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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
09/03/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	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
09/03/2016	2025 On 05-May-16			Bond Future	123.64	123.5647	123.6396	123.5647	4,606.00
09/03/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
09/03/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
09/03/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
09/03/2016	2025 On 05-May-16	126.00	Put	Bond Future	2360	2	2360	2	0.00
09/03/2016	2025 On 05-May-16	125.99	Put	Bond Future	2350	2	2350	2	0.00
09/03/2016	2025 On 05-May-16	126.01	Put	Bond Future	2370	2	2370	2	0.00
09/03/2016	2025 On 04-August-16			Bond Future	124.74	124.6619	124.7368	124.6619	0.00
09/03/2016	2025 On 04-August-16	123.85	Call	Bond Future	887	1	887	1	0.00
09/03/2016	2025 On 04-August-16	123.86	Call	Bond Future	877	1	877	1	0.00
09/03/2016	2025 On 04-August-16	123.87	Call	Bond Future	867	1	867	1	0.00
09/03/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
09/03/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
09/03/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
09/03/2016	2030 On 05-May-16			Bond Future	9.70	89.2360	9.7049	89.2360	17,366.00
09/03/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
09/03/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
09/03/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
09/03/2016	2030 On 05-May-16	9.00	Put	Bond Future	4993	5	4993	5	0.00
09/03/2016	2030 On 05-May-16	8.99	Put	Bond Future	5067	5	5067	5	0.00
09/03/2016	2030 On 05-May-16	9.01	Put	Bond Future	4919	5	4919	5	0.00
09/03/2016	2030 On 04-August-16			Bond Future	9.77	86.9171	9.7749	86.9171	0.00
09/03/2016	2030 On 04-August-16	10.17	Call	Bond Future	2592	2	2592	2	0.00
09/03/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
09/03/2016	2032 On 05-May-16			Bond Future	9.85	88.0443	9.8492	88.0443	9,231.00
09/03/2016	2032 On 05-May-16	8.99	Call	Bond Future	363	0	363	0	0.00
09/03/2016	2032 On 05-May-16	9.01	Call	Bond Future	384	0	384	0	0.00
09/03/2016	2032 On 05-May-16	9.00	Call	Bond Future	373	0	373	0	0.00
09/03/2016	2032 On 05-May-16	8.99	Put	Bond Future	6882	7	6882	7	0.00
09/03/2016	2032 On 05-May-16	9.01	Put	Bond Future	6742	7	6742	7	0.00
09/03/2016	2032 On 05-May-16	9.00	Put	Bond Future	6812	7	6812	7	0.00
09/03/2016	2032 On 04-August-16			Bond Future	9.92	89.7111	9.9178	89.7111	0.00
09/03/2016	2032 On 04-August-16	8.99	Call	Bond Future	1113	1	1113	1	0.00
09/03/2016	2032 On 04-August-16	9.01	Call	Bond Future	1147	1	1147	1	0.00

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09/03/2016	2032 On 04-August-16	9.00	Call	Bond Future	1130	1	1130	1	0.00
09/03/2016	2032 On 04-August-16	9.00	Put	Bond Future	8017	8	8017	8	0.00
09/03/2016	2032 On 04-August-16	9.01	Put	Bond Future	7955	8	7955	8	0.00
09/03/2016	2032 On 04-August-16	8.99	Put	Bond Future	8080	8	8080	8	0.00
09/03/2016	2032 On 03-November-16			Bond Future	9.98	87.2691	9.9807	87.2691	0.00
09/03/2016	2032 On 03-November-16	10.28	Call	Bond Future	5506	5	5506	5	0.00
09/03/2016	2032 On 03-November-16	10.30	Call	Bond Future	5585	6	5585	6	0.00
09/03/2016	2032 On 03-November-16	10.29	Call	Bond Future	5545	6	5545	6	0.00
09/03/2016	2032 On 03-November-16	10.28	Put	Bond Future	3447	4	3447	4	0.00
09/03/2016	2032 On 03-November-16	10.29	Put	Bond Future	3419	4	3419	4	0.00
09/03/2016	2032 On 03-November-16	10.30	Put	Bond Future	3391	3	3391	3	0.00
09/03/2016	2033 On 05-May-16			Bond Future	102.99	103.0139	102.9934	103.0139	1,032.00
09/03/2016	2033 On 05-May-16	102.40	Call	Bond Future	593	1	593	1	0.00
09/03/2016	2033 On 05-May-16	102.41	Call	Bond Future	583	1	583	1	0.00
09/03/2016	2033 On 05-May-16	102.39	Call	Bond Future	603	1	603	1	0.00
09/03/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
09/03/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
09/03/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
09/03/2016	2037 On 05-May-16			Bond Future	9.97	89.3608	9.9739	89.3608	40,778.00
09/03/2016	2037 On 05-May-16	8.99	Call	Bond Future	281	0	281	0	0.00
09/03/2016	2037 On 05-May-16	9.01	Call	Bond Future	298	0	298	0	0.00
09/03/2016	2037 On 05-May-16	9.00	Call	Bond Future	290	0	290	0	0.00
09/03/2016	2037 On 05-May-16	9.00	Put	Bond Future	8444	9	8444	9	0.00
09/03/2016	2037 On 05-May-16	8.99	Put	Bond Future	8526	9	8526	9	0.00
09/03/2016	2037 On 05-May-16	9.01	Put	Bond Future	8363	8	8363	8	0.00
09/03/2016	2037 On 04-August-16			Bond Future	10.04	86.7938	10.0425	86.7938	0.00
09/03/2016	2037 On 04-August-16	9.26	Call	Bond Future	1543	2	1543	2	0.00
09/03/2016	2037 On 04-August-16	9.25	Call	Bond Future	1521	2	1521	2	0.00
09/03/2016	2037 On 04-August-16	9.24	Call	Bond Future	1500	1	1500	1	0.00
09/03/2016	2037 On 04-August-16	9.25	Put	Bond Future	7980	8	7980	8	0.00
09/03/2016	2037 On 04-August-16	9.24	Put	Bond Future	8045	8	8045	8	0.00
09/03/2016	2037 On 04-August-16	9.26	Put	Bond Future	7915	8	7915	8	0.00
09/03/2016	2037 On 03-November-16			Bond Future	10.10	88.4555	10.1007	88.4555	0.00
09/03/2016	2037 On 03-November-16	10.35	Call	Bond Future	5859	6	5859	6	0.00

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09/03/2016	2037 On 03-November-16	10.37	Call	Bond Future	5942	6	5942	6	0.00
