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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2016	2025 On 05-May-16			Bond Future	123.39	123.3983	123.3900	123.3983	4,606.00
03/03/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
03/03/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
03/03/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
03/03/2016	2025 On 05-May-16	126.00	Put	Bond Future	2610	3	2610	3	0.00
03/03/2016	2025 On 05-May-16	125.99	Put	Bond Future	2600	3	2600	3	0.00
03/03/2016	2025 On 05-May-16	126.01	Put	Bond Future	2620	3	2620	3	0.00
03/03/2016	2025 On 04-August-16			Bond Future	124.48	124.4947	124.4849	124.4947	0.00
03/03/2016	2025 On 04-August-16	123.85	Call	Bond Future	635	1	635	1	0.00
03/03/2016	2025 On 04-August-16	123.86	Call	Bond Future	625	1	625	1	0.00
03/03/2016	2025 On 04-August-16	123.87	Call	Bond Future	615	1	615	1	0.00
03/03/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
03/03/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
03/03/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
03/03/2016	2030 On 05-May-16			Bond Future	9.80	88.9376	9.8017	88.9376	17,366.00
03/03/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/03/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/03/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/03/2016	2030 On 05-May-16	9.00	Put	Bond Future	5648	5	5648	5	0.00
03/03/2016	2030 On 05-May-16	8.99	Put	Bond Future	5722	6	5722	6	0.00
03/03/2016	2030 On 05-May-16	9.01	Put	Bond Future	5575	5	5575	5	0.00
03/03/2016	2030 On 04-August-16			Bond Future	9.87	86.6149	9.8748	86.6149	0.00
03/03/2016	2030 On 04-August-16	10.17	Call	Bond Future	1926	2	1926	2	0.00
03/03/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
03/03/2016	2032 On 05-May-16			Bond Future	9.94	87.7289	9.9409	87.7289	9,231.00
03/03/2016	2032 On 05-May-16	8.99	Call	Bond Future	334	0	334	0	0.00
03/03/2016	2032 On 05-May-16	9.01	Call	Bond Future	352	0	352	0	0.00
03/03/2016	2032 On 05-May-16	9.00	Call	Bond Future	343	0	343	0	0.00
03/03/2016	2032 On 05-May-16	8.99	Put	Bond Future	7508	7	7508	7	0.00
03/03/2016	2032 On 05-May-16	9.01	Put	Bond Future	7367	7	7367	7	0.00
03/03/2016	2032 On 05-May-16	9.00	Put	Bond Future	7437	7	7437	7	0.00
03/03/2016	2032 On 04-August-16			Bond Future	10.01	89.3915	10.0122	89.3915	0.00
03/03/2016	2032 On 04-August-16	8.99	Call	Bond Future	1022	1	1022	1	0.00
03/03/2016	2032 On 04-August-16	9.01	Call	Bond Future	1054	1	1054	1	0.00

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03/03/2016	2032 On 04-August-16	9.00	Call	Bond Future	1038	1	1038	1	0.00
03/03/2016	2032 On 04-August-16	9.00	Put	Bond Future	8591	8	8591	8	0.00
03/03/2016	2032 On 04-August-16	9.01	Put	Bond Future	8528	8	8528	8	0.00
03/03/2016	2032 On 04-August-16	8.99	Put	Bond Future	8655	8	8655	8	0.00
03/03/2016	2032 On 03-November-16			Bond Future	10.08	86.9471	10.0776	86.9471	0.00
03/03/2016	2032 On 03-November-16	10.28	Call	Bond Future	5203	5	5203	5	0.00
03/03/2016	2032 On 03-November-16	10.30	Call	Bond Future	5278	5	5278	5	0.00
03/03/2016	2032 On 03-November-16	10.29	Call	Bond Future	5240	5	5240	5	0.00
03/03/2016	2032 On 03-November-16	10.28	Put	Bond Future	3819	4	3819	4	0.00
03/03/2016	2032 On 03-November-16	10.29	Put	Bond Future	3789	4	3789	4	0.00
03/03/2016	2032 On 03-November-16	10.30	Put	Bond Future	3759	4	3759	4	0.00
03/03/2016	2033 On 05-May-16			Bond Future	102.96	102.9672	102.9603	102.9672	1,032.00
03/03/2016	2033 On 05-May-16	102.40	Call	Bond Future	560	1	560	1	0.00
03/03/2016	2033 On 05-May-16	102.41	Call	Bond Future	550	1	550	1	0.00
03/03/2016	2033 On 05-May-16	102.39	Call	Bond Future	570	1	570	1	0.00
03/03/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
03/03/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
03/03/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
03/03/2016	2037 On 05-May-16			Bond Future	10.08	88.9415	10.0755	88.9415	40,778.00
03/03/2016	2037 On 05-May-16	8.99	Call	Bond Future	262	0	262	0	0.00
03/03/2016	2037 On 05-May-16	9.01	Call	Bond Future	277	0	277	0	0.00
03/03/2016	2037 On 05-May-16	9.00	Call	Bond Future	269	0	269	0	0.00
03/03/2016	2037 On 05-May-16	9.00	Put	Bond Future	9211	9	9211	9	0.00
03/03/2016	2037 On 05-May-16	8.99	Put	Bond Future	9293	9	9293	9	0.00
03/03/2016	2037 On 05-May-16	9.01	Put	Bond Future	9129	9	9129	9	0.00
03/03/2016	2037 On 04-August-16			Bond Future	10.15	86.3683	10.1471	86.3683	0.00
03/03/2016	2037 On 04-August-16	9.26	Call	Bond Future	1405	1	1405	1	0.00
03/03/2016	2037 On 04-August-16	9.25	Call	Bond Future	1385	1	1385	1	0.00
03/03/2016	2037 On 04-August-16	9.24	Call	Bond Future	1366	1	1366	1	0.00
03/03/2016	2037 On 04-August-16	9.25	Put	Bond Future	8644	8	8644	8	0.00
03/03/2016	2037 On 04-August-16	9.24	Put	Bond Future	8711	9	8711	9	0.00
03/03/2016	2037 On 04-August-16	9.26	Put	Bond Future	8577	8	8577	8	0.00
03/03/2016	2037 On 03-November-16			Bond Future	10.21	88.0254	10.2080	88.0254	0.00
03/03/2016	2037 On 03-November-16	10.35	Call	Bond Future	5438	6	5438	6	0.00

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03/03/2016	2037 On 03-November-16	10.37	Call	Bond Future	5517	6	5517	6	0.00
03/03/2016	2037 On 03-November-16	10.36	Call	Bond Future	5478	6	5478	6	0.00
