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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/10/2016 TO: 05/10/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	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
05/10/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	2025 On 03-November-16			Bond Future	128.55	128.5068	128.5495	128.5068	3,044.00
05/10/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
05/10/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
05/10/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
05/10/2016	2025 On 03-November-16	129.22	Put	Bond Future	670	1	1	1	0.00
05/10/2016	2025 On 03-November-16	129.21	Put	Bond Future	660	1	1	1	0.00
05/10/2016	2025 On 03-November-16	129.23	Put	Bond Future	680	1	1	1	0.00
05/10/2016	2030 On 03-November-16			Bond Future	9.03	94.9142	94.3014	94.9142	26,853.00
05/10/2016	2030 On 03-November-16	9.33	Call	Bond Future	2139	3	2	3	0.00
05/10/2016	2030 On 03-November-16	9.34	Call	Bond Future	2208	3	2	3	0.00
05/10/2016	2030 On 03-November-16	9.35	Call	Bond Future	2278	3	2	3	0.00
05/10/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
05/10/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
05/10/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
05/10/2016	2030 On 02-February-17			Bond Future	9.07	92.7267	92.1016	92.7267	0.00
05/10/2016	2030 On 02-February-17	9.29	Call	Bond Future	1564	2	2	2	0.00
05/10/2016	2030 On 02-February-17	9.31	Call	Bond Future	1703	2	2	2	0.00
05/10/2016	2030 On 02-February-17	9.30	Call	Bond Future	1633	2	2	2	0.00
05/10/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
05/10/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
05/10/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
05/10/2016	2030 On 04-May-17			Bond Future	9.10	94.5724	93.9346	94.5724	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
05/10/2016	2030 On 04-May-17	9.34	Call	Bond Future	1650	2	2	2	0.00
05/10/2016	2030 On 04-May-17	9.33	Call	Bond Future	1581	2	2	2	0.00
05/10/2016	2030 On 04-May-17	9.32	Call	Bond Future	1513	2	2	2	0.00
05/10/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
05/10/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
05/10/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
05/10/2016	2032 On 03-November-16			Bond Future	9.13	94.2916	93.6339	94.2916	13,093.00
05/10/2016	2032 On 03-November-16	10.28	Call	Bond Future	8302	9	8	9	0.00
05/10/2016	2032 On 03-November-16	10.30	Call	Bond Future	8436	9	8	9	0.00
05/10/2016	2032 On 03-November-16	10.29	Call	Bond Future	8369	9	8	9	0.00
05/10/2016	2032 On 03-November-16	10.28	Put	Bond Future	8	0	0	0	0.00
05/10/2016	2032 On 03-November-16	10.30	Put	Bond Future	7	0	0	0	0.00
05/10/2016	2032 On 03-November-16	10.29	Put	Bond Future	8	0	0	0	0.00
05/10/2016	2032 On 02-February-17			Bond Future	9.18	96.0980	95.4273	96.0980	0.00
05/10/2016	2032 On 02-February-17	9.51	Call	Bond Future	4155	5	4	5	0.00
05/10/2016	2032 On 02-February-17	9.53	Call	Bond Future	4252	5	4	5	0.00
05/10/2016	2032 On 02-February-17	9.52	Call	Bond Future	4203	5	4	5	0.00
05/10/2016	2032 On 02-February-17	9.52	Put	Bond Future	1625	1	2	1	0.00
05/10/2016	2032 On 02-February-17	9.51	Put	Bond Future	1651	1	2	1	0.00
05/10/2016	2032 On 02-February-17	9.53	Put	Bond Future	1600	1	2	1	0.00
05/10/2016	2032 On 04-May-17			Bond Future	9.21	93.8500	93.1658	93.8500	0.00
05/10/2016	2032 On 04-May-17	9.46	Call	Bond Future	4622	5	5	5	0.00
05/10/2016	2032 On 04-May-17	9.45	Call	Bond Future	4578	5	5	5	0.00
05/10/2016	2032 On 04-May-17	9.44	Call	Bond Future	4535	5	5	5	0.00
05/10/2016	2032 On 04-May-17	9.45	Put	Bond Future	2787	3	3	3	0.00
05/10/2016	2032 On 04-May-17	9.46	Put	Bond Future	2757	3	3	3	0.00
05/10/2016	2032 On 04-May-17	9.44	Put	Bond Future	2818	3	3	3	0.00
05/10/2016	2033 On 03-November-16			Bond Future	108.27	108.2318	108.2680	108.2318	4,678.00
05/10/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
05/10/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
05/10/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
05/10/2016	2033 On 03-November-16	109.17	Put	Bond Future	902	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
05/10/2016	2033 On 03-November-16	109.18	Put	Bond Future	912	1	1	1	0.00
05/10/2016	2033 On 03-November-16	109.16	Put	Bond Future	892	1	1	1	0.00
05/10/2016	2037 On 03-November-16			Bond Future	9.29	95.8294	95.1041	95.8294	36,730.00
05/10/2016	2037 On 03-November-16	10.35	Call	Bond Future	8395	9	8	9	0.00
05/10/2016	2037 On 03-November-16	10.36	Call	Bond Future	8467	9	8	9	0.00
05/10/2016	2037 On 03-November-16	10.37	Call	Bond Future	8539	9	9	9	0.00
05/10/2016	2037 On 03-November-16	10.36	Put	Bond Future	20	0	0	0	0.00
05/10/2016	2037 On 03-November-16	10.37	Put	Bond Future	19	0	0	0	0.00
05/10/2016	2037 On 03-November-16	10.35	Put	Bond Future	21	0	0	0	0.00
05/10/2016	2037 On 02-February-17			Bond Future	9.33	93.4091	92.6692	93.4091	0.00
05/10/2016	2037 On 02-February-17	9.66	Call	Bond Future	4655	5	5	5	0.00
05/10/2016	2037 On 02-February-17	9.68	Call	Bond Future	4758	5	5	5	0.00
05/10/2016	2037 On 02-February-17	9.67	Call	Bond Future	4706	5	5	5	0.00
05/10/2016	2037 On 02-February-17	9.66	Put	Bond Future	1961	2	2	2	0.00
05/10/2016	2037 On 02-February-17	9.67	Put	Bond Future	1932	2	2	2	0.00
05/10/2016	2037 On 02-February-17	9.68	Put	Bond Future	1903	2	2	2	0.00
05/10/2016	2037 On 04-May-17			Bond Future	9.37	95.2684	94.5136	95.2684	0.00
