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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/10/2016 TO: 04/10/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	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
04/10/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	2025 On 03-November-16			Bond Future	128.51	128.4924	128.5068	128.4924	3,044.00
04/10/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
04/10/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
04/10/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
04/10/2016	2025 On 03-November-16	129.22	Put	Bond Future	713	1	1	1	0.00
04/10/2016	2025 On 03-November-16	129.21	Put	Bond Future	703	1	1	1	0.00
04/10/2016	2025 On 03-November-16	129.23	Put	Bond Future	723	1	1	1	0.00
04/10/2016	2030 On 03-November-16			Bond Future	8.94	94.6171	94.9142	94.6171	26,853.00
04/10/2016	2030 On 03-November-16	9.33	Call	Bond Future	2751	2	3	2	0.00
04/10/2016	2030 On 03-November-16	9.34	Call	Bond Future	2821	3	3	3	0.00
04/10/2016	2030 On 03-November-16	9.35	Call	Bond Future	2891	3	3	3	0.00
04/10/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
04/10/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
04/10/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
04/10/2016	2030 On 02-February-17			Bond Future	8.98	92.4245	92.7267	92.4245	0.00
04/10/2016	2030 On 02-February-17	9.29	Call	Bond Future	2189	2	2	2	0.00
04/10/2016	2030 On 02-February-17	9.31	Call	Bond Future	2328	2	2	2	0.00
04/10/2016	2030 On 02-February-17	9.30	Call	Bond Future	2258	2	2	2	0.00
04/10/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
04/10/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
04/10/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
04/10/2016	2030 On 04-May-17			Bond Future	9.01	94.2660	94.5724	94.2660	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
04/10/2016	2030 On 04-May-17	9.34	Call	Bond Future	2288	2	2	2	0.00
04/10/2016	2030 On 04-May-17	9.33	Call	Bond Future	2219	2	2	2	0.00
04/10/2016	2030 On 04-May-17	9.32	Call	Bond Future	2150	2	2	2	0.00
04/10/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
04/10/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
04/10/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
04/10/2016	2032 On 03-November-16			Bond Future	9.05	93.8932	94.2916	93.8932	13,093.00
04/10/2016	2032 On 03-November-16	10.28	Call	Bond Future	8957	9	9	9	0.00
04/10/2016	2032 On 03-November-16	10.30	Call	Bond Future	9091	9	9	9	0.00
04/10/2016	2032 On 03-November-16	10.29	Call	Bond Future	9024	9	9	9	0.00
04/10/2016	2032 On 03-November-16	10.28	Put	Bond Future	5	0	0	0	0.00
04/10/2016	2032 On 03-November-16	10.30	Put	Bond Future	5	0	0	0	0.00
04/10/2016	2032 On 03-November-16	10.29	Put	Bond Future	5	0	0	0	0.00
04/10/2016	2032 On 02-February-17			Bond Future	9.09	95.6927	96.0980	95.6927	0.00
04/10/2016	2032 On 02-February-17	9.51	Call	Bond Future	4657	4	5	4	0.00
04/10/2016	2032 On 02-February-17	9.53	Call	Bond Future	4758	4	5	4	0.00
04/10/2016	2032 On 02-February-17	9.52	Call	Bond Future	4707	4	5	4	0.00
04/10/2016	2032 On 02-February-17	9.52	Put	Bond Future	1458	2	1	2	0.00
04/10/2016	2032 On 02-February-17	9.51	Put	Bond Future	1481	2	1	2	0.00
04/10/2016	2032 On 02-February-17	9.53	Put	Bond Future	1435	2	1	2	0.00
04/10/2016	2032 On 04-May-17			Bond Future	9.12	93.4386	93.8500	93.4386	0.00
04/10/2016	2032 On 04-May-17	9.46	Call	Bond Future	5104	5	5	5	0.00
04/10/2016	2032 On 04-May-17	9.45	Call	Bond Future	5059	5	5	5	0.00
04/10/2016	2032 On 04-May-17	9.44	Call	Bond Future	5014	5	5	5	0.00
04/10/2016	2032 On 04-May-17	9.45	Put	Bond Future	2584	3	3	3	0.00
04/10/2016	2032 On 04-May-17	9.46	Put	Bond Future	2556	3	3	3	0.00
04/10/2016	2032 On 04-May-17	9.44	Put	Bond Future	2612	3	3	3	0.00
04/10/2016	2033 On 03-November-16			Bond Future	108.23	108.2197	108.2318	108.2197	4,678.00
04/10/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
04/10/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
04/10/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
04/10/2016	2033 On 03-November-16	109.17	Put	Bond Future	938	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
04/10/2016	2033 On 03-November-16	109.18	Put	Bond Future	948	1	1	1	0.00
04/10/2016	2033 On 03-November-16	109.16	Put	Bond Future	928	1	1	1	0.00
04/10/2016	2037 On 03-November-16			Bond Future	9.21	95.3471	95.8294	95.3471	36,730.00
04/10/2016	2037 On 03-November-16	10.35	Call	Bond Future	9114	9	9	9	0.00
04/10/2016	2037 On 03-November-16	10.36	Call	Bond Future	9186	9	9	9	0.00
04/10/2016	2037 On 03-November-16	10.37	Call	Bond Future	9259	9	9	9	0.00
04/10/2016	2037 On 03-November-16	10.36	Put	Bond Future	13	0	0	0	0.00
04/10/2016	2037 On 03-November-16	10.37	Put	Bond Future	13	0	0	0	0.00
04/10/2016	2037 On 03-November-16	10.35	Put	Bond Future	14	0	0	0	0.00
04/10/2016	2037 On 02-February-17			Bond Future	9.25	92.9182	93.4091	92.9182	0.00
04/10/2016	2037 On 02-February-17	9.66	Call	Bond Future	5160	5	5	5	0.00
04/10/2016	2037 On 02-February-17	9.68	Call	Bond Future	5269	5	5	5	0.00
04/10/2016	2037 On 02-February-17	9.67	Call	Bond Future	5215	5	5	5	0.00
04/10/2016	2037 On 02-February-17	9.66	Put	Bond Future	1727	2	2	2	0.00
04/10/2016	2037 On 02-February-17	9.67	Put	Bond Future	1701	2	2	2	0.00
04/10/2016	2037 On 02-February-17	9.68	Put	Bond Future	1675	2	2	2	0.00
