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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/02/2016 TO: 09/02/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	2025 On 04-February-16			Bond Future	121.22	121.2218	121.2218	121.2218	0.00
09/02/2016	2025 On 05-May-16			Bond Future	123.41	123.4266	123.4119	123.4266	4,419.00
09/02/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
09/02/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
09/02/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
09/02/2016	2025 On 05-May-16	126.00	Put	Bond Future	2588	3	3	3	0.00
09/02/2016	2025 On 05-May-16	125.99	Put	Bond Future	2578	3	3	3	0.00
09/02/2016	2025 On 05-May-16	126.01	Put	Bond Future	2598	3	3	3	0.00
09/02/2016	2025 On 04-August-16			Bond Future	124.56	124.5730	124.5581	124.5730	0.00
09/02/2016	2025 On 04-August-16	123.85	Call	Bond Future	708	1	1	1	0.00
09/02/2016	2025 On 04-August-16	123.86	Call	Bond Future	698	1	1	1	0.00
09/02/2016	2025 On 04-August-16	123.87	Call	Bond Future	688	1	1	1	0.00
09/02/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
09/02/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
09/02/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
09/02/2016	2030 On 04-February-16			Bond Future	9.49	88.7899	88.7899	88.7899	0.00
09/02/2016	2030 On 05-May-16			Bond Future	9.81	88.7349	88.6704	88.7349	17,216.00
09/02/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
09/02/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
09/02/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
09/02/2016	2030 On 05-May-16	9.00	Put	Bond Future	5713	6	6	6	0.00
09/02/2016	2030 On 05-May-16	8.99	Put	Bond Future	5787	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2016	2030 On 05-May-16	9.01	Put	Bond Future	5640	6	6	6	0.00
09/02/2016	2030 On 04-August-16			Bond Future	9.88	86.4430	86.3775	86.4430	0.00
09/02/2016	2030 On 04-August-16	10.17	Call	Bond Future	1896	2	2	2	0.00
09/02/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
09/02/2016	2032 On 04-February-16			Bond Future	9.61	91.9523	91.9523	91.9523	0.00
09/02/2016	2032 On 05-May-16			Bond Future	9.92	87.7333	87.6652	87.7333	9,165.00
09/02/2016	2032 On 05-May-16	8.99	Call	Bond Future	576	1	1	1	0.00
09/02/2016	2032 On 05-May-16	9.01	Call	Bond Future	601	1	1	1	0.00
09/02/2016	2032 On 05-May-16	9.00	Call	Bond Future	588	1	1	1	0.00
09/02/2016	2032 On 05-May-16	8.99	Put	Bond Future	7601	8	8	8	0.00
09/02/2016	2032 On 05-May-16	9.01	Put	Bond Future	7466	7	7	7	0.00
09/02/2016	2032 On 05-May-16	9.00	Put	Bond Future	7533	7	8	7	0.00
09/02/2016	2032 On 04-August-16			Bond Future	9.99	89.4309	89.3616	89.4309	0.00
09/02/2016	2032 On 04-August-16	8.99	Call	Bond Future	1260	1	1	1	0.00
09/02/2016	2032 On 04-August-16	9.01	Call	Bond Future	1294	1	1	1	0.00
09/02/2016	2032 On 04-August-16	9.00	Call	Bond Future	1276	1	1	1	0.00
09/02/2016	2032 On 04-August-16	9.00	Put	Bond Future	8642	9	9	9	0.00
09/02/2016	2032 On 04-August-16	9.01	Put	Bond Future	8580	9	9	9	0.00
09/02/2016	2032 On 04-August-16	8.99	Put	Bond Future	8704	9	9	9	0.00
09/02/2016	2032 On 03-November-16			Bond Future	10.04	87.0314	86.9586	87.0314	0.00
09/02/2016	2032 On 03-November-16	10.28	Call	Bond Future	4446	4	4	4	0.00
09/02/2016	2032 On 03-November-16	10.30	Call	Bond Future	4523	5	5	5	0.00
09/02/2016	2032 On 03-November-16	10.29	Call	Bond Future	4484	5	4	5	0.00
09/02/2016	2032 On 03-November-16	10.28	Put	Bond Future	2827	3	3	3	0.00
09/02/2016	2032 On 03-November-16	10.29	Put	Bond Future	2798	3	3	3	0.00
09/02/2016	2032 On 03-November-16	10.30	Put	Bond Future	2770	3	3	3	0.00
09/02/2016	2033 On 04-February-16			Bond Future	101.99	101.9876	101.9876	101.9876	0.00
09/02/2016	2033 On 05-May-16			Bond Future	102.86	102.8673	102.8551	102.8673	2,032.00
09/02/2016	2033 On 05-May-16	102.40	Call	Bond Future	455	0	0	0	0.00
09/02/2016	2033 On 05-May-16	102.41	Call	Bond Future	445	0	0	0	0.00
09/02/2016	2033 On 05-May-16	102.39	Call	Bond Future	465	0	0	0	0.00
09/02/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00

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09/02/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
09/02/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
09/02/2016	2037 On 04-February-16			Bond Future	9.76	89.0449	89.0449	89.0449	0.00
09/02/2016	2037 On 05-May-16			Bond Future	10.08	88.7527	88.6792	88.7527	40,950.00
09/02/2016	2037 On 05-May-16	8.99	Call	Bond Future	458	0	0	0	0.00
09/02/2016	2037 On 05-May-16	9.01	Call	Bond Future	479	0	0	0	0.00
09/02/2016	2037 On 05-May-16	9.00	Call	Bond Future	469	0	0	0	0.00
09/02/2016	2037 On 05-May-16	9.00	Put	Bond Future	9442	9	9	9	0.00
09/02/2016	2037 On 05-May-16	8.99	Put	Bond Future	9522	9	10	9	0.00
09/02/2016	2037 On 05-May-16	9.01	Put	Bond Future	9363	9	9	9	0.00
09/02/2016	2037 On 04-August-16			Bond Future	10.15	86.2106	86.1360	86.2106	0.00
09/02/2016	2037 On 04-August-16	9.26	Call	Bond Future	1638	2	2	2	0.00
09/02/2016	2037 On 04-August-16	9.25	Call	Bond Future	1617	2	2	2	0.00
09/02/2016	2037 On 04-August-16	9.24	Call	Bond Future	1596	2	2	2	0.00
09/02/2016	2037 On 04-August-16	9.25	Put	Bond Future	8872	9	9	9	0.00
