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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/04/2016 TO: 05/04/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	2025 On 05-May-16			Bond Future	124.38	124.3694	124.3823	124.3694	4,532.00
05/04/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
05/04/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
05/04/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
05/04/2016	2025 On 05-May-16	126.00	Put	Bond Future	1618	2	2	2	0.00
05/04/2016	2025 On 05-May-16	125.99	Put	Bond Future	1608	2	2	2	0.00
05/04/2016	2025 On 05-May-16	126.01	Put	Bond Future	1628	2	2	2	0.00
05/04/2016	2025 On 04-August-16			Bond Future	125.50	125.4870	125.5000	125.4870	0.00
05/04/2016	2025 On 04-August-16	123.85	Call	Bond Future	1650	2	2	2	0.00
05/04/2016	2025 On 04-August-16	123.86	Call	Bond Future	1640	2	2	2	0.00
05/04/2016	2025 On 04-August-16	123.87	Call	Bond Future	1630	2	2	2	0.00
05/04/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
05/04/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
05/04/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
05/04/2016	2030 On 05-May-16			Bond Future	9.69	90.3222	89.4935	90.3222	17,364.00
05/04/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/04/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/04/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
05/04/2016	2030 On 05-May-16	9.00	Put	Bond Future	4890	4	5	4	0.00
05/04/2016	2030 On 05-May-16	8.99	Put	Bond Future	4964	4	5	4	0.00
05/04/2016	2030 On 05-May-16	9.01	Put	Bond Future	4817	4	5	4	0.00
05/04/2016	2030 On 04-August-16			Bond Future	9.76	88.0386	87.1940	88.0386	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
05/04/2016	2030 On 04-August-16	10.17	Call	Bond Future	2712	4	3	4	0.00
05/04/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
05/04/2016	2032 On 05-May-16			Bond Future	9.83	89.1557	88.2799	89.1557	9,481.00
05/04/2016	2032 On 05-May-16	8.99	Call	Bond Future	96	0	0	0	0.00
05/04/2016	2032 On 05-May-16	9.01	Call	Bond Future	105	0	0	0	0.00
05/04/2016	2032 On 05-May-16	9.00	Call	Bond Future	101	0	0	0	0.00
05/04/2016	2032 On 05-May-16	8.99	Put	Bond Future	6506	6	7	6	0.00
05/04/2016	2032 On 05-May-16	9.01	Put	Bond Future	6356	6	6	6	0.00
05/04/2016	2032 On 05-May-16	9.00	Put	Bond Future	6431	6	6	6	0.00
05/04/2016	2032 On 04-August-16			Bond Future	9.90	90.8582	89.9655	90.8582	76.00
05/04/2016	2032 On 04-August-16	8.99	Call	Bond Future	884	1	1	1	0.00
05/04/2016	2032 On 04-August-16	9.01	Call	Bond Future	914	1	1	1	0.00
05/04/2016	2032 On 04-August-16	9.00	Call	Bond Future	899	1	1	1	0.00
05/04/2016	2032 On 04-August-16	9.00	Put	Bond Future	7660	7	8	7	0.00
05/04/2016	2032 On 04-August-16	9.01	Put	Bond Future	7596	7	8	7	0.00
05/04/2016	2032 On 04-August-16	8.99	Put	Bond Future	7725	7	8	7	0.00
05/04/2016	2032 On 03-November-16			Bond Future	9.96	88.4344	87.5236	88.4344	0.00
05/04/2016	2032 On 03-November-16	10.28	Call	Bond Future	5310	6	5	6	0.00
05/04/2016	2032 On 03-November-16	10.30	Call	Bond Future	5389	6	5	6	0.00
05/04/2016	2032 On 03-November-16	10.29	Call	Bond Future	5349	6	5	6	0.00
05/04/2016	2032 On 03-November-16	10.28	Put	Bond Future	3126	3	3	3	0.00
05/04/2016	2032 On 03-November-16	10.29	Put	Bond Future	3098	3	3	3	0.00
05/04/2016	2032 On 03-November-16	10.30	Put	Bond Future	3071	3	3	3	0.00
05/04/2016	2033 On 05-May-16			Bond Future	104.29	103.9836	104.2944	103.9836	1,032.00
05/04/2016	2033 On 05-May-16	102.40	Call	Bond Future	1894	2	2	2	0.00
05/04/2016	2033 On 05-May-16	102.41	Call	Bond Future	1884	2	2	2	0.00
05/04/2016	2033 On 05-May-16	102.39	Call	Bond Future	1904	2	2	2	0.00
05/04/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
05/04/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
05/04/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
05/04/2016	2033 On 04-August-16			Bond Future	106.29	105.9779	106.2946	105.9779	1,564.00
05/04/2016	2033 On 04-August-16	104.99	Call	Bond Future	1305	1	1	1	0.00

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05/04/2016	2033 On 04-August-16	105.00	Call	Bond Future	1295	1	1	1	0.00
05/04/2016	2033 On 04-August-16	105.01	Call	Bond Future	1285	1	1	1	0.00
05/04/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
05/04/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
05/04/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
05/04/2016	2037 On 05-May-16			Bond Future	9.98	90.3614	89.4143	90.3614	39,888.00
05/04/2016	2037 On 05-May-16	8.99	Call	Bond Future	53	0	0	0	0.00
05/04/2016	2037 On 05-May-16	9.67	Call	Bond Future	775	1	1	1	500.00
05/04/2016	2037 On 05-May-16	9.00	Call	Bond Future	55	0	0	0	0.00
05/04/2016	2037 On 05-May-16	9.01	Call	Bond Future	58	0	0	0	0.00
05/04/2016	2037 On 05-May-16	9.67	Put	Bond Future	3281	3	3	3	0.00
05/04/2016	2037 On 05-May-16	9.00	Put	Bond Future	8293	7	8	7	0.00
05/04/2016	2037 On 05-May-16	9.01	Put	Bond Future	8207	7	8	7	0.00
05/04/2016	2037 On 05-May-16	8.99	Put	Bond Future	8381	7	8	7	0.00
05/04/2016	2037 On 04-August-16			Bond Future	10.05	87.8280	86.8628	87.8280	221.00
05/04/2016	2037 On 04-August-16	9.25	Call	Bond Future	1200	1	1	1	0.00
05/04/2016	2037 On 04-August-16	9.26	Call	Bond Future	1220	1	1	1	0.00
05/04/2016	2037 On 04-August-16	9.24	Call	Bond Future	1181	1	1	1	0.00
05/04/2016	2037 On 04-August-16	9.25	Put	Bond Future	7729	7	8	7	0.00
