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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/07/2016 TO: 04/07/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	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
04/07/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	2025 On 04-August-16			Bond Future	127.65	127.6333	127.6471	127.6333	3,012.00
04/07/2016	2025 On 04-August-16	123.86	Call	Bond Future	3787	4	4	4	0.00
04/07/2016	2025 On 04-August-16	123.87	Call	Bond Future	3777	4	4	4	0.00
04/07/2016	2025 On 04-August-16	123.85	Call	Bond Future	3797	4	4	4	0.00
04/07/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
04/07/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
04/07/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
04/07/2016	2025 On 03-November-16			Bond Future	130.08	130.0630	130.0758	130.0630	0.00
04/07/2016	2025 On 03-November-16	129.23	Call	Bond Future	846	1	1	1	0.00
04/07/2016	2025 On 03-November-16	129.22	Call	Bond Future	856	1	1	1	0.00
04/07/2016	2025 On 03-November-16	129.21	Call	Bond Future	866	1	1	1	0.00
04/07/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
04/07/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
04/07/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
04/07/2016	2030 On 04-August-16			Bond Future	9.10	91.8170	91.7839	91.8170	27,010.00
04/07/2016	2030 On 04-August-16	10.17	Call	Bond Future	7302	7	7	7	0.00
04/07/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
04/07/2016	2030 On 03-November-16			Bond Future	9.14	93.5595	93.5249	93.5595	0.00
04/07/2016	2030 On 03-November-16	9.33	Call	Bond Future	1362	1	1	1	0.00
04/07/2016	2030 On 03-November-16	9.34	Call	Bond Future	1432	1	1	1	0.00
04/07/2016	2030 On 03-November-16	9.35	Call	Bond Future	1501	2	2	2	0.00
04/07/2016	2030 On 03-November-16	9.33	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
04/07/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
04/07/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
04/07/2016	2032 On 04-August-16			Bond Future	9.23	94.9783	94.9429	94.9783	13,609.00
04/07/2016	2032 On 04-August-16	8.99	Call	Bond Future	721	1	1	1	0.00
04/07/2016	2032 On 04-August-16	9.01	Call	Bond Future	771	1	1	1	0.00
04/07/2016	2032 On 04-August-16	9.00	Call	Bond Future	746	1	1	1	0.00
04/07/2016	2032 On 04-August-16	9.00	Put	Bond Future	2530	3	3	3	0.00
04/07/2016	2032 On 04-August-16	9.01	Put	Bond Future	2475	3	2	3	0.00
04/07/2016	2032 On 04-August-16	8.99	Put	Bond Future	2585	3	3	3	0.00
04/07/2016	2032 On 03-November-16			Bond Future	9.27	92.6218	92.5848	92.6218	0.00
04/07/2016	2032 On 03-November-16	10.28	Call	Bond Future	7852	8	8	8	0.00
04/07/2016	2032 On 03-November-16	10.30	Call	Bond Future	7966	8	8	8	0.00
04/07/2016	2032 On 03-November-16	10.29	Call	Bond Future	7909	8	8	8	0.00
04/07/2016	2032 On 03-November-16	10.28	Put	Bond Future	607	1	1	1	0.00
04/07/2016	2032 On 03-November-16	10.29	Put	Bond Future	597	1	1	1	0.00
04/07/2016	2032 On 03-November-16	10.30	Put	Bond Future	586	1	1	1	0.00
04/07/2016	2032 On 02-February-17			Bond Future	9.31	94.4694	94.4292	94.4694	0.00
04/07/2016	2032 On 02-February-17	9.51	Call	Bond Future	4640	5	5	5	0.00
04/07/2016	2032 On 02-February-17	9.53	Call	Bond Future	4723	5	5	5	0.00
04/07/2016	2032 On 02-February-17	9.52	Call	Bond Future	4681	5	5	5	0.00
04/07/2016	2032 On 02-February-17	9.52	Put	Bond Future	3101	3	3	3	0.00
04/07/2016	2032 On 02-February-17	9.51	Put	Bond Future	3133	3	3	3	0.00
04/07/2016	2032 On 02-February-17	9.53	Put	Bond Future	3069	3	3	3	0.00
04/07/2016	2033 On 04-August-16			Bond Future	109.07	109.0625	109.0741	109.0625	4,131.00
04/07/2016	2033 On 04-August-16	104.99	Call	Bond Future	4084	4	4	4	0.00
04/07/2016	2033 On 04-August-16	105.00	Call	Bond Future	4074	4	4	4	0.00
04/07/2016	2033 On 04-August-16	105.01	Call	Bond Future	4064	4	4	4	0.00
04/07/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
04/07/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
04/07/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
04/07/2016	2033 On 03-November-16			Bond Future	110.13	110.1217	110.1325	110.1217	0.00
04/07/2016	2033 On 03-November-16	109.18	Call	Bond Future	952	1	1	1	0.00

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04/07/2016	2033 On 03-November-16	109.17	Call	Bond Future	962	1	1	1	0.00
04/07/2016	2033 On 03-November-16	109.16	Call	Bond Future	972	1	1	1	0.00
04/07/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
04/07/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
04/07/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
04/07/2016	2037 On 04-August-16			Bond Future	9.38	92.2483	92.2525	92.2483	41,213.00
04/07/2016	2037 On 04-August-16	9.24	Call	Bond Future	1109	1	1	1	0.00
04/07/2016	2037 On 04-August-16	9.25	Call	Bond Future	1143	1	1	1	0.00
04/07/2016	2037 On 04-August-16	9.26	Call	Bond Future	1176	1	1	1	0.00
04/07/2016	2037 On 04-August-16	9.25	Put	Bond Future	2281	2	2	2	0.00
04/07/2016	2037 On 04-August-16	9.26	Put	Bond Future	2229	2	2	2	0.00
04/07/2016	2037 On 04-August-16	9.24	Put	Bond Future	2335	2	2	2	0.00
04/07/2016	2037 On 03-November-16			Bond Future	9.42	93.9990	94.0024	93.9990	0.00
04/07/2016	2037 On 03-November-16	10.35	Call	Bond Future	8099	8	8	8	0.00
04/07/2016	2037 On 03-November-16	10.36	Call	Bond Future	8159	8	8	8	0.00
04/07/2016	2037 On 03-November-16	10.37	Call	Bond Future	8219	8	8	8	0.00