09/03/2016	2037 On 03-November-16	10.36	Call	Bond Future	5900	6	5900	6	0.00
09/03/2016	2037 On 03-November-16	10.36	Put	Bond Future	3961	4	3961	4	0.00
09/03/2016	2037 On 03-November-16	10.35	Put	Bond Future	3993	4	3993	4	0.00
09/03/2016	2037 On 03-November-16	10.37	Put	Bond Future	3929	4	3929	4	0.00
09/03/2016	2038 On 05-May-16			Bond Future	128.89	129.0315	128.8942	129.0315	17,007.00
09/03/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
09/03/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
09/03/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
09/03/2016	2038 On 05-May-16	130.99	Put	Bond Future	2096	2	2096	2	0.00
09/03/2016	2038 On 05-May-16	131.00	Put	Bond Future	2106	2	2106	2	0.00
09/03/2016	2038 On 05-May-16	131.01	Put	Bond Future	2116	2	2116	2	0.00
09/03/2016	2038 On 04-August-16			Bond Future	129.93	130.0761	129.9348	130.0761	0.00
09/03/2016	2038 On 04-August-16	129.31	Call	Bond Future	625	1	625	1	0.00
09/03/2016	2038 On 04-August-16	129.30	Call	Bond Future	635	1	635	1	0.00
09/03/2016	2038 On 04-August-16	129.32	Call	Bond Future	615	1	615	1	0.00
09/03/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
09/03/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
09/03/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
09/03/2016	2040 On 05-May-16			Bond Future	10.04	92.9627	10.0390	92.9627	1,812.00
09/03/2016	2040 On 05-May-16	9.51	Call	Bond Future	985	1	985	1	0.00
09/03/2016	2040 On 05-May-16	9.50	Call	Bond Future	964	1	964	1	0.00
09/03/2016	2040 On 05-May-16	9.49	Call	Bond Future	943	1	943	1	0.00
09/03/2016	2040 On 05-May-16	9.50	Put	Bond Future	5621	6	5621	6	0.00
09/03/2016	2040 On 05-May-16	9.49	Put	Bond Future	5690	6	5690	6	0.00
09/03/2016	2040 On 05-May-16	9.51	Put	Bond Future	5553	6	5553	6	0.00
09/03/2016	2040 On 04-August-16			Bond Future	10.11	90.2133	10.1079	90.2133	0.00
09/03/2016	2040 On 04-August-16	9.50	Call	Bond Future	2105	2	2105	2	0.00
09/03/2016	2040 On 04-August-16	9.51	Call	Bond Future	2133	2	2133	2	0.00
09/03/2016	2040 On 04-August-16	9.49	Call	Bond Future	2079	2	2079	2	0.00
09/03/2016	2040 On 04-August-16	9.51	Put	Bond Future	7254	7	7254	7	0.00
09/03/2016	2040 On 04-August-16	9.50	Put	Bond Future	7316	7	7316	7	0.00
09/03/2016	2040 On 04-August-16	9.49	Put	Bond Future	7379	7	7379	7	0.00
09/03/2016	2044 On 05-May-16			Bond Future	10.03	90.2959	10.0324	90.2959	20,223.00

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09/03/2016	2044 On 05-May-16	9.00	Call	Bond Future	262	0	262	0	0.00
09/03/2016	2044 On 05-May-16	9.01	Call	Bond Future	270	0	270	0	0.00
09/03/2016	2044 On 05-May-16	8.99	Call	Bond Future	255	0	255	0	0.00
09/03/2016	2044 On 05-May-16	9.01	Put	Bond Future	9573	10	9573	10	0.00
09/03/2016	2044 On 05-May-16	8.99	Put	Bond Future	9756	10	9756	10	0.00
09/03/2016	2044 On 05-May-16	9.00	Put	Bond Future	9664	10	9664	10	0.00
09/03/2016	2044 On 04-August-16			Bond Future	10.10	87.6213	10.0987	87.6213	0.00
09/03/2016	2044 On 04-August-16	9.51	Call	Bond Future	2169	2	2169	2	0.00
09/03/2016	2044 On 04-August-16	9.50	Call	Bond Future	2141	2	2141	2	0.00
09/03/2016	2044 On 04-August-16	9.49	Call	Bond Future	2113	2	2113	2	0.00
09/03/2016	2044 On 04-August-16	9.50	Put	Bond Future	7326	7	7326	7	0.00
09/03/2016	2044 On 04-August-16	9.51	Put	Bond Future	7263	7	7263	7	0.00
09/03/2016	2044 On 04-August-16	9.49	Put	Bond Future	7390	7	7390	7	0.00
09/03/2016	2044 On 03-November-16			Bond Future	10.15	89.2988	10.1549	89.2988	0.00
09/03/2016	2044 On 03-November-16	10.42	Call	Bond Future	6322	6	6322	6	0.00
09/03/2016	2044 On 03-November-16	10.43	Call	Bond Future	6366	6	6366	6	0.00
09/03/2016	2044 On 03-November-16	10.41	Call	Bond Future	6277	6	6277	6	0.00
09/03/2016	2044 On 03-November-16	10.43	Put	Bond Future	4171	4	4171	4	0.00
09/03/2016	2044 On 03-November-16	10.42	Put	Bond Future	4205	4	4205	4	0.00
09/03/2016	2044 On 03-November-16	10.41	Put	Bond Future	4239	4	4239	4	0.00
09/03/2016	2046 On 05-May-16			Bond Future	127.65	127.6733	127.6484	127.6733	12,766.00
09/03/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
09/03/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
09/03/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
09/03/2016	2046 On 05-May-16	129.99	Put	Bond Future	2342	2	2342	2	0.00
09/03/2016	2046 On 05-May-16	130.00	Put	Bond Future	2352	2	2352	2	0.00
09/03/2016	2046 On 05-May-16	130.01	Put	Bond Future	2362	2	2362	2	0.00
09/03/2016	2046 On 04-August-16			Bond Future	130.07	130.1006	130.0739	130.1006	0.00
09/03/2016	2046 On 04-August-16	129.00	Call	Bond Future	1074	1	1074	1	0.00
09/03/2016	2046 On 04-August-16	129.01	Call	Bond Future	1064	1	1064	1	0.00
09/03/2016	2046 On 04-August-16	129.02	Call	Bond Future	1054	1	1054	1	0.00
09/03/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
09/03/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
09/03/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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09/03/2016	2050 On 05-May-16			Bond Future	135.95	135.9745	135.9489	135.9745	14,916.00
09/03/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
09/03/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
09/03/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