09/02/2016	2037 On 04-August-16	9.24	Put	Bond Future	8937	9	9	9	0.00
09/02/2016	2037 On 04-August-16	9.26	Put	Bond Future	8807	9	9	9	0.00
09/02/2016	2037 On 03-November-16			Bond Future	10.20	87.9083	87.8301	87.9083	0.00
09/02/2016	2037 On 03-November-16	10.35	Call	Bond Future	4485	5	4	5	0.00
09/02/2016	2037 On 03-November-16	10.37	Call	Bond Future	4565	5	5	5	0.00
09/02/2016	2037 On 03-November-16	10.36	Call	Bond Future	4525	5	5	5	0.00
09/02/2016	2037 On 03-November-16	10.36	Put	Bond Future	3351	3	3	3	0.00
09/02/2016	2037 On 03-November-16	10.35	Put	Bond Future	3385	3	3	3	0.00
09/02/2016	2037 On 03-November-16	10.37	Put	Bond Future	3318	3	3	3	0.00
09/02/2016	2038 On 04-February-16			Bond Future	126.65	126.6539	126.6539	126.6539	0.00
09/02/2016	2038 On 05-May-16			Bond Future	128.94	128.9578	128.9427	128.9578	19,557.00
09/02/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
09/02/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
09/02/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
09/02/2016	2038 On 05-May-16	130.99	Put	Bond Future	2047	2	2	2	0.00
09/02/2016	2038 On 05-May-16	131.00	Put	Bond Future	2057	2	2	2	0.00
09/02/2016	2038 On 05-May-16	131.01	Put	Bond Future	2067	2	2	2	0.00

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09/02/2016	2038 On 04-August-16			Bond Future	130.04	130.0552	130.0399	130.0552	0.00
09/02/2016	2038 On 04-August-16	129.31	Call	Bond Future	730	1	1	1	0.00
09/02/2016	2038 On 04-August-16	129.30	Call	Bond Future	740	1	1	1	0.00
09/02/2016	2038 On 04-August-16	129.32	Call	Bond Future	720	1	1	1	0.00
09/02/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
09/02/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
09/02/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
09/02/2016	2040 On 04-February-16			Bond Future	9.84	92.5342	92.5342	92.5342	0.00
09/02/2016	2040 On 05-May-16			Bond Future	10.16	92.1478	92.1541	92.1478	1,820.00
09/02/2016	2040 On 05-May-16	9.51	Call	Bond Future	1228	1	1	1	0.00
09/02/2016	2040 On 05-May-16	9.50	Call	Bond Future	1206	1	1	1	0.00
09/02/2016	2040 On 05-May-16	9.49	Call	Bond Future	1184	1	1	1	0.00
09/02/2016	2040 On 05-May-16	9.50	Put	Bond Future	6817	7	7	7	0.00
09/02/2016	2040 On 05-May-16	9.49	Put	Bond Future	6886	7	7	7	0.00
09/02/2016	2040 On 05-May-16	9.51	Put	Bond Future	6749	7	7	7	0.00
09/02/2016	2040 On 04-August-16			Bond Future	10.22	89.4209	89.4275	89.4209	0.00
09/02/2016	2040 On 04-August-16	9.50	Call	Bond Future	2140	2	2	2	0.00
09/02/2016	2040 On 04-August-16	9.51	Call	Bond Future	2165	2	2	2	0.00
09/02/2016	2040 On 04-August-16	9.49	Call	Bond Future	2114	2	2	2	0.00
09/02/2016	2040 On 04-August-16	9.51	Put	Bond Future	8220	8	8	8	0.00
09/02/2016	2040 On 04-August-16	9.50	Put	Bond Future	8284	8	8	8	0.00
09/02/2016	2040 On 04-August-16	9.49	Put	Bond Future	8348	8	8	8	0.00
09/02/2016	2044 On 04-February-16			Bond Future	9.87	89.6731	89.6731	89.6731	0.00
09/02/2016	2044 On 05-May-16			Bond Future	10.18	89.1888	89.1949	89.1888	20,898.00
09/02/2016	2044 On 05-May-16	9.00	Call	Bond Future	401	0	0	0	0.00
09/02/2016	2044 On 05-May-16	9.01	Call	Bond Future	410	0	0	0	0.00
09/02/2016	2044 On 05-May-16	8.99	Call	Bond Future	392	0	0	0	0.00
09/02/2016	2044 On 05-May-16	9.01	Put	Bond Future	10960	11	11	11	0.00
09/02/2016	2044 On 05-May-16	8.99	Put	Bond Future	11140	11	11	11	0.00
09/02/2016	2044 On 05-May-16	9.00	Put	Bond Future	11050	11	11	11	0.00
09/02/2016	2044 On 04-August-16			Bond Future	10.25	86.5299	86.5363	86.5299	0.00
09/02/2016	2044 On 04-August-16	9.51	Call	Bond Future	2107	2	2	2	0.00

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09/02/2016	2044 On 04-August-16	9.50	Call	Bond Future	2081	2	2	2	0.00
09/02/2016	2044 On 04-August-16	9.49	Call	Bond Future	2056	2	2	2	0.00
09/02/2016	2044 On 04-August-16	9.50	Put	Bond Future	8499	9	8	9	0.00
09/02/2016	2044 On 04-August-16	9.51	Put	Bond Future	8434	8	8	8	0.00
09/02/2016	2044 On 04-August-16	9.49	Put	Bond Future	8565	9	9	9	0.00
09/02/2016	2044 On 03-November-16			Bond Future	10.31	88.2339	88.2383	88.2339	0.00
09/02/2016	2044 On 03-November-16	10.42	Call	Bond Future	4677	5	5	5	0.00
09/02/2016	2044 On 03-November-16	10.43	Call	Bond Future	4719	5	5	5	0.00
09/02/2016	2044 On 03-November-16	10.41	Call	Bond Future	4635	5	5	5	0.00
09/02/2016	2044 On 03-November-16	10.43	Put	Bond Future	3734	4	4	4	0.00
09/02/2016	2044 On 03-November-16	10.42	Put	Bond Future	3771	4	4	4	0.00
09/02/2016	2044 On 03-November-16	10.41	Put	Bond Future	3807	4	4	4	0.00
09/02/2016	2046 On 04-February-16			Bond Future	127.16	127.1636	127.1636	127.1636	0.00
09/02/2016	2046 On 05-May-16			Bond Future	127.20	127.2133	127.1983	127.2133	12,807.00
09/02/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
09/02/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
09/02/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
09/02/2016	2046 On 05-May-16	129.99	Put	Bond Future	2792	3	3	3	0.00
09/02/2016	2046 On 05-May-16	130.00	Put	Bond Future	2802	3	3	3	0.00
09/02/2016	2046 On 05-May-16	130.01	Put	Bond Future	2812	3	3	3	0.00
09/02/2016	2046 On 04-August-16			Bond Future	129.67	129.6847	129.6697	129.6847	0.00