03/03/2016	2037 On 03-November-16	10.36	Put	Bond Future	4350	4	4350	4	0.00
03/03/2016	2037 On 03-November-16	10.35	Put	Bond Future	4384	4	4384	4	0.00
03/03/2016	2037 On 03-November-16	10.37	Put	Bond Future	4316	4	4316	4	0.00
03/03/2016	2038 On 05-May-16			Bond Future	128.72	128.7305	128.7221	128.7305	17,007.00
03/03/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
03/03/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
03/03/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
03/03/2016	2038 On 05-May-16	130.99	Put	Bond Future	2268	2	2268	2	0.00
03/03/2016	2038 On 05-May-16	131.00	Put	Bond Future	2278	2	2278	2	0.00
03/03/2016	2038 On 05-May-16	131.01	Put	Bond Future	2288	2	2288	2	0.00
03/03/2016	2038 On 04-August-16			Bond Future	129.76	129.7718	129.7618	129.7718	0.00
03/03/2016	2038 On 04-August-16	129.31	Call	Bond Future	452	0	452	0	0.00
03/03/2016	2038 On 04-August-16	129.30	Call	Bond Future	462	0	462	0	0.00
03/03/2016	2038 On 04-August-16	129.32	Call	Bond Future	442	0	442	0	0.00
03/03/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
03/03/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
03/03/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
03/03/2016	2040 On 05-May-16			Bond Future	10.14	92.5170	10.1356	92.5170	1,812.00
03/03/2016	2040 On 05-May-16	9.51	Call	Bond Future	892	1	892	1	0.00
03/03/2016	2040 On 05-May-16	9.50	Call	Bond Future	873	1	873	1	0.00
03/03/2016	2040 On 05-May-16	9.49	Call	Bond Future	854	1	854	1	0.00
03/03/2016	2040 On 05-May-16	9.50	Put	Bond Future	6324	6	6324	6	0.00
03/03/2016	2040 On 05-May-16	9.49	Put	Bond Future	6395	6	6395	6	0.00
03/03/2016	2040 On 05-May-16	9.51	Put	Bond Future	6253	6	6253	6	0.00
03/03/2016	2040 On 04-August-16			Bond Future	10.21	89.7612	10.2074	89.7612	0.00
03/03/2016	2040 On 04-August-16	9.50	Call	Bond Future	1915	2	1915	2	0.00
03/03/2016	2040 On 04-August-16	9.51	Call	Bond Future	1940	2	1940	2	0.00
03/03/2016	2040 On 04-August-16	9.49	Call	Bond Future	1890	2	1890	2	0.00
03/03/2016	2040 On 04-August-16	9.51	Put	Bond Future	7869	8	7869	8	0.00
03/03/2016	2040 On 04-August-16	9.50	Put	Bond Future	7933	8	7933	8	0.00
03/03/2016	2040 On 04-August-16	9.49	Put	Bond Future	7998	8	7998	8	0.00
03/03/2016	2044 On 05-May-16			Bond Future	10.13	89.9329	10.1287	89.9329	20,252.00

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03/03/2016	2044 On 05-May-16	9.00	Call	Bond Future	245	0	245	0	0.00
03/03/2016	2044 On 05-May-16	9.01	Call	Bond Future	252	0	252	0	0.00
03/03/2016	2044 On 05-May-16	8.99	Call	Bond Future	238	0	238	0	0.00
03/03/2016	2044 On 05-May-16	9.01	Put	Bond Future	10352	10	10352	10	0.00
03/03/2016	2044 On 05-May-16	8.99	Put	Bond Future	10537	10	10537	10	0.00
03/03/2016	2044 On 05-May-16	9.00	Put	Bond Future	10444	10	10444	10	0.00
03/03/2016	2044 On 04-August-16			Bond Future	10.20	87.2533	10.1978	87.2533	0.00
03/03/2016	2044 On 04-August-16	9.51	Call	Bond Future	1975	2	1975	2	0.00
03/03/2016	2044 On 04-August-16	9.50	Call	Bond Future	1950	2	1950	2	0.00
03/03/2016	2044 On 04-August-16	9.49	Call	Bond Future	1924	2	1924	2	0.00
03/03/2016	2044 On 04-August-16	9.50	Put	Bond Future	7946	8	7946	8	0.00
03/03/2016	2044 On 04-August-16	9.51	Put	Bond Future	7881	8	7881	8	0.00
03/03/2016	2044 On 04-August-16	9.49	Put	Bond Future	8012	8	8012	8	0.00
03/03/2016	2044 On 03-November-16			Bond Future	10.26	88.9274	10.2566	88.9274	0.00
03/03/2016	2044 On 03-November-16	10.42	Call	Bond Future	5964	6	5964	6	0.00
03/03/2016	2044 On 03-November-16	10.43	Call	Bond Future	6006	6	6006	6	0.00
03/03/2016	2044 On 03-November-16	10.41	Call	Bond Future	5922	6	5922	6	0.00
03/03/2016	2044 On 03-November-16	10.43	Put	Bond Future	4634	5	4634	5	0.00
03/03/2016	2044 On 03-November-16	10.42	Put	Bond Future	4670	5	4670	5	0.00
03/03/2016	2044 On 03-November-16	10.41	Put	Bond Future	4706	5	4706	5	0.00
03/03/2016	2046 On 05-May-16			Bond Future	127.70	127.7070	127.6985	127.7070	12,766.00
03/03/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
03/03/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
03/03/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
03/03/2016	2046 On 05-May-16	129.99	Put	Bond Future	2292	2	2292	2	0.00
03/03/2016	2046 On 05-May-16	130.00	Put	Bond Future	2302	2	2302	2	0.00
03/03/2016	2046 On 05-May-16	130.01	Put	Bond Future	2312	2	2312	2	0.00
03/03/2016	2046 On 04-August-16			Bond Future	130.13	130.1375	130.1276	130.1375	0.00
03/03/2016	2046 On 04-August-16	129.00	Call	Bond Future	1128	1	1128	1	0.00
03/03/2016	2046 On 04-August-16	129.01	Call	Bond Future	1118	1	1118	1	0.00
03/03/2016	2046 On 04-August-16	129.02	Call	Bond Future	1108	1	1108	1	0.00
03/03/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
03/03/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
03/03/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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03/03/2016	2050 On 05-May-16			Bond Future	136.00	136.0091	136.0005	136.0091	14,916.00
03/03/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
03/03/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
03/03/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
03/03/2016	2050 On 05-May-16	138.00	Put	Bond Future	2000	2	2000	2	0.00