09/03/2016	2050 On 05-May-16	138.00	Put	Bond Future	2051	2	2051	2	0.00
09/03/2016	2050 On 05-May-16	138.01	Put	Bond Future	2061	2	2061	2	0.00
09/03/2016	2050 On 05-May-16	137.99	Put	Bond Future	2041	2	2041	2	0.00
09/03/2016	2050 On 04-August-16			Bond Future	136.96	136.9908	136.9634	136.9908	0.00
09/03/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
09/03/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
09/03/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
09/03/2016	2050 On 04-August-16	139.14	Put	Bond Future	2177	2	2177	2	0.00
09/03/2016	2050 On 04-August-16	139.13	Put	Bond Future	2167	2	2167	2	0.00
09/03/2016	2050 On 04-August-16	139.12	Put	Bond Future	2157	2	2157	2	0.00
09/03/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	AL37 On 05-May-16			Index Future	469.42	469.0440	469.4190	469.0440	2.00
09/03/2016	AL37 On 04-August-16			Index Future	478.21	477.8270	478.2050	477.8270	0.00
09/03/2016	AL7T On 05-May-16			Index Future	540.50	539.8140	540.5030	539.8140	0.00
09/03/2016	AL7T On 04-August-16			Index Future	550.62	549.9220	550.6200	549.9220	0.00
09/03/2016	ALBI On 05-May-16			Index Future	489.99	489.3950	489.9930	489.3950	510.00
09/03/2016	ALBI On 04-August-16			Index Future	499.17	498.5590	499.1650	498.5590	139.00
09/03/2016	ALBI On 03-November-16			Index Future	508.81	508.1990	508.8110	508.1990	0.00
09/03/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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09/03/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/03/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2016	EL28 On 05-May-16			Bond Future	126.81	126.8332	126.8116	126.8332	0.00
09/03/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
09/03/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
09/03/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
09/03/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2198	2	2198	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
09/03/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2188	2	2188	2	0.00
09/03/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2178	2	2178	2	0.00
09/03/2016	EL28 On 04-August-16			Bond Future	129.22	129.2447	129.2213	129.2447	0.00
09/03/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2361	2	2361	2	0.00
09/03/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2351	2	2351	2	0.00
09/03/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2341	2	2341	2	0.00
09/03/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
09/03/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
09/03/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
09/03/2016	ES33 On 05-May-16			Bond Future	10.83	75.2572	10.8296	75.2572	8,776.00
09/03/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
09/03/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
09/03/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
09/03/2016	ES33 On 05-May-16	9.99	Put	Bond Future	5482	6	5482	6	0.00
09/03/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5413	5	5413	5	0.00
09/03/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5345	5	5345	5	0.00
09/03/2016	ES33 On 04-August-16			Bond Future	10.93	76.6819	10.9255	76.6819	0.00
09/03/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
09/03/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
09/03/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
09/03/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4362	4	4362	4	0.00
09/03/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4229	4	4229	4	0.00
09/03/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4296	4	4296	4	0.00
09/03/2016	ES33 On 03-November-16			Bond Future	11.02	74.3567	11.0179	74.3567	0.00
09/03/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1722	2	1722	2	0.00
09/03/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1606	2	1606	2	0.00
09/03/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1664	2	1664	2	0.00
09/03/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
09/03/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
09/03/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
09/03/2016	ES42 On 05-May-16			Bond Future	10.99	79.1286	10.9917	79.1286	7,250.00
09/03/2016	GOVI On 05-May-16			GOVI	489.13	488.5360	489.1330	488.5360	477.00
09/03/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
09/03/2016	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
09/03/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
09/03/2016	GOVI On 05-May-16	517.99	Put	GOVI	288570	29	288570	29	0.00
09/03/2016	GOVI On 05-May-16	518.00	Put	GOVI	288670	29	288670	29	0.00
09/03/2016	GOVI On 05-May-16	518.01	Put	GOVI	288770	29	288770	29	0.00
09/03/2016	GOVI On 04-August-16			GOVI	498.29	497.6840	498.2880	497.6840	26.00
09/03/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
09/03/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
09/03/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
09/03/2016	GOVI On 04-August-16	521.01	Put	GOVI	227220	23	227220	23	0.00
09/03/2016	GOVI On 04-August-16	520.99	Put	GOVI	227020	23	227020	23	0.00
09/03/2016	GOVI On 04-August-16	521.00	Put	GOVI	227120	23	227120	23	0.00
09/03/2016	GOVI On 03-November-16			GOVI	507.92	507.3070	507.9170	507.3070	0.00