04/10/2016	2037 On 04-May-17			Bond Future	9.28	94.7695	95.2684	94.7695	0.00
04/10/2016	2037 On 04-May-17	9.59	Call	Bond Future	5597	5	6	5	0.00
04/10/2016	2037 On 04-May-17	9.58	Call	Bond Future	5548	5	6	5	0.00
04/10/2016	2037 On 04-May-17	9.60	Call	Bond Future	5646	5	6	5	0.00
04/10/2016	2037 On 04-May-17	9.58	Put	Bond Future	3062	3	3	3	0.00
04/10/2016	2037 On 04-May-17	9.60	Put	Bond Future	2997	3	3	3	0.00
04/10/2016	2037 On 04-May-17	9.59	Put	Bond Future	3029	3	3	3	0.00
04/10/2016	2038 On 03-November-16			Bond Future	135.69	135.6751	135.6902	135.6751	20,563.00
04/10/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
04/10/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
04/10/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
04/10/2016	2038 On 03-November-16	136.32	Put	Bond Future	630	1	1	1	0.00
04/10/2016	2038 On 03-November-16	136.31	Put	Bond Future	620	1	1	1	0.00
04/10/2016	2038 On 03-November-16	136.33	Put	Bond Future	640	1	1	1	0.00
04/10/2016	2040 On 03-November-16			Bond Future	9.26	99.3959	99.9139	99.3959	4,623.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2016	2040 On 03-November-16	9.69	Call	Bond Future	4265	4	4	4	0.00
04/10/2016	2040 On 03-November-16	9.71	Call	Bond Future	4408	4	4	4	0.00
04/10/2016	2040 On 03-November-16	9.70	Call	Bond Future	4336	4	4	4	0.00
04/10/2016	2040 On 03-November-16	9.69	Put	Bond Future	440	1	0	1	0.00
04/10/2016	2040 On 03-November-16	9.70	Put	Bond Future	424	1	0	1	0.00
04/10/2016	2040 On 03-November-16	9.71	Put	Bond Future	409	1	0	1	0.00
04/10/2016	2040 On 02-February-17			Bond Future	9.30	96.7942	97.3215	96.7942	0.00
04/10/2016	2040 On 02-February-17	9.58	Call	Bond Future	4839	5	5	5	0.00
04/10/2016	2040 On 02-February-17	9.59	Call	Bond Future	4894	5	5	5	0.00
04/10/2016	2040 On 02-February-17	9.60	Call	Bond Future	4949	5	5	5	0.00
04/10/2016	2040 On 02-February-17	9.59	Put	Bond Future	2305	3	2	3	0.00
04/10/2016	2040 On 02-February-17	9.60	Put	Bond Future	2272	2	2	2	0.00
04/10/2016	2040 On 02-February-17	9.58	Put	Bond Future	2339	3	2	3	0.00
04/10/2016	2040 On 04-May-17			Bond Future	9.34	98.7229	99.2587	98.7229	0.00
04/10/2016	2040 On 04-May-17	9.62	Call	Bond Future	5964	6	6	6	0.00
04/10/2016	2040 On 04-May-17	9.63	Call	Bond Future	6015	6	6	6	0.00
04/10/2016	2040 On 04-May-17	9.64	Call	Bond Future	6068	6	6	6	0.00
04/10/2016	2040 On 04-May-17	9.63	Put	Bond Future	3396	4	3	4	0.00
04/10/2016	2040 On 04-May-17	9.64	Put	Bond Future	3361	4	3	4	0.00
04/10/2016	2040 On 04-May-17	9.62	Put	Bond Future	3432	4	3	4	0.00
04/10/2016	2044 On 03-November-16			Bond Future	9.27	96.5618	97.1822	96.5618	18,511.00
04/10/2016	2044 On 03-November-16	10.42	Call	Bond Future	9869	9	10	9	0.00
04/10/2016	2044 On 03-November-16	10.41	Call	Bond Future	9792	9	10	9	0.00
04/10/2016	2044 On 03-November-16	10.43	Call	Bond Future	9946	9	10	9	0.00
04/10/2016	2044 On 03-November-16	10.43	Put	Bond Future	18	0	0	0	0.00
04/10/2016	2044 On 03-November-16	10.42	Put	Bond Future	19	0	0	0	0.00
04/10/2016	2044 On 03-November-16	10.41	Put	Bond Future	20	0	0	0	0.00
04/10/2016	2044 On 02-February-17			Bond Future	9.31	94.0311	94.6626	94.0311	0.00
04/10/2016	2044 On 02-February-17	9.77	Call	Bond Future	5975	6	6	6	0.00
04/10/2016	2044 On 02-February-17	9.78	Call	Bond Future	6034	6	6	6	0.00
04/10/2016	2044 On 02-February-17	9.76	Call	Bond Future	5916	5	6	5	0.00
04/10/2016	2044 On 02-February-17	9.77	Put	Bond Future	1834	2	2	2	0.00
04/10/2016	2044 On 02-February-17	9.78	Put	Bond Future	1806	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
04/10/2016	2044 On 02-February-17	9.76	Put	Bond Future	1861	2	2	2	0.00
04/10/2016	2044 On 04-May-17			Bond Future	9.34	95.9046	96.5469	95.9046	0.00
04/10/2016	2044 On 04-May-17	9.67	Call	Bond Future	6315	6	6	6	0.00
04/10/2016	2044 On 04-May-17	9.66	Call	Bond Future	6262	6	6	6	0.00
04/10/2016	2044 On 04-May-17	9.68	Call	Bond Future	6368	6	6	6	0.00
04/10/2016	2044 On 04-May-17	9.68	Put	Bond Future	3325	4	3	4	0.00
04/10/2016	2044 On 04-May-17	9.67	Put	Bond Future	3359	4	3	4	0.00
04/10/2016	2044 On 04-May-17	9.66	Put	Bond Future	3394	4	3	4	0.00
04/10/2016	2046 On 03-November-16			Bond Future	133.78	133.7619	133.7772	133.7619	17,476.00
04/10/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
04/10/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
04/10/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
04/10/2016	2046 On 03-November-16	137.09	Put	Bond Future	3313	3	3	3	0.00
04/10/2016	2046 On 03-November-16	137.07	Put	Bond Future	3293	3	3	3	0.00
04/10/2016	2046 On 03-November-16	137.08	Put	Bond Future	3303	3	3	3	0.00
04/10/2016	2050 On 03-November-16			Bond Future	143.93	143.9096	143.9261	143.9096	21,628.00
04/10/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
04/10/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
04/10/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
04/10/2016	2050 On 03-November-16	149.53	Put	Bond Future	5604	6	6	6	0.00
04/10/2016	2050 On 03-November-16	149.54	Put	Bond Future	5614	6	6	6	0.00
04/10/2016	2050 On 03-November-16	149.52	Put	Bond Future	5594	6	6	6	0.00
04/10/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	AL37 On 03-November-16			Index Future	508.64	508.3160	508.6370	508.3160	9.00
04/10/2016	AL37 On 02-February-17			Index Future	518.38	518.0560	518.3800	518.0560	0.00
04/10/2016	AL7T On 03-November-16			Index Future	592.15	591.0110	592.1460	591.0110	2.00