09/02/2016	2046 On 04-August-16	129.00	Call	Bond Future	670	1	1	1	0.00
09/02/2016	2046 On 04-August-16	129.01	Call	Bond Future	660	1	1	1	0.00
09/02/2016	2046 On 04-August-16	129.02	Call	Bond Future	650	1	1	1	0.00
09/02/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
09/02/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
09/02/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
09/02/2016	2050 On 04-February-16			Bond Future	137.16	137.1632	137.1632	137.1632	0.00
09/02/2016	2050 On 05-May-16			Bond Future	139.81	139.8259	139.8093	139.8259	16,456.00
09/02/2016	2050 On 05-May-16	138.00	Call	Bond Future	1809	2	2	2	0.00
09/02/2016	2050 On 05-May-16	137.99	Call	Bond Future	1819	2	2	2	0.00
09/02/2016	2050 On 05-May-16	138.01	Call	Bond Future	1799	2	2	2	0.00

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09/02/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
09/02/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
09/02/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
09/02/2016	2050 On 04-August-16			Bond Future	140.96	140.9744	140.9577	140.9744	0.00
09/02/2016	2050 On 04-August-16	139.12	Call	Bond Future	1838	2	2	2	0.00
09/02/2016	2050 On 04-August-16	139.14	Call	Bond Future	1818	2	2	2	0.00
09/02/2016	2050 On 04-August-16	139.13	Call	Bond Future	1828	2	2	2	0.00
09/02/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
09/02/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
09/02/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
09/02/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	AL37 On 05-May-16			Index Future	468.83	468.8070	468.8250	468.8070	2.00
09/02/2016	AL37 On 04-August-16			Index Future	477.80	477.7780	477.7970	477.7780	0.00
09/02/2016	AL7T On 05-May-16			Index Future	538.13	537.9680	538.1300	537.9680	0.00
09/02/2016	AL7T On 04-August-16			Index Future	548.43	548.2610	548.4280	548.2610	0.00
09/02/2016	ALBI On 05-May-16			Index Future	487.25	487.3120	487.2460	487.3120	515.00
09/02/2016	ALBI On 04-August-16			Index Future	496.57	496.6370	496.5700	496.6370	139.00
09/02/2016	ALBI On 03-November-16			Index Future	506.43	506.5070	506.4280	506.5070	0.00
09/02/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C025 On 31-January-25			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
09/02/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/02/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C211 On 31-January-17			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
09/02/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2016	EL28 On 04-February-16			Bond Future	125.53	125.5298	125.5298	125.5298	0.00
09/02/2016	EL28 On 05-May-16			Bond Future	126.49	126.5038	126.4900	126.5038	0.00
09/02/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
09/02/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
09/02/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
09/02/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2520	3	3	3	0.00
09/02/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2510	2	3	2	0.00
09/02/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2500	2	3	2	0.00
09/02/2016	EL28 On 04-August-16			Bond Future	128.95	128.9616	128.9476	128.9616	0.00
09/02/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2088	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2078	2	2	2	0.00
09/02/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2068	2	2	2	0.00
09/02/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
09/02/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
09/02/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
09/02/2016	ES33 On 04-February-16			Bond Future	10.56	78.7752	78.7752	78.7752	0.00
09/02/2016	ES33 On 05-May-16			Bond Future	10.89	74.9601	74.9352	74.9601	8,776.00
09/02/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
09/02/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
09/02/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
09/02/2016	ES33 On 05-May-16	9.99	Put	Bond Future	5856	6	6	6	0.00
09/02/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5787	6	6	6	0.00
09/02/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5718	6	6	6	0.00
09/02/2016	ES33 On 04-August-16			Bond Future	10.98	76.4104	76.3852	76.4104	0.00
09/02/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
09/02/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
09/02/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
09/02/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4710	5	5	5	0.00
09/02/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4578	5	5	5	0.00
09/02/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4644	5	5	5	0.00
09/02/2016	ES33 On 03-November-16			Bond Future	11.07	74.1206	74.0931	74.1206	0.00
09/02/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1407	1	1	1	0.00
09/02/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1291	1	1	1	0.00
09/02/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1349	1	1	1	0.00
09/02/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
09/02/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