09/03/2016	GOVI On 03-November-16	476.11	Call	GOVI	318070	31	318070	31	0.00
09/03/2016	GOVI On 03-November-16	476.12	Call	GOVI	317970	31	317970	31	0.00
09/03/2016	GOVI On 03-November-16	476.13	Call	GOVI	317870	31	317870	31	0.00
09/03/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
09/03/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
09/03/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
09/03/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/03/2016	IGOV On 05-May-16			Index Future	237.11	237.1290	237.1090	237.1290	975.00
09/03/2016	IGOV On 04-August-16			Index Future	241.57	241.5890	241.5660	241.5890	81.00
09/03/2016	IGOV On 03-November-16			Index Future	246.25	246.2780	246.2540	246.2780	0.00
09/03/2016	ILBI On 05-May-16			Index Future	642.95	643.0740	642.9450	643.0740	0.00
09/03/2016	ILBI On 04-August-16			Index Future	654.88	655.0070	654.8750	655.0070	157.00
09/03/2016	IS01 On 19-December-16			Interest Rate Swap	100.19	100.2036	100.1858	100.2036	0.00
09/03/2016	IS01 On 16-March-17			Interest Rate Swap	100.25	100.2764	100.2535	100.2764	0.00
09/03/2016	IS01 On 15-June-17			Interest Rate Swap	100.01	100.0000	100.0136	100.0000	0.00
09/03/2016	IS02 On 18-December-17			Interest Rate Swap	100.72	100.7654	100.7209	100.7654	0.00
09/03/2016	IS02 On 16-March-18			Interest Rate Swap	100.22	100.2643	100.2166	100.2643	0.00
09/03/2016	IS02 On 15-June-18			Interest Rate Swap	100.10	100.0000	100.0962	100.0000	0.00
09/03/2016	IS05 On 17-December-20			Interest Rate Swap	101.27	101.3267	101.2669	101.3267	0.00
09/03/2016	IS05 On 16-March-21			Interest Rate Swap	100.81	100.8653	100.8081	100.8653	0.00
09/03/2016	IS05 On 15-June-21			Interest Rate Swap	100.31	100.0000	100.3053	100.0000	0.00
09/03/2016	IS10 On 17-December-25			Interest Rate Swap	103.46	103.5193	103.4573	103.5193	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
09/03/2016	IS10 On 16-March-26			Interest Rate Swap	100.70	100.7714	100.6982	100.7714	0.00
09/03/2016	IS10 On 15-June-26			Interest Rate Swap	99.56	100.0000	99.5628	100.0000	0.00
09/03/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/03/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/03/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/03/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/03/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.08	92.9200	7.0800	92.9200	0.00
09/03/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
09/03/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
09/03/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
09/03/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
09/03/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.63	92.3700	7.6300	92.3700	0.00
09/03/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.70	92.3000	7.7000	92.3000	0.00
09/03/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.95	92.0500	7.9500	92.0500	0.00
09/03/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.09	91.9100	8.0900	91.9100	0.00
09/03/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.24	91.7600	8.2400	91.7600	0.00
09/03/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.35	91.6500	8.3500	91.6500	0.00
09/03/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.43	91.5700	8.4300	91.5700	0.00
09/03/2016	R023 On 05-May-16			Bond Future	9.19	94.2192	9.1880	94.2192	8,731.00
09/03/2016	R023 On 05-May-16	8.25	Call	Bond Future	142	0	142	0	0.00
09/03/2016	R023 On 05-May-16	8.26	Call	Bond Future	146	0	146	0	0.00
09/03/2016	R023 On 05-May-16	8.24	Call	Bond Future	138	0	138	0	0.00
09/03/2016	R023 On 05-May-16	8.25	Put	Bond Future	4738	5	4738	5	0.00
09/03/2016	R023 On 05-May-16	8.26	Put	Bond Future	4692	5	4692	5	0.00
09/03/2016	R023 On 05-May-16	8.24	Put	Bond Future	4784	5	4784	5	0.00
09/03/2016	R023 On 04-August-16			Bond Future	9.26	96.0028	9.2629	96.0028	0.00
09/03/2016	R023 On 04-August-16	8.24	Call	Bond Future	500	0	500	0	0.00
09/03/2016	R023 On 04-August-16	8.25	Call	Bond Future	508	0	508	0	0.00
09/03/2016	R023 On 04-August-16	8.26	Call	Bond Future	517	1	517	1	0.00
09/03/2016	R023 On 04-August-16	8.25	Put	Bond Future	5328	5	5328	5	0.00
09/03/2016	R023 On 04-August-16	8.26	Put	Bond Future	5288	5	5288	5	0.00
09/03/2016	R023 On 04-August-16	8.24	Put	Bond Future	5369	5	5369	5	0.00
09/03/2016	R023 On 03-November-16			Bond Future	9.34	93.9087	9.3361	93.9087	0.00
09/03/2016	R023 On 03-November-16	9.73	Call	Bond Future	3627	4	3627	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
09/03/2016	R023 On 03-November-16	9.74	Call	Bond Future	3654	4	3654	4	0.00
09/03/2016	R023 On 03-November-16	9.75	Call	Bond Future	3681	4	3681	4	0.00
09/03/2016	R023 On 03-November-16	9.74	Put	Bond Future	1870	2	1870	2	0.00
09/03/2016	R023 On 03-November-16	9.75	Put	Bond Future	1854	2	1854	2	0.00
09/03/2016	R023 On 03-November-16	9.73	Put	Bond Future	1887	2	1887	2	0.00
09/03/2016	R035 On 05-May-16			Bond Future	9.93	92.6448	9.9265	92.6448	4,019.00
09/03/2016	R035 On 05-May-16	10.35	Call	Bond Future	3236	3	3236	3	0.00
09/03/2016	R035 On 05-May-16	10.37	Call	Bond Future	3385	3	3385	3	0.00
09/03/2016	R035 On 05-May-16	10.36	Call	Bond Future	3310	3	3310	3	0.00
09/03/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
09/03/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
