06/04/2016	R207 On 04-August-16	8.01	Put	Bond Future	2664	3	3	3	0.00
06/04/2016	R207 On 04-August-16	8.00	Put	Bond Future	2688	3	3	3	0.00
06/04/2016	R207 On 02-February-17			Bond Future	8.98	96.0534	96.0614	96.0534	0.00
06/04/2016	R207 On 02-February-17	8.91	Call	Bond Future	1460	1	1	1	62.00
06/04/2016	R207 On 02-February-17	9.22	Call	Bond Future	1872	2	2	2	0.00
06/04/2016	R207 On 02-February-17	9.24	Call	Bond Future	1900	2	2	2	0.00
06/04/2016	R207 On 02-February-17	9.23	Call	Bond Future	1886	2	2	2	0.00
06/04/2016	R207 On 02-February-17	8.91	Put	Bond Future	1643	2	2	2	0.00
06/04/2016	R207 On 02-February-17	9.22	Put	Bond Future	1293	1	1	1	0.00
06/04/2016	R207 On 02-February-17	9.23	Put	Bond Future	1283	1	1	1	0.00
06/04/2016	R207 On 02-February-17	9.24	Put	Bond Future	1272	1	1	1	0.00
06/04/2016	R208 On 05-May-16			Bond Future	8.86	92.5187	92.4910	92.5187	46,641.00
06/04/2016	R208 On 05-May-16	7.99	Call	Bond Future	21	0	0	0	0.00
06/04/2016	R208 On 05-May-16	8.01	Call	Bond Future	23	0	0	0	0.00
06/04/2016	R208 On 05-May-16	8.00	Call	Bond Future	22	0	0	0	0.00
06/04/2016	R208 On 05-May-16	8.00	Put	Bond Future	3279	3	3	3	0.00
06/04/2016	R208 On 05-May-16	7.99	Put	Bond Future	3317	3	3	3	0.00
06/04/2016	R208 On 05-May-16	8.01	Put	Bond Future	3242	3	3	3	0.00
06/04/2016	R208 On 04-August-16			Bond Future	8.94	94.2853	94.2556	94.2853	0.00
06/04/2016	R208 On 04-August-16	7.99	Call	Bond Future	284	0	0	0	0.00
06/04/2016	R208 On 04-August-16	8.00	Call	Bond Future	290	0	0	0	0.00
06/04/2016	R208 On 04-August-16	8.01	Call	Bond Future	296	0	0	0	0.00
06/04/2016	R208 On 04-August-16	7.99	Put	Bond Future	3720	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
06/04/2016	R208 On 04-August-16	8.00	Put	Bond Future	3689	4	4	4	0.00
06/04/2016	R208 On 04-August-16	8.01	Put	Bond Future	3658	4	4	4	0.00
06/04/2016	R208 On 03-November-16			Bond Future	9.01	92.6820	92.6509	92.6820	0.00
06/04/2016	R208 On 03-November-16	9.57	Call	Bond Future	2904	3	3	3	0.00
06/04/2016	R208 On 03-November-16	9.59	Call	Bond Future	2949	3	3	3	0.00
06/04/2016	R208 On 03-November-16	9.58	Call	Bond Future	2926	3	3	3	0.00
06/04/2016	R208 On 03-November-16	9.57	Put	Bond Future	1039	1	1	1	0.00
06/04/2016	R208 On 03-November-16	9.58	Put	Bond Future	1028	1	1	1	0.00
06/04/2016	R208 On 03-November-16	9.59	Put	Bond Future	1018	1	1	1	0.00
06/04/2016	R209 On 05-May-16			Bond Future	9.88	69.4140	69.2960	69.4140	29,682.00
06/04/2016	R209 On 05-May-16	9.00	Call	Bond Future	67	0	0	0	6,700.00
06/04/2016	R209 On 05-May-16	8.25	Call	Bond Future	1	0	0	0	6,700.00
06/04/2016	R209 On 05-May-16	8.99	Call	Bond Future	64	0	0	0	0.00
06/04/2016	R209 On 05-May-16	9.01	Call	Bond Future	70	0	0	0	0.00
06/04/2016	R209 On 05-May-16	9.01	Put	Bond Future	6120	6	6	6	0.00
06/04/2016	R209 On 05-May-16	9.00	Put	Bond Future	6191	6	6	6	0.00