05/04/2016	2037 On 04-August-16	9.24	Put	Bond Future	7796	7	8	7	0.00
05/04/2016	2037 On 04-August-16	9.26	Put	Bond Future	7662	7	8	7	0.00
05/04/2016	2037 On 03-November-16			Bond Future	10.11	89.5057	88.5209	89.5057	0.00
05/04/2016	2037 On 03-November-16	10.35	Call	Bond Future	5522	6	6	6	0.00
05/04/2016	2037 On 03-November-16	10.37	Call	Bond Future	5605	6	6	6	0.00
05/04/2016	2037 On 03-November-16	10.36	Call	Bond Future	5564	6	6	6	0.00
05/04/2016	2037 On 03-November-16	10.36	Put	Bond Future	3699	3	4	3	0.00
05/04/2016	2037 On 03-November-16	10.37	Put	Bond Future	3668	3	4	3	0.00
05/04/2016	2037 On 03-November-16	10.35	Put	Bond Future	3731	3	4	3	0.00
05/04/2016	2038 On 05-May-16			Bond Future	129.07	129.0549	129.0689	129.0549	16,932.00
05/04/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
05/04/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
05/04/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00

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05/04/2016	2038 On 05-May-16	130.99	Put	Bond Future	1921	2	2	2	0.00
05/04/2016	2038 On 05-May-16	131.00	Put	Bond Future	1931	2	2	2	0.00
05/04/2016	2038 On 05-May-16	131.01	Put	Bond Future	1941	2	2	2	0.00
05/04/2016	2038 On 04-August-16			Bond Future	130.12	130.1040	130.1180	130.1040	1,180.00
05/04/2016	2038 On 04-August-16	129.31	Call	Bond Future	808	1	1	1	0.00
05/04/2016	2038 On 04-August-16	129.30	Call	Bond Future	818	1	1	1	0.00
05/04/2016	2038 On 04-August-16	129.32	Call	Bond Future	798	1	1	1	0.00
05/04/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
05/04/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
05/04/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
05/04/2016	2040 On 05-May-16			Bond Future	10.06	93.9419	92.9364	93.9419	1,812.00
05/04/2016	2040 On 05-May-16	9.51	Call	Bond Future	392	1	0	1	0.00
05/04/2016	2040 On 05-May-16	9.50	Call	Bond Future	378	1	0	1	0.00
05/04/2016	2040 On 05-May-16	9.49	Call	Bond Future	365	1	0	1	0.00
05/04/2016	2040 On 05-May-16	9.50	Put	Bond Future	5207	4	5	4	0.00
05/04/2016	2040 On 05-May-16	9.49	Put	Bond Future	5284	4	5	4	0.00
05/04/2016	2040 On 05-May-16	9.51	Put	Bond Future	5131	4	5	4	0.00
05/04/2016	2040 On 04-August-16			Bond Future	10.13	91.2264	90.2017	91.2264	0.00
05/04/2016	2040 On 04-August-16	9.50	Call	Bond Future	1699	2	2	2	0.00
05/04/2016	2040 On 04-August-16	9.51	Call	Bond Future	1724	2	2	2	0.00
05/04/2016	2040 On 04-August-16	9.49	Call	Bond Future	1674	2	2	2	0.00
05/04/2016	2040 On 04-August-16	9.51	Put	Bond Future	7005	6	7	6	0.00
05/04/2016	2040 On 04-August-16	9.50	Put	Bond Future	7069	6	7	6	0.00
05/04/2016	2040 On 04-August-16	9.49	Put	Bond Future	7134	6	7	6	0.00
05/04/2016	2044 On 05-May-16			Bond Future	10.08	91.0615	90.0531	91.0615	20,223.00
05/04/2016	2044 On 05-May-16	9.00	Call	Bond Future	37	0	0	0	0.00
05/04/2016	2044 On 05-May-16	9.01	Call	Bond Future	39	0	0	0	0.00
05/04/2016	2044 On 05-May-16	8.99	Call	Bond Future	35	0	0	0	0.00
05/04/2016	2044 On 05-May-16	9.01	Put	Bond Future	9731	9	10	9	0.00
05/04/2016	2044 On 05-May-16	8.99	Put	Bond Future	9926	9	10	9	0.00
05/04/2016	2044 On 05-May-16	9.00	Put	Bond Future	9828	9	10	9	0.00
05/04/2016	2044 On 04-August-16			Bond Future	10.15	88.4163	87.3885	88.4163	0.00

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05/04/2016	2044 On 04-August-16	9.51	Call	Bond Future	1673	2	2	2	0.00
05/04/2016	2044 On 04-August-16	9.50	Call	Bond Future	1648	2	2	2	0.00
05/04/2016	2044 On 04-August-16	9.49	Call	Bond Future	1623	2	2	2	0.00
05/04/2016	2044 On 04-August-16	9.50	Put	Bond Future	7214	7	7	7	0.00
05/04/2016	2044 On 04-August-16	9.51	Put	Bond Future	7148	6	7	6	0.00
05/04/2016	2044 On 04-August-16	9.49	Put	Bond Future	7280	7	7	7	0.00
05/04/2016	2044 On 03-November-16			Bond Future	10.20	90.1051	89.0567	90.1051	0.00
05/04/2016	2044 On 03-November-16	10.42	Call	Bond Future	5788	6	6	6	0.00
05/04/2016	2044 On 03-November-16	10.43	Call	Bond Future	5831	6	6	6	0.00
05/04/2016	2044 On 03-November-16	10.41	Call	Bond Future	5744	6	6	6	0.00
05/04/2016	2044 On 03-November-16	10.43	Put	Bond Future	4028	4	4	4	0.00
05/04/2016	2044 On 03-November-16	10.42	Put	Bond Future	4063	4	4	4	0.00
05/04/2016	2044 On 03-November-16	10.41	Put	Bond Future	4098	4	4	4	0.00
05/04/2016	2046 On 05-May-16			Bond Future	130.11	129.8146	130.1097	129.8146	12,687.00
05/04/2016	2046 On 05-May-16	129.99	Call	Bond Future	120	0	0	0	0.00
05/04/2016	2046 On 05-May-16	130.01	Call	Bond Future	100	0	0	0	0.00
05/04/2016	2046 On 05-May-16	130.00	Call	Bond Future	110	0	0	0	0.00
05/04/2016	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
05/04/2016	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
05/04/2016	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
05/04/2016	2046 On 04-August-16			Bond Future	132.60	132.3042	132.6048	132.3042	590.00
05/04/2016	2046 On 04-August-16	129.00	Call	Bond Future	3605	3	4	3	0.00
05/04/2016	2046 On 04-August-16	129.01	Call	Bond Future	3595	3	4	3	0.00
05/04/2016	2046 On 04-August-16	129.02	Call	Bond Future	3585	3	4	3	0.00
05/04/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
05/04/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
05/04/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
05/04/2016	2050 On 05-May-16			Bond Future	137.86	137.5145	137.8566	137.5145	14,861.00
05/04/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