09/03/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
09/03/2016	R035 On 04-August-16			Bond Future	9.99	94.3986	9.9915	94.3986	0.00
09/03/2016	R035 On 04-August-16	10.37	Call	Bond Future	2864	3	2864	3	0.00
09/03/2016	R035 On 04-August-16	10.36	Call	Bond Future	2790	3	2790	3	0.00
09/03/2016	R035 On 04-August-16	10.35	Call	Bond Future	2716	3	2716	3	0.00
09/03/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
09/03/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
09/03/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
09/03/2016	R186 On 05-May-16			Bond Future	9.31	111.7520	9.3141	111.7520	55,847.00
09/03/2016	R186 On 05-May-16	8.34	Call	Bond Future	206	0	206	0	0.00
09/03/2016	R186 On 05-May-16	9.25	Call	Bond Future	1858	2	1858	2	180.00
09/03/2016	R186 On 05-May-16	9.89	Call	Bond Future	4629	5	4629	5	0.00
09/03/2016	R186 On 05-May-16	8.35	Call	Bond Future	213	0	213	0	0.00
09/03/2016	R186 On 05-May-16	9.96	Call	Bond Future	4995	5	4995	5	0.00
09/03/2016	R186 On 05-May-16	9.86	Call	Bond Future	4474	4	4474	4	0.00
09/03/2016	R186 On 05-May-16	8.33	Call	Bond Future	200	0	200	0	0.00
09/03/2016	R186 On 05-May-16	8.75	Call	Bond Future	651	1	651	1	180.00
09/03/2016	R186 On 05-May-16	7.56	Call	Bond Future	11	0	11	0	0.00
09/03/2016	R186 On 05-May-16	8.85	Call	Bond Future	827	1	827	1	0.00
09/03/2016	R186 On 05-May-16	8.33	Put	Bond Future	7410	8	7410	8	0.00
09/03/2016	R186 On 05-May-16	9.89	Put	Bond Future	693	1	693	1	180.00
09/03/2016	R186 On 05-May-16	9.96	Put	Bond Future	595	1	595	1	5,000.00
09/03/2016	R186 On 05-May-16	9.86	Put	Bond Future	739	1	739	1	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2016	R186 On 05-May-16	7.56	Put	Bond Future	13325	13	13325	13	0.00
09/03/2016	R186 On 05-May-16	8.35	Put	Bond Future	7270	7	7270	7	0.00
09/03/2016	R186 On 05-May-16	8.34	Put	Bond Future	7340	7	7340	7	0.00
09/03/2016	R186 On 05-May-16	8.85	Put	Bond Future	4148	4	4148	4	5,350.00
09/03/2016	R186 On 05-May-16	8.75	Put	Bond Future	4707	5	4707	5	1,900.00
09/03/2016	R186 On 05-May-16	9.25	Put	Bond Future	2308	2	2308	2	0.00
09/03/2016	R186 On 04-August-16			Bond Future	9.38	108.5637	9.3811	108.5637	0.00
09/03/2016	R186 On 04-August-16	8.51	Call	Bond Future	1043	1	1043	1	0.00
09/03/2016	R186 On 04-August-16	8.49	Call	Bond Future	1011	1	1011	1	0.00
09/03/2016	R186 On 04-August-16	8.50	Call	Bond Future	1027	1	1027	1	0.00
09/03/2016	R186 On 04-August-16	8.49	Put	Bond Future	7371	7	7371	7	0.00
09/03/2016	R186 On 04-August-16	8.50	Put	Bond Future	7313	7	7313	7	0.00
09/03/2016	R186 On 04-August-16	8.51	Put	Bond Future	7256	7	7256	7	0.00
09/03/2016	R197 On 05-May-16			Bond Future	294.63	294.6893	294.6271	294.6893	2,289.00
09/03/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
09/03/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
09/03/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
09/03/2016	R197 On 05-May-16	300.00	Put	Bond Future	5373	5	5373	5	0.00
09/03/2016	R197 On 05-May-16	300.01	Put	Bond Future	5383	5	5383	5	0.00
09/03/2016	R197 On 05-May-16	299.99	Put	Bond Future	5363	5	5363	5	0.00
09/03/2016	R197 On 04-August-16			Bond Future	293.73	293.7960	293.7292	293.7960	0.00
09/03/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
09/03/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
09/03/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
09/03/2016	R197 On 04-August-16	293.96	Put	Bond Future	231	0	231	0	0.00
09/03/2016	R197 On 04-August-16	293.97	Put	Bond Future	241	0	241	0	0.00
09/03/2016	R197 On 04-August-16	293.98	Put	Bond Future	251	0	251	0	0.00
09/03/2016	R202 On 05-May-16			Bond Future	240.25	240.2948	240.2474	240.2948	43,261.00
09/03/2016	R202 On 05-May-16	246.99	Call	Bond Future	1235	1	1235	1	0.00
09/03/2016	R202 On 05-May-16	247.01	Call	Bond Future	1230	1	1230	1	0.00
09/03/2016	R202 On 05-May-16	247.00	Call	Bond Future	1233	1	1233	1	0.00
09/03/2016	R202 On 05-May-16	247.00	Put	Bond Future	7985	8	7985	8	0.00
09/03/2016	R202 On 05-May-16	247.01	Put	Bond Future	7993	8	7993	8	0.00
09/03/2016	R202 On 05-May-16	246.99	Put	Bond Future	7977	8	7977	8	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
09/03/2016	R202 On 04-August-16			Bond Future	241.36	241.4130	241.3619	241.4130	0.00
09/03/2016	R202 On 04-August-16	243.26	Call	Bond Future	4587	5	4587	5	0.00
09/03/2016	R202 On 04-August-16	243.25	Call	Bond Future	4591	5	4591	5	0.00
09/03/2016	R202 On 04-August-16	243.24	Call	Bond Future	4596	5	4596	5	0.00
09/03/2016	R202 On 04-August-16	243.25	Put	Bond Future	6479	6	6479	6	0.00
09/03/2016	R202 On 04-August-16	243.24	Put	Bond Future	6474	6	6474	6	0.00
09/03/2016	R202 On 04-August-16	243.26	Put	Bond Future	6485	6	6485	6	0.00
09/03/2016	R203 On 05-May-16			Bond Future	8.27	101.1755	8.2721	101.1755	54,017.00
09/03/2016	R203 On 05-May-16	7.26	Call	Bond Future	16	0	16	0	0.00
09/03/2016	R203 On 05-May-16	7.24	Call	Bond Future	15	0	15	0	0.00
09/03/2016	R203 On 05-May-16	7.25	Call	Bond Future	15	0	15	0	0.00
09/03/2016	R203 On 05-May-16	7.24	Put	Bond Future	1320	1	1320	1	0.00
09/03/2016	R203 On 05-May-16	7.26	Put	Bond Future	1295	1	1295	1	0.00
09/03/2016	R203 On 05-May-16	7.25	Put	Bond Future	1307	1	1307	1	0.00
09/03/2016	R203 On 04-August-16			Bond Future	8.42	103.0908	8.4246	103.0908	0.00