03/03/2016	2050 On 05-May-16	138.01	Put	Bond Future	2010	2	2010	2	0.00
03/03/2016	2050 On 05-May-16	137.99	Put	Bond Future	1990	2	1990	2	0.00
03/03/2016	2050 On 04-August-16			Bond Future	137.02	137.0288	137.0185	137.0288	0.00
03/03/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
03/03/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
03/03/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
03/03/2016	2050 On 04-August-16	139.14	Put	Bond Future	2122	2	2122	2	0.00
03/03/2016	2050 On 04-August-16	139.13	Put	Bond Future	2112	2	2112	2	0.00
03/03/2016	2050 On 04-August-16	139.12	Put	Bond Future	2102	2	2102	2	0.00
03/03/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	AL37 On 05-May-16			Index Future	467.45	467.9170	467.4530	467.9170	2.00
03/03/2016	AL37 On 04-August-16			Index Future	476.21	476.6900	476.2110	476.6900	0.00
03/03/2016	AL7T On 05-May-16			Index Future	536.91	537.9180	536.9100	537.9180	0.00
03/03/2016	AL7T On 04-August-16			Index Future	546.97	548.0040	546.9700	548.0040	0.00
03/03/2016	ALBI On 05-May-16			Index Future	486.78	487.7790	486.7830	487.7790	510.00
03/03/2016	ALBI On 04-August-16			Index Future	495.90	496.9240	495.9030	496.9240	139.00
03/03/2016	ALBI On 03-November-16			Index Future	505.51	506.5550	505.5090	506.5550	0.00
03/03/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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03/03/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/03/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2016	EL28 On 05-May-16			Bond Future	126.59	126.0020	126.5898	126.0020	0.00
03/03/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
03/03/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
03/03/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
03/03/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2420	3	2420	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
03/03/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2410	3	2410	3	0.00
03/03/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2400	3	2400	3	0.00
03/03/2016	EL28 On 04-August-16			Bond Future	129.00	128.4002	128.9978	128.4002	0.00
03/03/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2138	2	2138	2	0.00
03/03/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2128	2	2128	2	0.00
03/03/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2118	2	2118	2	0.00
03/03/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
03/03/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
03/03/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
03/03/2016	ES33 On 05-May-16			Bond Future	10.92	75.0732	10.9230	75.0732	8,776.00
03/03/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
03/03/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
03/03/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
03/03/2016	ES33 On 05-May-16	9.99	Put	Bond Future	6056	6	6056	6	0.00
03/03/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5987	6	5987	6	0.00
03/03/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5918	6	5918	6	0.00
03/03/2016	ES33 On 04-August-16			Bond Future	11.02	76.4960	11.0218	76.4960	0.00
03/03/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
03/03/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
03/03/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
03/03/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4945	5	4945	5	0.00
03/03/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4812	4	4812	4	0.00
03/03/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4879	5	4879	5	0.00
03/03/2016	ES33 On 03-November-16			Bond Future	11.12	74.1703	11.1170	74.1703	0.00
03/03/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1131	1	1131	1	0.00
03/03/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1015	1	1015	1	0.00
03/03/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1073	1	1073	1	0.00
03/03/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
03/03/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
03/03/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
03/03/2016	ES42 On 05-May-16			Bond Future	11.06	78.9921	11.0597	78.9921	7,250.00
03/03/2016	GOVI On 05-May-16			GOVI	486.05	486.9480	486.0490	486.9480	477.00
03/03/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
03/03/2016	GOVI On 05-May-16	518.01	Call	GOVI	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
03/03/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
03/03/2016	GOVI On 05-May-16	517.99	Put	GOVI	319410	31	319410	31	0.00
03/03/2016	GOVI On 05-May-16	518.00	Put	GOVI	319510	31	319510	31	0.00
03/03/2016	GOVI On 05-May-16	518.01	Put	GOVI	319610	31	319610	31	0.00
03/03/2016	GOVI On 04-August-16			GOVI	495.16	496.0770	495.1550	496.0770	26.00
03/03/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
03/03/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
03/03/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
03/03/2016	GOVI On 04-August-16	521.01	Put	GOVI	258550	25	258550	25	0.00
03/03/2016	GOVI On 04-August-16	520.99	Put	GOVI	258350	25	258350	25	0.00
03/03/2016	GOVI On 04-August-16	521.00	Put	GOVI	258450	25	258450	25	0.00
03/03/2016	GOVI On 03-November-16			GOVI	504.75	505.6910	504.7470	505.6910	0.00