05/10/2016	2037 On 04-May-17	9.59	Call	Bond Future	5074	6	5	6	0.00
05/10/2016	2037 On 04-May-17	9.58	Call	Bond Future	5027	6	5	6	0.00
05/10/2016	2037 On 04-May-17	9.60	Call	Bond Future	5121	6	5	6	0.00
05/10/2016	2037 On 04-May-17	9.58	Put	Bond Future	3296	3	3	3	0.00
05/10/2016	2037 On 04-May-17	9.60	Put	Bond Future	3227	3	3	3	0.00
05/10/2016	2037 On 04-May-17	9.59	Put	Bond Future	3261	3	3	3	0.00
05/10/2016	2038 On 03-November-16			Bond Future	136.20	135.6902	136.1967	135.6902	20,563.00
05/10/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
05/10/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
05/10/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
05/10/2016	2038 On 03-November-16	136.32	Put	Bond Future	123	1	0	1	0.00
05/10/2016	2038 On 03-November-16	136.31	Put	Bond Future	113	1	0	1	0.00
05/10/2016	2038 On 03-November-16	136.33	Put	Bond Future	133	1	0	1	0.00
05/10/2016	2040 On 03-November-16			Bond Future	9.34	99.9139	99.1814	99.9139	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
05/10/2016	2040 On 03-November-16	9.69	Call	Bond Future	3663	4	4	4	0.00
05/10/2016	2040 On 03-November-16	9.71	Call	Bond Future	3797	4	4	4	0.00
05/10/2016	2040 On 03-November-16	9.70	Call	Bond Future	3730	4	4	4	0.00
05/10/2016	2040 On 03-November-16	9.69	Put	Bond Future	570	0	1	0	0.00
05/10/2016	2040 On 03-November-16	9.70	Put	Bond Future	551	0	1	0	0.00
05/10/2016	2040 On 03-November-16	9.71	Put	Bond Future	531	0	1	0	0.00
05/10/2016	2040 On 02-February-17			Bond Future	9.38	97.3215	96.5743	97.3215	0.00
05/10/2016	2040 On 02-February-17	9.58	Call	Bond Future	4323	5	4	5	0.00
05/10/2016	2040 On 02-February-17	9.59	Call	Bond Future	4375	5	4	5	0.00
05/10/2016	2040 On 02-February-17	9.60	Call	Bond Future	4427	5	4	5	0.00
05/10/2016	2040 On 02-February-17	9.59	Put	Bond Future	2534	2	3	2	0.00
05/10/2016	2040 On 02-February-17	9.60	Put	Bond Future	2498	2	2	2	0.00
05/10/2016	2040 On 02-February-17	9.58	Put	Bond Future	2570	2	3	2	0.00
05/10/2016	2040 On 04-May-17			Bond Future	9.42	99.2587	98.4965	99.2587	0.00
05/10/2016	2040 On 04-May-17	9.62	Call	Bond Future	5441	6	5	6	0.00
05/10/2016	2040 On 04-May-17	9.63	Call	Bond Future	5491	6	5	6	0.00
05/10/2016	2040 On 04-May-17	9.64	Call	Bond Future	5541	6	6	6	0.00
05/10/2016	2040 On 04-May-17	9.63	Put	Bond Future	3634	3	4	3	0.00
05/10/2016	2040 On 04-May-17	9.64	Put	Bond Future	3597	3	4	3	0.00
05/10/2016	2040 On 04-May-17	9.62	Put	Bond Future	3671	3	4	3	0.00
05/10/2016	2044 On 03-November-16			Bond Future	9.35	97.1822	96.4377	97.1822	18,511.00
05/10/2016	2044 On 03-November-16	10.42	Call	Bond Future	9131	10	9	10	0.00
05/10/2016	2044 On 03-November-16	10.41	Call	Bond Future	9054	10	9	10	0.00
05/10/2016	2044 On 03-November-16	10.43	Call	Bond Future	9208	10	9	10	0.00
05/10/2016	2044 On 03-November-16	10.43	Put	Bond Future	24	0	0	0	0.00
05/10/2016	2044 On 03-November-16	10.42	Put	Bond Future	25	0	0	0	0.00
05/10/2016	2044 On 03-November-16	10.41	Put	Bond Future	27	0	0	0	0.00
05/10/2016	2044 On 02-February-17			Bond Future	9.39	94.6626	93.9033	94.6626	0.00
05/10/2016	2044 On 02-February-17	9.77	Call	Bond Future	5403	6	5	6	0.00
05/10/2016	2044 On 02-February-17	9.78	Call	Bond Future	5459	6	5	6	0.00
05/10/2016	2044 On 02-February-17	9.76	Call	Bond Future	5346	6	5	6	0.00
05/10/2016	2044 On 02-February-17	9.77	Put	Bond Future	2021	2	2	2	0.00
05/10/2016	2044 On 02-February-17	9.78	Put	Bond Future	1991	2	2	2	0.00

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05/10/2016	2044 On 02-February-17	9.76	Put	Bond Future	2050	2	2	2	0.00
05/10/2016	2044 On 04-May-17			Bond Future	9.43	96.5469	95.7723	96.5469	0.00
05/10/2016	2044 On 04-May-17	9.67	Call	Bond Future	5776	6	6	6	0.00
05/10/2016	2044 On 04-May-17	9.66	Call	Bond Future	5725	6	6	6	0.00
05/10/2016	2044 On 04-May-17	9.68	Call	Bond Future	5827	6	6	6	0.00
05/10/2016	2044 On 04-May-17	9.68	Put	Bond Future	3558	3	4	3	0.00
05/10/2016	2044 On 04-May-17	9.67	Put	Bond Future	3595	3	4	3	0.00
05/10/2016	2044 On 04-May-17	9.66	Put	Bond Future	3632	3	4	3	0.00
05/10/2016	2046 On 03-November-16			Bond Future	134.11	133.7772	134.1081	133.7772	17,476.00
05/10/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
05/10/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
05/10/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
05/10/2016	2046 On 03-November-16	137.09	Put	Bond Future	2982	3	3	3	0.00
05/10/2016	2046 On 03-November-16	137.07	Put	Bond Future	2962	3	3	3	0.00
05/10/2016	2046 On 03-November-16	137.08	Put	Bond Future	2972	3	3	3	0.00
05/10/2016	2050 On 03-November-16			Bond Future	143.97	143.9261	143.9747	143.9261	21,628.00
05/10/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
05/10/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
05/10/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
05/10/2016	2050 On 03-November-16	149.53	Put	Bond Future	5555	6	6	6	0.00
05/10/2016	2050 On 03-November-16	149.54	Put	Bond Future	5565	6	6	6	0.00
05/10/2016	2050 On 03-November-16	149.52	Put	Bond Future	5545	6	6	6	0.00
05/10/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	AL37 On 03-November-16			Index Future	506.83	508.6370	506.8300	508.6370	9.00
05/10/2016	AL37 On 02-February-17			Index Future	516.54	518.3800	516.5370	518.3800	0.00
05/10/2016	AL7T On 03-November-16			Index Future	588.82	592.1460	588.8160	592.1460	2.00

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05/10/2016	AL7T On 02-February-17			Index Future	600.09	603.4890	600.0930	603.4890	0.00