09/03/2016	R203 On 04-August-16	7.24	Call	Bond Future	56	0	56	0	0.00
09/03/2016	R203 On 04-August-16	7.26	Call	Bond Future	59	0	59	0	0.00
09/03/2016	R203 On 04-August-16	7.25	Call	Bond Future	57	0	57	0	0.00
09/03/2016	R203 On 04-August-16	7.25	Put	Bond Future	1276	1	1276	1	0.00
09/03/2016	R203 On 04-August-16	7.26	Put	Bond Future	1267	1	1267	1	0.00
09/03/2016	R203 On 04-August-16	7.24	Put	Bond Future	1285	1	1285	1	0.00
09/03/2016	R203 On 03-November-16			Bond Future	8.61	100.8917	8.6075	100.8917	0.00
09/03/2016	R203 On 03-November-16	8.84	Call	Bond Future	544	1	544	1	0.00
09/03/2016	R203 On 03-November-16	8.86	Call	Bond Future	554	1	554	1	0.00
09/03/2016	R203 On 03-November-16	8.85	Call	Bond Future	549	1	549	1	0.00
09/03/2016	R203 On 03-November-16	8.84	Put	Bond Future	358	0	358	0	0.00
09/03/2016	R203 On 03-November-16	8.86	Put	Bond Future	352	0	352	0	0.00
09/03/2016	R203 On 03-November-16	8.85	Put	Bond Future	355	0	355	0	0.00
09/03/2016	R204 On 05-May-16			Bond Future	8.65	101.5119	8.6521	101.5119	33,129.00
09/03/2016	R204 On 05-May-16	7.76	Call	Bond Future	57	0	57	0	0.00
09/03/2016	R204 On 05-May-16	7.75	Call	Bond Future	55	0	55	0	0.00
09/03/2016	R204 On 05-May-16	7.74	Call	Bond Future	53	0	53	0	0.00
09/03/2016	R204 On 05-May-16	7.75	Put	Bond Future	2135	2	2135	2	0.00
09/03/2016	R204 On 05-May-16	7.76	Put	Bond Future	2114	2	2114	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
09/03/2016	R204 On 05-May-16	7.74	Put	Bond Future	2157	2	2157	2	0.00
09/03/2016	R204 On 04-August-16			Bond Future	8.78	99.3925	8.7765	99.3925	0.00
09/03/2016	R204 On 04-August-16	7.74	Call	Bond Future	173	0	173	0	0.00
09/03/2016	R204 On 04-August-16	7.75	Call	Bond Future	176	0	176	0	0.00
09/03/2016	R204 On 04-August-16	7.76	Call	Bond Future	180	0	180	0	0.00
09/03/2016	R204 On 04-August-16	7.75	Put	Bond Future	2335	2	2335	2	0.00
09/03/2016	R204 On 04-August-16	7.76	Put	Bond Future	2317	2	2317	2	0.00
09/03/2016	R204 On 04-August-16	7.74	Put	Bond Future	2353	2	2353	2	0.00
09/03/2016	R204 On 03-November-16			Bond Future	8.89	101.2950	8.8941	101.2950	0.00
09/03/2016	R204 On 03-November-16	9.21	Call	Bond Future	1389	1	1389	1	0.00
09/03/2016	R204 On 03-November-16	9.23	Call	Bond Future	1411	1	1411	1	0.00
09/03/2016	R204 On 03-November-16	9.22	Call	Bond Future	1400	1	1400	1	0.00
09/03/2016	R204 On 03-November-16	9.22	Put	Bond Future	792	1	792	1	0.00
09/03/2016	R204 On 03-November-16	9.21	Put	Bond Future	799	1	799	1	0.00
09/03/2016	R204 On 03-November-16	9.23	Put	Bond Future	785	1	785	1	0.00
09/03/2016	R207 On 05-May-16			Bond Future	8.88	97.1936	8.8800	97.1936	42,093.00
09/03/2016	R207 On 05-May-16	7.56	Call	Bond Future	18	0	18	0	43.00
09/03/2016	R207 On 05-May-16	7.85	Call	Bond Future	54	0	54	0	0.00
09/03/2016	R207 On 05-May-16	7.86	Call	Bond Future	56	0	56	0	0.00
09/03/2016	R207 On 05-May-16	7.84	Call	Bond Future	52	0	52	0	0.00
09/03/2016	R207 On 05-May-16	7.85	Put	Bond Future	3194	3	3194	3	0.00
09/03/2016	R207 On 05-May-16	7.86	Put	Bond Future	3165	3	3165	3	0.00
09/03/2016	R207 On 05-May-16	7.84	Put	Bond Future	3224	3	3224	3	0.00
09/03/2016	R207 On 05-May-16	7.56	Put	Bond Future	4065	4	4065	4	0.00
09/03/2016	R207 On 04-August-16			Bond Future	8.99	95.3892	8.9901	95.3892	0.00
09/03/2016	R207 On 04-August-16	8.00	Call	Bond Future	278	0	278	0	0.00
09/03/2016	R207 On 04-August-16	7.99	Call	Bond Future	273	0	273	0	0.00
09/03/2016	R207 On 04-August-16	8.01	Call	Bond Future	283	0	283	0	0.00
09/03/2016	R207 On 04-August-16	7.99	Put	Bond Future	3131	3	3131	3	0.00
09/03/2016	R207 On 04-August-16	8.01	Put	Bond Future	3083	3	3083	3	0.00
09/03/2016	R207 On 04-August-16	8.00	Put	Bond Future	3107	3	3107	3	0.00
09/03/2016	R208 On 05-May-16			Bond Future	9.02	91.8241	9.0234	91.8241	45,179.00
09/03/2016	R208 On 05-May-16	7.99	Call	Bond Future	71	0	71	0	0.00
09/03/2016	R208 On 05-May-16	8.01	Call	Bond Future	76	0	76	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
09/03/2016	R208 On 05-May-16	8.00	Call	Bond Future	74	0	74	0	0.00
09/03/2016	R208 On 05-May-16	8.00	Put	Bond Future	3929	4	3929	4	0.00
09/03/2016	R208 On 05-May-16	8.01	Put	Bond Future	3893	4	3893	4	0.00
09/03/2016	R208 On 05-May-16	7.99	Put	Bond Future	3965	4	3965	4	0.00
09/03/2016	R208 On 04-August-16			Bond Future	9.12	93.5624	9.1150	93.5624	0.00
09/03/2016	R208 On 04-August-16	7.99	Call	Bond Future	291	0	291	0	0.00
09/03/2016	R208 On 04-August-16	8.00	Call	Bond Future	297	0	297	0	0.00
09/03/2016	R208 On 04-August-16	8.01	Call	Bond Future	302	0	302	0	0.00
09/03/2016	R208 On 04-August-16	7.99	Put	Bond Future	4352	4	4352	4	0.00
09/03/2016	R208 On 04-August-16	8.00	Put	Bond Future	4320	4	4320	4	0.00
09/03/2016	R208 On 04-August-16	8.01	Put	Bond Future	4288	4	4288	4	0.00
09/03/2016	R208 On 03-November-16			Bond Future	9.20	91.9502	9.1997	91.9502	0.00
09/03/2016	R208 On 03-November-16	9.57	Call	Bond Future	2620	3	2620	3	0.00
09/03/2016	R208 On 03-November-16	9.59	Call	Bond Future	2660	3	2660	3	0.00
09/03/2016	R208 On 03-November-16	9.58	Call	Bond Future	2640	3	2640	3	0.00
09/03/2016	R208 On 03-November-16	9.57	Put	Bond Future	1387	1	1387	1	0.00
09/03/2016	R208 On 03-November-16	9.58	Put	Bond Future	1374	1	1374	1	0.00
09/03/2016	R208 On 03-November-16	9.59	Put	Bond Future	1361	1	1361	1	0.00