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04/10/2016	AL7T On 02-February-17			Index Future	603.49	602.3350	603.4890	602.3350	0.00
04/10/2016	ALBI On 03-November-16			Index Future	540.82	538.9660	540.8200	538.9660	712.00
04/10/2016	ALBI On 02-February-17			Index Future	551.18	549.2940	551.1790	549.2940	2.00
04/10/2016	ALBI On 04-May-17			Index Future	562.14	560.2300	562.1420	560.2300	0.00
04/10/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/10/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2016	EL28 On 03-November-16			Bond Future	129.71	129.6909	129.7077	129.6909	0.00
04/10/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
04/10/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
04/10/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
04/10/2016	EL28 On 03-November-16	132.16	Put	Bond Future	2452	2	2	2	0.00
04/10/2016	EL28 On 03-November-16	132.17	Put	Bond Future	2462	2	2	2	0.00
04/10/2016	EL28 On 03-November-16	132.15	Put	Bond Future	2442	2	2	2	0.00
04/10/2016	EL28 On 02-February-17			Bond Future	132.20	132.1845	132.2007	132.1845	0.00
04/10/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
04/10/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
04/10/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
04/10/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2899	3	3	3	0.00
04/10/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2919	3	3	3	0.00
04/10/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2909	3	3	3	0.00
04/10/2016	EL28 On 04-May-17			Bond Future	133.16	133.1432	133.1571	133.1432	0.00
04/10/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
04/10/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
04/10/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
04/10/2016	EL28 On 04-May-17	137.90	Put	Bond Future	4743	5	5	5	0.00
04/10/2016	EL28 On 04-May-17	137.91	Put	Bond Future	4753	5	5	5	0.00
04/10/2016	EL28 On 04-May-17	137.92	Put	Bond Future	4763	5	5	5	0.00
04/10/2016	ES33 On 03-November-16			Bond Future	10.10	79.8989	80.2441	79.8989	8,789.00
04/10/2016	ES33 On 03-November-16	11.31	Call	Bond Future	7558	7	8	7	0.00
04/10/2016	ES33 On 03-November-16	11.29	Call	Bond Future	7442	7	7	7	0.00
04/10/2016	ES33 On 03-November-16	11.30	Call	Bond Future	7500	7	7	7	0.00
04/10/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
04/10/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
04/10/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
04/10/2016	ES33 On 02-February-17			Bond Future	10.17	81.4301	81.7815	81.4301	0.00
04/10/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2835	2	3	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
04/10/2016	ES33 On 02-February-17	10.60	Call	Bond Future	2772	2	3	2	0.00
04/10/2016	ES33 On 02-February-17	10.59	Call	Bond Future	2709	2	3	2	0.00
04/10/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
04/10/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
04/10/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
04/10/2016	ES33 On 04-May-17			Bond Future	10.23	79.2572	79.6140	79.2572	0.00
04/10/2016	ES33 On 04-May-17	10.55	Call	Bond Future	2041	2	2	2	0.00
04/10/2016	ES33 On 04-May-17	10.56	Call	Bond Future	2104	2	2	2	0.00
04/10/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1977	2	2	2	0.00
04/10/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
04/10/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
04/10/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
04/10/2016	ES42 On 03-November-16			Bond Future	10.22	84.3512	84.8290	84.3512	8,777.00
04/10/2016	ES42 On 02-February-17			Bond Future	10.29	85.9678	86.4542	85.9678	0.00
04/10/2016	ES42 On 04-May-17			Bond Future	10.35	83.4170	83.9113	83.4170	0.00
04/10/2016	GOVI On 03-November-16			GOVI	538.11	536.5650	538.1110	536.5650	413.00
04/10/2016	GOVI On 03-November-16	476.11	Call	GOVI	620010	60	62	60	0.00
04/10/2016	GOVI On 03-November-16	476.13	Call	GOVI	619810	60	62	60	0.00
04/10/2016	GOVI On 03-November-16	476.12	Call	GOVI	619910	60	62	60	0.00
04/10/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
04/10/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
04/10/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
04/10/2016	GOVI On 02-February-17			GOVI	548.42	546.8460	548.4190	546.8460	27.00
04/10/2016	GOVI On 02-February-17	533.32	Call	GOVI	150990	14	15	14	0.00
04/10/2016	GOVI On 02-February-17	533.34	Call	GOVI	150790	14	15	14	0.00
04/10/2016	GOVI On 02-February-17	533.33	Call	GOVI	150890	14	15	14	0.00
04/10/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
04/10/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
04/10/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
04/10/2016	GOVI On 04-May-17			GOVI	559.33	557.7340	559.3270	557.7340	0.00
04/10/2016	GOVI On 04-May-17	262.20	Call	GOVI	2971270	296	297	296	0.00
04/10/2016	GOVI On 04-May-17	262.19	Call	GOVI	2971370	296	297	296	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
04/10/2016	GOVI On 04-May-17	262.18	Call	GOVI	2971470	296	297	296	0.00
04/10/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
04/10/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
04/10/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
04/10/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/10/2016	IGOV On 03-November-16			Index Future	249.68	249.5880	249.6810	249.5880	1,021.00