04/07/2016	2037 On 03-November-16	10.36	Put	Bond Future	813	1	1	1	0.00
04/07/2016	2037 On 03-November-16	10.37	Put	Bond Future	800	1	1	1	0.00
04/07/2016	2037 On 03-November-16	10.35	Put	Bond Future	827	1	1	1	0.00
04/07/2016	2037 On 02-February-17			Bond Future	9.46	91.6170	91.6180	91.6170	0.00
04/07/2016	2037 On 02-February-17	9.66	Call	Bond Future	5198	5	5	5	0.00
04/07/2016	2037 On 02-February-17	9.68	Call	Bond Future	5287	5	5	5	0.00
04/07/2016	2037 On 02-February-17	9.67	Call	Bond Future	5242	5	5	5	0.00
04/07/2016	2037 On 02-February-17	9.66	Put	Bond Future	3555	4	4	4	0.00
04/07/2016	2037 On 02-February-17	9.67	Put	Bond Future	3519	4	4	4	0.00
04/07/2016	2037 On 02-February-17	9.68	Put	Bond Future	3483	4	3	4	0.00
04/07/2016	2038 On 04-August-16			Bond Future	135.31	135.2993	135.3142	135.2993	21,542.00
04/07/2016	2038 On 04-August-16	129.31	Call	Bond Future	6004	6	6	6	0.00
04/07/2016	2038 On 04-August-16	129.30	Call	Bond Future	6014	6	6	6	0.00
04/07/2016	2038 On 04-August-16	129.32	Call	Bond Future	5994	6	6	6	0.00
04/07/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
04/07/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00

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04/07/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
04/07/2016	2038 On 03-November-16			Bond Future	137.89	137.8752	137.8890	137.8752	0.00
04/07/2016	2038 On 03-November-16	136.33	Call	Bond Future	1559	2	2	2	0.00
04/07/2016	2038 On 03-November-16	136.32	Call	Bond Future	1569	2	2	2	0.00
04/07/2016	2038 On 03-November-16	136.31	Call	Bond Future	1579	2	2	2	0.00
04/07/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
04/07/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
04/07/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
04/07/2016	2040 On 04-August-16			Bond Future	9.44	96.1233	96.1278	96.1233	722.00
04/07/2016	2040 On 04-August-16	9.51	Call	Bond Future	2134	2	2	2	0.00
04/07/2016	2040 On 04-August-16	9.50	Call	Bond Future	2085	2	2	2	0.00
04/07/2016	2040 On 04-August-16	9.49	Call	Bond Future	2036	2	2	2	0.00
04/07/2016	2040 On 04-August-16	9.51	Put	Bond Future	1488	2	1	2	0.00
04/07/2016	2040 On 04-August-16	9.50	Put	Bond Future	1529	2	2	2	0.00
04/07/2016	2040 On 04-August-16	9.49	Put	Bond Future	1570	2	2	2	0.00
04/07/2016	2040 On 03-November-16			Bond Future	9.48	97.9475	97.9512	97.9475	0.00
04/07/2016	2040 On 03-November-16	9.70	Call	Bond Future	4609	5	5	5	0.00
04/07/2016	2040 On 03-November-16	9.71	Call	Bond Future	4660	5	5	5	0.00
04/07/2016	2040 On 03-November-16	9.69	Call	Bond Future	4559	5	5	5	0.00
04/07/2016	2040 On 03-November-16	9.69	Put	Bond Future	2697	3	3	3	0.00
04/07/2016	2040 On 03-November-16	9.71	Put	Bond Future	2624	3	3	3	0.00
04/07/2016	2040 On 03-November-16	9.70	Put	Bond Future	2660	3	3	3	0.00
04/07/2016	2044 On 04-August-16			Bond Future	9.47	93.1963	93.2008	93.1963	19,251.00
04/07/2016	2044 On 04-August-16	9.51	Call	Bond Future	1990	2	2	2	0.00
04/07/2016	2044 On 04-August-16	9.50	Call	Bond Future	1943	2	2	2	0.00
04/07/2016	2044 On 04-August-16	9.49	Call	Bond Future	1896	2	2	2	0.00
04/07/2016	2044 On 04-August-16	9.50	Put	Bond Future	1696	2	2	2	0.00
04/07/2016	2044 On 04-August-16	9.51	Put	Bond Future	1653	2	2	2	0.00
04/07/2016	2044 On 04-August-16	9.49	Put	Bond Future	1741	2	2	2	0.00
04/07/2016	2044 On 03-November-16			Bond Future	9.51	94.9650	94.9686	94.9650	285.00
04/07/2016	2044 On 03-November-16	10.42	Call	Bond Future	8622	9	9	9	0.00
04/07/2016	2044 On 03-November-16	10.43	Call	Bond Future	8684	9	9	9	0.00

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04/07/2016	2044 On 03-November-16	10.41	Call	Bond Future	8559	9	9	9	0.00
04/07/2016	2044 On 03-November-16	10.43	Put	Bond Future	970	1	1	1	0.00
04/07/2016	2044 On 03-November-16	10.42	Put	Bond Future	985	1	1	1	0.00
04/07/2016	2044 On 03-November-16	10.41	Put	Bond Future	1001	1	1	1	0.00
04/07/2016	2044 On 02-February-17			Bond Future	9.55	92.4772	92.4784	92.4772	0.00
04/07/2016	2044 On 02-February-17	9.77	Call	Bond Future	5819	6	6	6	0.00
04/07/2016	2044 On 02-February-17	9.76	Call	Bond Future	5771	6	6	6	0.00
04/07/2016	2044 On 02-February-17	9.78	Call	Bond Future	5868	6	6	6	0.00
04/07/2016	2044 On 02-February-17	9.77	Put	Bond Future	3862	4	4	4	0.00
04/07/2016	2044 On 02-February-17	9.78	Put	Bond Future	3824	4	4	4	0.00
04/07/2016	2044 On 02-February-17	9.76	Put	Bond Future	3900	4	4	4	0.00
04/07/2016	2046 On 04-August-16			Bond Future	135.43	135.4182	135.4333	135.4182	16,864.00
04/07/2016	2046 On 04-August-16	129.00	Call	Bond Future	6433	6	6	6	0.00
04/07/2016	2046 On 04-August-16	129.01	Call	Bond Future	6423	6	6	6	0.00
04/07/2016	2046 On 04-August-16	129.02	Call	Bond Future	6413	6	6	6	0.00
04/07/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
04/07/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
04/07/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
04/07/2016	2046 On 03-November-16			Bond Future	136.51	136.4940	136.5079	136.4940	0.00
04/07/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
04/07/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
04/07/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
04/07/2016	2046 On 03-November-16	137.09	Put	Bond Future	582	1	1	1	0.00
04/07/2016	2046 On 03-November-16	137.07	Put	Bond Future	562	1	1	1	0.00
04/07/2016	2046 On 03-November-16	137.08	Put	Bond Future	572	1	1	1	0.00