09/03/2016	R209 On 05-May-16			Bond Future	9.86	69.3178	9.8587	69.3178	33,956.00
09/03/2016	R209 On 05-May-16	9.00	Call	Bond Future	328	0	328	0	6,700.00
09/03/2016	R209 On 05-May-16	8.25	Call	Bond Future	26	0	26	0	6,700.00
09/03/2016	R209 On 05-May-16	8.99	Call	Bond Future	319	0	319	0	0.00
09/03/2016	R209 On 05-May-16	9.01	Call	Bond Future	337	0	337	0	0.00
09/03/2016	R209 On 05-May-16	9.01	Put	Bond Future	6219	6	6219	6	0.00
09/03/2016	R209 On 05-May-16	9.00	Put	Bond Future	6284	6	6284	6	0.00
09/03/2016	R209 On 05-May-16	8.25	Put	Bond Future	11848	12	11848	12	0.00
09/03/2016	R209 On 05-May-16	8.99	Put	Bond Future	6349	6	6349	6	0.00
09/03/2016	R209 On 04-August-16			Bond Future	9.92	70.6300	9.9185	70.6300	0.00
09/03/2016	R209 On 04-August-16	10.60	Call	Bond Future	5709	6	5709	6	5,760.00
09/03/2016	R209 On 04-August-16	9.24	Call	Bond Future	1446	1	1446	1	0.00
09/03/2016	R209 On 04-August-16	9.26	Call	Bond Future	1486	1	1486	1	0.00
09/03/2016	R209 On 04-August-16	9.25	Call	Bond Future	1466	1	1466	1	0.00
09/03/2016	R209 On 04-August-16	9.60	Call	Bond Future	2272	2	2272	2	5,760.00
09/03/2016	R209 On 04-August-16	9.26	Put	Bond Future	5936	6	5936	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2016	R209 On 04-August-16	10.60	Put	Bond Future	1529	2	1529	2	0.00
09/03/2016	R209 On 04-August-16	9.24	Put	Bond Future	6039	6	6039	6	0.00
09/03/2016	R209 On 04-August-16	9.25	Put	Bond Future	5987	6	5987	6	0.00
09/03/2016	R209 On 04-August-16	9.60	Put	Bond Future	4371	4	4371	4	0.00
09/03/2016	R209 On 03-November-16			Bond Future	9.97	68.8311	9.9729	68.8311	0.00
09/03/2016	R209 On 03-November-16	10.24	Call	Bond Future	4896	5	4896	5	0.00
09/03/2016	R209 On 03-November-16	10.26	Call	Bond Future	4965	5	4965	5	0.00
09/03/2016	R209 On 03-November-16	10.25	Call	Bond Future	4930	5	4930	5	0.00
09/03/2016	R209 On 03-November-16	10.25	Put	Bond Future	3198	3	3198	3	0.00
09/03/2016	R209 On 03-November-16	10.26	Put	Bond Future	3172	3	3172	3	0.00
09/03/2016	R209 On 03-November-16	10.24	Put	Bond Future	3225	3	3225	3	0.00
09/03/2016	R210 On 05-May-16			Bond Future	181.29	181.3252	181.2871	181.3252	1,554.00
09/03/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
09/03/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
09/03/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
09/03/2016	R210 On 05-May-16	185.00	Put	Bond Future	3713	4	3713	4	0.00
09/03/2016	R210 On 05-May-16	185.01	Put	Bond Future	3723	4	3723	4	0.00
09/03/2016	R210 On 05-May-16	184.99	Put	Bond Future	3703	4	3703	4	0.00
09/03/2016	R210 On 04-August-16			Bond Future	184.73	184.7727	184.7319	184.7727	0.00
09/03/2016	R210 On 04-August-16	181.51	Call	Bond Future	3222	3	3222	3	0.00
09/03/2016	R210 On 04-August-16	181.50	Call	Bond Future	3232	3	3232	3	0.00
09/03/2016	R210 On 04-August-16	181.52	Call	Bond Future	3212	3	3212	3	0.00
09/03/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
09/03/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
09/03/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
09/03/2016	R211 On 05-May-16			Bond Future	137.47	137.5111	137.4738	137.5111	62.00
09/03/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
09/03/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
09/03/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
09/03/2016	R211 On 05-May-16	138.99	Put	Bond Future	1516	1	1516	1	0.00
09/03/2016	R211 On 05-May-16	139.00	Put	Bond Future	1526	1	1526	1	0.00
09/03/2016	R211 On 05-May-16	139.01	Put	Bond Future	1536	1	1536	1	0.00
09/03/2016	R211 On 04-August-16			Bond Future	138.35	138.3873	138.3477	138.3873	0.00
09/03/2016	R211 On 04-August-16	137.09	Call	Bond Future	1258	1	1258	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
09/03/2016	R211 On 04-August-16	137.07	Call	Bond Future	1278	1	1278	1	0.00
09/03/2016	R211 On 04-August-16	137.08	Call	Bond Future	1268	1	1268	1	0.00
09/03/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
09/03/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
09/03/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
09/03/2016	R212 On 05-May-16			Bond Future	143.19	143.2178	143.1872	143.2178	3,833.00
09/03/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
09/03/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
09/03/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
09/03/2016	R212 On 05-May-16	145.00	Put	Bond Future	1813	2	1813	2	0.00
09/03/2016	R212 On 05-May-16	145.01	Put	Bond Future	1823	2	1823	2	0.00
09/03/2016	R212 On 05-May-16	144.99	Put	Bond Future	1803	2	1803	2	0.00
09/03/2016	R212 On 04-August-16			Bond Future	144.00	144.0330	144.0000	144.0330	0.00
09/03/2016	R212 On 04-August-16	142.44	Call	Bond Future	1560	2	1560	2	0.00
09/03/2016	R212 On 04-August-16	142.43	Call	Bond Future	1570	2	1570	2	0.00
09/03/2016	R212 On 04-August-16	142.42	Call	Bond Future	1580	2	1580	2	0.00
09/03/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
09/03/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
09/03/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
09/03/2016	R213 On 05-May-16			Bond Future	9.74	79.9479	9.7397	79.9479	48,117.00
09/03/2016	R213 On 05-May-16	8.74	Call	Bond Future	210	0	210	0	0.00
09/03/2016	R213 On 05-May-16	8.76	Call	Bond Future	223	0	223	0	0.00
09/03/2016	R213 On 05-May-16	8.75	Call	Bond Future	216	0	216	0	0.00