09/02/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
09/02/2016	ES42 On 04-February-16			Bond Future	10.70	83.2723	83.2723	83.2723	0.00
09/02/2016	ES42 On 05-May-16			Bond Future	11.03	78.8048	78.8122	78.8048	7,250.00
09/02/2016	GOVI On 05-May-16			GOVI	486.56	486.6340	486.5610	486.6340	483.00
09/02/2016	GOVI On 05-May-16	517.99	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
09/02/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
09/02/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
09/02/2016	GOVI On 05-May-16	517.99	Put	GOVI	314290	31	31	31	0.00
09/02/2016	GOVI On 05-May-16	518.00	Put	GOVI	314390	31	31	31	0.00
09/02/2016	GOVI On 05-May-16	518.01	Put	GOVI	314490	31	31	31	0.00
09/02/2016	GOVI On 04-August-16			GOVI	495.87	495.9450	495.8720	495.9450	26.00
09/02/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
09/02/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
09/02/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
09/02/2016	GOVI On 04-August-16	521.01	Put	GOVI	251380	25	25	25	0.00
09/02/2016	GOVI On 04-August-16	520.99	Put	GOVI	251180	25	25	25	0.00
09/02/2016	GOVI On 04-August-16	521.00	Put	GOVI	251280	25	25	25	0.00
09/02/2016	GOVI On 03-November-16			GOVI	505.72	505.8010	505.7160	505.8010	0.00
09/02/2016	GOVI On 03-November-16	476.11	Call	GOVI	296060	30	30	30	0.00
09/02/2016	GOVI On 03-November-16	476.12	Call	GOVI	295960	30	30	30	0.00
09/02/2016	GOVI On 03-November-16	476.13	Call	GOVI	295860	30	30	30	0.00
09/02/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
09/02/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
09/02/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
09/02/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/02/2016	IGOV On 05-May-16			Index Future	237.81	237.9110	237.8140	237.9110	975.00
09/02/2016	IGOV On 04-August-16			Index Future	242.38	242.4820	242.3840	242.4820	81.00
09/02/2016	IGOV On 03-November-16			Index Future	247.21	247.3200	247.2130	247.3200	0.00
09/02/2016	ILBI On 05-May-16			Index Future	644.20	644.4380	644.2000	644.4380	0.00
09/02/2016	ILBI On 04-August-16			Index Future	656.19	656.4290	656.1850	656.4290	157.00
09/02/2016	IS01 On 19-December-16			Interest Rate Swap	100.20	100.1875	100.2007	100.1875	0.00
09/02/2016	IS01 On 16-March-17			Interest Rate Swap	100.26	100.2443	100.2648	100.2443	0.00
09/02/2016	IS02 On 18-December-17			Interest Rate Swap	100.74	100.7111	100.7439	100.7111	0.00
09/02/2016	IS02 On 16-March-18			Interest Rate Swap	100.24	100.2524	100.2435	100.2524	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
09/02/2016	IS05 On 17-December-20			Interest Rate Swap	101.34	101.2541	101.3356	101.2541	0.00
09/02/2016	IS05 On 16-March-21			Interest Rate Swap	100.89	100.7986	100.8876	100.7986	0.00
09/02/2016	IS10 On 17-December-25			Interest Rate Swap	103.97	103.7803	103.9708	103.7803	0.00
09/02/2016	IS10 On 16-March-26			Interest Rate Swap	101.26	101.0697	101.2649	101.0697	0.00
09/02/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/02/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
09/02/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/02/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/02/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	2,000.00
09/02/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.10	92.9100	92.9000	92.9100	0.00
09/02/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.25	92.7700	92.7500	92.7700	0.00
09/02/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.33	92.7000	92.6700	92.7000	0.00
09/02/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.46	92.6300	92.5400	92.6300	0.00
09/02/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.53	92.5500	92.4700	92.5500	0.00
09/02/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.72	92.4000	92.2800	92.4000	0.00
09/02/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.94	92.2200	92.0600	92.2200	0.00
09/02/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.10	92.0800	91.9000	92.0800	0.00
09/02/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.22	91.9600	91.7800	91.9600	0.00
09/02/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.35	91.8600	91.6500	91.8600	0.00
09/02/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.44	91.7400	91.5600	91.7400	0.00
09/02/2016	R023 On 04-February-16			Bond Future	8.94	97.3575	97.3575	97.3575	0.00
09/02/2016	R023 On 05-May-16			Bond Future	9.26	93.9956	94.0001	93.9956	9,781.00
09/02/2016	R023 On 05-May-16	8.25	Call	Bond Future	251	0	0	0	0.00
09/02/2016	R023 On 05-May-16	8.26	Call	Bond Future	257	0	0	0	0.00
09/02/2016	R023 On 05-May-16	8.24	Call	Bond Future	245	0	0	0	0.00
09/02/2016	R023 On 05-May-16	8.25	Put	Bond Future	5176	5	5	5	0.00
09/02/2016	R023 On 05-May-16	8.26	Put	Bond Future	5131	5	5	5	0.00
09/02/2016	R023 On 05-May-16	8.24	Put	Bond Future	5220	5	5	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
09/02/2016	R023 On 04-August-16			Bond Future	9.33	95.8140	95.8187	95.8140	0.00
09/02/2016	R023 On 04-August-16	8.24	Call	Bond Future	582	1	1	1	0.00
09/02/2016	R023 On 04-August-16	8.25	Call	Bond Future	591	1	1	1	0.00