06/04/2016	R209 On 05-May-16	8.25	Put	Bond Future	11990	12	12	12	0.00
06/04/2016	R209 On 05-May-16	8.99	Put	Bond Future	6261	6	6	6	0.00
06/04/2016	R209 On 04-August-16			Bond Future	9.94	70.7394	70.6181	70.7394	190.00
06/04/2016	R209 On 04-August-16	10.60	Call	Bond Future	5343	5	5	5	5,760.00
06/04/2016	R209 On 04-August-16	9.24	Call	Bond Future	1140	1	1	1	0.00
06/04/2016	R209 On 04-August-16	9.26	Call	Bond Future	1177	1	1	1	0.00
06/04/2016	R209 On 04-August-16	9.25	Call	Bond Future	1158	1	1	1	0.00
06/04/2016	R209 On 04-August-16	9.70	Call	Bond Future	2170	2	2	2	0.00
06/04/2016	R209 On 04-August-16	10.29	Call	Bond Future	4110	4	4	4	0.00
06/04/2016	R209 On 04-August-16	9.60	Call	Bond Future	1911	2	2	2	5,760.00
06/04/2016	R209 On 04-August-16	9.40	Call	Bond Future	1451	1	1	1	250.00
06/04/2016	R209 On 04-August-16	10.60	Put	Bond Future	1323	1	1	1	0.00
06/04/2016	R209 On 04-August-16	9.24	Put	Bond Future	5893	6	6	6	0.00
06/04/2016	R209 On 04-August-16	9.26	Put	Bond Future	5787	6	6	6	0.00
06/04/2016	R209 On 04-August-16	9.25	Put	Bond Future	5840	6	6	6	0.00
06/04/2016	R209 On 04-August-16	10.29	Put	Bond Future	1941	2	2	2	250.00
06/04/2016	R209 On 04-August-16	9.70	Put	Bond Future	3760	4	4	4	250.00

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 04-August-16	9.40	Put	Bond Future	5079	5	5	5	0.00
06/04/2016	R209 On 04-August-16	9.60	Put	Bond Future	4170	4	4	4	0.00
06/04/2016	R209 On 03-November-16			Bond Future	10.00	68.9388	68.8146	68.9388	0.00
06/04/2016	R209 On 03-November-16	10.24	Call	Bond Future	4593	5	5	5	0.00
06/04/2016	R209 On 03-November-16	10.26	Call	Bond Future	4663	5	5	5	0.00
06/04/2016	R209 On 03-November-16	10.25	Call	Bond Future	4628	5	5	5	0.00
06/04/2016	R209 On 03-November-16	10.25	Put	Bond Future	3062	3	3	3	0.00
06/04/2016	R209 On 03-November-16	10.26	Put	Bond Future	3036	3	3	3	0.00
06/04/2016	R209 On 03-November-16	10.24	Put	Bond Future	3089	3	3	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	3	3	0.00
06/04/2016	R210 On 05-May-16	185.01	Put	Bond Future	3001	3	3	3	0.00
06/04/2016	R210 On 05-May-16	184.99	Put	Bond Future	2981	3	3	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	4	4	0.00
06/04/2016	R210 On 04-August-16	181.50	Call	Bond Future	3997	4	4	4	0.00
06/04/2016	R210 On 04-August-16	181.52	Call	Bond Future	3977	4	4	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	1	1	0.00
06/04/2016	R211 On 05-May-16	139.00	Put	Bond Future	1103	1	1	1	0.00
06/04/2016	R211 On 05-May-16	139.01	Put	Bond Future	1113	1	1	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	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
06/04/2016	R211 On 04-August-16	137.07	Call	Bond Future	1710	2	2	2	0.00
06/04/2016	R211 On 04-August-16	137.08	Call	Bond Future	1700	2	2	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
06/04/2016	R212 On 05-May-16	145.00	Put	Bond Future	1191	1	1	1	0.00