09/03/2016	R213 On 05-May-16	8.75	Put	Bond Future	7094	7	7094	7	0.00
09/03/2016	R213 On 05-May-16	8.74	Put	Bond Future	7161	7	7161	7	0.00
09/03/2016	R213 On 05-May-16	8.76	Put	Bond Future	7027	7	7027	7	0.00
09/03/2016	R213 On 04-August-16			Bond Future	9.80	81.4614	9.8015	81.4614	0.00
09/03/2016	R213 On 04-August-16	9.01	Call	Bond Future	1217	1	1217	1	0.00
09/03/2016	R213 On 04-August-16	8.99	Call	Bond Future	1182	1	1182	1	0.00
09/03/2016	R213 On 04-August-16	9.00	Call	Bond Future	1200	1	1200	1	0.00
09/03/2016	R213 On 04-August-16	8.99	Put	Bond Future	6685	7	6685	7	0.00
09/03/2016	R213 On 04-August-16	9.01	Put	Bond Future	6578	7	6578	7	0.00
09/03/2016	R213 On 04-August-16	9.00	Put	Bond Future	6632	7	6632	7	0.00
09/03/2016	R213 On 03-November-16			Bond Future	9.86	79.4694	9.8609	79.4694	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
09/03/2016	R213 On 03-November-16	10.20	Call	Bond Future	5150	5	5150	5	0.00
09/03/2016	R213 On 03-November-16	10.19	Call	Bond Future	5114	5	5114	5	0.00
09/03/2016	R213 On 03-November-16	10.18	Call	Bond Future	5078	5	5078	5	0.00
09/03/2016	R213 On 03-November-16	10.19	Put	Bond Future	3053	3	3053	3	0.00
09/03/2016	R213 On 03-November-16	10.20	Put	Bond Future	3027	3	3027	3	0.00
09/03/2016	R213 On 03-November-16	10.18	Put	Bond Future	3078	3	3078	3	0.00
09/03/2016	R214 On 05-May-16			Bond Future	9.96	69.4948	9.9570	69.4948	32,449.00
09/03/2016	R214 On 05-May-16	8.99	Call	Bond Future	250	0	250	0	0.00
09/03/2016	R214 On 05-May-16	9.01	Call	Bond Future	265	0	265	0	0.00
09/03/2016	R214 On 05-May-16	9.00	Call	Bond Future	258	0	258	0	0.00
09/03/2016	R214 On 05-May-16	9.30	Call	Bond Future	578	1	578	1	0.00
09/03/2016	R214 On 05-May-16	9.01	Put	Bond Future	7141	7	7141	7	0.00
09/03/2016	R214 On 05-May-16	9.00	Put	Bond Future	7212	7	7212	7	0.00
09/03/2016	R214 On 05-May-16	8.99	Put	Bond Future	7283	7	7283	7	0.00
09/03/2016	R214 On 05-May-16	9.30	Put	Bond Future	5232	5	5232	5	0.00
09/03/2016	R214 On 04-August-16			Bond Future	10.01	70.8103	10.0148	70.8103	0.00
09/03/2016	R214 On 04-August-16	9.30	Call	Bond Future	1449	1	1449	1	1,300.00
09/03/2016	R214 On 04-August-16	11.30	Call	Bond Future	8493	8	8493	8	5,800.00
09/03/2016	R214 On 04-August-16	9.24	Call	Bond Future	1332	1	1332	1	0.00
09/03/2016	R214 On 04-August-16	9.26	Call	Bond Future	1370	1	1370	1	0.00
09/03/2016	R214 On 04-August-16	9.25	Call	Bond Future	1351	1	1351	1	0.00
09/03/2016	R214 On 04-August-16	8.55	Call	Bond Future	436	0	436	0	1,300.00
09/03/2016	R214 On 04-August-16	10.30	Call	Bond Future	4343	4	4343	4	5,800.00
09/03/2016	R214 On 04-August-16	9.26	Put	Bond Future	6704	7	6704	7	0.00
09/03/2016	R214 On 04-August-16	9.24	Put	Bond Future	6817	7	6817	7	0.00
09/03/2016	R214 On 04-August-16	9.30	Put	Bond Future	6483	7	6483	7	0.00
09/03/2016	R214 On 04-August-16	11.30	Put	Bond Future	782	1	782	1	0.00
09/03/2016	R214 On 04-August-16	10.30	Put	Bond Future	2493	3	2493	3	0.00
09/03/2016	R214 On 04-August-16	9.25	Put	Bond Future	6760	7	6760	7	0.00
09/03/2016	R214 On 04-August-16	8.55	Put	Bond Future	11441	12	11441	12	0.00
09/03/2016	R214 On 03-November-16			Bond Future	10.07	68.8682	10.0701	68.8682	0.00
09/03/2016	R214 On 03-November-16	10.33	Call	Bond Future	5077	5	5077	5	0.00
09/03/2016	R214 On 03-November-16	10.35	Call	Bond Future	5148	5	5148	5	0.00
09/03/2016	R214 On 03-November-16	10.34	Call	Bond Future	5112	5	5112	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
09/03/2016	R214 On 03-November-16	10.33	Put	Bond Future	3403	3	3403	3	0.00
09/03/2016	R214 On 03-November-16	10.34	Put	Bond Future	3375	3	3375	3	0.00
09/03/2016	R214 On 03-November-16	10.35	Put	Bond Future	3348	3	3348	3	0.00
09/03/2016	R248 On 05-May-16			Bond Future	10.04	89.2620	10.0388	89.2620	63,582.00
09/03/2016	R248 On 05-May-16	9.01	Call	Bond Future	268	0	268	0	0.00
09/03/2016	R248 On 05-May-16	9.00	Call	Bond Future	260	0	260	0	0.00
09/03/2016	R248 On 05-May-16	8.99	Call	Bond Future	252	0	252	0	0.00
09/03/2016	R248 On 05-May-16	9.00	Put	Bond Future	9922	10	9922	10	0.00
09/03/2016	R248 On 05-May-16	8.99	Put	Bond Future	10017	10	10017	10	0.00
09/03/2016	R248 On 05-May-16	9.01	Put	Bond Future	9828	10	9828	10	0.00
09/03/2016	R248 On 04-August-16			Bond Future	10.10	90.9517	10.0997	90.9517	0.00
09/03/2016	R248 On 04-August-16	9.25	Call	Bond Future	1535	2	1535	2	0.00
09/03/2016	R248 On 04-August-16	9.26	Call	Bond Future	1558	2	1558	2	0.00
09/03/2016	R248 On 04-August-16	9.24	Call	Bond Future	1513	1	1513	1	0.00
09/03/2016	R248 On 04-August-16	9.26	Put	Bond Future	9135	9	9135	9	0.00
09/03/2016	R248 On 04-August-16	9.25	Put	Bond Future	9210	9	9210	9	0.00
09/03/2016	R248 On 04-August-16	9.24	Put	Bond Future	9285	9	9285	9	0.00
09/03/2016	R248 On 03-November-16			Bond Future	10.16	88.2536	10.1581	88.2536	0.00
09/03/2016	R248 On 03-November-16	10.39	Call	Bond Future	6274	6	6274	6	0.00
09/03/2016	R248 On 03-November-16	10.38	Call	Bond Future	6229	6	6229	6	0.00
09/03/2016	R248 On 03-November-16	10.37	Call	Bond Future	6185	6	6185	6	0.00
09/03/2016	R248 On 03-November-16	10.38	Put	Bond Future	4425	5	4425	5	0.00
09/03/2016	R248 On 03-November-16	10.39	Put	Bond Future	4390	5	4390	5	0.00
09/03/2016	R248 On 03-November-16	10.37	Put	Bond Future	4461	5	4461	5	0.00