04/07/2016	2050 On 04-August-16			Bond Future	144.97	144.9540	144.9699	144.9540	21,135.00
04/07/2016	2050 On 04-August-16	139.12	Call	Bond Future	5850	6	6	6	0.00
04/07/2016	2050 On 04-August-16	139.14	Call	Bond Future	5830	6	6	6	0.00
04/07/2016	2050 On 04-August-16	139.13	Call	Bond Future	5840	6	6	6	0.00
04/07/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
04/07/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
04/07/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00

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04/07/2016	2050 On 03-November-16			Bond Future	147.73	147.7133	147.7283	147.7133	0.00
04/07/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
04/07/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
04/07/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
04/07/2016	2050 On 03-November-16	149.53	Put	Bond Future	1802	2	2	2	0.00
04/07/2016	2050 On 03-November-16	149.54	Put	Bond Future	1812	2	2	2	0.00
04/07/2016	2050 On 03-November-16	149.52	Put	Bond Future	1792	2	2	2	0.00
04/07/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	AL37 On 04-August-16			Index Future	494.54	494.9200	494.5400	494.9200	15.00
04/07/2016	AL37 On 03-November-16			Index Future	504.02	504.4130	504.0180	504.4130	0.00
04/07/2016	AL7T On 04-August-16			Index Future	574.77	574.9050	574.7700	574.9050	11.00
04/07/2016	AL7T On 03-November-16			Index Future	585.79	585.9330	585.7860	585.9330	0.00
04/07/2016	ALBI On 04-August-16			Index Future	522.71	522.8330	522.7070	522.8330	728.00
04/07/2016	ALBI On 03-November-16			Index Future	532.73	532.8620	532.7260	532.8620	8.00
04/07/2016	ALBI On 02-February-17			Index Future	543.33	543.4870	543.3320	543.4870	0.00
04/07/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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04/07/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/07/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C214 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
04/07/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2016	EL28 On 04-August-16			Bond Future	132.60	132.5858	132.6016	132.5858	0.00
04/07/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5742	6	6	6	0.00
04/07/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5732	6	6	6	0.00
04/07/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5722	6	6	6	0.00
04/07/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
04/07/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
04/07/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
04/07/2016	EL28 On 03-November-16			Bond Future	133.46	133.4493	133.4640	133.4493	0.00
04/07/2016	EL28 On 03-November-16	132.15	Call	Bond Future	1314	1	1	1	0.00
04/07/2016	EL28 On 03-November-16	132.17	Call	Bond Future	1294	1	1	1	0.00
04/07/2016	EL28 On 03-November-16	132.16	Call	Bond Future	1304	1	1	1	0.00
04/07/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
04/07/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
04/07/2016	EL28 On 03-November-16	132.17	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
04/07/2016	ES33 On 04-August-16			Bond Future	10.24	81.1029	81.1080	81.1029	8,882.00
04/07/2016	ES33 On 04-August-16	10.25	Call	Bond Future	79	0	0	0	0.00
04/07/2016	ES33 On 04-August-16	10.24	Call	Bond Future	13	0	0	0	0.00
04/07/2016	ES33 On 04-August-16	10.26	Call	Bond Future	145	0	0	0	0.00
04/07/2016	ES33 On 04-August-16	10.24	Put	Bond Future	0	0	0	0	0.00
04/07/2016	ES33 On 04-August-16	10.26	Put	Bond Future	0	0	0	0	0.00
04/07/2016	ES33 On 04-August-16	10.25	Put	Bond Future	0	0	0	0	0.00
04/07/2016	ES33 On 03-November-16			Bond Future	10.31	78.8494	78.8538	78.8494	0.00
04/07/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6167	6	6	6	0.00
04/07/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6051	6	6	6	0.00
04/07/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6109	6	6	6	0.00
04/07/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
04/07/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
04/07/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
04/07/2016	ES33 On 02-February-17			Bond Future	10.38	80.4221	80.4245	80.4221	0.00
04/07/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1478	1	1	1	0.00
04/07/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1415	1	1	1	0.00
04/07/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1352	1	1	1	0.00
04/07/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
04/07/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
04/07/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
04/07/2016	ES42 On 04-August-16			Bond Future	10.39	85.5854	85.5913	85.5854	7,270.00
04/07/2016	ES42 On 03-November-16			Bond Future	10.46	82.9469	82.9520	82.9469	0.00
04/07/2016	GOVI On 04-August-16			GOVI	520.60	520.7470	520.5990	520.7470	449.00
04/07/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
04/07/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
04/07/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
04/07/2016	GOVI On 04-August-16	521.01	Put	GOVI	4110	0	0	0	0.00
04/07/2016	GOVI On 04-August-16	520.99	Put	GOVI	3910	0	0	0	0.00
04/07/2016	GOVI On 04-August-16	521.00	Put	GOVI	4010	0	0	0	0.00
04/07/2016	GOVI On 03-November-16			GOVI	530.58	530.7350	530.5770	530.7350	137.00
04/07/2016	GOVI On 03-November-16	476.11	Call	GOVI	544670	55	54	55	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