05/10/2016	ALBI On 03-November-16			Index Future	537.44	540.8200	537.4430	540.8200	712.00
05/10/2016	ALBI On 02-February-17			Index Future	547.74	551.1790	547.7370	551.1790	2.00
05/10/2016	ALBI On 04-May-17			Index Future	558.63	562.1420	558.6320	562.1420	0.00
05/10/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	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
05/10/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/10/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	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
05/10/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2016	EL28 On 03-November-16			Bond Future	129.76	129.7077	129.7575	129.7077	0.00
05/10/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
05/10/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
05/10/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
05/10/2016	EL28 On 03-November-16	132.16	Put	Bond Future	2402	2	2	2	0.00
05/10/2016	EL28 On 03-November-16	132.17	Put	Bond Future	2412	2	2	2	0.00
05/10/2016	EL28 On 03-November-16	132.15	Put	Bond Future	2392	2	2	2	0.00
05/10/2016	EL28 On 02-February-17			Bond Future	132.25	132.2007	132.2508	132.2007	0.00
05/10/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
05/10/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
05/10/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
05/10/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2849	3	3	3	0.00
05/10/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2869	3	3	3	0.00
05/10/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2859	3	3	3	0.00
05/10/2016	EL28 On 04-May-17			Bond Future	133.21	133.1571	133.2080	133.1571	0.00
05/10/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
05/10/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
05/10/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
05/10/2016	EL28 On 04-May-17	137.90	Put	Bond Future	4692	5	5	5	0.00
05/10/2016	EL28 On 04-May-17	137.91	Put	Bond Future	4702	5	5	5	0.00
05/10/2016	EL28 On 04-May-17	137.92	Put	Bond Future	4712	5	5	5	0.00
05/10/2016	ES33 On 03-November-16			Bond Future	10.18	80.2441	79.6847	80.2441	8,789.00
05/10/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6998	8	7	8	0.00
05/10/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6882	7	7	7	0.00
05/10/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6940	7	7	7	0.00
05/10/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
05/10/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
05/10/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
05/10/2016	ES33 On 02-February-17			Bond Future	10.26	81.7815	81.2109	81.7815	0.00
05/10/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2265	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
05/10/2016	ES33 On 02-February-17	10.60	Call	Bond Future	2202	3	2	3	0.00
05/10/2016	ES33 On 02-February-17	10.59	Call	Bond Future	2139	3	2	3	0.00
05/10/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
05/10/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
05/10/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
05/10/2016	ES33 On 04-May-17			Bond Future	10.32	79.6140	79.0317	79.6140	0.00
05/10/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1458	2	1	2	0.00
05/10/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1522	2	2	2	0.00
05/10/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1395	2	1	2	0.00
05/10/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
05/10/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
05/10/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
05/10/2016	ES42 On 03-November-16			Bond Future	10.30	84.8290	84.2184	84.8290	8,777.00
05/10/2016	ES42 On 02-February-17			Bond Future	10.37	86.4542	85.8314	86.4542	0.00
05/10/2016	ES42 On 04-May-17			Bond Future	10.43	83.9113	83.2760	83.9113	0.00
05/10/2016	GOVI On 03-November-16			GOVI	534.94	538.1110	534.9440	538.1110	413.00
05/10/2016	GOVI On 03-November-16	476.11	Call	GOVI	588340	62	59	62	0.00
05/10/2016	GOVI On 03-November-16	476.13	Call	GOVI	588140	62	59	62	0.00
05/10/2016	GOVI On 03-November-16	476.12	Call	GOVI	588240	62	59	62	0.00
05/10/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
05/10/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
05/10/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
05/10/2016	GOVI On 02-February-17			GOVI	545.19	548.4190	545.1900	548.4190	27.00
05/10/2016	GOVI On 02-February-17	533.32	Call	GOVI	118700	15	12	15	0.00
05/10/2016	GOVI On 02-February-17	533.34	Call	GOVI	118500	15	12	15	0.00
05/10/2016	GOVI On 02-February-17	533.33	Call	GOVI	118600	15	12	15	0.00
05/10/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
05/10/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
05/10/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
05/10/2016	GOVI On 04-May-17			GOVI	556.04	559.3270	556.0350	559.3270	0.00
05/10/2016	GOVI On 04-May-17	262.20	Call	GOVI	2938350	297	294	297	0.00
05/10/2016	GOVI On 04-May-17	262.19	Call	GOVI	2938450	297	294	297	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
05/10/2016	GOVI On 04-May-17	262.18	Call	GOVI	2938550	297	294	297	0.00
05/10/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
05/10/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
05/10/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
05/10/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/10/2016	IGOV On 03-November-16			Index Future	249.82	249.6810	249.8230	249.6810	1,021.00