05/04/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
05/04/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
05/04/2016	2050 On 05-May-16	138.00	Put	Bond Future	143	0	0	0	0.00

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05/04/2016	2050 On 05-May-16	138.01	Put	Bond Future	153	0	0	0	0.00
05/04/2016	2050 On 05-May-16	137.99	Put	Bond Future	133	0	0	0	0.00
05/04/2016	2050 On 04-August-16			Bond Future	138.92	138.5745	138.9231	138.5745	1,600.00
05/04/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
05/04/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
05/04/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
05/04/2016	2050 On 04-August-16	139.14	Put	Bond Future	217	1	0	1	0.00
05/04/2016	2050 On 04-August-16	139.13	Put	Bond Future	207	1	0	1	0.00
05/04/2016	2050 On 04-August-16	139.12	Put	Bond Future	197	1	0	1	0.00
05/04/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	AL37 On 05-May-16			Index Future	471.69	473.7490	471.6940	473.7490	7.00
05/04/2016	AL37 On 04-August-16			Index Future	480.60	482.6960	480.6020	482.6960	0.00
05/04/2016	AL7T On 05-May-16			Index Future	541.76	545.5500	541.7560	545.5500	0.00
05/04/2016	AL7T On 04-August-16			Index Future	551.99	555.8530	551.9870	555.8530	0.00
05/04/2016	ALBI On 05-May-16			Index Future	490.52	494.3670	490.5180	494.3670	499.00
05/04/2016	ALBI On 04-August-16			Index Future	499.78	503.7030	499.7810	503.7030	133.00
05/04/2016	ALBI On 03-November-16			Index Future	509.42	513.4250	509.4220	513.4250	0.00
05/04/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/04/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2016	EL28 On 05-May-16			Bond Future	127.32	127.3078	127.3228	127.3078	0.00
05/04/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
05/04/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
05/04/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
05/04/2016	EL28 On 05-May-16	129.01	Put	Bond Future	1687	2	2	2	0.00
05/04/2016	EL28 On 05-May-16	129.00	Put	Bond Future	1677	2	2	2	0.00
05/04/2016	EL28 On 05-May-16	128.99	Put	Bond Future	1667	2	2	2	0.00
05/04/2016	EL28 On 04-August-16			Bond Future	129.76	129.7495	129.7646	129.7495	0.00
05/04/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2905	3	3	3	0.00
05/04/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2895	3	3	3	0.00
05/04/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2885	3	3	3	0.00
05/04/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
05/04/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
05/04/2016	ES33 On 05-May-16			Bond Future	10.83	76.0668	75.3166	76.0668	8,776.00
05/04/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
05/04/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
05/04/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
05/04/2016	ES33 On 05-May-16	9.99	Put	Bond Future	5474	5	5	5	0.00
05/04/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5405	5	5	5	0.00
05/04/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5337	5	5	5	0.00
05/04/2016	ES33 On 04-August-16			Bond Future	10.92	77.5193	76.7547	77.5193	0.00
05/04/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
05/04/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
05/04/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
05/04/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4341	4	4	4	0.00
05/04/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4208	3	4	3	0.00
05/04/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4274	4	4	4	0.00
05/04/2016	ES33 On 03-November-16			Bond Future	11.01	75.2069	74.4269	75.2069	0.00
05/04/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1740	3	2	3	0.00
05/04/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1624	2	2	2	0.00
05/04/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1682	2	2	2	0.00
05/04/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
05/04/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
05/04/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
05/04/2016	ES42 On 05-May-16			Bond Future	11.01	79.7634	78.9223	79.7634	7,270.00
05/04/2016	GOVI On 05-May-16			GOVI	489.85	493.4780	489.8500	493.4780	476.00
05/04/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
05/04/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
05/04/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
05/04/2016	GOVI On 05-May-16	517.99	Put	GOVI	281400	25	28	25	0.00
05/04/2016	GOVI On 05-May-16	518.00	Put	GOVI	281500	25	28	25	0.00
05/04/2016	GOVI On 05-May-16	518.01	Put	GOVI	281600	25	28	25	0.00
05/04/2016	GOVI On 04-August-16			GOVI	499.10	502.7970	499.1000	502.7970	26.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
05/04/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
05/04/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
05/04/2016	GOVI On 04-August-16	521.01	Put	GOVI	219100	18	22	18	0.00
05/04/2016	GOVI On 04-August-16	520.99	Put	GOVI	218900	18	22	18	0.00
05/04/2016	GOVI On 04-August-16	521.00	Put	GOVI	219000	18	22	18	0.00
05/04/2016	GOVI On 03-November-16			GOVI	508.73	512.5030	508.7280	512.5030	0.00
05/04/2016	GOVI On 03-November-16	476.11	Call	GOVI	326180	36	33	36	0.00
05/04/2016	GOVI On 03-November-16	476.12	Call	GOVI	326080	36	33	36	0.00
05/04/2016	GOVI On 03-November-16	476.13	Call	GOVI	325980	36	33	36	0.00
05/04/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