04/07/2016	GOVI On 03-November-16	476.12	Call	GOVI	544570	55	54	55	0.00
04/07/2016	GOVI On 03-November-16	476.13	Call	GOVI	544470	55	54	55	0.00
04/07/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
04/07/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
04/07/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
04/07/2016	GOVI On 02-February-17			GOVI	541.14	541.3180	541.1410	541.3180	0.00
04/07/2016	GOVI On 02-February-17	533.32	Call	GOVI	78210	8	8	8	0.00
04/07/2016	GOVI On 02-February-17	533.34	Call	GOVI	78010	8	8	8	0.00
04/07/2016	GOVI On 02-February-17	533.33	Call	GOVI	78110	8	8	8	0.00
04/07/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
04/07/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
04/07/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
04/07/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/07/2016	IGOV On 04-August-16			Index Future	248.76	248.6740	248.7580	248.6740	1,079.00
04/07/2016	IGOV On 03-November-16			Index Future	253.54	253.4600	253.5410	253.4600	24.00
04/07/2016	IGOV On 02-February-17			Index Future	258.60	258.5280	258.6040	258.5280	0.00
04/07/2016	ILBI On 04-August-16			Index Future	673.35	673.2750	673.3500	673.2750	156.00
04/07/2016	ILBI On 03-November-16			Index Future	686.20	686.1230	686.1980	686.1230	0.00
04/07/2016	IS01 On 19-December-16			Interest Rate Swap	100.08	100.0843	100.0833	100.0843	0.00
04/07/2016	IS01 On 16-March-17			Interest Rate Swap	100.06	100.0562	100.0550	100.0562	0.00
04/07/2016	IS01 On 15-June-17			Interest Rate Swap	99.71	99.7160	99.7140	99.7160	0.00
04/07/2016	IS01 On 21-September-17			Interest Rate Swap	99.81	99.8050	99.8051	99.8050	0.00
04/07/2016	IS02 On 18-December-17			Interest Rate Swap	100.14	100.1364	100.1365	100.1364	0.00
04/07/2016	IS02 On 16-March-18			Interest Rate Swap	99.47	99.4750	99.4743	99.4750	0.00
04/07/2016	IS02 On 15-June-18			Interest Rate Swap	99.20	99.1984	99.1981	99.1984	0.00
04/07/2016	IS02 On 21-September-18			Interest Rate Swap	99.32	99.3170	99.3172	99.3170	0.00
04/07/2016	IS05 On 17-December-20			Interest Rate Swap	98.50	98.5585	98.4957	98.5585	0.00
04/07/2016	IS05 On 16-March-21			Interest Rate Swap	97.87	97.9243	97.8687	97.9243	0.00
04/07/2016	IS05 On 15-June-21			Interest Rate Swap	97.21	97.2568	97.2060	97.2568	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
04/07/2016	IS05 On 21-September-21			Interest Rate Swap	97.51	97.5643	97.5149	97.5643	0.00
04/07/2016	IS10 On 17-December-25			Interest Rate Swap	98.96	99.0306	98.9607	99.0306	0.00
04/07/2016	IS10 On 16-March-26			Interest Rate Swap	96.10	96.1552	96.0965	96.1552	0.00
04/07/2016	IS10 On 15-June-26			Interest Rate Swap	94.90	94.9512	94.9019	94.9512	0.00
04/07/2016	IS10 On 21-September-26			Interest Rate Swap	96.99	97.0328	96.9904	97.0328	0.00
04/07/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/07/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
04/07/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/07/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/07/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.36	92.6400	92.6400	92.6400	0.00
04/07/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
04/07/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
04/07/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
04/07/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.46	92.5400	92.5400	92.5400	0.00
04/07/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.52	92.4800	92.4800	92.4800	0.00
04/07/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.57	92.4300	92.4300	92.4300	0.00
04/07/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.60	92.4000	92.4000	92.4000	0.00
04/07/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.67	92.3300	92.3300	92.3300	0.00
04/07/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.72	92.2800	92.2800	92.2800	0.00
04/07/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.75	92.2500	92.2500	92.2500	0.00
04/07/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.82	92.1800	92.1800	92.1800	0.00
04/07/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
04/07/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
04/07/2016	R023 On 04-August-16			Bond Future	8.43	100.1075	100.0348	100.1075	11,610.00
04/07/2016	R023 On 04-August-16	8.24	Call	Bond Future	445	1	0	1	0.00
04/07/2016	R023 On 04-August-16	8.26	Call	Bond Future	478	1	0	1	0.00
04/07/2016	R023 On 04-August-16	8.25	Call	Bond Future	462	1	0	1	0.00
04/07/2016	R023 On 04-August-16	8.25	Put	Bond Future	1361	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
04/07/2016	R023 On 04-August-16	8.24	Put	Bond Future	1393	1	1	1	0.00
04/07/2016	R023 On 04-August-16	8.26	Put	Bond Future	1328	1	1	1	0.00
04/07/2016	R023 On 03-November-16			Bond Future	8.47	98.0760	98.0009	98.0760	607.00
04/07/2016	R023 On 03-November-16	9.73	Call	Bond Future	5887	6	6	6	0.00
04/07/2016	R023 On 03-November-16	9.75	Call	Bond Future	5967	6	6	6	0.00
04/07/2016	R023 On 03-November-16	9.74	Call	Bond Future	5927	6	6	6	0.00
04/07/2016	R023 On 03-November-16	9.74	Put	Bond Future	162	0	0	0	0.00
04/07/2016	R023 On 03-November-16	9.75	Put	Bond Future	159	0	0	0	0.00
04/07/2016	R023 On 03-November-16	9.73	Put	Bond Future	166	0	0	0	0.00
04/07/2016	R023 On 02-February-17			Bond Future	8.49	100.0320	99.9528	100.0320	0.00
04/07/2016	R023 On 02-February-17	8.86	Call	Bond Future	3065	3	3	3	0.00