06/04/2016	R212 On 05-May-16	145.01	Put	Bond Future	1201	1	1	1	0.00
06/04/2016	R212 On 05-May-16	144.99	Put	Bond Future	1181	1	1	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	2	2	0.00
06/04/2016	R212 On 04-August-16	142.43	Call	Bond Future	2203	2	2	2	0.00
06/04/2016	R212 On 04-August-16	142.42	Call	Bond Future	2213	2	2	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	80.0924	80.1781	47,733.00
06/04/2016	R213 On 05-May-16	8.74	Call	Bond Future	36	0	0	0	0.00
06/04/2016	R213 On 05-May-16	8.76	Call	Bond Future	40	0	0	0	0.00
06/04/2016	R213 On 05-May-16	8.75	Call	Bond Future	38	0	0	0	0.00
06/04/2016	R213 On 05-May-16	8.75	Put	Bond Future	6918	7	7	7	0.00
06/04/2016	R213 On 05-May-16	8.74	Put	Bond Future	6990	7	7	7	0.00
06/04/2016	R213 On 05-May-16	8.76	Put	Bond Future	6846	7	7	7	0.00
06/04/2016	R213 On 04-August-16			Bond Future	9.80	81.7090	81.6205	81.7090	462.00
06/04/2016	R213 On 04-August-16	9.01	Call	Bond Future	971	1	1	1	0.00
06/04/2016	R213 On 04-August-16	8.99	Call	Bond Future	940	1	1	1	0.00
06/04/2016	R213 On 04-August-16	9.00	Call	Bond Future	956	1	1	1	0.00
06/04/2016	R213 On 04-August-16	8.99	Put	Bond Future	6433	6	6	6	0.00
06/04/2016	R213 On 04-August-16	9.01	Put	Bond Future	6322	6	6	6	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	R213 On 04-August-16	9.00	Put	Bond Future	6377	6	6	6	0.00
06/04/2016	R213 On 03-November-16			Bond Future	9.86	79.7175	79.6265	79.7175	0.00
06/04/2016	R213 On 03-November-16	10.20	Call	Bond Future	4895	5	5	5	0.00
06/04/2016	R213 On 03-November-16	10.19	Call	Bond Future	4859	5	5	5	0.00
06/04/2016	R213 On 03-November-16	10.18	Call	Bond Future	4822	5	5	5	0.00
06/04/2016	R213 On 03-November-16	10.19	Put	Bond Future	2791	3	3	3	0.00
06/04/2016	R213 On 03-November-16	10.20	Put	Bond Future	2766	3	3	3	0.00
06/04/2016	R213 On 03-November-16	10.18	Put	Bond Future	2816	3	3	3	0.00
06/04/2016	R214 On 05-May-16			Bond Future	10.01	69.4169	69.2957	69.4169	32,450.00
06/04/2016	R214 On 05-May-16	8.99	Call	Bond Future	37	0	0	0	0.00
06/04/2016	R214 On 05-May-16	9.01	Call	Bond Future	41	0	0	0	0.00
06/04/2016	R214 On 05-May-16	9.00	Call	Bond Future	39	0	0	0	0.00
06/04/2016	R214 On 05-May-16	9.30	Call	Bond Future	160	0	0	0	0.00
06/04/2016	R214 On 05-May-16	9.01	Put	Bond Future	7265	7	7	7	0.00
06/04/2016	R214 On 05-May-16	9.00	Put	Bond Future	7342	7	7	7	0.00
06/04/2016	R214 On 05-May-16	8.99	Put	Bond Future	7418	7	7	7	0.00
06/04/2016	R214 On 05-May-16	9.30	Put	Bond Future	5162	5	5	5	0.00
06/04/2016	R214 On 04-August-16			Bond Future	10.07	70.7425	70.6178	70.7425	0.00
06/04/2016	R214 On 04-August-16	9.30	Call	Bond Future	1078	1	1	1	1,300.00
06/04/2016	R214 On 04-August-16	11.30	Call	Bond Future	7993	8	8	8	5,800.00
06/04/2016	R214 On 04-August-16	9.24	Call	Bond Future	977	1	1	1	0.00