05/10/2016	IGOV On 02-February-17			Index Future	254.62	254.4780	254.6230	254.4780	57.00
05/10/2016	IGOV On 04-May-17			Index Future	259.70	259.5550	259.7030	259.5550	0.00
05/10/2016	ILBI On 03-November-16			Index Future	677.26	676.7850	677.2640	676.7850	0.00
05/10/2016	ILBI On 02-February-17			Index Future	690.38	689.8970	690.3840	689.8970	155.00
05/10/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
05/10/2016	IS01 On 16-March-17			Interest Rate Swap	100.02	100.0121	100.0154	100.0121	0.00
05/10/2016	IS01 On 15-June-17			Interest Rate Swap	99.65	99.6374	99.6498	99.6374	0.00
05/10/2016	IS01 On 21-September-17			Interest Rate Swap	99.69	99.6679	99.6929	99.6679	0.00
05/10/2016	IS01 On 21-December-17			Interest Rate Swap	99.95	99.9182	99.9540	99.9182	0.00
05/10/2016	IS02 On 18-December-17			Interest Rate Swap	99.98	99.9461	99.9817	99.9461	0.00
05/10/2016	IS02 On 16-March-18			Interest Rate Swap	99.26	99.2165	99.2642	99.2165	0.00
05/10/2016	IS02 On 15-June-18			Interest Rate Swap	98.92	98.8643	98.9241	98.8643	0.00
05/10/2016	IS02 On 21-September-18			Interest Rate Swap	98.98	98.9024	98.9834	98.9024	0.00
05/10/2016	IS02 On 21-December-18			Interest Rate Swap	99.48	99.3800	99.4800	99.3800	0.00
05/10/2016	IS05 On 17-December-20			Interest Rate Swap	97.74	97.5259	97.7445	97.5259	0.00
05/10/2016	IS05 On 16-March-21			Interest Rate Swap	97.06	96.8309	97.0624	96.8309	0.00
05/10/2016	IS05 On 15-June-21			Interest Rate Swap	96.35	96.1017	96.3462	96.1017	0.00
05/10/2016	IS05 On 21-September-21			Interest Rate Swap	96.60	96.3393	96.5966	96.3393	0.00
05/10/2016	IS05 On 21-December-21			Interest Rate Swap	98.82	98.5517	98.8181	98.5517	50.00
05/10/2016	IS10 On 17-December-25			Interest Rate Swap	97.38	96.8739	97.3816	96.8739	0.00
05/10/2016	IS10 On 16-March-26			Interest Rate Swap	94.46	93.9275	94.4640	93.9275	0.00
05/10/2016	IS10 On 15-June-26			Interest Rate Swap	93.24	92.6828	93.2446	92.6828	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
05/10/2016	IS10 On 21-September-26			Interest Rate Swap	95.35	94.7730	95.3486	94.7730	0.00
05/10/2016	IS10 On 21-December-26			Interest Rate Swap	99.02	98.4418	99.0201	98.4418	0.00
05/10/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/10/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
05/10/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/10/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/10/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.36	92.6400	92.6400	92.6400	0.00
05/10/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
05/10/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.6000	92.5800	92.6000	10,000.00
05/10/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.43	92.5900	92.5700	92.5900	0.00
05/10/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.45	92.5700	92.5500	92.5700	0.00
05/10/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.45	92.5600	92.5500	92.5600	1,000.00
05/10/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.46	92.5600	92.5400	92.5600	0.00
05/10/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.44	92.5700	92.5600	92.5700	0.00
05/10/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.44	92.5800	92.5600	92.5800	0.00
05/10/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.43	92.5800	92.5700	92.5800	1,000.00
05/10/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
05/10/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.43	92.5800	92.5700	92.5800	0.00
05/10/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
05/10/2016	R023 On 03-November-16			Bond Future	8.34	99.0235	98.5940	99.0235	13,335.00
05/10/2016	R023 On 03-November-16	9.73	Call	Bond Future	6314	7	6	7	0.00
05/10/2016	R023 On 03-November-16	9.74	Call	Bond Future	6357	7	6	7	0.00
05/10/2016	R023 On 03-November-16	9.75	Call	Bond Future	6401	7	6	7	0.00
05/10/2016	R023 On 03-November-16	9.74	Put	Bond Future	0	0	0	0	0.00
05/10/2016	R023 On 03-November-16	9.75	Put	Bond Future	0	0	0	0	0.00
05/10/2016	R023 On 03-November-16	9.73	Put	Bond Future	0	0	0	0	0.00
05/10/2016	R023 On 02-February-17			Bond Future	8.38	100.9206	100.4823	100.9206	0.00
05/10/2016	R023 On 02-February-17	8.86	Call	Bond Future	2842	3	3	3	0.00
05/10/2016	R023 On 02-February-17	8.85	Call	Bond Future	2810	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
05/10/2016	R023 On 02-February-17	8.84	Call	Bond Future	2778	3	3	3	0.00
05/10/2016	R023 On 02-February-17	8.85	Put	Bond Future	670	1	1	1	0.00
05/10/2016	R023 On 02-February-17	8.86	Put	Bond Future	658	1	1	1	0.00
05/10/2016	R023 On 02-February-17	8.84	Put	Bond Future	683	1	1	1	0.00
05/10/2016	R023 On 04-May-17			Bond Future	8.39	98.9948	98.5475	98.9948	0.00
05/10/2016	R023 On 04-May-17	8.59	Call	Bond Future	2375	3	2	3	0.00
05/10/2016	R023 On 04-May-17	8.61	Call	Bond Future	2426	3	2	3	0.00
05/10/2016	R023 On 04-May-17	8.60	Call	Bond Future	2401	3	2	3	0.00
05/10/2016	R023 On 04-May-17	8.59	Put	Bond Future	1503	1	2	1	0.00
05/10/2016	R023 On 04-May-17	8.61	Put	Bond Future	1466	1	1	1	0.00
05/10/2016	R023 On 04-May-17	8.60	Put	Bond Future	1484	1	1	1	0.00
05/10/2016	R035 On 03-November-16			Bond Future	9.24	99.2397	98.5148	99.2397	4,822.00
05/10/2016	R035 On 03-November-16	9.57	Call	Bond Future	2798	4	3	4	0.00
05/10/2016	R035 On 03-November-16	9.59	Call	Bond Future	2962	4	3	4	0.00
05/10/2016	R035 On 03-November-16	9.58	Call	Bond Future	2880	4	3	4	0.00