05/04/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
05/04/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
05/04/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/04/2016	IGOV On 05-May-16			Index Future	238.75	238.5390	238.7460	238.5390	977.00
05/04/2016	IGOV On 04-August-16			Index Future	243.28	243.0640	243.2750	243.0640	81.00
05/04/2016	IGOV On 03-November-16			Index Future	247.99	247.7740	247.9870	247.7740	0.00
05/04/2016	ILBI On 05-May-16			Index Future	647.29	646.8140	647.2910	646.8140	0.00
05/04/2016	ILBI On 04-August-16			Index Future	659.22	658.7380	659.2210	658.7380	157.00
05/04/2016	IS01 On 19-December-16			Interest Rate Swap	100.17	100.1458	100.1658	100.1458	0.00
05/04/2016	IS01 On 16-March-17			Interest Rate Swap	100.22	100.1828	100.2207	100.1828	0.00
05/04/2016	IS01 On 15-June-17			Interest Rate Swap	99.98	99.9282	99.9838	99.9282	0.00
05/04/2016	IS02 On 18-December-17			Interest Rate Swap	100.66	100.5613	100.6565	100.5613	0.00
05/04/2016	IS02 On 16-March-18			Interest Rate Swap	100.14	100.0307	100.1434	100.0307	0.00
05/04/2016	IS02 On 15-June-18			Interest Rate Swap	100.03	99.8952	100.0316	99.8952	0.00
05/04/2016	IS05 On 17-December-20			Interest Rate Swap	101.08	100.7289	101.0763	100.7289	0.00
05/04/2016	IS05 On 16-March-21			Interest Rate Swap	100.60	100.2306	100.6001	100.2306	0.00
05/04/2016	IS05 On 15-June-21			Interest Rate Swap	100.09	99.6987	100.0880	99.6987	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
05/04/2016	IS10 On 17-December-25			Interest Rate Swap	102.98	102.4027	102.9808	102.4027	0.00
05/04/2016	IS10 On 16-March-26			Interest Rate Swap	100.21	99.6153	100.2116	99.6153	0.00
05/04/2016	IS10 On 15-June-26			Interest Rate Swap	99.08	98.4694	99.0801	98.4694	0.00
05/04/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/04/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
05/04/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/04/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/04/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.26	92.7400	92.7400	92.7400	0.00
05/04/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.34	92.6600	92.6600	92.6600	0.00
05/04/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
05/04/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.49	92.5100	92.5100	92.5100	0.00
05/04/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.54	92.4600	92.4600	92.4600	0.00
05/04/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.63	92.3700	92.3700	92.3700	0.00
05/04/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.80	92.2000	92.2000	92.2000	0.00
05/04/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.94	92.0600	92.0600	92.0600	0.00
05/04/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.06	91.9400	91.9400	91.9400	0.00
05/04/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.18	91.8200	91.8200	91.8200	0.00
05/04/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.26	91.7400	91.7400	91.7400	0.00
05/04/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
05/04/2016	R023 On 05-May-16			Bond Future	9.12	95.1825	94.6744	95.1825	8,731.00
05/04/2016	R023 On 05-May-16	8.25	Call	Bond Future	37	0	0	0	0.00
05/04/2016	R023 On 05-May-16	8.26	Call	Bond Future	39	0	0	0	0.00
05/04/2016	R023 On 05-May-16	8.24	Call	Bond Future	35	0	0	0	0.00
05/04/2016	R023 On 05-May-16	8.25	Put	Bond Future	4287	4	4	4	0.00
05/04/2016	R023 On 05-May-16	8.26	Put	Bond Future	4239	4	4	4	0.00
05/04/2016	R023 On 05-May-16	8.24	Put	Bond Future	4336	4	4	4	0.00
05/04/2016	R023 On 04-August-16			Bond Future	9.18	97.0000	96.4821	97.0000	0.00
05/04/2016	R023 On 04-August-16	8.24	Call	Bond Future	426	1	0	1	0.00
05/04/2016	R023 On 04-August-16	8.25	Call	Bond Future	434	1	0	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
05/04/2016	R023 On 04-August-16	8.26	Call	Bond Future	442	1	0	1	0.00
05/04/2016	R023 On 04-August-16	8.25	Put	Bond Future	4885	4	5	4	0.00
05/04/2016	R023 On 04-August-16	8.26	Put	Bond Future	4845	4	5	4	0.00
05/04/2016	R023 On 04-August-16	8.24	Put	Bond Future	4926	5	5	5	0.00
05/04/2016	R023 On 03-November-16			Bond Future	9.25	94.9210	94.3921	94.9210	0.00
05/04/2016	R023 On 03-November-16	9.73	Call	Bond Future	3686	4	4	4	0.00
05/04/2016	R023 On 03-November-16	9.74	Call	Bond Future	3714	4	4	4	0.00
05/04/2016	R023 On 03-November-16	9.75	Call	Bond Future	3742	4	4	4	0.00
05/04/2016	R023 On 03-November-16	9.74	Put	Bond Future	1559	1	2	1	0.00
05/04/2016	R023 On 03-November-16	9.75	Put	Bond Future	1543	1	2	1	0.00
05/04/2016	R023 On 03-November-16	9.73	Put	Bond Future	1574	1	2	1	0.00
05/04/2016	R035 On 05-May-16			Bond Future	9.94	93.6838	92.7294	93.6838	5,096.00
05/04/2016	R035 On 05-May-16	10.35	Call	Bond Future	3144	4	3	4	0.00
05/04/2016	R035 On 05-May-16	10.37	Call	Bond Future	3292	4	3	4	0.00
05/04/2016	R035 On 05-May-16	10.36	Call	Bond Future	3218	4	3	4	0.00
05/04/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
05/04/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
05/04/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
05/04/2016	R035 On 04-August-16			Bond Future	10.00	95.4726	94.5000	95.4726	155.00
05/04/2016	R035 On 04-August-16	10.37	Call	Bond Future	2786	4	3	4	0.00
05/04/2016	R035 On 04-August-16	10.36	Call	Bond Future	2712	4	3	4	0.00
05/04/2016	R035 On 04-August-16	10.35	Call	Bond Future	2638	4	3	4	0.00