06/04/2016	R214 On 04-August-16	9.26	Call	Bond Future	1010	1	1	1	0.00
06/04/2016	R214 On 04-August-16	9.25	Call	Bond Future	993	1	1	1	0.00
06/04/2016	R214 On 04-August-16	8.55	Call	Bond Future	261	0	0	0	1,300.00
06/04/2016	R214 On 04-August-16	10.30	Call	Bond Future	3807	4	4	4	5,800.00
06/04/2016	R214 On 04-August-16	9.26	Put	Bond Future	6688	7	7	7	0.00
06/04/2016	R214 On 04-August-16	9.24	Put	Bond Future	6806	7	7	7	0.00
06/04/2016	R214 On 04-August-16	9.30	Put	Bond Future	6456	6	6	6	0.00
06/04/2016	R214 On 04-August-16	11.30	Put	Bond Future	626	1	1	1	0.00
06/04/2016	R214 On 04-August-16	10.30	Put	Bond Future	2301	2	2	2	0.00
06/04/2016	R214 On 04-August-16	9.25	Put	Bond Future	6747	7	7	7	0.00
06/04/2016	R214 On 04-August-16	8.55	Put	Bond Future	11609	11	12	11	0.00
06/04/2016	R214 On 03-November-16			Bond Future	10.12	68.7952	68.6676	68.7952	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 03-November-16	10.33	Call	Bond Future	4614	5	5	5	0.00
06/04/2016	R214 On 03-November-16	10.35	Call	Bond Future	4684	5	5	5	0.00
06/04/2016	R214 On 03-November-16	10.34	Call	Bond Future	4649	5	5	5	0.00
06/04/2016	R214 On 03-November-16	10.33	Put	Bond Future	3294	3	3	3	0.00
06/04/2016	R214 On 03-November-16	10.34	Put	Bond Future	3266	3	3	3	0.00
06/04/2016	R214 On 03-November-16	10.35	Put	Bond Future	3238	3	3	3	0.00
06/04/2016	R248 On 05-May-16			Bond Future	10.09	89.1708	88.9758	89.1708	62,672.00
06/04/2016	R248 On 05-May-16	9.01	Call	Bond Future	33	0	0	0	0.00
06/04/2016	R248 On 05-May-16	9.00	Call	Bond Future	31	0	0	0	0.00
06/04/2016	R248 On 05-May-16	8.99	Call	Bond Future	30	0	0	0	0.00
06/04/2016	R248 On 05-May-16	9.00	Put	Bond Future	10127	10	10	10	0.00
06/04/2016	R248 On 05-May-16	8.99	Put	Bond Future	10227	10	10	10	0.00
06/04/2016	R248 On 05-May-16	9.01	Put	Bond Future	10027	10	10	10	0.00
06/04/2016	R248 On 04-August-16			Bond Future	10.15	90.8735	90.6734	90.8735	0.00
06/04/2016	R248 On 04-August-16	9.25	Call	Bond Future	1111	1	1	1	0.00
06/04/2016	R248 On 04-August-16	9.26	Call	Bond Future	1130	1	1	1	0.00
06/04/2016	R248 On 04-August-16	9.24	Call	Bond Future	1092	1	1	1	0.00
06/04/2016	R248 On 04-August-16	9.26	Put	Bond Future	9134	9	9	9	0.00
06/04/2016	R248 On 04-August-16	9.25	Put	Bond Future	9212	9	9	9	0.00
06/04/2016	R248 On 04-August-16	9.24	Put	Bond Future	9291	9	9	9	0.00
06/04/2016	R248 On 03-November-16			Bond Future	10.21	88.1691	87.9644	88.1691	0.00
06/04/2016	R248 On 03-November-16	10.39	Call	Bond Future	5758	6	6	6	0.00
06/04/2016	R248 On 03-November-16	10.38	Call	Bond Future	5714	6	6	6	0.00
06/04/2016	R248 On 03-November-16	10.37	Call	Bond Future	5671	6	6	6	0.00
06/04/2016	R248 On 03-November-16	10.38	Put	Bond Future	4349	4	4	4	0.00
06/04/2016	R248 On 03-November-16	10.39	Put	Bond Future	4313	4	4	4	0.00
06/04/2016	R248 On 03-November-16	10.37	Put	Bond Future	4385	4	4	4	0.00