05/10/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
05/10/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
05/10/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
05/10/2016	R035 On 02-February-17			Bond Future	9.28	101.1410	100.4017	101.1410	0.00
05/10/2016	R035 On 02-February-17	9.51	Call	Bond Future	1920	3	2	3	0.00
05/10/2016	R035 On 02-February-17	9.52	Call	Bond Future	2001	3	2	3	0.00
05/10/2016	R035 On 02-February-17	9.50	Call	Bond Future	1838	3	2	3	0.00
05/10/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
05/10/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
05/10/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
05/10/2016	R035 On 04-May-17			Bond Future	9.31	98.6486	97.8943	98.6486	0.00
05/10/2016	R035 On 04-May-17	9.53	Call	Bond Future	1794	3	2	3	0.00
05/10/2016	R035 On 04-May-17	9.55	Call	Bond Future	1957	3	2	3	0.00
05/10/2016	R035 On 04-May-17	9.54	Call	Bond Future	1875	3	2	3	0.00
05/10/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
05/10/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
05/10/2016	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
05/10/2016	R186 On 03-November-16			Bond Future	8.65	116.9329	116.2833	116.9329	87,069.00
05/10/2016	R186 On 03-November-16	9.10	Call	Bond Future	3370	4	3	4	0.00
05/10/2016	R186 On 03-November-16	9.66	Call	Bond Future	6952	8	7	8	0.00
05/10/2016	R186 On 03-November-16	8.96	Call	Bond Future	2569	3	3	3	0.00
05/10/2016	R186 On 03-November-16	9.40	Call	Bond Future	5255	6	5	6	1,425.00
05/10/2016	R186 On 03-November-16	8.52	Call	Bond Future	742	1	1	1	0.00
05/10/2016	R186 On 03-November-16	8.82	Call	Bond Future	1857	2	2	2	0.00
05/10/2016	R186 On 03-November-16	8.95	Call	Bond Future	2515	3	3	3	0.00
05/10/2016	R186 On 03-November-16	9.20	Call	Bond Future	3980	5	4	5	1,425.00
05/10/2016	R186 On 03-November-16	8.30	Call	Bond Future	298	0	0	0	150.00
05/10/2016	R186 On 03-November-16	8.90	Call	Bond Future	2252	3	2	3	0.00
05/10/2016	R186 On 03-November-16	8.97	Call	Bond Future	2624	3	3	3	0.00
05/10/2016	R186 On 03-November-16	9.71	Call	Bond Future	7278	8	7	8	0.00
05/10/2016	R186 On 03-November-16	9.66	Put	Bond Future	10	0	0	0	0.00
05/10/2016	R186 On 03-November-16	9.71	Put	Bond Future	8	0	0	0	0.00
05/10/2016	R186 On 03-November-16	8.90	Put	Bond Future	492	0	0	0	5,092.00
05/10/2016	R186 On 03-November-16	9.10	Put	Bond Future	214	0	0	0	108.00
05/10/2016	R186 On 03-November-16	8.96	Put	Bond Future	388	0	0	0	0.00
05/10/2016	R186 On 03-November-16	8.97	Put	Bond Future	373	0	0	0	0.00
05/10/2016	R186 On 03-November-16	8.30	Put	Bond Future	2877	2	3	2	0.00
05/10/2016	R186 On 03-November-16	8.52	Put	Bond Future	1704	1	2	1	150.00
05/10/2016	R186 On 03-November-16	8.95	Put	Bond Future	404	0	0	0	0.00
05/10/2016	R186 On 03-November-16	9.20	Put	Bond Future	134	0	0	0	0.00
05/10/2016	R186 On 03-November-16	8.82	Put	Bond Future	663	1	1	1	150.00
05/10/2016	R186 On 03-November-16	9.40	Put	Bond Future	48	0	0	0	0.00
05/10/2016	R186 On 02-February-17			Bond Future	8.69	113.8703	113.2075	113.8703	0.00
05/10/2016	R186 On 02-February-17	9.50	Call	Bond Future	6108	7	6	7	0.00
05/10/2016	R186 On 02-February-17	8.87	Call	Bond Future	3034	3	3	3	0.00
05/10/2016	R186 On 02-February-17	9.40	Call	Bond Future	5569	6	6	6	0.00
05/10/2016	R186 On 02-February-17	8.60	Call	Bond Future	2033	2	2	2	7,000.00
05/10/2016	R186 On 02-February-17	8.81	Call	Bond Future	2791	3	3	3	0.00
05/10/2016	R186 On 02-February-17	8.00	Call	Bond Future	635	1	1	1	7,000.00
05/10/2016	R186 On 02-February-17	8.37	Call	Bond Future	1367	2	1	2	500.00
05/10/2016	R186 On 02-February-17	8.79	Call	Bond Future	2712	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
05/10/2016	R186 On 02-February-17	8.43	Call	Bond Future	1525	2	2	2	750.00
05/10/2016	R186 On 02-February-17	8.80	Call	Bond Future	2751	3	3	3	0.00
05/10/2016	R186 On 02-February-17	8.90	Call	Bond Future	3160	4	3	4	0.00
05/10/2016	R186 On 02-February-17	9.50	Put	Bond Future	576	1	1	1	13,500.00
05/10/2016	R186 On 02-February-17	8.87	Put	Bond Future	1762	2	2	2	500.00
05/10/2016	R186 On 02-February-17	8.60	Put	Bond Future	2657	2	3	2	0.00
05/10/2016	R186 On 02-February-17	8.37	Put	Bond Future	3641	3	4	3	0.00
05/10/2016	R186 On 02-February-17	8.79	Put	Bond Future	1997	2	2	2	0.00
05/10/2016	R186 On 02-February-17	9.40	Put	Bond Future	698	1	1	1	750.00
05/10/2016	R186 On 02-February-17	8.00	Put	Bond Future	5632	5	6	5	0.00
05/10/2016	R186 On 02-February-17	8.81	Put	Bond Future	1936	2	2	2	0.00
05/10/2016	R186 On 02-February-17	8.43	Put	Bond Future	3365	3	3	3	0.00
05/10/2016	R186 On 02-February-17	8.80	Put	Bond Future	1966	2	2	2	0.00
05/10/2016	R186 On 02-February-17	8.90	Put	Bond Future	1680	1	2	1	750.00
05/10/2016	R186 On 04-May-17			Bond Future	8.71	116.1364	115.4602	116.1364	0.00
05/10/2016	R186 On 04-May-17	8.90	Call	Bond Future	3776	4	4	4	0.00
05/10/2016	R186 On 04-May-17	8.91	Call	Bond Future	3815	4	4	4	0.00
05/10/2016	R186 On 04-May-17	8.89	Call	Bond Future	3736	4	4	4	0.00
05/10/2016	R186 On 04-May-17	8.89	Put	Bond Future	2530	2	3	2	0.00
05/10/2016	R186 On 04-May-17	8.90	Put	Bond Future	2502	2	3	2	0.00
05/10/2016	R186 On 04-May-17	8.91	Put	Bond Future	2473	2	2	2	0.00
05/10/2016	R197 On 03-November-16			Bond Future	303.09	302.9933	303.0921	302.9933	875.00
05/10/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
05/10/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
05/10/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