04/10/2016	IGOV On 02-February-17			Index Future	254.48	254.3860	254.4780	254.3860	57.00
04/10/2016	IGOV On 04-May-17			Index Future	259.56	259.4660	259.5550	259.4660	0.00
04/10/2016	ILBI On 03-November-16			Index Future	676.79	676.5250	676.7850	676.5250	0.00
04/10/2016	ILBI On 02-February-17			Index Future	689.90	689.6330	689.8970	689.6330	155.00
04/10/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
04/10/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0099	100.0121	100.0099	0.00
04/10/2016	IS01 On 15-June-17			Interest Rate Swap	99.64	99.6318	99.6374	99.6318	0.00
04/10/2016	IS01 On 21-September-17			Interest Rate Swap	99.67	99.6636	99.6679	99.6636	0.00
04/10/2016	IS01 On 21-December-17			Interest Rate Swap	99.92	99.9130	99.9182	99.9130	0.00
04/10/2016	IS02 On 18-December-17			Interest Rate Swap	99.95	99.9411	99.9461	99.9411	0.00
04/10/2016	IS02 On 16-March-18			Interest Rate Swap	99.22	99.2092	99.2165	99.2092	0.00
04/10/2016	IS02 On 15-June-18			Interest Rate Swap	98.86	98.8552	98.8643	98.8552	0.00
04/10/2016	IS02 On 21-September-18			Interest Rate Swap	98.90	98.8869	98.9024	98.8869	0.00
04/10/2016	IS02 On 21-December-18			Interest Rate Swap	99.38	99.3700	99.3800	99.3700	0.00
04/10/2016	IS05 On 17-December-20			Interest Rate Swap	97.53	97.5333	97.5259	97.5333	0.00
04/10/2016	IS05 On 16-March-21			Interest Rate Swap	96.83	96.8407	96.8309	96.8407	0.00
04/10/2016	IS05 On 15-June-21			Interest Rate Swap	96.10	96.1147	96.1017	96.1147	0.00
04/10/2016	IS05 On 21-September-21			Interest Rate Swap	96.34	96.3593	96.3393	96.3593	0.00
04/10/2016	IS05 On 21-December-21			Interest Rate Swap	98.55	98.5819	98.5517	98.5819	50.00
04/10/2016	IS10 On 17-December-25			Interest Rate Swap	96.87	97.0378	96.8739	97.0378	0.00
04/10/2016	IS10 On 16-March-26			Interest Rate Swap	93.93	94.0901	93.9275	94.0901	0.00
04/10/2016	IS10 On 15-June-26			Interest Rate Swap	92.68	92.8414	92.6828	92.8414	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
04/10/2016	IS10 On 21-September-26			Interest Rate Swap	94.77	94.9276	94.7730	94.9276	0.00
04/10/2016	IS10 On 21-December-26			Interest Rate Swap	98.44	98.5947	98.4418	98.5947	0.00
04/10/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/10/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
04/10/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/10/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/10/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.36	92.6400	92.6400	92.6400	0.00
04/10/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
04/10/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	10,000.00
04/10/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
04/10/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
04/10/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.44	92.5600	92.5600	92.5600	1,000.00
04/10/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.44	92.5600	92.5600	92.5600	0.00
04/10/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
04/10/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
04/10/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	1,000.00
04/10/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
04/10/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
04/10/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
04/10/2016	R023 On 03-November-16			Bond Future	8.25	98.9486	99.0235	98.9486	13,335.00
04/10/2016	R023 On 03-November-16	9.73	Call	Bond Future	6743	7	7	7	0.00
04/10/2016	R023 On 03-November-16	9.74	Call	Bond Future	6787	7	7	7	0.00
04/10/2016	R023 On 03-November-16	9.75	Call	Bond Future	6830	7	7	7	0.00
04/10/2016	R023 On 03-November-16	9.74	Put	Bond Future	0	0	0	0	0.00
04/10/2016	R023 On 03-November-16	9.75	Put	Bond Future	0	0	0	0	0.00
04/10/2016	R023 On 03-November-16	9.73	Put	Bond Future	0	0	0	0	0.00
04/10/2016	R023 On 02-February-17			Bond Future	8.28	100.8450	100.9206	100.8450	0.00
04/10/2016	R023 On 02-February-17	8.86	Call	Bond Future	3177	3	3	3	0.00
04/10/2016	R023 On 02-February-17	8.85	Call	Bond Future	3143	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
04/10/2016	R023 On 02-February-17	8.84	Call	Bond Future	3109	3	3	3	0.00
04/10/2016	R023 On 02-February-17	8.85	Put	Bond Future	565	1	1	1	0.00
04/10/2016	R023 On 02-February-17	8.86	Put	Bond Future	555	1	1	1	0.00
04/10/2016	R023 On 02-February-17	8.84	Put	Bond Future	576	1	1	1	0.00
04/10/2016	R023 On 04-May-17			Bond Future	8.29	98.9196	98.9948	98.9196	0.00
04/10/2016	R023 On 04-May-17	8.59	Call	Bond Future	2677	3	3	3	0.00
04/10/2016	R023 On 04-May-17	8.61	Call	Bond Future	2732	3	3	3	0.00
04/10/2016	R023 On 04-May-17	8.60	Call	Bond Future	2705	3	3	3	0.00
04/10/2016	R023 On 04-May-17	8.59	Put	Bond Future	1358	1	1	1	0.00
04/10/2016	R023 On 04-May-17	8.61	Put	Bond Future	1325	1	1	1	0.00
04/10/2016	R023 On 04-May-17	8.60	Put	Bond Future	1341	1	1	1	0.00
04/10/2016	R035 On 03-November-16			Bond Future	9.15	98.7566	99.2397	98.7566	4,822.00
04/10/2016	R035 On 03-November-16	9.57	Call	Bond Future	3523	3	4	3	0.00
04/10/2016	R035 On 03-November-16	9.59	Call	Bond Future	3687	3	4	3	0.00
04/10/2016	R035 On 03-November-16	9.58	Call	Bond Future	3605	3	4	3	0.00
04/10/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
04/10/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
04/10/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
04/10/2016	R035 On 02-February-17			Bond Future	9.19	100.6493	101.1410	100.6493	0.00