09/02/2016	R023 On 04-August-16	8.26	Call	Bond Future	601	1	1	1	0.00
09/02/2016	R023 On 04-August-16	8.25	Put	Bond Future	5706	6	6	6	0.00
09/02/2016	R023 On 04-August-16	8.26	Put	Bond Future	5666	6	6	6	0.00
09/02/2016	R023 On 04-August-16	8.24	Put	Bond Future	5746	6	6	6	0.00
09/02/2016	R023 On 03-November-16			Bond Future	9.39	93.7669	93.7695	93.7669	0.00
09/02/2016	R023 On 03-November-16	9.73	Call	Bond Future	2974	3	3	3	0.00
09/02/2016	R023 On 03-November-16	9.74	Call	Bond Future	3001	3	3	3	0.00
09/02/2016	R023 On 03-November-16	9.75	Call	Bond Future	3028	3	3	3	0.00
09/02/2016	R023 On 03-November-16	9.74	Put	Bond Future	1468	1	1	1	0.00
09/02/2016	R023 On 03-November-16	9.75	Put	Bond Future	1452	1	1	1	0.00
09/02/2016	R023 On 03-November-16	9.73	Put	Bond Future	1485	1	1	1	0.00
09/02/2016	R035 On 04-February-16			Bond Future	9.69	96.9781	96.9781	96.9781	0.00
09/02/2016	R035 On 05-May-16			Bond Future	10.00	92.2672	92.2735	92.2672	4,019.00
09/02/2016	R035 On 05-May-16	10.35	Call	Bond Future	2688	3	3	3	0.00
09/02/2016	R035 On 05-May-16	10.37	Call	Bond Future	2836	3	3	3	0.00
09/02/2016	R035 On 05-May-16	10.36	Call	Bond Future	2762	3	3	3	0.00
09/02/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
09/02/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
09/02/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
09/02/2016	R035 On 04-August-16			Bond Future	10.06	94.0521	94.0588	94.0521	0.00
09/02/2016	R035 On 04-August-16	10.37	Call	Bond Future	2345	2	2	2	0.00
09/02/2016	R035 On 04-August-16	10.36	Call	Bond Future	2271	2	2	2	0.00
09/02/2016	R035 On 04-August-16	10.35	Call	Bond Future	2197	2	2	2	0.00
09/02/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
09/02/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
09/02/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
09/02/2016	R186 On 04-February-16			Bond Future	9.10	110.9448	110.9448	110.9448	0.00
09/02/2016	R186 On 05-May-16			Bond Future	9.39	111.3455	111.3868	111.3455	57,354.00
09/02/2016	R186 On 05-May-16	8.34	Call	Bond Future	367	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
09/02/2016	R186 On 05-May-16	9.25	Call	Bond Future	2085	2	2	2	180.00
09/02/2016	R186 On 05-May-16	9.89	Call	Bond Future	4617	5	5	5	0.00
09/02/2016	R186 On 05-May-16	8.35	Call	Bond Future	376	0	0	0	0.00
09/02/2016	R186 On 05-May-16	9.96	Call	Bond Future	4952	5	5	5	0.00
09/02/2016	R186 On 05-May-16	9.86	Call	Bond Future	4476	4	4	4	0.00
09/02/2016	R186 On 05-May-16	8.33	Call	Bond Future	359	0	0	0	0.00
09/02/2016	R186 On 05-May-16	8.75	Call	Bond Future	887	1	1	1	180.00
09/02/2016	R186 On 05-May-16	7.56	Call	Bond Future	43	0	0	0	0.00
09/02/2016	R186 On 05-May-16	8.85	Call	Bond Future	1073	1	1	1	0.00
09/02/2016	R186 On 05-May-16	8.33	Put	Bond Future	8094	8	8	8	0.00
09/02/2016	R186 On 05-May-16	9.89	Put	Bond Future	1207	1	1	1	180.00
09/02/2016	R186 On 05-May-16	9.96	Put	Bond Future	1077	1	1	1	5,000.00
09/02/2016	R186 On 05-May-16	9.86	Put	Bond Future	1266	1	1	1	5,000.00
09/02/2016	R186 On 05-May-16	7.56	Put	Bond Future	13882	14	14	14	0.00
09/02/2016	R186 On 05-May-16	8.35	Put	Bond Future	7958	8	8	8	0.00
09/02/2016	R186 On 05-May-16	8.34	Put	Bond Future	8026	8	8	8	0.00
09/02/2016	R186 On 05-May-16	8.85	Put	Bond Future	4919	5	5	5	5,350.00
09/02/2016	R186 On 05-May-16	8.75	Put	Bond Future	5467	6	5	6	1,900.00
09/02/2016	R186 On 05-May-16	9.25	Put	Bond Future	3061	3	3	3	0.00
09/02/2016	R186 On 04-August-16			Bond Future	9.45	108.1948	108.2371	108.1948	0.00
09/02/2016	R186 On 04-August-16	8.51	Call	Bond Future	1162	1	1	1	0.00
09/02/2016	R186 On 04-August-16	8.49	Call	Bond Future	1130	1	1	1	0.00
09/02/2016	R186 On 04-August-16	8.50	Call	Bond Future	1146	1	1	1	0.00
09/02/2016	R186 On 04-August-16	8.49	Put	Bond Future	7979	8	8	8	0.00
09/02/2016	R186 On 04-August-16	8.50	Put	Bond Future	7921	8	8	8	0.00
09/02/2016	R186 On 04-August-16	8.51	Put	Bond Future	7863	8	8	8	0.00
09/02/2016	R197 On 04-February-16			Bond Future	288.61	288.6071	288.6071	288.6071	0.00
09/02/2016	R197 On 05-May-16			Bond Future	294.20	294.2394	294.2035	294.2394	1,383.00
09/02/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
09/02/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
09/02/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
09/02/2016	R197 On 05-May-16	300.00	Put	Bond Future	5797	6	6	6	0.00
09/02/2016	R197 On 05-May-16	300.01	Put	Bond Future	5807	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2016	R197 On 05-May-16	299.99	Put	Bond Future	5787	6	6	6	0.00
09/02/2016	R197 On 04-August-16			Bond Future	293.43	293.4622	293.4261	293.4622	0.00
09/02/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
09/02/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
09/02/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
09/02/2016	R197 On 04-August-16	293.96	Put	Bond Future	534	0	1	0	0.00
09/02/2016	R197 On 04-August-16	293.97	Put	Bond Future	544	1	1	1	0.00
09/02/2016	R197 On 04-August-16	293.98	Put	Bond Future	554	1	1	1	0.00
09/02/2016	R202 On 04-February-16			Bond Future	237.34	237.3434	237.3434	237.3434	0.00
09/02/2016	R202 On 05-May-16			Bond Future	241.96	242.3261	241.9641	242.3261	43,482.00