03/03/2016	GOVI On 03-November-16	476.11	Call	GOVI	286370	30	286370	30	0.00
03/03/2016	GOVI On 03-November-16	476.12	Call	GOVI	286270	30	286270	30	0.00
03/03/2016	GOVI On 03-November-16	476.13	Call	GOVI	286170	30	286170	30	0.00
03/03/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
03/03/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
03/03/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
03/03/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/03/2016	IGOV On 05-May-16			Index Future	237.04	236.9480	237.0350	236.9480	975.00
03/03/2016	IGOV On 04-August-16			Index Future	241.50	241.4090	241.4960	241.4090	81.00
03/03/2016	IGOV On 03-November-16			Index Future	246.19	246.1060	246.1930	246.1060	0.00
03/03/2016	ILBI On 05-May-16			Index Future	642.77	642.5230	642.7740	642.5230	0.00
03/03/2016	ILBI On 04-August-16			Index Future	654.71	654.4530	654.7080	654.4530	157.00
03/03/2016	IS01 On 19-December-16			Interest Rate Swap	100.24	100.2520	100.2424	100.2520	0.00
03/03/2016	IS01 On 16-March-17			Interest Rate Swap	100.32	100.3375	100.3245	100.3375	0.00
03/03/2016	IS02 On 18-December-17			Interest Rate Swap	100.86	100.8836	100.8648	100.8836	0.00
03/03/2016	IS02 On 16-March-18			Interest Rate Swap	100.39	100.4023	100.3878	100.4023	0.00
03/03/2016	IS05 On 17-December-20			Interest Rate Swap	101.51	101.5200	101.5130	101.5200	0.00
03/03/2016	IS05 On 16-March-21			Interest Rate Swap	101.06	101.0651	101.0591	101.0651	0.00
03/03/2016	IS10 On 17-December-25			Interest Rate Swap	103.77	103.7902	103.7712	103.7902	0.00
03/03/2016	IS10 On 16-March-26			Interest Rate Swap	101.04	101.0591	101.0362	101.0591	0.00
03/03/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/03/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	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
03/03/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/03/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/03/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.14	92.8400	7.1400	92.8400	0.00
03/03/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.30	92.6800	7.3000	92.6800	0.00
03/03/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.41	92.5700	7.4100	92.5700	0.00
03/03/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.51	92.4700	7.5100	92.4700	0.00
03/03/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.63	92.3500	7.6300	92.3500	0.00
03/03/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.69	92.2900	7.6900	92.2900	0.00
03/03/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.80	92.1800	7.8000	92.1800	0.00
03/03/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.04	91.9400	8.0400	91.9400	0.00
03/03/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.18	91.8000	8.1800	91.8000	0.00
03/03/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.33	91.6500	8.3300	91.6500	0.00
03/03/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.44	91.5400	8.4400	91.5400	0.00
03/03/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.53	91.4500	8.5300	91.4500	0.00
03/03/2016	R023 On 05-May-16			Bond Future	9.30	93.9344	9.2962	93.9344	9,781.00
03/03/2016	R023 On 05-May-16	8.25	Call	Bond Future	126	0	126	0	0.00
03/03/2016	R023 On 05-May-16	8.26	Call	Bond Future	130	0	130	0	0.00
03/03/2016	R023 On 05-May-16	8.24	Call	Bond Future	122	0	122	0	0.00
03/03/2016	R023 On 05-May-16	8.25	Put	Bond Future	5234	5	5234	5	0.00
03/03/2016	R023 On 05-May-16	8.26	Put	Bond Future	5188	5	5188	5	0.00
03/03/2016	R023 On 05-May-16	8.24	Put	Bond Future	5281	5	5281	5	0.00
03/03/2016	R023 On 04-August-16			Bond Future	9.38	95.7146	9.3762	95.7146	0.00
03/03/2016	R023 On 04-August-16	8.24	Call	Bond Future	439	0	439	0	0.00
03/03/2016	R023 On 04-August-16	8.25	Call	Bond Future	446	0	446	0	0.00
03/03/2016	R023 On 04-August-16	8.26	Call	Bond Future	454	0	454	0	0.00
03/03/2016	R023 On 04-August-16	8.25	Put	Bond Future	5787	6	5787	6	0.00
03/03/2016	R023 On 04-August-16	8.26	Put	Bond Future	5746	6	5746	6	0.00
03/03/2016	R023 On 04-August-16	8.24	Put	Bond Future	5828	6	5828	6	0.00
03/03/2016	R023 On 03-November-16			Bond Future	9.45	93.6188	9.4542	93.6188	0.00
03/03/2016	R023 On 03-November-16	9.73	Call	Bond Future	3332	3	3332	3	0.00
03/03/2016	R023 On 03-November-16	9.74	Call	Bond Future	3357	3	3357	3	0.00
03/03/2016	R023 On 03-November-16	9.75	Call	Bond Future	3383	3	3383	3	0.00
03/03/2016	R023 On 03-November-16	9.74	Put	Bond Future	2099	2	2099	2	0.00
03/03/2016	R023 On 03-November-16	9.75	Put	Bond Future	2081	2	2081	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
03/03/2016	R023 On 03-November-16	9.73	Put	Bond Future	2118	2	2118	2	0.00
03/03/2016	R035 On 05-May-16			Bond Future	10.03	92.2633	10.0329	92.2633	4,019.00
03/03/2016	R035 On 05-May-16	10.35	Call	Bond Future	2406	3	2406	3	0.00
03/03/2016	R035 On 05-May-16	10.37	Call	Bond Future	2554	3	2554	3	0.00
03/03/2016	R035 On 05-May-16	10.36	Call	Bond Future	2480	3	2480	3	0.00
03/03/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
03/03/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
03/03/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
03/03/2016	R035 On 04-August-16			Bond Future	10.10	94.0118	10.1012	94.0118	0.00