04/10/2016	R035 On 02-February-17	9.51	Call	Bond Future	2659	2	3	2	0.00
04/10/2016	R035 On 02-February-17	9.52	Call	Bond Future	2741	2	3	2	0.00
04/10/2016	R035 On 02-February-17	9.50	Call	Bond Future	2577	2	3	2	0.00
04/10/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
04/10/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
04/10/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
04/10/2016	R035 On 04-May-17			Bond Future	9.22	98.1491	98.6486	98.1491	0.00
04/10/2016	R035 On 04-May-17	9.53	Call	Bond Future	2548	2	3	2	0.00
04/10/2016	R035 On 04-May-17	9.55	Call	Bond Future	2711	2	3	2	0.00
04/10/2016	R035 On 04-May-17	9.54	Call	Bond Future	2630	2	3	2	0.00
04/10/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
04/10/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
04/10/2016	R035 On 04-May-17	9.55	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
04/10/2016	R186 On 03-November-16			Bond Future	8.56	116.7096	116.9329	116.7096	86,985.00
04/10/2016	R186 On 03-November-16	9.10	Call	Bond Future	3963	4	4	4	0.00
04/10/2016	R186 On 03-November-16	9.66	Call	Bond Future	7598	7	8	7	0.00
04/10/2016	R186 On 03-November-16	8.96	Call	Bond Future	3120	3	3	3	0.00
04/10/2016	R186 On 03-November-16	9.40	Call	Bond Future	5891	6	6	6	1,425.00
04/10/2016	R186 On 03-November-16	8.52	Call	Bond Future	1048	1	1	1	0.00
04/10/2016	R186 On 03-November-16	8.82	Call	Bond Future	2348	2	2	2	0.00
04/10/2016	R186 On 03-November-16	8.95	Call	Bond Future	3062	3	3	3	0.00
04/10/2016	R186 On 03-November-16	9.20	Call	Bond Future	4593	4	5	4	1,425.00
04/10/2016	R186 On 03-November-16	8.30	Call	Bond Future	470	0	0	0	150.00
04/10/2016	R186 On 03-November-16	8.90	Call	Bond Future	2779	3	3	3	0.00
04/10/2016	R186 On 03-November-16	8.97	Call	Bond Future	3178	3	3	3	0.00
04/10/2016	R186 On 03-November-16	9.71	Call	Bond Future	7925	8	8	8	0.00
04/10/2016	R186 On 03-November-16	9.66	Put	Bond Future	7	0	0	0	0.00
04/10/2016	R186 On 03-November-16	9.71	Put	Bond Future	5	0	0	0	0.00
04/10/2016	R186 On 03-November-16	8.90	Put	Bond Future	370	0	0	0	5,092.00
04/10/2016	R186 On 03-November-16	9.10	Put	Bond Future	157	0	0	0	108.00
04/10/2016	R186 On 03-November-16	8.96	Put	Bond Future	290	0	0	0	0.00
04/10/2016	R186 On 03-November-16	8.97	Put	Bond Future	278	0	0	0	0.00
04/10/2016	R186 On 03-November-16	8.30	Put	Bond Future	2398	3	2	3	0.00
04/10/2016	R186 On 03-November-16	8.52	Put	Bond Future	1360	2	1	2	150.00
04/10/2016	R186 On 03-November-16	8.95	Put	Bond Future	302	0	0	0	0.00
04/10/2016	R186 On 03-November-16	9.20	Put	Bond Future	98	0	0	0	0.00
04/10/2016	R186 On 03-November-16	8.82	Put	Bond Future	504	1	1	1	150.00
04/10/2016	R186 On 03-November-16	9.40	Put	Bond Future	35	0	0	0	0.00
04/10/2016	R186 On 02-February-17			Bond Future	8.59	113.6433	113.8703	113.6433	0.00
04/10/2016	R186 On 02-February-17	9.50	Call	Bond Future	6699	7	7	7	0.00
04/10/2016	R186 On 02-February-17	8.87	Call	Bond Future	3495	3	3	3	0.00
04/10/2016	R186 On 02-February-17	9.40	Call	Bond Future	6146	6	6	6	0.00
04/10/2016	R186 On 02-February-17	8.60	Call	Bond Future	2402	2	2	2	7,000.00
04/10/2016	R186 On 02-February-17	8.81	Call	Bond Future	3234	3	3	3	0.00
04/10/2016	R186 On 02-February-17	8.00	Call	Bond Future	806	1	1	1	7,000.00
04/10/2016	R186 On 02-February-17	8.37	Call	Bond Future	1653	2	2	2	500.00
04/10/2016	R186 On 02-February-17	8.79	Call	Bond Future	3149	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
04/10/2016	R186 On 02-February-17	8.43	Call	Bond Future	1831	2	2	2	750.00
04/10/2016	R186 On 02-February-17	8.80	Call	Bond Future	3192	3	3	3	0.00
04/10/2016	R186 On 02-February-17	8.90	Call	Bond Future	3628	3	4	3	0.00
04/10/2016	R186 On 02-February-17	9.50	Put	Bond Future	504	1	1	1	13,500.00
04/10/2016	R186 On 02-February-17	8.87	Put	Bond Future	1560	2	2	2	500.00
04/10/2016	R186 On 02-February-17	8.60	Put	Bond Future	2363	2	2	2	0.00
04/10/2016	R186 On 02-February-17	8.37	Put	Bond Future	3265	3	3	3	0.00
04/10/2016	R186 On 02-February-17	8.79	Put	Bond Future	1772	2	2	2	0.00
04/10/2016	R186 On 02-February-17	9.40	Put	Bond Future	612	1	1	1	750.00
04/10/2016	R186 On 02-February-17	8.00	Put	Bond Future	5140	5	5	5	0.00
04/10/2016	R186 On 02-February-17	8.81	Put	Bond Future	1717	2	2	2	0.00
04/10/2016	R186 On 02-February-17	8.43	Put	Bond Future	3008	3	3	3	0.00
04/10/2016	R186 On 02-February-17	8.80	Put	Bond Future	1744	2	2	2	0.00
04/10/2016	R186 On 02-February-17	8.90	Put	Bond Future	1485	2	1	2	750.00
04/10/2016	R186 On 04-May-17			Bond Future	8.62	115.9073	116.1364	115.9073	0.00
04/10/2016	R186 On 04-May-17	8.90	Call	Bond Future	4192	4	4	4	0.00
04/10/2016	R186 On 04-May-17	8.91	Call	Bond Future	4234	4	4	4	0.00
04/10/2016	R186 On 04-May-17	8.89	Call	Bond Future	4150	4	4	4	0.00
04/10/2016	R186 On 04-May-17	8.89	Put	Bond Future	2268	2	2	2	0.00
04/10/2016	R186 On 04-May-17	8.90	Put	Bond Future	2242	2	2	2	0.00
04/10/2016	R186 On 04-May-17	8.91	Put	Bond Future	2216	2	2	2	0.00
04/10/2016	R197 On 03-November-16			Bond Future	302.99	302.5954	302.9933	302.5954	875.00
04/10/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
04/10/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
04/10/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
04/10/2016	R197 On 03-November-16	303.57	Put	Bond Future	577	1	1	1	0.00
04/10/2016	R197 On 03-November-16	303.58	Put	Bond Future	587	1	1	1	0.00