05/10/2016	R197 On 03-November-16	303.57	Put	Bond Future	478	1	0	1	0.00
05/10/2016	R197 On 03-November-16	303.58	Put	Bond Future	488	1	0	1	0.00
05/10/2016	R197 On 03-November-16	303.56	Put	Bond Future	468	1	0	1	0.00
05/10/2016	R202 On 03-November-16			Bond Future	250.01	249.9245	250.0083	249.9245	35,840.00
05/10/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
05/10/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
05/10/2016	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
05/10/2016	R202 On 03-November-16	253.86	Put	Bond Future	3852	4	4	4	0.00
05/10/2016	R202 On 03-November-16	253.87	Put	Bond Future	3862	4	4	4	0.00
05/10/2016	R202 On 03-November-16	253.85	Put	Bond Future	3842	4	4	4	0.00
05/10/2016	R203 On 03-November-16			Bond Future	7.52	101.8906	101.8093	101.8906	23,644.00
05/10/2016	R203 On 03-November-16	8.84	Call	Bond Future	1071	1	1	1	0.00
05/10/2016	R203 On 03-November-16	8.86	Call	Bond Future	1087	1	1	1	0.00
05/10/2016	R203 On 03-November-16	8.85	Call	Bond Future	1079	1	1	1	0.00
05/10/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
05/10/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
05/10/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
05/10/2016	R203 On 02-February-17			Bond Future	7.44	103.8426	103.7592	103.8426	0.00
05/10/2016	R203 On 02-February-17	7.70	Call	Bond Future	239	0	0	0	0.00
05/10/2016	R203 On 02-February-17	7.72	Call	Bond Future	246	0	0	0	0.00
05/10/2016	R203 On 02-February-17	7.71	Call	Bond Future	242	0	0	0	0.00
05/10/2016	R203 On 02-February-17	7.71	Put	Bond Future	86	0	0	0	0.00
05/10/2016	R203 On 02-February-17	7.72	Put	Bond Future	84	0	0	0	0.00
05/10/2016	R203 On 02-February-17	7.70	Put	Bond Future	88	0	0	0	0.00
05/10/2016	R203 On 04-May-17			Bond Future	6.89	101.7345	101.6492	101.7345	0.00
05/10/2016	R203 On 04-May-17	6.91	Call	Bond Future	119	0	0	0	0.00
05/10/2016	R203 On 04-May-17	6.92	Call	Bond Future	121	0	0	0	0.00
05/10/2016	R203 On 04-May-17	6.93	Call	Bond Future	123	0	0	0	0.00
05/10/2016	R203 On 04-May-17	6.92	Put	Bond Future	111	0	0	0	0.00
05/10/2016	R203 On 04-May-17	6.91	Put	Bond Future	113	0	0	0	0.00
05/10/2016	R203 On 04-May-17	6.93	Put	Bond Future	110	0	0	0	0.00
05/10/2016	R204 On 03-November-16			Bond Future	7.71	103.7848	103.6040	103.7848	31,543.00
05/10/2016	R204 On 03-November-16	9.21	Call	Bond Future	2841	3	3	3	0.00
05/10/2016	R204 On 03-November-16	9.23	Call	Bond Future	2878	3	3	3	0.00
05/10/2016	R204 On 03-November-16	9.22	Call	Bond Future	2859	3	3	3	0.00
05/10/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
05/10/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
05/10/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
05/10/2016	R204 On 02-February-17			Bond Future	7.70	101.7328	101.5480	101.7328	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
05/10/2016	R204 On 02-February-17	8.28	Call	Bond Future	1119	1	1	1	0.00
05/10/2016	R204 On 02-February-17	8.29	Call	Bond Future	1133	1	1	1	0.00
05/10/2016	R204 On 02-February-17	8.30	Call	Bond Future	1147	1	1	1	0.00
05/10/2016	R204 On 02-February-17	8.28	Put	Bond Future	135	0	0	0	0.00
05/10/2016	R204 On 02-February-17	8.30	Put	Bond Future	129	0	0	0	0.00
05/10/2016	R204 On 02-February-17	8.29	Put	Bond Future	132	0	0	0	0.00
05/10/2016	R204 On 04-May-17			Bond Future	7.65	103.7573	103.5686	103.7573	0.00
05/10/2016	R204 On 04-May-17	7.90	Call	Bond Future	748	1	1	1	0.00
05/10/2016	R204 On 04-May-17	7.92	Call	Bond Future	767	1	1	1	0.00
05/10/2016	R204 On 04-May-17	7.91	Call	Bond Future	758	1	1	1	0.00
05/10/2016	R204 On 04-May-17	7.91	Put	Bond Future	364	0	0	0	0.00
05/10/2016	R204 On 04-May-17	7.92	Put	Bond Future	359	0	0	0	0.00
05/10/2016	R204 On 04-May-17	7.90	Put	Bond Future	369	0	0	0	0.00
05/10/2016	R207 On 03-November-16			Bond Future	7.89	100.7729	100.4918	100.7729	58,834.00
05/10/2016	R207 On 03-November-16	7.94	Call	Bond Future	452	1	0	1	0.00
05/10/2016	R207 On 03-November-16	7.93	Call	Bond Future	437	1	0	1	0.00
05/10/2016	R207 On 03-November-16	7.95	Call	Bond Future	467	1	0	1	0.00
05/10/2016	R207 On 03-November-16	7.95	Put	Bond Future	309	0	0	0	0.00
05/10/2016	R207 On 03-November-16	7.94	Put	Bond Future	320	0	0	0	0.00
05/10/2016	R207 On 03-November-16	7.93	Put	Bond Future	333	0	0	0	0.00
05/10/2016	R207 On 02-February-17			Bond Future	7.90	99.0610	98.7740	99.0610	0.00
05/10/2016	R207 On 02-February-17	8.91	Call	Bond Future	2605	3	3	3	62.00
05/10/2016	R207 On 02-February-17	9.22	Call	Bond Future	3320	4	3	4	0.00
05/10/2016	R207 On 02-February-17	9.24	Call	Bond Future	3367	4	3	4	0.00
05/10/2016	R207 On 02-February-17	9.23	Call	Bond Future	3344	4	3	4	0.00
05/10/2016	R207 On 02-February-17	8.91	Put	Bond Future	75	0	0	0	0.00
05/10/2016	R207 On 02-February-17	9.22	Put	Bond Future	29	0	0	0	0.00
05/10/2016	R207 On 02-February-17	9.24	Put	Bond Future	27	0	0	0	0.00
05/10/2016	R207 On 02-February-17	9.23	Put	Bond Future	28	0	0	0	0.00
05/10/2016	R207 On 04-May-17			Bond Future	7.89	101.0325	100.7395	101.0325	0.00
05/10/2016	R207 On 04-May-17	8.20	Call	Bond Future	1288	1	1	1	0.00
05/10/2016	R207 On 04-May-17	8.22	Call	Bond Future	1318	2	1	2	0.00
05/10/2016	R207 On 04-May-17	8.21	Call	Bond Future	1303	2	1	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
05/10/2016	R207 On 04-May-17	8.22	Put	Bond Future	550	0	1	0	0.00
05/10/2016	R207 On 04-May-17	8.20	Put	Bond Future	566	0	1	0	0.00
05/10/2016	R207 On 04-May-17	8.21	Put	Bond Future	558	0	1	0	0.00