04/07/2016	R023 On 02-February-17	8.85	Call	Bond Future	3037	3	3	3	0.00
04/07/2016	R023 On 02-February-17	8.84	Call	Bond Future	3009	3	3	3	0.00
04/07/2016	R023 On 02-February-17	8.85	Put	Bond Future	1427	1	1	1	0.00
04/07/2016	R023 On 02-February-17	8.84	Put	Bond Future	1444	1	1	1	0.00
04/07/2016	R023 On 02-February-17	8.86	Put	Bond Future	1411	1	1	1	0.00
04/07/2016	R035 On 04-August-16			Bond Future	9.31	100.0927	100.0964	100.0927	4,572.00
04/07/2016	R035 On 04-August-16	10.35	Call	Bond Future	8234	8	8	8	0.00
04/07/2016	R035 On 04-August-16	10.36	Call	Bond Future	8308	8	8	8	0.00
04/07/2016	R035 On 04-August-16	10.37	Call	Bond Future	8382	8	8	8	0.00
04/07/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R035 On 03-November-16			Bond Future	9.36	97.4902	97.4931	97.4902	0.00
04/07/2016	R035 On 03-November-16	9.57	Call	Bond Future	1777	2	2	2	0.00
04/07/2016	R035 On 03-November-16	9.59	Call	Bond Future	1940	2	2	2	0.00
04/07/2016	R035 On 03-November-16	9.58	Call	Bond Future	1858	2	2	2	0.00
04/07/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R186 On 04-August-16			Bond Future	8.70	113.5717	113.5375	113.5717	96,314.00
04/07/2016	R186 On 04-August-16	9.20	Call	Bond Future	3789	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
04/07/2016	R186 On 04-August-16	8.85	Call	Bond Future	1912	2	2	2	750.00
04/07/2016	R186 On 04-August-16	8.90	Call	Bond Future	2145	2	2	2	500.00
04/07/2016	R186 On 04-August-16	9.60	Call	Bond Future	6335	6	6	6	0.00
04/07/2016	R186 On 04-August-16	8.51	Call	Bond Future	719	1	1	1	0.00
04/07/2016	R186 On 04-August-16	8.49	Call	Bond Future	670	1	1	1	0.00
04/07/2016	R186 On 04-August-16	10.00	Call	Bond Future	8951	9	9	9	0.00
04/07/2016	R186 On 04-August-16	8.50	Call	Bond Future	694	1	1	1	0.00
04/07/2016	R186 On 04-August-16	9.30	Call	Bond Future	4403	4	4	4	500.00
04/07/2016	R186 On 04-August-16	9.25	Call	Bond Future	4093	4	4	4	0.00
04/07/2016	R186 On 04-August-16	9.35	Call	Bond Future	4717	5	5	5	500.00
04/07/2016	R186 On 04-August-16	9.40	Call	Bond Future	5036	5	5	5	0.00
04/07/2016	R186 On 04-August-16	9.10	Call	Bond Future	3202	3	3	3	0.00
04/07/2016	R186 On 04-August-16	8.90	Put	Bond Future	706	1	1	1	0.00
04/07/2016	R186 On 04-August-16	9.20	Put	Bond Future	229	0	0	0	2,500.00
04/07/2016	R186 On 04-August-16	9.10	Put	Bond Future	343	0	0	0	2,500.00
04/07/2016	R186 On 04-August-16	9.60	Put	Bond Future	35	0	0	0	4,031.00
04/07/2016	R186 On 04-August-16	8.49	Put	Bond Future	2219	2	2	2	0.00
04/07/2016	R186 On 04-August-16	8.85	Put	Bond Future	831	1	1	1	0.00
04/07/2016	R186 On 04-August-16	10.00	Put	Bond Future	3	0	0	0	6,500.00
04/07/2016	R186 On 04-August-16	8.51	Put	Bond Future	2119	2	2	2	0.00
04/07/2016	R186 On 04-August-16	9.25	Put	Bond Future	186	0	0	0	1,000.00
04/07/2016	R186 On 04-August-16	9.35	Put	Bond Future	119	0	0	0	0.00
04/07/2016	R186 On 04-August-16	8.50	Put	Bond Future	2169	2	2	2	0.00
04/07/2016	R186 On 04-August-16	9.30	Put	Bond Future	149	0	0	0	0.00
04/07/2016	R186 On 04-August-16	9.40	Put	Bond Future	94	0	0	0	3,569.00
04/07/2016	R186 On 03-November-16			Bond Future	8.74	115.7268	115.6908	115.7268	1,253.00
04/07/2016	R186 On 03-November-16	9.66	Call	Bond Future	6903	7	7	7	0.00
04/07/2016	R186 On 03-November-16	8.96	Call	Bond Future	3426	3	3	3	0.00
04/07/2016	R186 On 03-November-16	9.40	Call	Bond Future	5507	6	6	6	1,425.00
04/07/2016	R186 On 03-November-16	9.20	Call	Bond Future	4508	5	5	5	1,425.00
04/07/2016	R186 On 03-November-16	8.95	Call	Bond Future	3384	3	3	3	0.00
04/07/2016	R186 On 03-November-16	8.97	Call	Bond Future	3468	4	3	4	0.00
04/07/2016	R186 On 03-November-16	9.71	Call	Bond Future	7182	7	7	7	0.00
04/07/2016	R186 On 03-November-16	9.66	Put	Bond Future	554	1	1	1	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2016	R186 On 03-November-16	9.71	Put	Bond Future	504	1	1	1	5,000.00
04/07/2016	R186 On 03-November-16	8.96	Put	Bond Future	1838	2	2	2	0.00
04/07/2016	R186 On 03-November-16	8.97	Put	Bond Future	1810	2	2	2	0.00
04/07/2016	R186 On 03-November-16	9.20	Put	Bond Future	1255	1	1	1	0.00
04/07/2016	R186 On 03-November-16	8.95	Put	Bond Future	1866	2	2	2	0.00
04/07/2016	R186 On 03-November-16	9.40	Put	Bond Future	893	1	1	1	0.00
04/07/2016	R197 On 04-August-16			Bond Future	299.84	299.8109	299.8426	299.8109	1,644.00
04/07/2016	R197 On 04-August-16	293.98	Call	Bond Future	5863	6	6	6	0.00
04/07/2016	R197 On 04-August-16	293.96	Call	Bond Future	5883	6	6	6	0.00
04/07/2016	R197 On 04-August-16	293.97	Call	Bond Future	5873	6	6	6	0.00
04/07/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R197 On 03-November-16			Bond Future	305.55	305.5183	305.5475	305.5183	0.00
04/07/2016	R197 On 03-November-16	303.56	Call	Bond Future	1987	2	2	2	0.00
04/07/2016	R197 On 03-November-16	303.58	Call	Bond Future	1967	2	2	2	0.00
04/07/2016	R197 On 03-November-16	303.57	Call	Bond Future	1977	2	2	2	0.00
04/07/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R202 On 04-August-16			Bond Future	249.47	249.4423	249.4692	249.4423	37,211.00
04/07/2016	R202 On 04-August-16	243.26	Call	Bond Future	6773	7	7	7	0.00
04/07/2016	R202 On 04-August-16	243.25	Call	Bond Future	6781	7	7	7	0.00
04/07/2016	R202 On 04-August-16	243.24	Call	Bond Future	6789	7	7	7	0.00
04/07/2016	R202 On 04-August-16	243.25	Put	Bond Future	562	1	1	1	0.00
04/07/2016	R202 On 04-August-16	243.26	Put	Bond Future	563	1	1	1	0.00