04/10/2016	R197 On 03-November-16	303.56	Put	Bond Future	567	1	1	1	0.00
04/10/2016	R202 On 03-November-16			Bond Future	249.92	249.8964	249.9245	249.8964	35,841.00
04/10/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
04/10/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
04/10/2016	R202 On 03-November-16	253.86	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
04/10/2016	R202 On 03-November-16	253.86	Put	Bond Future	3936	4	4	4	0.00
04/10/2016	R202 On 03-November-16	253.87	Put	Bond Future	3946	4	4	4	0.00
04/10/2016	R202 On 03-November-16	253.85	Put	Bond Future	3926	4	4	4	0.00
04/10/2016	R203 On 03-November-16			Bond Future	7.42	101.9225	101.8906	101.9225	23,644.00
04/10/2016	R203 On 03-November-16	8.84	Call	Bond Future	1152	1	1	1	0.00
04/10/2016	R203 On 03-November-16	8.86	Call	Bond Future	1168	1	1	1	0.00
04/10/2016	R203 On 03-November-16	8.85	Call	Bond Future	1160	1	1	1	0.00
04/10/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
04/10/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
04/10/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
04/10/2016	R203 On 02-February-17			Bond Future	7.30	103.8758	103.8426	103.8758	0.00
04/10/2016	R203 On 02-February-17	7.70	Call	Bond Future	297	0	0	0	0.00
04/10/2016	R203 On 02-February-17	7.72	Call	Bond Future	306	0	0	0	0.00
04/10/2016	R203 On 02-February-17	7.71	Call	Bond Future	301	0	0	0	0.00
04/10/2016	R203 On 02-February-17	7.71	Put	Bond Future	61	0	0	0	0.00
04/10/2016	R203 On 02-February-17	7.72	Put	Bond Future	60	0	0	0	0.00
04/10/2016	R203 On 02-February-17	7.70	Put	Bond Future	63	0	0	0	0.00
04/10/2016	R203 On 04-May-17			Bond Future	6.65	101.7704	101.7345	101.7704	0.00
04/10/2016	R203 On 04-May-17	6.91	Call	Bond Future	168	0	0	0	0.00
04/10/2016	R203 On 04-May-17	6.92	Call	Bond Future	170	0	0	0	0.00
04/10/2016	R203 On 04-May-17	6.93	Call	Bond Future	173	0	0	0	0.00
04/10/2016	R203 On 04-May-17	6.92	Put	Bond Future	75	0	0	0	0.00
04/10/2016	R203 On 04-May-17	6.91	Put	Bond Future	76	0	0	0	0.00
04/10/2016	R203 On 04-May-17	6.93	Put	Bond Future	74	0	0	0	0.00
04/10/2016	R204 On 03-November-16			Bond Future	7.62	103.8252	103.7848	103.8252	31,543.00
04/10/2016	R204 On 03-November-16	9.21	Call	Bond Future	3022	3	3	3	0.00
04/10/2016	R204 On 03-November-16	9.23	Call	Bond Future	3059	3	3	3	0.00
04/10/2016	R204 On 03-November-16	9.22	Call	Bond Future	3040	3	3	3	0.00
04/10/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
04/10/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
04/10/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
04/10/2016	R204 On 02-February-17			Bond Future	7.60	101.7747	101.7328	101.7747	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
04/10/2016	R204 On 02-February-17	8.28	Call	Bond Future	1272	1	1	1	0.00
04/10/2016	R204 On 02-February-17	8.29	Call	Bond Future	1286	1	1	1	0.00
04/10/2016	R204 On 02-February-17	8.30	Call	Bond Future	1301	1	1	1	0.00
04/10/2016	R204 On 02-February-17	8.28	Put	Bond Future	103	0	0	0	0.00
04/10/2016	R204 On 02-February-17	8.30	Put	Bond Future	98	0	0	0	0.00
04/10/2016	R204 On 02-February-17	8.29	Put	Bond Future	100	0	0	0	0.00
04/10/2016	R204 On 04-May-17			Bond Future	7.52	103.8020	103.7573	103.8020	0.00
04/10/2016	R204 On 04-May-17	7.90	Call	Bond Future	881	1	1	1	0.00
04/10/2016	R204 On 04-May-17	7.92	Call	Bond Future	902	1	1	1	0.00
04/10/2016	R204 On 04-May-17	7.91	Call	Bond Future	892	1	1	1	0.00
04/10/2016	R204 On 04-May-17	7.91	Put	Bond Future	309	0	0	0	0.00
04/10/2016	R204 On 04-May-17	7.92	Put	Bond Future	305	0	0	0	0.00
04/10/2016	R204 On 04-May-17	7.90	Put	Bond Future	314	0	0	0	0.00
04/10/2016	R207 On 03-November-16			Bond Future	7.79	100.7157	100.7729	100.7157	58,834.00
04/10/2016	R207 On 03-November-16	7.94	Call	Bond Future	631	1	1	1	0.00
04/10/2016	R207 On 03-November-16	7.93	Call	Bond Future	613	1	1	1	0.00
04/10/2016	R207 On 03-November-16	7.95	Call	Bond Future	650	1	1	1	0.00
04/10/2016	R207 On 03-November-16	7.95	Put	Bond Future	210	0	0	0	0.00
04/10/2016	R207 On 03-November-16	7.94	Put	Bond Future	219	0	0	0	0.00
04/10/2016	R207 On 03-November-16	7.93	Put	Bond Future	228	0	0	0	0.00
04/10/2016	R207 On 02-February-17			Bond Future	7.79	99.0034	99.0610	99.0034	0.00
04/10/2016	R207 On 02-February-17	8.91	Call	Bond Future	2874	3	3	3	62.00
04/10/2016	R207 On 02-February-17	9.22	Call	Bond Future	3599	4	4	4	0.00
04/10/2016	R207 On 02-February-17	9.24	Call	Bond Future	3647	4	4	4	0.00
04/10/2016	R207 On 02-February-17	9.23	Call	Bond Future	3623	4	4	4	0.00
04/10/2016	R207 On 02-February-17	8.91	Put	Bond Future	57	0	0	0	0.00
04/10/2016	R207 On 02-February-17	9.22	Put	Bond Future	21	0	0	0	0.00
04/10/2016	R207 On 02-February-17	9.24	Put	Bond Future	20	0	0	0	0.00
04/10/2016	R207 On 02-February-17	9.23	Put	Bond Future	20	0	0	0	0.00
04/10/2016	R207 On 04-May-17			Bond Future	7.77	100.9757	101.0325	100.9757	0.00
04/10/2016	R207 On 04-May-17	8.20	Call	Bond Future	1498	1	1	1	0.00
04/10/2016	R207 On 04-May-17	8.22	Call	Bond Future	1531	1	2	1	0.00
04/10/2016	R207 On 04-May-17	8.21	Call	Bond Future	1515	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2016	R207 On 04-May-17	8.22	Put	Bond Future	469	0	0	0	0.00
04/10/2016	R207 On 04-May-17	8.20	Put	Bond Future	484	1	0	1	0.00
04/10/2016	R207 On 04-May-17	8.21	Put	Bond Future	476	0	0	0	0.00
04/10/2016	R207 On 03-August-17			Bond Future	7.70	99.4249	99.4830	99.4249	0.00