05/10/2016	R207 On 03-August-17			Bond Future	7.84	99.4830	99.1813	99.4830	0.00
05/10/2016	R207 On 03-August-17	8.19	Call	Bond Future	1411	2	1	2	51.00
05/10/2016	R207 On 03-August-17	8.40	Call	Bond Future	1714	2	2	2	0.00
05/10/2016	R207 On 03-August-17	8.39	Call	Bond Future	1699	2	2	2	0.00
05/10/2016	R207 On 03-August-17	8.41	Call	Bond Future	1729	2	2	2	0.00
05/10/2016	R207 On 03-August-17	8.39	Put	Bond Future	517	0	1	0	0.00
05/10/2016	R207 On 03-August-17	8.41	Put	Bond Future	505	0	1	0	0.00
05/10/2016	R207 On 03-August-17	8.19	Put	Bond Future	657	1	1	1	0.00
05/10/2016	R207 On 03-August-17	8.40	Put	Bond Future	511	0	1	0	0.00
05/10/2016	R208 On 03-November-16			Bond Future	8.08	96.2118	95.8719	96.2118	30,986.00
05/10/2016	R208 On 03-November-16	9.57	Call	Bond Future	5086	5	5	5	0.00
05/10/2016	R208 On 03-November-16	9.58	Call	Bond Future	5119	5	5	5	0.00
05/10/2016	R208 On 03-November-16	9.59	Call	Bond Future	5152	5	5	5	0.00
05/10/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
05/10/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
05/10/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
05/10/2016	R208 On 02-February-17			Bond Future	8.11	98.0551	97.7081	98.0551	0.00
05/10/2016	R208 On 02-February-17	8.64	Call	Bond Future	2149	2	2	2	0.00
05/10/2016	R208 On 02-February-17	8.63	Call	Bond Future	2124	2	2	2	0.00
05/10/2016	R208 On 02-February-17	8.65	Call	Bond Future	2174	2	2	2	0.00
05/10/2016	R208 On 02-February-17	8.64	Put	Bond Future	370	0	0	0	0.00
05/10/2016	R208 On 02-February-17	8.65	Put	Bond Future	363	0	0	0	0.00
05/10/2016	R208 On 02-February-17	8.63	Put	Bond Future	378	0	0	0	0.00
05/10/2016	R208 On 04-May-17			Bond Future	8.11	96.6024	96.2483	96.6024	0.00
05/10/2016	R208 On 04-May-17	8.37	Call	Bond Future	1734	2	2	2	0.00
05/10/2016	R208 On 04-May-17	8.39	Call	Bond Future	1773	2	2	2	0.00
05/10/2016	R208 On 04-May-17	8.38	Call	Bond Future	1753	2	2	2	0.00
05/10/2016	R208 On 04-May-17	8.37	Put	Bond Future	903	1	1	1	0.00
05/10/2016	R208 On 04-May-17	8.39	Put	Bond Future	879	1	1	1	0.00
05/10/2016	R208 On 04-May-17	8.38	Put	Bond Future	891	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
05/10/2016	R209 On 03-November-16			Bond Future	9.19	74.8903	74.2828	74.8903	37,782.00
05/10/2016	R209 On 03-November-16	10.24	Call	Bond Future	6987	8	7	8	0.00
05/10/2016	R209 On 03-November-16	10.26	Call	Bond Future	7108	8	7	8	0.00
05/10/2016	R209 On 03-November-16	8.81	Call	Bond Future	313	0	0	0	345.00
05/10/2016	R209 On 03-November-16	10.25	Call	Bond Future	7047	8	7	8	0.00
05/10/2016	R209 On 03-November-16	9.05	Call	Bond Future	797	1	1	1	0.00
05/10/2016	R209 On 03-November-16	9.45	Call	Bond Future	2362	3	2	3	0.00
05/10/2016	R209 On 03-November-16	8.87	Call	Bond Future	405	1	0	1	250.00
05/10/2016	R209 On 03-November-16	9.42	Call	Bond Future	2214	3	2	3	120.00
05/10/2016	R209 On 03-November-16	9.34	Call	Bond Future	1841	2	2	2	0.00
05/10/2016	R209 On 03-November-16	9.04	Call	Bond Future	770	1	1	1	0.00
05/10/2016	R209 On 03-November-16	10.25	Put	Bond Future	13	0	0	0	0.00
05/10/2016	R209 On 03-November-16	10.26	Put	Bond Future	12	0	0	0	0.00
05/10/2016	R209 On 03-November-16	9.45	Put	Bond Future	524	0	1	0	250.00
05/10/2016	R209 On 03-November-16	9.05	Put	Bond Future	1793	1	2	1	250.00
05/10/2016	R209 On 03-November-16	8.81	Put	Bond Future	3090	3	3	3	0.00
05/10/2016	R209 On 03-November-16	10.24	Put	Bond Future	14	0	0	0	0.00
05/10/2016	R209 On 03-November-16	9.04	Put	Bond Future	1839	2	2	2	345.00
05/10/2016	R209 On 03-November-16	9.42	Put	Bond Future	583	0	1	0	0.00
05/10/2016	R209 On 03-November-16	8.87	Put	Bond Future	2731	2	3	2	0.00
05/10/2016	R209 On 03-November-16	9.34	Put	Bond Future	766	1	1	1	345.00
05/10/2016	R209 On 02-February-17			Bond Future	9.23	76.3250	75.7055	76.3250	0.00
05/10/2016	R209 On 02-February-17	9.55	Call	Bond Future	3798	4	4	4	0.00
05/10/2016	R209 On 02-February-17	9.53	Call	Bond Future	3711	4	4	4	0.00
05/10/2016	R209 On 02-February-17	9.54	Call	Bond Future	3754	4	4	4	0.00
05/10/2016	R209 On 02-February-17	9.53	Put	Bond Future	1597	1	2	1	0.00
05/10/2016	R209 On 02-February-17	9.54	Put	Bond Future	1572	1	2	1	0.00
05/10/2016	R209 On 02-February-17	9.55	Put	Bond Future	1548	1	2	1	0.00
05/10/2016	R209 On 04-May-17			Bond Future	9.26	74.6922	74.0601	74.6922	0.00
05/10/2016	R209 On 04-May-17	9.46	Call	Bond Future	4112	5	4	5	0.00
05/10/2016	R209 On 04-May-17	9.48	Call	Bond Future	4191	5	4	5	0.00
05/10/2016	R209 On 04-May-17	9.47	Call	Bond Future	4151	5	4	5	0.00
05/10/2016	R209 On 04-May-17	9.46	Put	Bond Future	2692	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
05/10/2016	R209 On 04-May-17	9.47	Put	Bond Future	2663	2	3	2	0.00
05/10/2016	R209 On 04-May-17	9.48	Put	Bond Future	2634	2	3	2	0.00
05/10/2016	R210 On 03-November-16			Bond Future	186.48	186.4158	186.4787	186.4158	2,086.00
05/10/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
05/10/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
05/10/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
05/10/2016	R210 On 03-November-16	188.90	Put	Bond Future	2421	2	2	2	0.00
05/10/2016	R210 On 03-November-16	188.92	Put	Bond Future	2441	3	2	3	0.00
05/10/2016	R210 On 03-November-16	188.91	Put	Bond Future	2431	2	2	2	0.00
05/10/2016	R211 On 03-November-16			Bond Future	142.02	141.9692	142.0204	141.9692	56.00
05/10/2016	R211 On 03-November-16	141.76	Call	Bond Future	260	0	0	0	0.00