09/02/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
09/02/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
09/02/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
09/02/2016	R202 On 05-May-16	247.00	Put	Bond Future	5036	5	5	5	0.00
09/02/2016	R202 On 05-May-16	247.01	Put	Bond Future	5046	5	5	5	0.00
09/02/2016	R202 On 05-May-16	246.99	Put	Bond Future	5026	5	5	5	0.00
09/02/2016	R202 On 04-August-16			Bond Future	243.22	243.5848	243.2158	243.5848	0.00
09/02/2016	R202 On 04-August-16	243.26	Call	Bond Future	0	0	0	0	0.00
09/02/2016	R202 On 04-August-16	243.25	Call	Bond Future	0	0	0	0	0.00
09/02/2016	R202 On 04-August-16	243.24	Call	Bond Future	0	0	0	0	0.00
09/02/2016	R202 On 04-August-16	243.25	Put	Bond Future	34	0	0	0	0.00
09/02/2016	R202 On 04-August-16	243.24	Put	Bond Future	24	0	0	0	0.00
09/02/2016	R202 On 04-August-16	243.26	Put	Bond Future	44	0	0	0	0.00
09/02/2016	R203 On 04-February-16			Bond Future	7.90	103.8420	103.8420	103.8420	0.00
09/02/2016	R203 On 05-May-16			Bond Future	8.26	101.2255	101.2198	101.2255	53,959.00
09/02/2016	R203 On 05-May-16	7.26	Call	Bond Future	39	0	0	0	0.00
09/02/2016	R203 On 05-May-16	7.24	Call	Bond Future	37	0	0	0	0.00
09/02/2016	R203 On 05-May-16	7.25	Call	Bond Future	38	0	0	0	0.00
09/02/2016	R203 On 05-May-16	7.24	Put	Bond Future	1332	1	1	1	0.00
09/02/2016	R203 On 05-May-16	7.26	Put	Bond Future	1309	1	1	1	0.00
09/02/2016	R203 On 05-May-16	7.25	Put	Bond Future	1320	1	1	1	0.00
09/02/2016	R203 On 04-August-16			Bond Future	8.37	103.1839	103.1783	103.1839	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
09/02/2016	R203 On 04-August-16	7.24	Call	Bond Future	83	0	0	0	0.00
09/02/2016	R203 On 04-August-16	7.26	Call	Bond Future	86	0	0	0	0.00
09/02/2016	R203 On 04-August-16	7.25	Call	Bond Future	85	0	0	0	0.00
09/02/2016	R203 On 04-August-16	7.25	Put	Bond Future	1250	1	1	1	0.00
09/02/2016	R203 On 04-August-16	7.26	Put	Bond Future	1241	1	1	1	0.00
09/02/2016	R203 On 04-August-16	7.24	Put	Bond Future	1259	1	1	1	0.00
09/02/2016	R203 On 03-November-16			Bond Future	8.47	101.0416	101.0334	101.0416	0.00
09/02/2016	R203 On 03-November-16	8.84	Call	Bond Future	634	1	1	1	0.00
09/02/2016	R203 On 03-November-16	8.86	Call	Bond Future	644	1	1	1	0.00
09/02/2016	R203 On 03-November-16	8.85	Call	Bond Future	639	1	1	1	0.00
09/02/2016	R203 On 03-November-16	8.84	Put	Bond Future	339	0	0	0	0.00
09/02/2016	R203 On 03-November-16	8.86	Put	Bond Future	333	0	0	0	0.00
09/02/2016	R203 On 03-November-16	8.85	Put	Bond Future	336	0	0	0	0.00
09/02/2016	R204 On 04-February-16			Bond Future	8.31	100.3010	100.3010	100.3010	0.00
09/02/2016	R204 On 05-May-16			Bond Future	8.68	101.5142	101.5043	101.5142	33,081.00
09/02/2016	R204 On 05-May-16	7.76	Call	Bond Future	114	0	0	0	0.00
09/02/2016	R204 On 05-May-16	7.75	Call	Bond Future	111	0	0	0	0.00
09/02/2016	R204 On 05-May-16	7.74	Call	Bond Future	108	0	0	0	0.00
09/02/2016	R204 On 05-May-16	7.75	Put	Bond Future	2257	2	2	2	0.00
09/02/2016	R204 On 05-May-16	7.76	Put	Bond Future	2237	2	2	2	0.00
09/02/2016	R204 On 05-May-16	7.74	Put	Bond Future	2277	2	2	2	0.00
09/02/2016	R204 On 04-August-16			Bond Future	8.79	99.4362	99.4264	99.4362	0.00
09/02/2016	R204 On 04-August-16	7.74	Call	Bond Future	221	0	0	0	0.00
09/02/2016	R204 On 04-August-16	7.75	Call	Bond Future	224	0	0	0	0.00
09/02/2016	R204 On 04-August-16	7.76	Call	Bond Future	228	0	0	0	0.00
09/02/2016	R204 On 04-August-16	7.75	Put	Bond Future	2406	2	2	2	0.00
09/02/2016	R204 On 04-August-16	7.76	Put	Bond Future	2389	2	2	2	0.00
09/02/2016	R204 On 04-August-16	7.74	Put	Bond Future	2424	2	2	2	0.00
09/02/2016	R204 On 03-November-16			Bond Future	8.88	101.3937	101.3813	101.3937	0.00
09/02/2016	R204 On 03-November-16	9.21	Call	Bond Future	1213	1	1	1	0.00
09/02/2016	R204 On 03-November-16	9.23	Call	Bond Future	1236	1	1	1	0.00
09/02/2016	R204 On 03-November-16	9.22	Call	Bond Future	1224	1	1	1	0.00
09/02/2016	R204 On 03-November-16	9.22	Put	Bond Future	588	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2016	R204 On 03-November-16	9.21	Put	Bond Future	595	1	1	1	0.00
09/02/2016	R204 On 03-November-16	9.23	Put	Bond Future	581	1	1	1	0.00
09/02/2016	R207 On 04-February-16			Bond Future	8.56	96.1928	96.1928	96.1928	0.00
09/02/2016	R207 On 05-May-16			Bond Future	8.90	97.2192	97.2225	97.2192	41,997.00
09/02/2016	R207 On 05-May-16	7.56	Call	Bond Future	54	0	0	0	43.00
09/02/2016	R207 On 05-May-16	7.85	Call	Bond Future	121	0	0	0	0.00
09/02/2016	R207 On 05-May-16	7.86	Call	Bond Future	124	0	0	0	0.00
09/02/2016	R207 On 05-May-16	7.84	Call	Bond Future	118	0	0	0	0.00
09/02/2016	R207 On 05-May-16	7.85	Put	Bond Future	3306	3	3	3	0.00
09/02/2016	R207 On 05-May-16	7.86	Put	Bond Future	3278	3	3	3	0.00
09/02/2016	R207 On 05-May-16	7.84	Put	Bond Future	3334	3	3	3	0.00
09/02/2016	R207 On 05-May-16	7.56	Put	Bond Future	4146	4	4	4	0.00
09/02/2016	R207 On 04-August-16			Bond Future	8.99	95.4552	95.4588	95.4552	0.00
09/02/2016	R207 On 04-August-16	8.00	Call	Bond Future	355	0	0	0	0.00
09/02/2016	R207 On 04-August-16	7.99	Call	Bond Future	349	0	0	0	0.00
09/02/2016	R207 On 04-August-16	8.01	Call	Bond Future	361	0	0	0	0.00