04/07/2016	R202 On 04-August-16	243.24	Put	Bond Future	560	1	1	1	0.00
04/07/2016	R202 On 03-November-16			Bond Future	254.22	254.1909	254.2158	254.1909	0.00
04/07/2016	R202 On 03-November-16	253.85	Call	Bond Future	366	0	0	0	0.00
04/07/2016	R202 On 03-November-16	253.86	Call	Bond Future	356	0	0	0	0.00
04/07/2016	R202 On 03-November-16	253.87	Call	Bond Future	346	0	0	0	0.00
04/07/2016	R202 On 03-November-16	253.86	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
04/07/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R203 On 04-August-16			Bond Future	7.44	104.2010	104.1431	104.2010	58,231.00
04/07/2016	R203 On 04-August-16	7.24	Call	Bond Future	61	0	0	0	0.00
04/07/2016	R203 On 04-August-16	7.26	Call	Bond Future	68	0	0	0	0.00
04/07/2016	R203 On 04-August-16	7.25	Call	Bond Future	65	0	0	0	0.00
04/07/2016	R203 On 04-August-16	7.24	Put	Bond Future	273	0	0	0	0.00
04/07/2016	R203 On 04-August-16	7.26	Put	Bond Future	258	0	0	0	0.00
04/07/2016	R203 On 04-August-16	7.25	Put	Bond Future	265	0	0	0	0.00
04/07/2016	R203 On 03-November-16			Bond Future	7.35	102.0065	101.9465	102.0065	0.00
04/07/2016	R203 On 03-November-16	8.84	Call	Bond Future	1214	1	1	1	0.00
04/07/2016	R203 On 03-November-16	8.86	Call	Bond Future	1230	1	1	1	0.00
04/07/2016	R203 On 03-November-16	8.85	Call	Bond Future	1222	1	1	1	0.00
04/07/2016	R203 On 03-November-16	8.85	Put	Bond Future	6	0	0	0	0.00
04/07/2016	R203 On 03-November-16	8.86	Put	Bond Future	6	0	0	0	0.00
04/07/2016	R203 On 03-November-16	8.84	Put	Bond Future	6	0	0	0	0.00
04/07/2016	R203 On 02-February-17			Bond Future	7.06	104.0411	103.9772	104.0411	0.00
04/07/2016	R203 On 02-February-17	7.70	Call	Bond Future	452	1	0	1	0.00
04/07/2016	R203 On 02-February-17	7.72	Call	Bond Future	461	1	0	1	0.00
04/07/2016	R203 On 02-February-17	7.71	Call	Bond Future	457	1	0	1	0.00
04/07/2016	R203 On 02-February-17	7.71	Put	Bond Future	82	0	0	0	0.00
04/07/2016	R203 On 02-February-17	7.70	Put	Bond Future	83	0	0	0	0.00
04/07/2016	R203 On 02-February-17	7.72	Put	Bond Future	81	0	0	0	0.00
04/07/2016	R204 On 04-August-16			Bond Future	7.84	101.5134	101.4247	101.5134	33,282.00
04/07/2016	R204 On 04-August-16	7.76	Call	Bond Future	245	0	0	0	0.00
04/07/2016	R204 On 04-August-16	7.75	Call	Bond Future	236	0	0	0	0.00
04/07/2016	R204 On 04-August-16	7.74	Call	Bond Future	228	0	0	0	0.00
04/07/2016	R204 On 04-August-16	7.75	Put	Bond Future	420	0	0	0	0.00
04/07/2016	R204 On 04-August-16	7.74	Put	Bond Future	433	0	0	0	0.00
04/07/2016	R204 On 04-August-16	7.76	Put	Bond Future	408	0	0	0	0.00
04/07/2016	R204 On 03-November-16			Bond Future	7.84	103.4397	103.3483	103.4397	656.00
04/07/2016	R204 On 03-November-16	9.22	Call	Bond Future	2631	3	3	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2016	R204 On 03-November-16	9.21	Call	Bond Future	2613	3	3	3	0.00
04/07/2016	R204 On 03-November-16	9.23	Call	Bond Future	2649	3	3	3	0.00
04/07/2016	R204 On 03-November-16	9.22	Put	Bond Future	27	0	0	0	0.00
04/07/2016	R204 On 03-November-16	9.23	Put	Bond Future	26	0	0	0	0.00
04/07/2016	R204 On 03-November-16	9.21	Put	Bond Future	28	0	0	0	0.00
04/07/2016	R204 On 02-February-17			Bond Future	7.81	101.4607	101.3648	101.4607	0.00
04/07/2016	R204 On 02-February-17	8.28	Call	Bond Future	1170	1	1	1	0.00
04/07/2016	R204 On 02-February-17	8.29	Call	Bond Future	1181	1	1	1	0.00
04/07/2016	R204 On 02-February-17	8.30	Call	Bond Future	1193	1	1	1	0.00
04/07/2016	R204 On 02-February-17	8.28	Put	Bond Future	368	0	0	0	0.00
04/07/2016	R204 On 02-February-17	8.29	Put	Bond Future	363	0	0	0	0.00
04/07/2016	R204 On 02-February-17	8.30	Put	Bond Future	358	0	0	0	0.00
04/07/2016	R207 On 04-August-16			Bond Future	8.05	98.2102	98.1362	98.2102	74,935.00
04/07/2016	R207 On 04-August-16	8.00	Call	Bond Future	391	0	0	0	0.00
04/07/2016	R207 On 04-August-16	7.99	Call	Bond Future	378	0	0	0	0.00
04/07/2016	R207 On 04-August-16	8.01	Call	Bond Future	404	0	0	0	0.00
04/07/2016	R207 On 04-August-16	7.99	Put	Bond Future	563	1	1	1	0.00
04/07/2016	R207 On 04-August-16	8.00	Put	Bond Future	547	1	1	1	0.00
04/07/2016	R207 On 04-August-16	8.01	Put	Bond Future	531	1	1	1	0.00
04/07/2016	R207 On 02-February-17			Bond Future	8.07	98.4262	98.3456	98.4262	0.00
04/07/2016	R207 On 02-February-17	8.91	Call	Bond Future	2443	3	2	3	62.00
04/07/2016	R207 On 02-February-17	9.22	Call	Bond Future	3075	3	3	3	0.00
04/07/2016	R207 On 02-February-17	9.24	Call	Bond Future	3117	3	3	3	0.00
04/07/2016	R207 On 02-February-17	9.23	Call	Bond Future	3096	3	3	3	0.00
04/07/2016	R207 On 02-February-17	8.91	Put	Bond Future	341	0	0	0	0.00
04/07/2016	R207 On 02-February-17	9.22	Put	Bond Future	212	0	0	0	0.00
04/07/2016	R207 On 02-February-17	9.23	Put	Bond Future	208	0	0	0	0.00
04/07/2016	R207 On 02-February-17	9.24	Put	Bond Future	205	0	0	0	0.00
04/07/2016	R208 On 04-August-16			Bond Future	8.21	96.9737	96.8809	96.9737	48,487.00
04/07/2016	R208 On 04-August-16	7.99	Call	Bond Future	285	0	0	0	0.00
04/07/2016	R208 On 04-August-16	8.00	Call	Bond Future	296	0	0	0	0.00
04/07/2016	R208 On 04-August-16	8.01	Call	Bond Future	308	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
04/07/2016	R208 On 04-August-16	7.99	Put	Bond Future	1096	1	1	1	0.00
04/07/2016	R208 On 04-August-16	8.00	Put	Bond Future	1070	1	1	1	0.00
04/07/2016	R208 On 04-August-16	8.01	Put	Bond Future	1045	1	1	1	0.00
04/07/2016	R208 On 03-November-16			Bond Future	8.24	95.4112	95.3156	95.4112	46.00