05/04/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
05/04/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
05/04/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
05/04/2016	R186 On 05-May-16			Bond Future	9.28	112.9409	112.1577	112.9409	54,897.00
05/04/2016	R186 On 05-May-16	8.34	Call	Bond Future	43	0	0	0	0.00
05/04/2016	R186 On 05-May-16	9.25	Call	Bond Future	1361	2	1	2	180.00
05/04/2016	R186 On 05-May-16	9.89	Call	Bond Future	4422	5	4	5	0.00
05/04/2016	R186 On 05-May-16	8.35	Call	Bond Future	46	0	0	0	0.00
05/04/2016	R186 On 05-May-16	8.33	Call	Bond Future	41	0	0	0	0.00
05/04/2016	R186 On 05-May-16	9.96	Call	Bond Future	4833	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2016	R186 On 05-May-16	9.86	Call	Bond Future	4249	5	4	5	0.00
05/04/2016	R186 On 05-May-16	8.75	Call	Bond Future	284	0	0	0	180.00
05/04/2016	R186 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	0.00
05/04/2016	R186 On 05-May-16	8.85	Call	Bond Future	412	1	0	1	0.00
05/04/2016	R186 On 05-May-16	8.33	Put	Bond Future	7005	6	7	6	0.00
05/04/2016	R186 On 05-May-16	9.89	Put	Bond Future	241	0	0	0	180.00
05/04/2016	R186 On 05-May-16	9.96	Put	Bond Future	188	0	0	0	5,000.00
05/04/2016	R186 On 05-May-16	9.86	Put	Bond Future	268	0	0	0	5,000.00
05/04/2016	R186 On 05-May-16	7.56	Put	Bond Future	13069	12	13	12	0.00
05/04/2016	R186 On 05-May-16	8.35	Put	Bond Future	6857	6	7	6	0.00
05/04/2016	R186 On 05-May-16	8.34	Put	Bond Future	6931	6	7	6	0.00
05/04/2016	R186 On 05-May-16	8.85	Put	Bond Future	3487	3	3	3	5,350.00
05/04/2016	R186 On 05-May-16	8.75	Put	Bond Future	4093	3	4	3	1,900.00
05/04/2016	R186 On 05-May-16	9.25	Put	Bond Future	1566	1	2	1	0.00
05/04/2016	R186 On 04-August-16			Bond Future	9.34	109.7932	108.9950	109.7932	521.00
05/04/2016	R186 On 04-August-16	8.51	Call	Bond Future	860	1	1	1	0.00
05/04/2016	R186 On 04-August-16	8.49	Call	Bond Future	830	1	1	1	0.00
05/04/2016	R186 On 04-August-16	8.50	Call	Bond Future	845	1	1	1	0.00
05/04/2016	R186 On 04-August-16	10.00	Call	Bond Future	5663	6	6	6	0.00
05/04/2016	R186 On 04-August-16	8.49	Put	Bond Future	6922	6	7	6	0.00
05/04/2016	R186 On 04-August-16	8.50	Put	Bond Future	6862	6	7	6	0.00
05/04/2016	R186 On 04-August-16	8.51	Put	Bond Future	6803	6	7	6	0.00
05/04/2016	R186 On 04-August-16	10.00	Put	Bond Future	1258	1	1	1	6,500.00
05/04/2016	R197 On 05-May-16			Bond Future	295.80	295.7712	295.8012	295.7712	2,130.00
05/04/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
05/04/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
05/04/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
05/04/2016	R197 On 05-May-16	300.00	Put	Bond Future	4199	4	4	4	0.00
05/04/2016	R197 On 05-May-16	300.01	Put	Bond Future	4209	4	4	4	0.00
05/04/2016	R197 On 05-May-16	299.99	Put	Bond Future	4189	4	4	4	0.00
05/04/2016	R197 On 04-August-16			Bond Future	294.98	294.9469	294.9772	294.9469	0.00
05/04/2016	R197 On 04-August-16	293.96	Call	Bond Future	1017	1	1	1	0.00
05/04/2016	R197 On 04-August-16	293.98	Call	Bond Future	997	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
05/04/2016	R197 On 04-August-16	293.97	Call	Bond Future	1007	1	1	1	0.00
05/04/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
05/04/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
05/04/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
05/04/2016	R202 On 05-May-16			Bond Future	242.95	242.7592	242.9500	242.7592	42,524.00
05/04/2016	R202 On 05-May-16	246.99	Call	Bond Future	1122	1	1	1	0.00
05/04/2016	R202 On 05-May-16	247.01	Call	Bond Future	1117	1	1	1	0.00
05/04/2016	R202 On 05-May-16	247.00	Call	Bond Future	1120	1	1	1	0.00
05/04/2016	R202 On 05-May-16	247.00	Put	Bond Future	5169	5	5	5	0.00
05/04/2016	R202 On 05-May-16	247.01	Put	Bond Future	5177	5	5	5	0.00
05/04/2016	R202 On 05-May-16	246.99	Put	Bond Future	5162	5	5	5	0.00
05/04/2016	R202 On 04-August-16			Bond Future	244.16	243.9639	244.1585	243.9639	0.00
05/04/2016	R202 On 04-August-16	243.26	Call	Bond Future	5449	5	5	5	0.00
05/04/2016	R202 On 04-August-16	243.25	Call	Bond Future	5455	5	5	5	0.00
05/04/2016	R202 On 04-August-16	243.24	Call	Bond Future	5460	5	5	5	0.00
05/04/2016	R202 On 04-August-16	243.25	Put	Bond Future	4546	5	5	5	0.00
05/04/2016	R202 On 04-August-16	243.24	Put	Bond Future	4541	5	5	5	0.00
05/04/2016	R202 On 04-August-16	243.26	Put	Bond Future	4551	5	5	5	0.00
05/04/2016	R203 On 05-May-16			Bond Future	8.18	101.4541	101.3213	101.4541	53,812.00
05/04/2016	R203 On 05-May-16	7.26	Call	Bond Future	3	0	0	0	0.00
05/04/2016	R203 On 05-May-16	7.24	Call	Bond Future	3	0	0	0	0.00
05/04/2016	R203 On 05-May-16	7.25	Call	Bond Future	3	0	0	0	0.00
05/04/2016	R203 On 05-May-16	7.24	Put	Bond Future	1196	1	1	1	0.00
05/04/2016	R203 On 05-May-16	7.26	Put	Bond Future	1171	1	1	1	0.00
05/04/2016	R203 On 05-May-16	7.25	Put	Bond Future	1184	1	1	1	0.00
05/04/2016	R203 On 04-August-16			Bond Future	8.30	103.3913	103.2560	103.3913	0.00
05/04/2016	R203 On 04-August-16	7.24	Call	Bond Future	50	0	0	0	0.00
05/04/2016	R203 On 04-August-16	7.26	Call	Bond Future	52	0	0	0	0.00
05/04/2016	R203 On 04-August-16	7.25	Call	Bond Future	51	0	0	0	0.00
05/04/2016	R203 On 04-August-16	7.25	Put	Bond Future	1139	1	1	1	0.00
05/04/2016	R203 On 04-August-16	7.26	Put	Bond Future	1130	1	1	1	0.00
05/04/2016	R203 On 04-August-16	7.24	Put	Bond Future	1148	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