04/10/2016	R207 On 03-August-17	8.19	Call	Bond Future	1611	2	2	2	51.00
04/10/2016	R207 On 03-August-17	8.40	Call	Bond Future	1934	2	2	2	0.00
04/10/2016	R207 On 03-August-17	8.39	Call	Bond Future	1918	2	2	2	0.00
04/10/2016	R207 On 03-August-17	8.41	Call	Bond Future	1950	2	2	2	0.00
04/10/2016	R207 On 03-August-17	8.39	Put	Bond Future	435	0	0	0	0.00
04/10/2016	R207 On 03-August-17	8.41	Put	Bond Future	424	0	0	0	0.00
04/10/2016	R207 On 03-August-17	8.19	Put	Bond Future	555	1	1	1	0.00
04/10/2016	R207 On 03-August-17	8.40	Put	Bond Future	430	0	0	0	0.00
04/10/2016	R208 On 03-November-16			Bond Future	7.98	96.1563	96.2118	96.1563	30,986.00
04/10/2016	R208 On 03-November-16	9.57	Call	Bond Future	5426	5	5	5	0.00
04/10/2016	R208 On 03-November-16	9.58	Call	Bond Future	5459	5	5	5	0.00
04/10/2016	R208 On 03-November-16	9.59	Call	Bond Future	5492	5	5	5	0.00
04/10/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
04/10/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
04/10/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
04/10/2016	R208 On 02-February-17			Bond Future	8.00	97.9992	98.0551	97.9992	0.00
04/10/2016	R208 On 02-February-17	8.64	Call	Bond Future	2424	2	2	2	0.00
04/10/2016	R208 On 02-February-17	8.63	Call	Bond Future	2398	2	2	2	0.00
04/10/2016	R208 On 02-February-17	8.65	Call	Bond Future	2451	2	2	2	0.00
04/10/2016	R208 On 02-February-17	8.64	Put	Bond Future	299	0	0	0	0.00
04/10/2016	R208 On 02-February-17	8.65	Put	Bond Future	292	0	0	0	0.00
04/10/2016	R208 On 02-February-17	8.63	Put	Bond Future	305	0	0	0	0.00
04/10/2016	R208 On 04-May-17			Bond Future	8.00	96.5473	96.6024	96.5473	0.00
04/10/2016	R208 On 04-May-17	8.37	Call	Bond Future	1962	2	2	2	0.00
04/10/2016	R208 On 04-May-17	8.39	Call	Bond Future	2004	2	2	2	0.00
04/10/2016	R208 On 04-May-17	8.38	Call	Bond Future	1983	2	2	2	0.00
04/10/2016	R208 On 04-May-17	8.37	Put	Bond Future	778	1	1	1	0.00
04/10/2016	R208 On 04-May-17	8.39	Put	Bond Future	756	1	1	1	0.00
04/10/2016	R208 On 04-May-17	8.38	Put	Bond Future	767	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
04/10/2016	R209 On 03-November-16			Bond Future	9.10	74.5233	74.8903	74.5233	37,782.00
04/10/2016	R209 On 03-November-16	10.24	Call	Bond Future	7590	7	8	7	0.00
04/10/2016	R209 On 03-November-16	10.26	Call	Bond Future	7711	7	8	7	0.00
04/10/2016	R209 On 03-November-16	8.81	Call	Bond Future	471	0	0	0	345.00
04/10/2016	R209 On 03-November-16	10.25	Call	Bond Future	7650	7	8	7	0.00
04/10/2016	R209 On 03-November-16	9.05	Call	Bond Future	1084	1	1	1	0.00
04/10/2016	R209 On 03-November-16	9.45	Call	Bond Future	2854	3	3	3	0.00
04/10/2016	R209 On 03-November-16	8.87	Call	Bond Future	592	1	1	1	250.00
04/10/2016	R209 On 03-November-16	9.42	Call	Bond Future	2695	2	3	2	120.00
04/10/2016	R209 On 03-November-16	9.34	Call	Bond Future	2288	2	2	2	0.00
04/10/2016	R209 On 03-November-16	9.04	Call	Bond Future	1051	1	1	1	0.00
04/10/2016	R209 On 03-November-16	10.25	Put	Bond Future	9	0	0	0	0.00
04/10/2016	R209 On 03-November-16	10.26	Put	Bond Future	8	0	0	0	0.00
04/10/2016	R209 On 03-November-16	9.45	Put	Bond Future	409	1	0	1	250.00
04/10/2016	R209 On 03-November-16	9.05	Put	Bond Future	1472	2	1	2	250.00
04/10/2016	R209 On 03-November-16	8.81	Put	Bond Future	2640	3	3	3	0.00
04/10/2016	R209 On 03-November-16	10.24	Put	Bond Future	9	0	0	0	0.00
04/10/2016	R209 On 03-November-16	9.04	Put	Bond Future	1513	2	2	2	345.00
04/10/2016	R209 On 03-November-16	9.42	Put	Bond Future	457	1	0	1	0.00
04/10/2016	R209 On 03-November-16	8.87	Put	Bond Future	2310	3	2	3	0.00
04/10/2016	R209 On 03-November-16	9.34	Put	Bond Future	606	1	1	1	345.00
04/10/2016	R209 On 02-February-17			Bond Future	9.14	75.9515	76.3250	75.9515	0.00
04/10/2016	R209 On 02-February-17	9.55	Call	Bond Future	4224	4	4	4	0.00
04/10/2016	R209 On 02-February-17	9.53	Call	Bond Future	4132	4	4	4	0.00
04/10/2016	R209 On 02-February-17	9.54	Call	Bond Future	4178	4	4	4	0.00
04/10/2016	R209 On 02-February-17	9.53	Put	Bond Future	1398	2	1	2	0.00
04/10/2016	R209 On 02-February-17	9.54	Put	Bond Future	1376	2	1	2	0.00
04/10/2016	R209 On 02-February-17	9.55	Put	Bond Future	1354	1	1	1	0.00
04/10/2016	R209 On 04-May-17			Bond Future	9.17	74.3127	74.6922	74.3127	0.00
04/10/2016	R209 On 04-May-17	9.46	Call	Bond Future	4505	4	5	4	0.00
04/10/2016	R209 On 04-May-17	9.48	Call	Bond Future	4588	4	5	4	0.00
04/10/2016	R209 On 04-May-17	9.47	Call	Bond Future	4547	4	5	4	0.00
04/10/2016	R209 On 04-May-17	9.46	Put	Bond Future	2453	3	2	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
04/10/2016	R209 On 04-May-17	9.47	Put	Bond Future	2426	3	2	3	0.00
04/10/2016	R209 On 04-May-17	9.48	Put	Bond Future	2399	3	2	3	0.00
04/10/2016	R210 On 03-November-16			Bond Future	186.42	186.3948	186.4158	186.3948	2,086.00
04/10/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
04/10/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
04/10/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
04/10/2016	R210 On 03-November-16	188.90	Put	Bond Future	2484	3	2	3	0.00
04/10/2016	R210 On 03-November-16	188.92	Put	Bond Future	2504	3	3	3	0.00
04/10/2016	R210 On 03-November-16	188.91	Put	Bond Future	2494	3	2	3	0.00
04/10/2016	R211 On 03-November-16			Bond Future	141.97	141.9519	141.9692	141.9519	56.00
04/10/2016	R211 On 03-November-16	141.76	Call	Bond Future	209	0	0	0	0.00
04/10/2016	R211 On 03-November-16	141.75	Call	Bond Future	219	0	0	0	0.00