05/10/2016	R211 On 03-November-16	141.75	Call	Bond Future	270	0	0	0	0.00
05/10/2016	R211 On 03-November-16	141.74	Call	Bond Future	280	0	0	0	0.00
05/10/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
05/10/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
05/10/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
05/10/2016	R212 On 03-November-16			Bond Future	148.14	148.0916	148.1400	148.0916	3,109.00
05/10/2016	R212 On 03-November-16	148.11	Call	Bond Future	30	0	0	0	0.00
05/10/2016	R212 On 03-November-16	148.12	Call	Bond Future	20	0	0	0	0.00
05/10/2016	R212 On 03-November-16	148.10	Call	Bond Future	40	0	0	0	0.00
05/10/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
05/10/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
05/10/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
05/10/2016	R213 On 03-November-16			Bond Future	9.05	85.6482	85.0527	85.6482	42,426.00
05/10/2016	R213 On 03-November-16	10.18	Call	Bond Future	7439	8	7	8	0.00
05/10/2016	R213 On 03-November-16	10.20	Call	Bond Future	7561	8	8	8	0.00
05/10/2016	R213 On 03-November-16	10.19	Call	Bond Future	7500	8	8	8	0.00
05/10/2016	R213 On 03-November-16	10.19	Put	Bond Future	6	0	0	0	0.00
05/10/2016	R213 On 03-November-16	10.20	Put	Bond Future	6	0	0	0	0.00
05/10/2016	R213 On 03-November-16	10.18	Put	Bond Future	7	0	0	0	0.00
05/10/2016	R213 On 02-February-17			Bond Future	9.09	87.2890	86.6818	87.2890	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
05/10/2016	R213 On 02-February-17	9.40	Call	Bond Future	3634	4	4	4	0.00
05/10/2016	R213 On 02-February-17	9.42	Call	Bond Future	3720	4	4	4	0.00
05/10/2016	R213 On 02-February-17	9.41	Call	Bond Future	3677	4	4	4	0.00
05/10/2016	R213 On 02-February-17	9.40	Put	Bond Future	1525	1	2	1	0.00
05/10/2016	R213 On 02-February-17	9.42	Put	Bond Future	1477	1	1	1	0.00
05/10/2016	R213 On 02-February-17	9.41	Put	Bond Future	1501	1	2	1	0.00
05/10/2016	R213 On 04-May-17			Bond Future	9.12	85.4727	84.8531	85.4727	0.00
05/10/2016	R213 On 04-May-17	9.37	Call	Bond Future	4164	5	4	5	0.00
05/10/2016	R213 On 04-May-17	9.36	Call	Bond Future	4124	5	4	5	0.00
05/10/2016	R213 On 04-May-17	9.35	Call	Bond Future	4085	4	4	4	0.00
05/10/2016	R213 On 04-May-17	9.36	Put	Bond Future	2499	2	2	2	0.00
05/10/2016	R213 On 04-May-17	9.37	Put	Bond Future	2472	2	2	2	0.00
05/10/2016	R213 On 04-May-17	9.35	Put	Bond Future	2527	2	3	2	0.00
05/10/2016	R214 On 03-November-16			Bond Future	9.26	75.2918	74.6920	75.2918	29,928.00
05/10/2016	R214 On 03-November-16	10.35	Call	Bond Future	7484	8	7	8	0.00
05/10/2016	R214 On 03-November-16	10.33	Call	Bond Future	7360	8	7	8	0.00
05/10/2016	R214 On 03-November-16	10.34	Call	Bond Future	7422	8	7	8	0.00
05/10/2016	R214 On 03-November-16	10.33	Put	Bond Future	16	0	0	0	0.00
05/10/2016	R214 On 03-November-16	10.34	Put	Bond Future	15	0	0	0	0.00
05/10/2016	R214 On 03-November-16	10.35	Put	Bond Future	14	0	0	0	0.00
05/10/2016	R214 On 02-February-17			Bond Future	9.30	76.7342	76.1226	76.7342	7,379.00
05/10/2016	R214 On 02-February-17	9.67	Call	Bond Future	4232	5	4	5	0.00
05/10/2016	R214 On 02-February-17	9.66	Call	Bond Future	4186	5	4	5	0.00
05/10/2016	R214 On 02-February-17	9.68	Call	Bond Future	4278	5	4	5	0.00
05/10/2016	R214 On 02-February-17	9.67	Put	Bond Future	1573	1	2	1	0.00
05/10/2016	R214 On 02-February-17	9.68	Put	Bond Future	1549	1	2	1	0.00
05/10/2016	R214 On 02-February-17	9.66	Put	Bond Future	1597	1	2	1	0.00
05/10/2016	R214 On 04-May-17			Bond Future	9.33	74.9616	74.3376	74.9616	0.00
05/10/2016	R214 On 04-May-17	9.58	Call	Bond Future	4573	5	5	5	0.00
05/10/2016	R214 On 04-May-17	9.56	Call	Bond Future	4490	5	4	5	0.00
05/10/2016	R214 On 04-May-17	9.57	Call	Bond Future	4531	5	5	5	0.00
05/10/2016	R214 On 04-May-17	9.56	Put	Bond Future	2827	3	3	3	0.00
05/10/2016	R214 On 04-May-17	9.57	Put	Bond Future	2797	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
05/10/2016	R214 On 04-May-17	9.58	Put	Bond Future	2767	3	3	3	0.00
05/10/2016	R248 On 03-November-16			Bond Future	9.31	96.7097	95.9416	96.7097	62,082.00
05/10/2016	R248 On 03-November-16	10.39	Call	Bond Future	9449	10	9	10	0.00
05/10/2016	R248 On 03-November-16	10.38	Call	Bond Future	9371	10	9	10	0.00
05/10/2016	R248 On 03-November-16	10.37	Call	Bond Future	9292	10	9	10	0.00
05/10/2016	R248 On 03-November-16	10.38	Put	Bond Future	28	0	0	0	0.00
05/10/2016	R248 On 03-November-16	10.39	Put	Bond Future	27	0	0	0	0.00
05/10/2016	R248 On 03-November-16	10.37	Put	Bond Future	30	0	0	0	0.00
05/10/2016	R248 On 02-February-17			Bond Future	9.35	98.5625	97.7791	98.5625	0.00
05/10/2016	R248 On 02-February-17	9.76	Call	Bond Future	5788	6	6	6	0.00
05/10/2016	R248 On 02-February-17	9.77	Call	Bond Future	5847	6	6	6	0.00
05/10/2016	R248 On 02-February-17	9.78	Call	Bond Future	5906	6	6	6	0.00
05/10/2016	R248 On 02-February-17	9.77	Put	Bond Future	2024	2	2	2	0.00
05/10/2016	R248 On 02-February-17	9.76	Put	Bond Future	2053	2	2	2	0.00
05/10/2016	R248 On 02-February-17	9.78	Put	Bond Future	1994	2	2	2	0.00
05/10/2016	R248 On 04-May-17			Bond Future	9.38	96.0822	95.2831	96.0822	0.00
05/10/2016	R248 On 04-May-17	9.67	Call	Bond Future	6190	7	6	7	0.00
05/10/2016	R248 On 04-May-17	9.66	Call	Bond Future	6137	7	6	7	0.00
05/10/2016	R248 On 04-May-17	9.65	Call	Bond Future	6084	7	6	7	0.00
05/10/2016	R248 On 04-May-17	9.66	Put	Bond Future	3589	3	4	3	0.00
05/10/2016	R248 On 04-May-17	9.67	Put	Bond Future	3552	3	4	3	0.00
05/10/2016	R248 On 04-May-17	9.65	Put	Bond Future	3626	3	4	3	0.00