03/03/2016	R035 On 04-August-16	10.37	Call	Bond Future	2019	2	2019	2	0.00
03/03/2016	R035 On 04-August-16	10.36	Call	Bond Future	1945	2	1945	2	0.00
03/03/2016	R035 On 04-August-16	10.35	Call	Bond Future	1872	2	1872	2	0.00
03/03/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
03/03/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
03/03/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
03/03/2016	R186 On 05-May-16			Bond Future	9.42	111.3723	9.4214	111.3723	55,119.00
03/03/2016	R186 On 05-May-16	8.34	Call	Bond Future	179	0	179	0	0.00
03/03/2016	R186 On 05-May-16	9.25	Call	Bond Future	1616	2	1616	2	180.00
03/03/2016	R186 On 05-May-16	9.89	Call	Bond Future	4142	4	4142	4	0.00
03/03/2016	R186 On 05-May-16	8.35	Call	Bond Future	185	0	185	0	0.00
03/03/2016	R186 On 05-May-16	9.96	Call	Bond Future	4484	5	4484	5	0.00
03/03/2016	R186 On 05-May-16	9.86	Call	Bond Future	3998	4	3998	4	0.00
03/03/2016	R186 On 05-May-16	8.33	Call	Bond Future	174	0	174	0	0.00
03/03/2016	R186 On 05-May-16	8.75	Call	Bond Future	562	1	562	1	180.00
03/03/2016	R186 On 05-May-16	7.56	Call	Bond Future	10	0	10	0	0.00
03/03/2016	R186 On 05-May-16	8.85	Call	Bond Future	713	1	713	1	0.00
03/03/2016	R186 On 05-May-16	8.33	Put	Bond Future	8133	8	8133	8	0.00
03/03/2016	R186 On 05-May-16	9.89	Put	Bond Future	955	1	955	1	180.00
03/03/2016	R186 On 05-May-16	9.96	Put	Bond Future	833	1	833	1	5,000.00
03/03/2016	R186 On 05-May-16	9.86	Put	Bond Future	1012	1	1012	1	5,000.00
03/03/2016	R186 On 05-May-16	7.56	Put	Bond Future	14073	14	14073	14	0.00
03/03/2016	R186 On 05-May-16	8.35	Put	Bond Future	7991	8	7991	8	0.00
03/03/2016	R186 On 05-May-16	8.34	Put	Bond Future	8062	8	8062	8	0.00
03/03/2016	R186 On 05-May-16	8.85	Put	Bond Future	4783	5	4783	5	5,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2016	R186 On 05-May-16	8.75	Put	Bond Future	5366	5	5366	5	1,900.00
03/03/2016	R186 On 05-May-16	9.25	Put	Bond Future	2816	3	2816	3	0.00
03/03/2016	R186 On 04-August-16			Bond Future	9.49	108.1791	9.4925	108.1791	0.00
03/03/2016	R186 On 04-August-16	8.51	Call	Bond Future	911	1	911	1	0.00
03/03/2016	R186 On 04-August-16	8.49	Call	Bond Future	882	1	882	1	0.00
03/03/2016	R186 On 04-August-16	8.50	Call	Bond Future	897	1	897	1	0.00
03/03/2016	R186 On 04-August-16	8.49	Put	Bond Future	8004	8	8004	8	0.00
03/03/2016	R186 On 04-August-16	8.50	Put	Bond Future	7944	8	7944	8	0.00
03/03/2016	R186 On 04-August-16	8.51	Put	Bond Future	7884	8	7884	8	0.00
03/03/2016	R197 On 05-May-16			Bond Future	294.18	294.2021	294.1814	294.2021	2,226.00
03/03/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
03/03/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
03/03/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
03/03/2016	R197 On 05-May-16	300.00	Put	Bond Future	5819	6	5819	6	0.00
03/03/2016	R197 On 05-May-16	300.01	Put	Bond Future	5829	6	5829	6	0.00
03/03/2016	R197 On 05-May-16	299.99	Put	Bond Future	5809	6	5809	6	0.00
03/03/2016	R197 On 04-August-16			Bond Future	293.28	293.3054	293.2812	293.3054	0.00
03/03/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
03/03/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
03/03/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
03/03/2016	R197 On 04-August-16	293.96	Put	Bond Future	679	1	679	1	0.00
03/03/2016	R197 On 04-August-16	293.97	Put	Bond Future	689	1	689	1	0.00
03/03/2016	R197 On 04-August-16	293.98	Put	Bond Future	699	1	699	1	0.00
03/03/2016	R202 On 05-May-16			Bond Future	240.84	241.0178	240.8366	241.0178	43,261.00
03/03/2016	R202 On 05-May-16	246.99	Call	Bond Future	1532	2	1532	2	0.00
03/03/2016	R202 On 05-May-16	247.01	Call	Bond Future	1527	2	1527	2	0.00
03/03/2016	R202 On 05-May-16	247.00	Call	Bond Future	1530	2	1530	2	0.00
03/03/2016	R202 On 05-May-16	247.00	Put	Bond Future	7693	8	7693	8	0.00
03/03/2016	R202 On 05-May-16	247.01	Put	Bond Future	7701	8	7701	8	0.00
03/03/2016	R202 On 05-May-16	246.99	Put	Bond Future	7686	8	7686	8	0.00
03/03/2016	R202 On 04-August-16			Bond Future	241.97	242.1544	241.9674	242.1544	0.00
03/03/2016	R202 On 04-August-16	243.26	Call	Bond Future	4978	5	4978	5	0.00
03/03/2016	R202 On 04-August-16	243.25	Call	Bond Future	4983	5	4983	5	0.00
03/03/2016	R202 On 04-August-16	243.24	Call	Bond Future	4987	5	4987	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2016	R202 On 04-August-16	243.25	Put	Bond Future	6265	6	6265	6	0.00
03/03/2016	R202 On 04-August-16	243.24	Put	Bond Future	6260	6	6260	6	0.00
03/03/2016	R202 On 04-August-16	243.26	Put	Bond Future	6271	6	6271	6	0.00
03/03/2016	R203 On 05-May-16			Bond Future	8.40	101.0750	8.4010	101.0750	54,114.00
03/03/2016	R203 On 05-May-16	7.26	Call	Bond Future	13	0	13	0	0.00
03/03/2016	R203 On 05-May-16	7.24	Call	Bond Future	12	0	12	0	0.00
03/03/2016	R203 On 05-May-16	7.25	Call	Bond Future	12	0	12	0	0.00
03/03/2016	R203 On 05-May-16	7.24	Put	Bond Future	1478	1	1478	1	0.00
03/03/2016	R203 On 05-May-16	7.26	Put	Bond Future	1453	1	1453	1	0.00
03/03/2016	R203 On 05-May-16	7.25	Put	Bond Future	1466	1	1466	1	0.00
03/03/2016	R203 On 04-August-16			Bond Future	8.58	102.9906	8.5827	102.9906	0.00
03/03/2016	R203 On 04-August-16	7.24	Call	Bond Future	42	0	42	0	0.00
03/03/2016	R203 On 04-August-16	7.26	Call	Bond Future	44	0	44	0	0.00