09/02/2016	R207 On 04-August-16	7.99	Put	Bond Future	3212	3	3	3	0.00
09/02/2016	R207 On 04-August-16	8.01	Put	Bond Future	3166	3	3	3	0.00
09/02/2016	R207 On 04-August-16	8.00	Put	Bond Future	3189	3	3	3	0.00
09/02/2016	R208 On 04-February-16			Bond Future	8.73	94.3589	94.3589	94.3589	0.00
09/02/2016	R208 On 05-May-16			Bond Future	9.05	91.7742	91.7777	91.7742	52,479.00
09/02/2016	R208 On 05-May-16	7.99	Call	Bond Future	153	0	0	0	0.00
09/02/2016	R208 On 05-May-16	8.01	Call	Bond Future	161	0	0	0	0.00
09/02/2016	R208 On 05-May-16	8.00	Call	Bond Future	157	0	0	0	0.00
09/02/2016	R208 On 05-May-16	8.00	Put	Bond Future	4127	4	4	4	0.00
09/02/2016	R208 On 05-May-16	8.01	Put	Bond Future	4092	4	4	4	0.00
09/02/2016	R208 On 05-May-16	7.99	Put	Bond Future	4162	4	4	4	0.00
09/02/2016	R208 On 04-August-16			Bond Future	9.14	93.5498	93.5536	93.5498	0.00
09/02/2016	R208 On 04-August-16	7.99	Call	Bond Future	373	0	0	0	0.00
09/02/2016	R208 On 04-August-16	8.00	Call	Bond Future	379	0	0	0	0.00
09/02/2016	R208 On 04-August-16	8.01	Call	Bond Future	385	0	0	0	0.00
09/02/2016	R208 On 04-August-16	7.99	Put	Bond Future	4511	5	5	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
09/02/2016	R208 On 04-August-16	8.00	Put	Bond Future	4480	4	4	4	0.00
09/02/2016	R208 On 04-August-16	8.01	Put	Bond Future	4449	4	4	4	0.00
09/02/2016	R208 On 03-November-16			Bond Future	9.21	91.9875	91.9891	91.9875	0.00
09/02/2016	R208 On 03-November-16	9.57	Call	Bond Future	2271	2	2	2	0.00
09/02/2016	R208 On 03-November-16	9.59	Call	Bond Future	2313	2	2	2	0.00
09/02/2016	R208 On 03-November-16	9.58	Call	Bond Future	2292	2	2	2	0.00
09/02/2016	R208 On 03-November-16	9.57	Put	Bond Future	1068	1	1	1	0.00
09/02/2016	R208 On 03-November-16	9.58	Put	Bond Future	1056	1	1	1	0.00
09/02/2016	R208 On 03-November-16	9.59	Put	Bond Future	1044	1	1	1	0.00
09/02/2016	R209 On 04-February-16			Bond Future	9.65	72.3199	72.3199	72.3199	0.00
09/02/2016	R209 On 05-May-16			Bond Future	9.94	68.9560	68.9274	68.9560	27,908.00
09/02/2016	R209 On 05-May-16	9.00	Call	Bond Future	507	1	1	1	6,700.00
09/02/2016	R209 On 05-May-16	8.25	Call	Bond Future	78	0	0	0	6,700.00
09/02/2016	R209 On 05-May-16	8.99	Call	Bond Future	497	1	0	1	0.00
09/02/2016	R209 On 05-May-16	9.01	Call	Bond Future	518	1	1	1	0.00
09/02/2016	R209 On 05-May-16	9.01	Put	Bond Future	6937	7	7	7	0.00
09/02/2016	R209 On 05-May-16	9.00	Put	Bond Future	7000	7	7	7	0.00
09/02/2016	R209 On 05-May-16	8.25	Put	Bond Future	12436	12	12	12	0.00
09/02/2016	R209 On 05-May-16	8.99	Put	Bond Future	7063	7	7	7	0.00
09/02/2016	R209 On 04-August-16			Bond Future	10.00	70.2903	70.2612	70.2903	0.00
09/02/2016	R209 On 04-August-16	10.60	Call	Bond Future	5626	6	6	6	6,000.00
09/02/2016	R209 On 04-August-16	9.24	Call	Bond Future	1558	2	2	2	0.00
09/02/2016	R209 On 04-August-16	9.26	Call	Bond Future	1597	2	2	2	0.00
09/02/2016	R209 On 04-August-16	9.25	Call	Bond Future	1577	2	2	2	0.00
09/02/2016	R209 On 04-August-16	9.60	Call	Bond Future	2362	2	2	2	6,000.00
09/02/2016	R209 On 04-August-16	9.26	Put	Bond Future	6564	7	7	7	0.00
09/02/2016	R209 On 04-August-16	10.60	Put	Bond Future	1963	2	2	2	0.00
09/02/2016	R209 On 04-August-16	9.24	Put	Bond Future	6667	7	7	7	0.00
09/02/2016	R209 On 04-August-16	9.25	Put	Bond Future	6616	7	7	7	0.00
09/02/2016	R209 On 04-August-16	9.60	Put	Bond Future	4978	5	5	5	0.00
09/02/2016	R209 On 03-November-16			Bond Future	10.05	68.5224	68.4911	68.5224	0.00
09/02/2016	R209 On 03-November-16	10.24	Call	Bond Future	3876	4	4	4	0.00
09/02/2016	R209 On 03-November-16	10.26	Call	Bond Future	3944	4	4	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
09/02/2016	R209 On 03-November-16	10.25	Call	Bond Future	3910	4	4	4	0.00
09/02/2016	R209 On 03-November-16	10.25	Put	Bond Future	2667	3	3	3	0.00
09/02/2016	R209 On 03-November-16	10.26	Put	Bond Future	2640	3	3	3	0.00
09/02/2016	R209 On 03-November-16	10.24	Put	Bond Future	2694	3	3	3	0.00
09/02/2016	R210 On 04-February-16			Bond Future	179.46	179.4553	179.4553	179.4553	0.00
09/02/2016	R210 On 05-May-16			Bond Future	180.90	180.9260	180.9040	180.9260	1,178.00
09/02/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
09/02/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
09/02/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
09/02/2016	R210 On 05-May-16	185.00	Put	Bond Future	4096	4	4	4	0.00
09/02/2016	R210 On 05-May-16	185.01	Put	Bond Future	4106	4	4	4	0.00
09/02/2016	R210 On 05-May-16	184.99	Put	Bond Future	4086	4	4	4	0.00
09/02/2016	R210 On 04-August-16			Bond Future	184.42	184.4410	184.4187	184.4410	0.00
09/02/2016	R210 On 04-August-16	181.51	Call	Bond Future	2909	3	3	3	0.00
09/02/2016	R210 On 04-August-16	181.50	Call	Bond Future	2919	3	3	3	0.00
09/02/2016	R210 On 04-August-16	181.52	Call	Bond Future	2899	3	3	3	0.00
09/02/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
09/02/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
09/02/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
09/02/2016	R211 On 04-February-16			Bond Future	134.54	134.5395	134.5395	134.5395	0.00
09/02/2016	R211 On 05-May-16			Bond Future	137.18	137.1286	137.1768	137.1286	2.00