04/07/2016	R208 On 03-November-16	9.57	Call	Bond Future	4614	5	5	5	0.00
04/07/2016	R208 On 03-November-16	9.59	Call	Bond Future	4675	5	5	5	0.00
04/07/2016	R208 On 03-November-16	9.58	Call	Bond Future	4644	5	5	5	0.00
04/07/2016	R208 On 03-November-16	9.57	Put	Bond Future	84	0	0	0	0.00
04/07/2016	R208 On 03-November-16	9.58	Put	Bond Future	82	0	0	0	0.00
04/07/2016	R208 On 03-November-16	9.59	Put	Bond Future	80	0	0	0	0.00
04/07/2016	R208 On 02-February-17			Bond Future	8.25	97.3143	97.2143	97.3143	0.00
04/07/2016	R208 On 02-February-17	8.64	Call	Bond Future	2203	2	2	2	0.00
04/07/2016	R208 On 02-February-17	8.63	Call	Bond Future	2182	2	2	2	0.00
04/07/2016	R208 On 02-February-17	8.65	Call	Bond Future	2225	2	2	2	0.00
04/07/2016	R208 On 02-February-17	8.65	Put	Bond Future	907	1	1	1	0.00
04/07/2016	R208 On 02-February-17	8.64	Put	Bond Future	919	1	1	1	0.00
04/07/2016	R208 On 02-February-17	8.63	Put	Bond Future	930	1	1	1	0.00
04/07/2016	R209 On 04-August-16			Bond Future	9.26	75.2547	75.2576	75.2547	55,153.00
04/07/2016	R209 On 04-August-16	9.24	Call	Bond Future	1282	1	1	1	0.00
04/07/2016	R209 On 04-August-16	10.60	Call	Bond Future	8664	9	9	9	5,624.00
04/07/2016	R209 On 04-August-16	9.26	Call	Bond Future	1352	1	1	1	0.00
04/07/2016	R209 On 04-August-16	9.25	Call	Bond Future	1316	1	1	1	0.00
04/07/2016	R209 On 04-August-16	9.70	Call	Bond Future	3376	3	3	3	0.00
04/07/2016	R209 On 04-August-16	10.29	Call	Bond Future	6834	7	7	7	0.00
04/07/2016	R209 On 04-August-16	9.60	Call	Bond Future	2847	3	3	3	5,624.00
04/07/2016	R209 On 04-August-16	9.40	Call	Bond Future	1900	2	2	2	250.00
04/07/2016	R209 On 04-August-16	9.24	Put	Bond Future	1395	1	1	1	0.00
04/07/2016	R209 On 04-August-16	10.60	Put	Bond Future	5	0	0	0	0.00
04/07/2016	R209 On 04-August-16	9.26	Put	Bond Future	1322	1	1	1	0.00
04/07/2016	R209 On 04-August-16	9.25	Put	Bond Future	1358	1	1	1	0.00
04/07/2016	R209 On 04-August-16	10.29	Put	Bond Future	25	0	0	0	250.00
04/07/2016	R209 On 04-August-16	9.70	Put	Bond Future	326	0	0	0	250.00
04/07/2016	R209 On 04-August-16	9.40	Put	Bond Future	889	1	1	1	0.00

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04/07/2016	R209 On 04-August-16	9.60	Put	Bond Future	466	1	0	1	0.00
04/07/2016	R209 On 03-November-16			Bond Future	9.29	73.5322	73.5343	73.5322	0.00
04/07/2016	R209 On 03-November-16	10.24	Call	Bond Future	6841	7	7	7	0.00
04/07/2016	R209 On 03-November-16	10.26	Call	Bond Future	6943	7	7	7	0.00
04/07/2016	R209 On 03-November-16	10.25	Call	Bond Future	6892	7	7	7	0.00
04/07/2016	R209 On 03-November-16	10.25	Put	Bond Future	606	1	1	1	5,000.00
04/07/2016	R209 On 03-November-16	10.26	Put	Bond Future	596	1	1	1	0.00
04/07/2016	R209 On 03-November-16	10.24	Put	Bond Future	617	1	1	1	0.00
04/07/2016	R209 On 02-February-17			Bond Future	9.33	74.9989	74.9992	74.9989	0.00
04/07/2016	R209 On 02-February-17	9.53	Call	Bond Future	4285	4	4	4	0.00
04/07/2016	R209 On 02-February-17	9.55	Call	Bond Future	4361	4	4	4	0.00
04/07/2016	R209 On 02-February-17	9.54	Call	Bond Future	4323	4	4	4	0.00
04/07/2016	R209 On 02-February-17	9.53	Put	Bond Future	2877	3	3	3	0.00
04/07/2016	R209 On 02-February-17	9.54	Put	Bond Future	2847	3	3	3	0.00
04/07/2016	R209 On 02-February-17	9.55	Put	Bond Future	2818	3	3	3	0.00
04/07/2016	R210 On 04-August-16			Bond Future	189.27	189.2483	189.2686	189.2483	2,571.00
04/07/2016	R210 On 04-August-16	181.51	Call	Bond Future	7759	8	8	8	0.00
04/07/2016	R210 On 04-August-16	181.50	Call	Bond Future	7769	8	8	8	0.00
04/07/2016	R210 On 04-August-16	181.52	Call	Bond Future	7749	8	8	8	0.00
04/07/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R210 On 03-November-16			Bond Future	190.59	190.5740	190.5927	190.5740	0.00
04/07/2016	R210 On 03-November-16	188.90	Call	Bond Future	1693	2	2	2	0.00
04/07/2016	R210 On 03-November-16	188.92	Call	Bond Future	1673	2	2	2	0.00
04/07/2016	R210 On 03-November-16	188.91	Call	Bond Future	1683	2	2	2	0.00
04/07/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R211 On 04-August-16			Bond Future	139.78	139.7697	139.7831	139.7697	63.00
04/07/2016	R211 On 04-August-16	137.09	Call	Bond Future	2693	3	3	3	0.00
04/07/2016	R211 On 04-August-16	137.07	Call	Bond Future	2713	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2016	R211 On 04-August-16	137.08	Call	Bond Future	2703	3	3	3	0.00
04/07/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R211 On 03-November-16			Bond Future	142.44	142.4305	142.4428	142.4305	0.00
04/07/2016	R211 On 03-November-16	141.76	Call	Bond Future	683	1	1	1	0.00
04/07/2016	R211 On 03-November-16	141.75	Call	Bond Future	693	1	1	1	0.00
04/07/2016	R211 On 03-November-16	141.74	Call	Bond Future	703	1	1	1	0.00
04/07/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R212 On 04-August-16			Bond Future	146.15	146.1366	146.1523	146.1366	4,218.00
04/07/2016	R212 On 04-August-16	142.44	Call	Bond Future	3712	4	4	4	0.00
04/07/2016	R212 On 04-August-16	142.43	Call	Bond Future	3722	4	4	4	0.00
04/07/2016	R212 On 04-August-16	142.42	Call	Bond Future	3732	4	4	4	0.00
04/07/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R212 On 03-November-16			Bond Future	148.93	148.9186	148.9332	148.9186	0.00
04/07/2016	R212 On 03-November-16	148.11	Call	Bond Future	823	1	1	1	0.00
04/07/2016	R212 On 03-November-16	148.12	Call	Bond Future	813	1	1	1	0.00
04/07/2016	R212 On 03-November-16	148.10	Call	Bond Future	833	1	1	1	0.00