03/03/2016	R203 On 04-August-16	7.25	Call	Bond Future	43	0	43	0	0.00
03/03/2016	R203 On 04-August-16	7.25	Put	Bond Future	1424	1	1424	1	0.00
03/03/2016	R203 On 04-August-16	7.26	Put	Bond Future	1415	1	1415	1	0.00
03/03/2016	R203 On 04-August-16	7.24	Put	Bond Future	1434	1	1434	1	0.00
03/03/2016	R203 On 03-November-16			Bond Future	8.81	100.7937	8.8078	100.7937	0.00
03/03/2016	R203 On 03-November-16	8.84	Call	Bond Future	466	0	466	0	0.00
03/03/2016	R203 On 03-November-16	8.86	Call	Bond Future	475	0	475	0	0.00
03/03/2016	R203 On 03-November-16	8.85	Call	Bond Future	471	0	471	0	0.00
03/03/2016	R203 On 03-November-16	8.84	Put	Bond Future	441	0	441	0	0.00
03/03/2016	R203 On 03-November-16	8.86	Put	Bond Future	433	0	433	0	0.00
03/03/2016	R203 On 03-November-16	8.85	Put	Bond Future	437	0	437	0	0.00
03/03/2016	R204 On 05-May-16			Bond Future	8.77	101.3413	8.7727	101.3413	33,079.00
03/03/2016	R204 On 05-May-16	7.76	Call	Bond Future	47	0	47	0	0.00
03/03/2016	R204 On 05-May-16	7.75	Call	Bond Future	46	0	46	0	0.00
03/03/2016	R204 On 05-May-16	7.74	Call	Bond Future	44	0	44	0	0.00
03/03/2016	R204 On 05-May-16	7.75	Put	Bond Future	2400	2	2400	2	0.00
03/03/2016	R204 On 05-May-16	7.76	Put	Bond Future	2378	2	2378	2	0.00
03/03/2016	R204 On 05-May-16	7.74	Put	Bond Future	2422	2	2422	2	0.00
03/03/2016	R204 On 04-August-16			Bond Future	8.91	99.2208	8.9105	99.2208	0.00
03/03/2016	R204 On 04-August-16	7.74	Call	Bond Future	144	0	144	0	0.00
03/03/2016	R204 On 04-August-16	7.75	Call	Bond Future	147	0	147	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
03/03/2016	R204 On 04-August-16	7.76	Call	Bond Future	150	0	150	0	0.00
03/03/2016	R204 On 04-August-16	7.75	Put	Bond Future	2582	3	2582	3	0.00
03/03/2016	R204 On 04-August-16	7.76	Put	Bond Future	2564	3	2564	3	0.00
03/03/2016	R204 On 04-August-16	7.74	Put	Bond Future	2601	3	2601	3	0.00
03/03/2016	R204 On 03-November-16			Bond Future	9.04	101.1241	9.0429	101.1241	0.00
03/03/2016	R204 On 03-November-16	9.21	Call	Bond Future	1239	1	1239	1	0.00
03/03/2016	R204 On 03-November-16	9.23	Call	Bond Future	1260	1	1260	1	0.00
03/03/2016	R204 On 03-November-16	9.22	Call	Bond Future	1249	1	1249	1	0.00
03/03/2016	R204 On 03-November-16	9.22	Put	Bond Future	920	1	920	1	0.00
03/03/2016	R204 On 03-November-16	9.21	Put	Bond Future	927	1	927	1	0.00
03/03/2016	R204 On 03-November-16	9.23	Put	Bond Future	912	1	912	1	0.00
03/03/2016	R207 On 05-May-16			Bond Future	8.99	97.0221	8.9874	97.0221	41,997.00
03/03/2016	R207 On 05-May-16	7.56	Call	Bond Future	15	0	15	0	43.00
03/03/2016	R207 On 05-May-16	7.85	Call	Bond Future	46	0	46	0	0.00
03/03/2016	R207 On 05-May-16	7.86	Call	Bond Future	47	0	47	0	0.00
03/03/2016	R207 On 05-May-16	7.84	Call	Bond Future	44	0	44	0	0.00
03/03/2016	R207 On 05-May-16	7.85	Put	Bond Future	3506	3	3506	3	0.00
03/03/2016	R207 On 05-May-16	7.86	Put	Bond Future	3477	3	3477	3	0.00
03/03/2016	R207 On 05-May-16	7.84	Put	Bond Future	3536	3	3536	3	0.00
03/03/2016	R207 On 05-May-16	7.56	Put	Bond Future	4383	4	4383	4	0.00
03/03/2016	R207 On 04-August-16			Bond Future	9.11	95.2164	9.1060	95.2164	0.00
03/03/2016	R207 On 04-August-16	8.00	Call	Bond Future	239	0	239	0	0.00
03/03/2016	R207 On 04-August-16	7.99	Call	Bond Future	234	0	234	0	0.00
03/03/2016	R207 On 04-August-16	8.01	Call	Bond Future	243	0	243	0	0.00
03/03/2016	R207 On 04-August-16	7.99	Put	Bond Future	3417	3	3417	3	0.00
03/03/2016	R207 On 04-August-16	8.01	Put	Bond Future	3368	3	3368	3	0.00
03/03/2016	R207 On 04-August-16	8.00	Put	Bond Future	3392	3	3392	3	0.00
03/03/2016	R208 On 05-May-16			Bond Future	9.12	91.6181	9.1234	91.6181	45,179.00
03/03/2016	R208 On 05-May-16	7.99	Call	Bond Future	65	0	65	0	0.00
03/03/2016	R208 On 05-May-16	8.01	Call	Bond Future	69	0	69	0	0.00
03/03/2016	R208 On 05-May-16	8.00	Call	Bond Future	67	0	67	0	0.00
03/03/2016	R208 On 05-May-16	8.00	Put	Bond Future	4288	4	4288	4	0.00
03/03/2016	R208 On 05-May-16	8.01	Put	Bond Future	4252	4	4252	4	0.00
03/03/2016	R208 On 05-May-16	7.99	Put	Bond Future	4325	4	4325	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2016	R208 On 04-August-16			Bond Future	9.22	93.3544	9.2210	93.3544	0.00
03/03/2016	R208 On 04-August-16	7.99	Call	Bond Future	250	0	250	0	0.00
03/03/2016	R208 On 04-August-16	8.00	Call	Bond Future	255	0	255	0	0.00
03/03/2016	R208 On 04-August-16	8.01	Call	Bond Future	260	0	260	0	0.00
03/03/2016	R208 On 04-August-16	7.99	Put	Bond Future	4682	5	4682	5	0.00
03/03/2016	R208 On 04-August-16	8.00	Put	Bond Future	4649	5	4649	5	0.00
03/03/2016	R208 On 04-August-16	8.01	Put	Bond Future	4617	5	4617	5	0.00
03/03/2016	R208 On 03-November-16			Bond Future	9.31	91.7421	9.3114	91.7421	0.00
03/03/2016	R208 On 03-November-16	9.57	Call	Bond Future	2430	2	2430	2	0.00
03/03/2016	R208 On 03-November-16	9.59	Call	Bond Future	2468	3	2468	3	0.00
03/03/2016	R208 On 03-November-16	9.58	Call	Bond Future	2449	3	2449	3	0.00
03/03/2016	R208 On 03-November-16	9.57	Put	Bond Future	1571	2	1571	2	0.00
03/03/2016	R208 On 03-November-16	9.58	Put	Bond Future	1557	2	1557	2	0.00
03/03/2016	R208 On 03-November-16	9.59	Put	Bond Future	1543	2	1543	2	0.00
03/03/2016	R209 On 05-May-16			Bond Future	9.96	69.0032	9.9649	69.0032	33,956.00