05/04/2016	R203 On 03-November-16			Bond Future	8.45	101.1938	101.0547	101.1938	0.00
05/04/2016	R203 On 03-November-16	8.84	Call	Bond Future	587	1	1	1	0.00
05/04/2016	R203 On 03-November-16	8.86	Call	Bond Future	598	1	1	1	0.00
05/04/2016	R203 On 03-November-16	8.85	Call	Bond Future	593	1	1	1	0.00
05/04/2016	R203 On 03-November-16	8.84	Put	Bond Future	271	0	0	0	0.00
05/04/2016	R203 On 03-November-16	8.86	Put	Bond Future	266	0	0	0	0.00
05/04/2016	R203 On 03-November-16	8.85	Put	Bond Future	269	0	0	0	0.00
05/04/2016	R204 On 05-May-16			Bond Future	8.56	102.0144	101.7798	102.0144	33,783.00
05/04/2016	R204 On 05-May-16	7.76	Call	Bond Future	17	0	0	0	0.00
05/04/2016	R204 On 05-May-16	7.75	Call	Bond Future	16	0	0	0	0.00
05/04/2016	R204 On 05-May-16	7.74	Call	Bond Future	15	0	0	0	0.00
05/04/2016	R204 On 05-May-16	7.75	Put	Bond Future	1886	2	2	2	0.00
05/04/2016	R204 On 05-May-16	7.76	Put	Bond Future	1864	2	2	2	0.00
05/04/2016	R204 On 05-May-16	7.74	Put	Bond Future	1909	2	2	2	0.00
05/04/2016	R204 On 04-August-16			Bond Future	8.67	99.9211	99.6818	99.9211	0.00
05/04/2016	R204 On 04-August-16	7.74	Call	Bond Future	152	0	0	0	0.00
05/04/2016	R204 On 04-August-16	7.75	Call	Bond Future	156	0	0	0	0.00
05/04/2016	R204 On 04-August-16	7.76	Call	Bond Future	159	0	0	0	0.00
05/04/2016	R204 On 04-August-16	7.75	Put	Bond Future	2082	2	2	2	0.00
05/04/2016	R204 On 04-August-16	7.76	Put	Bond Future	2064	2	2	2	0.00
05/04/2016	R204 On 04-August-16	7.74	Put	Bond Future	2100	2	2	2	0.00
05/04/2016	R204 On 03-November-16			Bond Future	8.77	101.8295	101.5845	101.8295	0.00
05/04/2016	R204 On 03-November-16	9.21	Call	Bond Future	1453	2	1	2	0.00
05/04/2016	R204 On 03-November-16	9.23	Call	Bond Future	1477	2	1	2	0.00
05/04/2016	R204 On 03-November-16	9.22	Call	Bond Future	1465	2	1	2	0.00
05/04/2016	R204 On 03-November-16	9.22	Put	Bond Future	625	1	1	1	0.00
05/04/2016	R204 On 03-November-16	9.21	Put	Bond Future	632	1	1	1	0.00
05/04/2016	R204 On 03-November-16	9.23	Put	Bond Future	619	1	1	1	0.00
05/04/2016	R207 On 05-May-16			Bond Future	8.76	97.9609	97.6393	97.9609	67,366.00
05/04/2016	R207 On 05-May-16	7.56	Call	Bond Future	2	0	0	0	43.00
05/04/2016	R207 On 05-May-16	7.85	Call	Bond Future	14	0	0	0	0.00
05/04/2016	R207 On 05-May-16	7.86	Call	Bond Future	15	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
05/04/2016	R207 On 05-May-16	7.84	Call	Bond Future	13	0	0	0	0.00
05/04/2016	R207 On 05-May-16	7.85	Put	Bond Future	2782	2	3	2	0.00
05/04/2016	R207 On 05-May-16	7.86	Put	Bond Future	2752	2	3	2	0.00
05/04/2016	R207 On 05-May-16	7.84	Put	Bond Future	2813	3	3	3	0.00
05/04/2016	R207 On 05-May-16	7.56	Put	Bond Future	3678	3	4	3	0.00
05/04/2016	R207 On 04-August-16			Bond Future	8.85	96.1870	95.8592	96.1870	0.00
05/04/2016	R207 On 04-August-16	8.00	Call	Bond Future	267	0	0	0	0.00
05/04/2016	R207 On 04-August-16	7.99	Call	Bond Future	262	0	0	0	0.00
05/04/2016	R207 On 04-August-16	8.01	Call	Bond Future	273	0	0	0	0.00
05/04/2016	R207 On 04-August-16	7.99	Put	Bond Future	2724	2	3	2	0.00
05/04/2016	R207 On 04-August-16	8.01	Put	Bond Future	2677	2	3	2	0.00
05/04/2016	R207 On 04-August-16	8.00	Put	Bond Future	2701	2	3	2	0.00
05/04/2016	R207 On 02-February-17			Bond Future	8.99	96.3975	96.0534	96.3975	0.00
05/04/2016	R207 On 02-February-17	8.91	Call	Bond Future	1446	2	1	2	62.00
05/04/2016	R207 On 02-February-17	9.22	Call	Bond Future	1856	2	2	2	0.00
05/04/2016	R207 On 02-February-17	9.24	Call	Bond Future	1884	2	2	2	0.00
05/04/2016	R207 On 02-February-17	9.23	Call	Bond Future	1870	2	2	2	0.00
05/04/2016	R207 On 02-February-17	8.91	Put	Bond Future	1637	1	2	1	0.00
05/04/2016	R207 On 02-February-17	9.22	Put	Bond Future	1285	1	1	1	0.00
05/04/2016	R207 On 02-February-17	9.23	Put	Bond Future	1275	1	1	1	0.00
05/04/2016	R207 On 02-February-17	9.24	Put	Bond Future	1265	1	1	1	0.00
05/04/2016	R208 On 05-May-16			Bond Future	8.85	92.9329	92.5187	92.9329	46,641.00
05/04/2016	R208 On 05-May-16	7.99	Call	Bond Future	24	0	0	0	0.00
05/04/2016	R208 On 05-May-16	8.01	Call	Bond Future	26	0	0	0	0.00
05/04/2016	R208 On 05-May-16	8.00	Call	Bond Future	25	0	0	0	0.00
05/04/2016	R208 On 05-May-16	8.00	Put	Bond Future	3254	3	3	3	0.00
05/04/2016	R208 On 05-May-16	7.99	Put	Bond Future	3291	3	3	3	0.00
05/04/2016	R208 On 05-May-16	8.01	Put	Bond Future	3217	3	3	3	0.00
05/04/2016	R208 On 04-August-16			Bond Future	8.93	94.7075	94.2853	94.7075	0.00
05/04/2016	R208 On 04-August-16	7.99	Call	Bond Future	290	0	0	0	0.00
05/04/2016	R208 On 04-August-16	8.00	Call	Bond Future	296	0	0	0	0.00
05/04/2016	R208 On 04-August-16	8.01	Call	Bond Future	302	0	0	0	0.00
05/04/2016	R208 On 04-August-16	7.99	Put	Bond Future	3696	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2016	R208 On 04-August-16	8.00	Put	Bond Future	3665	3	4	3	0.00
05/04/2016	R208 On 04-August-16	8.01	Put	Bond Future	3634	3	4	3	0.00
05/04/2016	R208 On 03-November-16			Bond Future	9.00	93.1134	92.6820	93.1134	0.00
05/04/2016	R208 On 03-November-16	9.57	Call	Bond Future	2919	3	3	3	0.00
05/04/2016	R208 On 03-November-16	9.59	Call	Bond Future	2963	3	3	3	0.00
05/04/2016	R208 On 03-November-16	9.58	Call	Bond Future	2941	3	3	3	0.00
05/04/2016	R208 On 03-November-16	9.57	Put	Bond Future	1023	1	1	1	0.00
05/04/2016	R208 On 03-November-16	9.58	Put	Bond Future	1012	1	1	1	0.00