04/10/2016	R211 On 03-November-16	141.74	Call	Bond Future	229	0	0	0	0.00
04/10/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
04/10/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
04/10/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
04/10/2016	R212 On 03-November-16			Bond Future	148.09	148.0754	148.0916	148.0754	3,109.00
04/10/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
04/10/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
04/10/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00
04/10/2016	R212 On 03-November-16	148.11	Put	Bond Future	18	0	0	0	0.00
04/10/2016	R212 On 03-November-16	148.12	Put	Bond Future	28	0	0	0	0.00
04/10/2016	R212 On 03-November-16	148.10	Put	Bond Future	8	0	0	0	0.00
04/10/2016	R213 On 03-November-16			Bond Future	8.96	85.3233	85.6482	85.3233	42,426.00
04/10/2016	R213 On 03-November-16	10.18	Call	Bond Future	8032	8	8	8	0.00
04/10/2016	R213 On 03-November-16	10.20	Call	Bond Future	8155	8	8	8	0.00
04/10/2016	R213 On 03-November-16	10.19	Call	Bond Future	8093	8	8	8	0.00
04/10/2016	R213 On 03-November-16	10.19	Put	Bond Future	4	0	0	0	0.00
04/10/2016	R213 On 03-November-16	10.20	Put	Bond Future	4	0	0	0	0.00
04/10/2016	R213 On 03-November-16	10.18	Put	Bond Future	4	0	0	0	0.00
04/10/2016	R213 On 02-February-17			Bond Future	9.00	86.9586	87.2890	86.9586	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
04/10/2016	R213 On 02-February-17	9.40	Call	Bond Future	4051	4	4	4	0.00
04/10/2016	R213 On 02-February-17	9.42	Call	Bond Future	4142	4	4	4	0.00
04/10/2016	R213 On 02-February-17	9.41	Call	Bond Future	4096	4	4	4	0.00
04/10/2016	R213 On 02-February-17	9.40	Put	Bond Future	1334	1	1	1	0.00
04/10/2016	R213 On 02-February-17	9.42	Put	Bond Future	1292	1	1	1	0.00
04/10/2016	R213 On 02-February-17	9.41	Put	Bond Future	1313	1	1	1	0.00
04/10/2016	R213 On 04-May-17			Bond Future	9.03	85.1374	85.4727	85.1374	0.00
04/10/2016	R213 On 04-May-17	9.37	Call	Bond Future	4556	4	5	4	0.00
04/10/2016	R213 On 04-May-17	9.36	Call	Bond Future	4515	4	5	4	0.00
04/10/2016	R213 On 04-May-17	9.35	Call	Bond Future	4474	4	4	4	0.00
04/10/2016	R213 On 04-May-17	9.36	Put	Bond Future	2270	2	2	2	0.00
04/10/2016	R213 On 04-May-17	9.37	Put	Bond Future	2244	2	2	2	0.00
04/10/2016	R213 On 04-May-17	9.35	Put	Bond Future	2295	2	2	2	0.00
04/10/2016	R214 On 03-November-16			Bond Future	9.18	74.8300	75.2918	74.8300	29,928.00
04/10/2016	R214 On 03-November-16	10.35	Call	Bond Future	8080	8	8	8	0.00
04/10/2016	R214 On 03-November-16	10.33	Call	Bond Future	7955	8	8	8	0.00
04/10/2016	R214 On 03-November-16	10.34	Call	Bond Future	8017	8	8	8	0.00
04/10/2016	R214 On 03-November-16	10.33	Put	Bond Future	11	0	0	0	0.00
04/10/2016	R214 On 03-November-16	10.34	Put	Bond Future	10	0	0	0	0.00
04/10/2016	R214 On 03-November-16	10.35	Put	Bond Future	10	0	0	0	0.00
04/10/2016	R214 On 02-February-17			Bond Future	9.22	76.2641	76.7342	76.2641	7,379.00
04/10/2016	R214 On 02-February-17	9.67	Call	Bond Future	4658	4	5	4	0.00
04/10/2016	R214 On 02-February-17	9.66	Call	Bond Future	4610	4	5	4	0.00
04/10/2016	R214 On 02-February-17	9.68	Call	Bond Future	4706	4	5	4	0.00
04/10/2016	R214 On 02-February-17	9.67	Put	Bond Future	1387	2	1	2	0.00
04/10/2016	R214 On 02-February-17	9.68	Put	Bond Future	1365	2	1	2	0.00
04/10/2016	R214 On 02-February-17	9.66	Put	Bond Future	1409	2	1	2	0.00
04/10/2016	R214 On 04-May-17			Bond Future	9.25	74.4837	74.9616	74.4837	0.00
04/10/2016	R214 On 04-May-17	9.58	Call	Bond Future	4961	5	5	5	0.00
04/10/2016	R214 On 04-May-17	9.56	Call	Bond Future	4875	5	5	5	0.00
04/10/2016	R214 On 04-May-17	9.57	Call	Bond Future	4918	5	5	5	0.00
04/10/2016	R214 On 04-May-17	9.56	Put	Bond Future	2587	3	3	3	0.00
04/10/2016	R214 On 04-May-17	9.57	Put	Bond Future	2559	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
04/10/2016	R214 On 04-May-17	9.58	Put	Bond Future	2532	3	3	3	0.00
04/10/2016	R248 On 03-November-16			Bond Future	9.23	96.1178	96.7097	96.1178	62,082.00
04/10/2016	R248 On 03-November-16	10.39	Call	Bond Future	10209	10	10	10	0.00
04/10/2016	R248 On 03-November-16	10.38	Call	Bond Future	10130	10	10	10	0.00
04/10/2016	R248 On 03-November-16	10.37	Call	Bond Future	10052	9	10	9	0.00
04/10/2016	R248 On 03-November-16	10.38	Put	Bond Future	20	0	0	0	0.00
04/10/2016	R248 On 03-November-16	10.39	Put	Bond Future	19	0	0	0	0.00
04/10/2016	R248 On 03-November-16	10.37	Put	Bond Future	21	0	0	0	0.00
04/10/2016	R248 On 02-February-17			Bond Future	9.27	97.9599	98.5625	97.9599	0.00
04/10/2016	R248 On 02-February-17	9.76	Call	Bond Future	6335	6	6	6	0.00
04/10/2016	R248 On 02-February-17	9.77	Call	Bond Future	6397	6	6	6	0.00
04/10/2016	R248 On 02-February-17	9.78	Call	Bond Future	6458	6	6	6	0.00
04/10/2016	R248 On 02-February-17	9.77	Put	Bond Future	1790	2	2	2	0.00
04/10/2016	R248 On 02-February-17	9.76	Put	Bond Future	1817	2	2	2	0.00
04/10/2016	R248 On 02-February-17	9.78	Put	Bond Future	1764	2	2	2	0.00
04/10/2016	R248 On 04-May-17			Bond Future	9.30	95.4695	96.0822	95.4695	0.00
04/10/2016	R248 On 04-May-17	9.67	Call	Bond Future	6754	6	7	6	0.00
04/10/2016	R248 On 04-May-17	9.66	Call	Bond Future	6699	6	7	6	0.00
04/10/2016	R248 On 04-May-17	9.65	Call	Bond Future	6644	6	7	6	0.00
04/10/2016	R248 On 04-May-17	9.66	Put	Bond Future	3352	4	3	4	0.00
04/10/2016	R248 On 04-May-17	9.67	Put	Bond Future	3317	4	3	4	0.00
04/10/2016	R248 On 04-May-17	9.65	Put	Bond Future	3387	4	3	4	0.00