03/03/2016	R209 On 05-May-16	9.00	Call	Bond Future	290	0	290	0	6,700.00
03/03/2016	R209 On 05-May-16	8.25	Call	Bond Future	25	0	25	0	6,700.00
03/03/2016	R209 On 05-May-16	8.99	Call	Bond Future	282	0	282	0	0.00
03/03/2016	R209 On 05-May-16	9.01	Call	Bond Future	298	0	298	0	0.00
03/03/2016	R209 On 05-May-16	9.01	Put	Bond Future	6866	7	6866	7	0.00
03/03/2016	R209 On 05-May-16	9.00	Put	Bond Future	6932	7	6932	7	0.00
03/03/2016	R209 On 05-May-16	8.25	Put	Bond Future	12532	12	12532	12	0.00
03/03/2016	R209 On 05-May-16	8.99	Put	Bond Future	6998	7	6998	7	0.00
03/03/2016	R209 On 04-August-16			Bond Future	10.03	70.3110	10.0276	70.3110	0.00
03/03/2016	R209 On 04-August-16	10.60	Call	Bond Future	5303	5	5303	5	5,760.00
03/03/2016	R209 On 04-August-16	9.24	Call	Bond Future	1304	1	1304	1	0.00
03/03/2016	R209 On 04-August-16	9.26	Call	Bond Future	1341	1	1341	1	0.00
03/03/2016	R209 On 04-August-16	9.25	Call	Bond Future	1323	1	1323	1	0.00
03/03/2016	R209 On 04-August-16	9.60	Call	Bond Future	2062	2	2062	2	5,760.00
03/03/2016	R209 On 04-August-16	9.26	Put	Bond Future	6488	6	6488	6	0.00
03/03/2016	R209 On 04-August-16	10.60	Put	Bond Future	1820	2	1820	2	0.00
03/03/2016	R209 On 04-August-16	9.24	Put	Bond Future	6594	6	6594	6	0.00
03/03/2016	R209 On 04-August-16	9.25	Put	Bond Future	6541	6	6541	6	0.00
03/03/2016	R209 On 04-August-16	9.60	Put	Bond Future	4859	5	4859	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2016	R209 On 03-November-16			Bond Future	10.08	68.5088	10.0847	68.5088	0.00
03/03/2016	R209 On 03-November-16	10.24	Call	Bond Future	4571	5	4571	5	0.00
03/03/2016	R209 On 03-November-16	10.26	Call	Bond Future	4638	5	4638	5	0.00
03/03/2016	R209 On 03-November-16	10.25	Call	Bond Future	4604	5	4604	5	0.00
03/03/2016	R209 On 03-November-16	10.25	Put	Bond Future	3579	3	3579	3	0.00
03/03/2016	R209 On 03-November-16	10.26	Put	Bond Future	3551	3	3551	3	0.00
03/03/2016	R209 On 03-November-16	10.24	Put	Bond Future	3607	4	3607	4	0.00
03/03/2016	R210 On 05-May-16			Bond Future	180.99	180.1512	180.9859	180.1512	1,554.00
03/03/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
03/03/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
03/03/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
03/03/2016	R210 On 05-May-16	185.00	Put	Bond Future	4014	5	4014	5	0.00
03/03/2016	R210 On 05-May-16	185.01	Put	Bond Future	4024	5	4024	5	0.00
03/03/2016	R210 On 05-May-16	184.99	Put	Bond Future	4004	5	4004	5	0.00
03/03/2016	R210 On 04-August-16			Bond Future	184.43	183.5799	184.4284	183.5799	0.00
03/03/2016	R210 On 04-August-16	181.51	Call	Bond Future	2918	2	2918	2	0.00
03/03/2016	R210 On 04-August-16	181.50	Call	Bond Future	2928	2	2928	2	0.00
03/03/2016	R210 On 04-August-16	181.52	Call	Bond Future	2908	2	2908	2	0.00
03/03/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
03/03/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
03/03/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
03/03/2016	R211 On 05-May-16			Bond Future	137.61	137.5981	137.6098	137.5981	62.00
03/03/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
03/03/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
03/03/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
03/03/2016	R211 On 05-May-16	138.99	Put	Bond Future	1380	1	1380	1	0.00
03/03/2016	R211 On 05-May-16	139.00	Put	Bond Future	1390	1	1390	1	0.00
03/03/2016	R211 On 05-May-16	139.01	Put	Bond Future	1400	1	1400	1	0.00
03/03/2016	R211 On 04-August-16			Bond Future	138.49	138.4787	138.4892	138.4787	0.00
03/03/2016	R211 On 04-August-16	137.09	Call	Bond Future	1399	1	1399	1	0.00
03/03/2016	R211 On 04-August-16	137.07	Call	Bond Future	1419	1	1419	1	0.00
03/03/2016	R211 On 04-August-16	137.08	Call	Bond Future	1409	1	1409	1	0.00
03/03/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
03/03/2016	R211 On 04-August-16	137.07	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
03/03/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
03/03/2016	R212 On 05-May-16			Bond Future	143.13	143.1424	143.1322	143.1424	3,833.00
03/03/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
03/03/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
03/03/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
03/03/2016	R212 On 05-May-16	145.00	Put	Bond Future	1868	2	1868	2	0.00
03/03/2016	R212 On 05-May-16	145.01	Put	Bond Future	1878	2	1878	2	0.00
03/03/2016	R212 On 05-May-16	144.99	Put	Bond Future	1858	2	1858	2	0.00
03/03/2016	R212 On 04-August-16			Bond Future	143.95	143.9589	143.9469	143.9589	0.00
03/03/2016	R212 On 04-August-16	142.44	Call	Bond Future	1507	2	1507	2	0.00
03/03/2016	R212 On 04-August-16	142.43	Call	Bond Future	1517	2	1517	2	0.00
03/03/2016	R212 On 04-August-16	142.42	Call	Bond Future	1527	2	1527	2	0.00
03/03/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
03/03/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
03/03/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
03/03/2016	R213 On 05-May-16			Bond Future	9.84	79.6639	9.8357	79.6639	48,117.00
03/03/2016	R213 On 05-May-16	8.74	Call	Bond Future	197	0	197	0	0.00
03/03/2016	R213 On 05-May-16	8.76	Call	Bond Future	209	0	209	0	0.00
03/03/2016	R213 On 05-May-16	8.75	Call	Bond Future	203	0	203	0	0.00