05/04/2016	R208 On 03-November-16	9.59	Put	Bond Future	1001	1	1	1	0.00
05/04/2016	R209 On 05-May-16			Bond Future	9.87	70.2046	69.4140	70.2046	29,682.00
05/04/2016	R209 On 05-May-16	9.00	Call	Bond Future	77	0	0	0	6,700.00
05/04/2016	R209 On 05-May-16	8.25	Call	Bond Future	1	0	0	0	6,700.00
05/04/2016	R209 On 05-May-16	8.99	Call	Bond Future	73	0	0	0	0.00
05/04/2016	R209 On 05-May-16	9.01	Call	Bond Future	80	0	0	0	0.00
05/04/2016	R209 On 05-May-16	9.01	Put	Bond Future	6012	5	6	5	0.00
05/04/2016	R209 On 05-May-16	9.00	Put	Bond Future	6082	5	6	5	0.00
05/04/2016	R209 On 05-May-16	8.25	Put	Bond Future	11872	11	12	11	0.00
05/04/2016	R209 On 05-May-16	8.99	Put	Bond Future	6153	5	6	5	0.00
05/04/2016	R209 On 04-August-16			Bond Future	9.92	71.5451	70.7394	71.5451	190.00
05/04/2016	R209 On 04-August-16	10.60	Call	Bond Future	5412	6	5	6	5,760.00
05/04/2016	R209 On 04-August-16	9.24	Call	Bond Future	1170	1	1	1	0.00
05/04/2016	R209 On 04-August-16	9.26	Call	Bond Future	1207	1	1	1	0.00
05/04/2016	R209 On 04-August-16	9.25	Call	Bond Future	1189	1	1	1	0.00
05/04/2016	R209 On 04-August-16	9.70	Call	Bond Future	2217	3	2	3	0.00
05/04/2016	R209 On 04-August-16	10.29	Call	Bond Future	4167	5	4	5	0.00
05/04/2016	R209 On 04-August-16	9.60	Call	Bond Future	1954	2	2	2	5,760.00
05/04/2016	R209 On 04-August-16	9.40	Call	Bond Future	1487	2	1	2	250.00
05/04/2016	R209 On 04-August-16	10.60	Put	Bond Future	1271	1	1	1	0.00
05/04/2016	R209 On 04-August-16	9.24	Put	Bond Future	5801	5	6	5	0.00
05/04/2016	R209 On 04-August-16	9.26	Put	Bond Future	5696	5	6	5	0.00
05/04/2016	R209 On 04-August-16	9.25	Put	Bond Future	5749	5	6	5	0.00
05/04/2016	R209 On 04-August-16	10.29	Put	Bond Future	1877	2	2	2	250.00
05/04/2016	R209 On 04-August-16	9.70	Put	Bond Future	3686	3	4	3	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2016	R209 On 04-August-16	9.40	Put	Bond Future	4993	4	5	4	0.00
05/04/2016	R209 On 04-August-16	9.60	Put	Bond Future	4091	4	4	4	0.00
05/04/2016	R209 On 03-November-16			Bond Future	9.98	69.7608	68.9388	69.7608	0.00
05/04/2016	R209 On 03-November-16	10.24	Call	Bond Future	4631	5	5	5	0.00
05/04/2016	R209 On 03-November-16	10.26	Call	Bond Future	4701	5	5	5	0.00
05/04/2016	R209 On 03-November-16	10.25	Call	Bond Future	4666	5	5	5	0.00
05/04/2016	R209 On 03-November-16	10.25	Put	Bond Future	2976	3	3	3	0.00
05/04/2016	R209 On 03-November-16	10.26	Put	Bond Future	2950	3	3	3	0.00
05/04/2016	R209 On 03-November-16	10.24	Put	Bond Future	3002	3	3	3	0.00
05/04/2016	R210 On 05-May-16			Bond Future	181.95	181.9338	181.9525	181.9338	1,441.00
05/04/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
05/04/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
05/04/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
05/04/2016	R210 On 05-May-16	185.00	Put	Bond Future	3047	3	3	3	0.00
05/04/2016	R210 On 05-May-16	185.01	Put	Bond Future	3057	3	3	3	0.00
05/04/2016	R210 On 05-May-16	184.99	Put	Bond Future	3037	3	3	3	0.00
05/04/2016	R210 On 04-August-16			Bond Future	185.44	185.4230	185.4421	185.4230	0.00
05/04/2016	R210 On 04-August-16	181.51	Call	Bond Future	3932	4	4	4	0.00
05/04/2016	R210 On 04-August-16	181.50	Call	Bond Future	3942	4	4	4	0.00
05/04/2016	R210 On 04-August-16	181.52	Call	Bond Future	3922	4	4	4	0.00
05/04/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
05/04/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
05/04/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
05/04/2016	R211 On 05-May-16			Bond Future	137.82	137.8029	137.8238	137.8029	62.00
05/04/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
05/04/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
05/04/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
05/04/2016	R211 On 05-May-16	138.99	Put	Bond Future	1166	1	1	1	0.00
05/04/2016	R211 On 05-May-16	139.00	Put	Bond Future	1176	1	1	1	0.00
05/04/2016	R211 On 05-May-16	139.01	Put	Bond Future	1186	1	1	1	0.00
05/04/2016	R211 On 04-August-16			Bond Future	138.71	138.6861	138.7073	138.6861	0.00
05/04/2016	R211 On 04-August-16	137.09	Call	Bond Future	1617	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
05/04/2016	R211 On 04-August-16	137.07	Call	Bond Future	1637	2	2	2	0.00
05/04/2016	R211 On 04-August-16	137.08	Call	Bond Future	1627	2	2	2	0.00
05/04/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
05/04/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
05/04/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
05/04/2016	R212 On 05-May-16			Bond Future	143.92	143.5974	143.9198	143.5974	3,488.00
05/04/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
05/04/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
05/04/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
05/04/2016	R212 On 05-May-16	145.00	Put	Bond Future	1080	1	1	1	0.00
05/04/2016	R212 On 05-May-16	145.01	Put	Bond Future	1090	1	1	1	0.00
05/04/2016	R212 On 05-May-16	144.99	Put	Bond Future	1070	1	1	1	0.00
05/04/2016	R212 On 04-August-16			Bond Future	144.75	144.4199	144.7485	144.4199	0.00
05/04/2016	R212 On 04-August-16	142.44	Call	Bond Future	2308	2	2	2	0.00
05/04/2016	R212 On 04-August-16	142.43	Call	Bond Future	2318	2	2	2	0.00
05/04/2016	R212 On 04-August-16	142.42	Call	Bond Future	2328	2	2	2	0.00
05/04/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
05/04/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
05/04/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