04/07/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R213 On 04-August-16			Bond Future	9.14	86.0808	86.0484	86.0808	44,423.00
04/07/2016	R213 On 04-August-16	9.01	Call	Bond Future	889	1	1	1	0.00
04/07/2016	R213 On 04-August-16	8.99	Call	Bond Future	835	1	1	1	0.00
04/07/2016	R213 On 04-August-16	9.00	Call	Bond Future	862	1	1	1	0.00
04/07/2016	R213 On 04-August-16	8.99	Put	Bond Future	1900	2	2	2	0.00
04/07/2016	R213 On 04-August-16	9.00	Put	Bond Future	1856	2	2	2	0.00
04/07/2016	R213 On 04-August-16	9.01	Put	Bond Future	1812	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
04/07/2016	R213 On 03-November-16			Bond Future	9.18	84.1636	84.1297	84.1636	0.00
04/07/2016	R213 On 03-November-16	10.20	Call	Bond Future	7139	7	7	7	0.00
04/07/2016	R213 On 03-November-16	10.19	Call	Bond Future	7087	7	7	7	0.00
04/07/2016	R213 On 03-November-16	10.18	Call	Bond Future	7035	7	7	7	0.00
04/07/2016	R213 On 03-November-16	10.19	Put	Bond Future	516	1	1	1	0.00
04/07/2016	R213 On 03-November-16	10.18	Put	Bond Future	526	1	1	1	0.00
04/07/2016	R213 On 03-November-16	10.20	Put	Bond Future	507	1	1	1	0.00
04/07/2016	R213 On 02-February-17			Bond Future	9.22	85.8422	85.8053	85.8422	0.00
04/07/2016	R213 On 02-February-17	9.40	Call	Bond Future	4069	4	4	4	0.00
04/07/2016	R213 On 02-February-17	9.42	Call	Bond Future	4144	4	4	4	0.00
04/07/2016	R213 On 02-February-17	9.41	Call	Bond Future	4106	4	4	4	0.00
04/07/2016	R213 On 02-February-17	9.40	Put	Bond Future	2837	3	3	3	0.00
04/07/2016	R213 On 02-February-17	9.42	Put	Bond Future	2777	3	3	3	0.00
04/07/2016	R213 On 02-February-17	9.41	Put	Bond Future	2807	3	3	3	0.00
04/07/2016	R214 On 04-August-16			Bond Future	9.38	75.3960	75.3989	75.3960	30,086.00
04/07/2016	R214 On 04-August-16	9.30	Call	Bond Future	1128	1	1	1	1,300.00
04/07/2016	R214 On 04-August-16	9.24	Call	Bond Future	946	1	1	1	0.00
04/07/2016	R214 On 04-August-16	11.30	Call	Bond Future	12148	12	12	12	5,610.00
04/07/2016	R214 On 04-August-16	9.26	Call	Bond Future	1004	1	1	1	0.00
04/07/2016	R214 On 04-August-16	9.25	Call	Bond Future	975	1	1	1	0.00
04/07/2016	R214 On 04-August-16	10.30	Call	Bond Future	6337	6	6	6	5,610.00
04/07/2016	R214 On 04-August-16	8.55	Call	Bond Future	49	0	0	0	1,300.00
04/07/2016	R214 On 04-August-16	9.30	Put	Bond Future	1725	2	2	2	0.00
04/07/2016	R214 On 04-August-16	9.26	Put	Bond Future	1901	2	2	2	0.00
04/07/2016	R214 On 04-August-16	9.24	Put	Bond Future	1994	2	2	2	0.00
04/07/2016	R214 On 04-August-16	11.30	Put	Bond Future	0	0	0	0	0.00
04/07/2016	R214 On 04-August-16	10.30	Put	Bond Future	49	0	0	0	0.00
04/07/2016	R214 On 04-August-16	9.25	Put	Bond Future	1947	2	2	2	0.00
04/07/2016	R214 On 04-August-16	8.55	Put	Bond Future	6615	7	7	7	0.00
04/07/2016	R214 On 03-November-16			Bond Future	9.42	73.5296	73.5319	73.5296	3,395.00
04/07/2016	R214 On 03-November-16	10.33	Call	Bond Future	6891	7	7	7	0.00
04/07/2016	R214 On 03-November-16	10.35	Call	Bond Future	6994	7	7	7	0.00
04/07/2016	R214 On 03-November-16	10.34	Call	Bond Future	6942	7	7	7	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
04/07/2016	R214 On 03-November-16	10.33	Put	Bond Future	707	1	1	1	0.00
04/07/2016	R214 On 03-November-16	10.34	Put	Bond Future	695	1	1	1	0.00
04/07/2016	R214 On 03-November-16	10.35	Put	Bond Future	683	1	1	1	0.00
04/07/2016	R214 On 02-February-17			Bond Future	9.46	74.9961	74.9965	74.9961	0.00
04/07/2016	R214 On 02-February-17	9.67	Call	Bond Future	4520	5	5	5	0.00
04/07/2016	R214 On 02-February-17	9.66	Call	Bond Future	4481	5	4	5	0.00
04/07/2016	R214 On 02-February-17	9.68	Call	Bond Future	4559	5	5	5	0.00
04/07/2016	R214 On 02-February-17	9.67	Put	Bond Future	2987	3	3	3	0.00
04/07/2016	R214 On 02-February-17	9.66	Put	Bond Future	3018	3	3	3	0.00
04/07/2016	R214 On 02-February-17	9.68	Put	Bond Future	2956	3	3	3	0.00
04/07/2016	R248 On 04-August-16			Bond Future	9.46	96.7521	96.7561	96.7521	59,008.00
04/07/2016	R248 On 04-August-16	9.25	Call	Bond Future	1034	1	1	1	0.00
04/07/2016	R248 On 04-August-16	9.26	Call	Bond Future	1067	1	1	1	0.00
04/07/2016	R248 On 04-August-16	9.24	Call	Bond Future	1002	1	1	1	0.00
04/07/2016	R248 On 04-August-16	9.26	Put	Bond Future	2988	3	3	3	0.00
04/07/2016	R248 On 04-August-16	9.25	Put	Bond Future	3053	3	3	3	0.00
04/07/2016	R248 On 04-August-16	9.24	Put	Bond Future	3118	3	3	3	0.00
04/07/2016	R248 On 03-November-16			Bond Future	9.50	94.1496	94.1528	94.1496	1,529.00
04/07/2016	R248 On 03-November-16	10.39	Call	Bond Future	8683	9	9	9	0.00
04/07/2016	R248 On 03-November-16	10.38	Call	Bond Future	8619	9	9	9	0.00
04/07/2016	R248 On 03-November-16	10.37	Call	Bond Future	8556	9	9	9	0.00
04/07/2016	R248 On 03-November-16	10.38	Put	Bond Future	1066	1	1	1	0.00
04/07/2016	R248 On 03-November-16	10.39	Put	Bond Future	1049	1	1	1	0.00
04/07/2016	R248 On 03-November-16	10.37	Put	Bond Future	1083	1	1	1	0.00
04/07/2016	R248 On 02-February-17			Bond Future	9.54	96.0274	96.0282	96.0274	0.00
04/07/2016	R248 On 02-February-17	9.76	Call	Bond Future	5957	6	6	6	0.00
04/07/2016	R248 On 02-February-17	9.77	Call	Bond Future	6007	6	6	6	0.00
04/07/2016	R248 On 02-February-17	9.78	Call	Bond Future	6057	6	6	6	0.00
04/07/2016	R248 On 02-February-17	9.77	Put	Bond Future	3935	4	4	4	0.00
04/07/2016	R248 On 02-February-17	9.76	Put	Bond Future	3974	4	4	4	0.00
04/07/2016	R248 On 02-February-17	9.78	Put	Bond Future	3896	4	4	4	0.00