03/03/2016	R213 On 05-May-16	8.75	Put	Bond Future	7706	8	7706	8	0.00
03/03/2016	R213 On 05-May-16	8.74	Put	Bond Future	7773	8	7773	8	0.00
03/03/2016	R213 On 05-May-16	8.76	Put	Bond Future	7638	7	7638	7	0.00
03/03/2016	R213 On 04-August-16			Bond Future	9.90	81.1737	9.9004	81.1737	0.00
03/03/2016	R213 On 04-August-16	9.01	Call	Bond Future	1094	1	1094	1	0.00
03/03/2016	R213 On 04-August-16	8.99	Call	Bond Future	1062	1	1062	1	0.00
03/03/2016	R213 On 04-August-16	9.00	Call	Bond Future	1078	1	1078	1	0.00
03/03/2016	R213 On 04-August-16	8.99	Put	Bond Future	7201	7	7201	7	0.00
03/03/2016	R213 On 04-August-16	9.01	Put	Bond Future	7090	7	7090	7	0.00
03/03/2016	R213 On 04-August-16	9.00	Put	Bond Future	7145	7	7145	7	0.00
03/03/2016	R213 On 03-November-16			Bond Future	9.96	79.1795	9.9624	79.1795	0.00
03/03/2016	R213 On 03-November-16	10.20	Call	Bond Future	4800	5	4800	5	0.00
03/03/2016	R213 On 03-November-16	10.19	Call	Bond Future	4765	5	4765	5	0.00
03/03/2016	R213 On 03-November-16	10.18	Call	Bond Future	4731	5	4731	5	0.00
03/03/2016	R213 On 03-November-16	10.19	Put	Bond Future	3348	3	3348	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
03/03/2016	R213 On 03-November-16	10.20	Put	Bond Future	3321	3	3321	3	0.00
03/03/2016	R213 On 03-November-16	10.18	Put	Bond Future	3375	3	3375	3	0.00
03/03/2016	R214 On 05-May-16			Bond Future	10.05	69.2400	10.0526	69.2400	32,449.00
03/03/2016	R214 On 05-May-16	8.99	Call	Bond Future	236	0	236	0	0.00
03/03/2016	R214 On 05-May-16	9.01	Call	Bond Future	250	0	250	0	0.00
03/03/2016	R214 On 05-May-16	9.00	Call	Bond Future	243	0	243	0	0.00
03/03/2016	R214 On 05-May-16	9.30	Call	Bond Future	534	1	534	1	0.00
03/03/2016	R214 On 05-May-16	9.01	Put	Bond Future	7762	8	7762	8	0.00
03/03/2016	R214 On 05-May-16	9.00	Put	Bond Future	7834	8	7834	8	0.00
03/03/2016	R214 On 05-May-16	8.99	Put	Bond Future	7906	8	7906	8	0.00
03/03/2016	R214 On 05-May-16	9.30	Put	Bond Future	5824	6	5824	6	0.00
03/03/2016	R214 On 04-August-16			Bond Future	10.11	70.5522	10.1130	70.5522	0.00
03/03/2016	R214 On 04-August-16	9.30	Call	Bond Future	1332	1	1332	1	1,300.00
03/03/2016	R214 On 04-August-16	11.30	Call	Bond Future	7999	8	7999	8	5,800.00
03/03/2016	R214 On 04-August-16	9.24	Call	Bond Future	1224	1	1224	1	0.00
03/03/2016	R214 On 04-August-16	9.26	Call	Bond Future	1260	1	1260	1	0.00
03/03/2016	R214 On 04-August-16	9.25	Call	Bond Future	1242	1	1242	1	0.00
03/03/2016	R214 On 04-August-16	8.55	Call	Bond Future	392	0	392	0	1,300.00
03/03/2016	R214 On 04-August-16	10.30	Call	Bond Future	4057	4	4057	4	5,800.00
03/03/2016	R214 On 04-August-16	9.26	Put	Bond Future	7241	7	7241	7	0.00
03/03/2016	R214 On 04-August-16	9.24	Put	Bond Future	7356	7	7356	7	0.00
03/03/2016	R214 On 04-August-16	9.30	Put	Bond Future	7013	7	7013	7	0.00
03/03/2016	R214 On 04-August-16	11.30	Put	Bond Future	935	1	935	1	0.00
03/03/2016	R214 On 04-August-16	10.30	Put	Bond Future	2854	3	2854	3	0.00
03/03/2016	R214 On 04-August-16	9.25	Put	Bond Future	7298	7	7298	7	0.00
03/03/2016	R214 On 04-August-16	8.55	Put	Bond Future	12043	12	12043	12	0.00
03/03/2016	R214 On 03-November-16			Bond Future	10.17	68.6079	10.1707	68.6079	0.00
03/03/2016	R214 On 03-November-16	10.33	Call	Bond Future	4738	5	4738	5	0.00
03/03/2016	R214 On 03-November-16	10.35	Call	Bond Future	4806	5	4806	5	0.00
03/03/2016	R214 On 03-November-16	10.34	Call	Bond Future	4772	5	4772	5	0.00
03/03/2016	R214 On 03-November-16	10.33	Put	Bond Future	3720	4	3720	4	0.00
03/03/2016	R214 On 03-November-16	10.34	Put	Bond Future	3691	4	3691	4	0.00
03/03/2016	R214 On 03-November-16	10.35	Put	Bond Future	3663	4	3663	4	0.00
03/03/2016	R248 On 05-May-16			Bond Future	10.13	88.8958	10.1296	88.8958	63,659.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2016	R248 On 05-May-16	9.01	Call	Bond Future	254	0	254	0	0.00
03/03/2016	R248 On 05-May-16	9.00	Call	Bond Future	246	0	246	0	0.00
03/03/2016	R248 On 05-May-16	8.99	Call	Bond Future	239	0	239	0	0.00
03/03/2016	R248 On 05-May-16	9.00	Put	Bond Future	10672	10	10672	10	0.00
03/03/2016	R248 On 05-May-16	8.99	Put	Bond Future	10767	11	10767	11	0.00
03/03/2016	R248 On 05-May-16	9.01	Put	Bond Future	10577	10	10577	10	0.00
03/03/2016	R248 On 04-August-16			Bond Future	10.19	90.5805	10.1931	90.5805	0.00
03/03/2016	R248 On 04-August-16	9.25	Call	Bond Future	1405	1	1405	1	0.00
03/03/2016	R248 On 04-August-16	9.26	Call	Bond Future	1426	1	1426	1	0.00
03/03/2016	R248 On 04-August-16	9.24	Call	Bond Future	1384	1	1384	1	0.00
03/03/2016	R248 On 04-August-16	9.26	Put	Bond Future	9779	10	9779	10	0.00
03/03/2016	R248 On 04-August-16	9.25	Put	Bond Future	9855	10	9855	10	0.00
03/03/2016	R248 On 04-August-16	9.24	Put	Bond Future	9932	10	9932	10	0.00
03/03/2016	R248 On 03-November-16			Bond Future	10.25	87.8790	10.2538	87.8790	0.00
03/03/2016	R248 On 03-November-16	10.39	Call	Bond Future	5943	6	5943	6	0.00
03/03/2016	R248 On 03-November-16	10.38	Call	Bond Future	5901	6	5901	6	0.00
03/03/2016	R248 On 03-November-16	10.37	Call	Bond Future	5859	6	5859	6	0.00
03/03/2016	R248 On 03-November-16	10.38	Put	Bond Future	4883	5	4883	5	0.00
03/03/2016	R248 On 03-November-16	10.39	Put	Bond Future	4846	5	4846	5	0.00
03/03/2016	R248 On 03-November-16	10.37	Put	Bond Future	4921	5	4921	5	0.00