05/04/2016	R213 On 05-May-16			Bond Future	9.73	80.9750	80.1781	80.9750	47,733.00
05/04/2016	R213 On 05-May-16	8.74	Call	Bond Future	41	0	0	0	0.00
05/04/2016	R213 On 05-May-16	8.76	Call	Bond Future	45	0	0	0	0.00
05/04/2016	R213 On 05-May-16	8.75	Call	Bond Future	43	0	0	0	0.00
05/04/2016	R213 On 05-May-16	8.75	Put	Bond Future	6837	6	7	6	0.00
05/04/2016	R213 On 05-May-16	8.74	Put	Bond Future	6909	6	7	6	0.00
05/04/2016	R213 On 05-May-16	8.76	Put	Bond Future	6766	6	7	6	0.00
05/04/2016	R213 On 04-August-16			Bond Future	9.79	82.5213	81.7090	82.5213	462.00
05/04/2016	R213 On 04-August-16	9.01	Call	Bond Future	989	1	1	1	0.00
05/04/2016	R213 On 04-August-16	8.99	Call	Bond Future	957	1	1	1	0.00
05/04/2016	R213 On 04-August-16	9.00	Call	Bond Future	973	1	1	1	0.00
05/04/2016	R213 On 04-August-16	8.99	Put	Bond Future	6361	6	6	6	0.00
05/04/2016	R213 On 04-August-16	9.01	Put	Bond Future	6251	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2016	R213 On 04-August-16	9.00	Put	Bond Future	6306	6	6	6	0.00
05/04/2016	R213 On 03-November-16			Bond Future	9.85	80.5462	79.7175	80.5462	0.00
05/04/2016	R213 On 03-November-16	10.20	Call	Bond Future	4960	5	5	5	0.00
05/04/2016	R213 On 03-November-16	10.19	Call	Bond Future	4923	5	5	5	0.00
05/04/2016	R213 On 03-November-16	10.18	Call	Bond Future	4887	5	5	5	0.00
05/04/2016	R213 On 03-November-16	10.19	Put	Bond Future	2764	2	3	2	0.00
05/04/2016	R213 On 03-November-16	10.20	Put	Bond Future	2740	2	3	2	0.00
05/04/2016	R213 On 03-November-16	10.18	Put	Bond Future	2789	2	3	2	0.00
05/04/2016	R214 On 05-May-16			Bond Future	9.99	70.2291	69.4169	70.2291	32,450.00
05/04/2016	R214 On 05-May-16	8.99	Call	Bond Future	43	0	0	0	0.00
05/04/2016	R214 On 05-May-16	9.01	Call	Bond Future	48	0	0	0	0.00
05/04/2016	R214 On 05-May-16	9.00	Call	Bond Future	45	0	0	0	0.00
05/04/2016	R214 On 05-May-16	9.30	Call	Bond Future	179	0	0	0	0.00
05/04/2016	R214 On 05-May-16	9.01	Put	Bond Future	7151	6	7	6	0.00
05/04/2016	R214 On 05-May-16	9.00	Put	Bond Future	7227	6	7	6	0.00
05/04/2016	R214 On 05-May-16	8.99	Put	Bond Future	7303	7	7	7	0.00
05/04/2016	R214 On 05-May-16	9.30	Put	Bond Future	5060	4	5	4	0.00
05/04/2016	R214 On 04-August-16			Bond Future	10.05	71.5701	70.7425	71.5701	0.00
05/04/2016	R214 On 04-August-16	9.30	Call	Bond Future	1120	1	1	1	1,300.00
05/04/2016	R214 On 04-August-16	11.30	Call	Bond Future	8107	9	8	9	5,800.00
05/04/2016	R214 On 04-August-16	9.24	Call	Bond Future	1017	1	1	1	0.00
05/04/2016	R214 On 04-August-16	9.26	Call	Bond Future	1050	1	1	1	0.00
05/04/2016	R214 On 04-August-16	9.25	Call	Bond Future	1033	1	1	1	0.00
05/04/2016	R214 On 04-August-16	8.55	Call	Bond Future	276	0	0	0	1,300.00
05/04/2016	R214 On 04-August-16	10.30	Call	Bond Future	3895	4	4	4	5,800.00
05/04/2016	R214 On 04-August-16	9.26	Put	Bond Future	6604	6	7	6	0.00
05/04/2016	R214 On 04-August-16	9.24	Put	Bond Future	6721	6	7	6	0.00
05/04/2016	R214 On 04-August-16	9.30	Put	Bond Future	6374	6	6	6	0.00
05/04/2016	R214 On 04-August-16	11.30	Put	Bond Future	616	1	1	1	0.00
05/04/2016	R214 On 04-August-16	10.30	Put	Bond Future	2264	2	2	2	0.00
05/04/2016	R214 On 04-August-16	9.25	Put	Bond Future	6662	6	7	6	0.00
05/04/2016	R214 On 04-August-16	8.55	Put	Bond Future	11499	11	11	11	0.00
05/04/2016	R214 On 03-November-16			Bond Future	10.10	69.6396	68.7952	69.6396	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
05/04/2016	R214 On 03-November-16	10.33	Call	Bond Future	4697	5	5	5	0.00
05/04/2016	R214 On 03-November-16	10.35	Call	Bond Future	4768	5	5	5	0.00
05/04/2016	R214 On 03-November-16	10.34	Call	Bond Future	4732	5	5	5	0.00
05/04/2016	R214 On 03-November-16	10.33	Put	Bond Future	3249	3	3	3	0.00
05/04/2016	R214 On 03-November-16	10.34	Put	Bond Future	3222	3	3	3	0.00
05/04/2016	R214 On 03-November-16	10.35	Put	Bond Future	3194	3	3	3	0.00
05/04/2016	R248 On 05-May-16			Bond Future	10.07	90.1983	89.1708	90.1983	62,672.00
05/04/2016	R248 On 05-May-16	9.01	Call	Bond Future	42	0	0	0	0.00
05/04/2016	R248 On 05-May-16	9.00	Call	Bond Future	39	0	0	0	0.00
05/04/2016	R248 On 05-May-16	8.99	Call	Bond Future	37	0	0	0	0.00
05/04/2016	R248 On 05-May-16	9.00	Put	Bond Future	9940	9	10	9	0.00
05/04/2016	R248 On 05-May-16	8.99	Put	Bond Future	10040	9	10	9	0.00
05/04/2016	R248 On 05-May-16	9.01	Put	Bond Future	9840	9	10	9	0.00
05/04/2016	R248 On 04-August-16			Bond Future	10.13	91.9207	90.8735	91.9207	0.00
05/04/2016	R248 On 04-August-16	9.25	Call	Bond Future	1167	1	1	1	0.00
05/04/2016	R248 On 04-August-16	9.26	Call	Bond Future	1187	1	1	1	0.00
05/04/2016	R248 On 04-August-16	9.24	Call	Bond Future	1147	1	1	1	0.00
05/04/2016	R248 On 04-August-16	9.26	Put	Bond Future	8991	8	9	8	0.00
05/04/2016	R248 On 04-August-16	9.25	Put	Bond Future	9068	8	9	8	0.00
05/04/2016	R248 On 04-August-16	9.24	Put	Bond Future	9146	8	9	8	0.00
05/04/2016	R248 On 03-November-16			Bond Future	10.19	89.2374	88.1691	89.2374	0.00
05/04/2016	R248 On 03-November-16	10.39	Call	Bond Future	5828	6	6	6	0.00
05/04/2016	R248 On 03-November-16	10.38	Call	Bond Future	5784	6	6	6	0.00
05/04/2016	R248 On 03-November-16	10.37	Call	Bond Future	5740	6	6	6	0.00
05/04/2016	R248 On 03-November-16	10.38	Put	Bond Future	4214	4	4	4	0.00
05/04/2016	R248 On 03-November-16	10.39	Put	Bond Future	4179	4	4	4	0.00
05/04/2016	R248 On 03-November-16	10.37	Put	Bond Future	4250	4	4	4	0.00