09/02/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
09/02/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
09/02/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
09/02/2016	R211 On 05-May-16	138.99	Put	Bond Future	1813	2	2	2	0.00
09/02/2016	R211 On 05-May-16	139.00	Put	Bond Future	1823	2	2	2	0.00
09/02/2016	R211 On 05-May-16	139.01	Put	Bond Future	1833	2	2	2	0.00
09/02/2016	R211 On 04-August-16			Bond Future	138.10	138.0554	138.1047	138.0554	0.00
09/02/2016	R211 On 04-August-16	137.09	Call	Bond Future	1015	1	1	1	0.00
09/02/2016	R211 On 04-August-16	137.07	Call	Bond Future	1035	1	1	1	0.00
09/02/2016	R211 On 04-August-16	137.08	Call	Bond Future	1025	1	1	1	0.00
09/02/2016	R211 On 04-August-16	137.09	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
09/02/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
09/02/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
09/02/2016	R212 On 04-February-16			Bond Future	139.89	139.8943	139.8943	139.8943	0.00
09/02/2016	R212 On 05-May-16			Bond Future	142.66	142.6739	142.6566	142.6739	3,698.00
09/02/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
09/02/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
09/02/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
09/02/2016	R212 On 05-May-16	145.00	Put	Bond Future	2343	2	2	2	0.00
09/02/2016	R212 On 05-May-16	145.01	Put	Bond Future	2353	2	2	2	0.00
09/02/2016	R212 On 05-May-16	144.99	Put	Bond Future	2333	2	2	2	0.00
09/02/2016	R212 On 04-August-16			Bond Future	143.52	143.5388	143.5214	143.5388	0.00
09/02/2016	R212 On 04-August-16	142.44	Call	Bond Future	1081	1	1	1	0.00
09/02/2016	R212 On 04-August-16	142.43	Call	Bond Future	1091	1	1	1	0.00
09/02/2016	R212 On 04-August-16	142.42	Call	Bond Future	1101	1	1	1	0.00
09/02/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
09/02/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
09/02/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
09/02/2016	R213 On 04-February-16			Bond Future	9.52	83.1823	83.1823	83.1823	0.00
09/02/2016	R213 On 05-May-16			Bond Future	9.83	79.5729	79.5111	79.5729	47,721.00
09/02/2016	R213 On 05-May-16	8.74	Call	Bond Future	360	0	0	0	0.00
09/02/2016	R213 On 05-May-16	8.76	Call	Bond Future	377	0	0	0	0.00
09/02/2016	R213 On 05-May-16	8.75	Call	Bond Future	368	0	0	0	0.00
09/02/2016	R213 On 05-May-16	8.75	Put	Bond Future	7830	8	8	8	0.00
09/02/2016	R213 On 05-May-16	8.74	Put	Bond Future	7896	8	8	8	0.00
09/02/2016	R213 On 05-May-16	8.76	Put	Bond Future	7765	8	8	8	0.00
09/02/2016	R213 On 04-August-16			Bond Future	9.89	81.1123	81.0495	81.1123	0.00
09/02/2016	R213 On 04-August-16	9.01	Call	Bond Future	1321	1	1	1	0.00
09/02/2016	R213 On 04-August-16	8.99	Call	Bond Future	1287	1	1	1	0.00
09/02/2016	R213 On 04-August-16	9.00	Call	Bond Future	1304	1	1	1	0.00
09/02/2016	R213 On 04-August-16	8.99	Put	Bond Future	7351	7	7	7	0.00
09/02/2016	R213 On 04-August-16	9.01	Put	Bond Future	7243	7	7	7	0.00
09/02/2016	R213 On 04-August-16	9.00	Put	Bond Future	7297	7	7	7	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
09/02/2016	R213 On 03-November-16			Bond Future	9.94	79.1565	79.0906	79.1565	0.00
09/02/2016	R213 On 03-November-16	10.20	Call	Bond Future	4068	4	4	4	0.00
09/02/2016	R213 On 03-November-16	10.19	Call	Bond Future	4033	4	4	4	0.00
09/02/2016	R213 On 03-November-16	10.18	Call	Bond Future	3998	4	4	4	0.00
09/02/2016	R213 On 03-November-16	10.19	Put	Bond Future	2501	2	3	2	0.00
09/02/2016	R213 On 03-November-16	10.20	Put	Bond Future	2475	2	2	2	0.00
09/02/2016	R213 On 03-November-16	10.18	Put	Bond Future	2527	3	3	3	0.00
09/02/2016	R214 On 04-February-16			Bond Future	9.76	72.6033	72.6033	72.6033	0.00
09/02/2016	R214 On 05-May-16			Bond Future	10.06	68.9856	68.9904	68.9856	31,269.00
09/02/2016	R214 On 05-May-16	8.99	Call	Bond Future	409	0	0	0	0.00
09/02/2016	R214 On 05-May-16	9.01	Call	Bond Future	428	0	0	0	0.00
09/02/2016	R214 On 05-May-16	9.00	Call	Bond Future	418	0	0	0	0.00
09/02/2016	R214 On 05-May-16	9.30	Call	Bond Future	789	1	1	1	0.00
09/02/2016	R214 On 05-May-16	9.01	Put	Bond Future	7958	8	8	8	0.00
09/02/2016	R214 On 05-May-16	9.00	Put	Bond Future	8027	8	8	8	0.00
09/02/2016	R214 On 05-May-16	8.99	Put	Bond Future	8096	8	8	8	0.00
09/02/2016	R214 On 05-May-16	9.30	Put	Bond Future	6096	6	6	6	0.00
09/02/2016	R214 On 04-August-16			Bond Future	10.11	70.3201	70.3252	70.3201	0.00
09/02/2016	R214 On 04-August-16	9.30	Call	Bond Future	1534	2	2	2	1,300.00
09/02/2016	R214 On 04-August-16	11.30	Call	Bond Future	8191	8	8	8	6,300.00
09/02/2016	R214 On 04-August-16	9.24	Call	Bond Future	1420	1	1	1	0.00
09/02/2016	R214 On 04-August-16	9.26	Call	Bond Future	1457	1	1	1	0.00
09/02/2016	R214 On 04-August-16	9.25	Call	Bond Future	1438	1	1	1	0.00
09/02/2016	R214 On 04-August-16	8.55	Call	Bond Future	517	1	1	1	1,300.00
09/02/2016	R214 On 04-August-16	10.30	Call	Bond Future	4282	4	4	4	6,300.00
09/02/2016	R214 On 04-August-16	9.26	Put	Bond Future	7428	7	7	7	0.00
09/02/2016	R214 On 04-August-16	9.24	Put	Bond Future	7541	8	8	8	0.00
09/02/2016	R214 On 04-August-16	9.30	Put	Bond Future	7205	7	7	7	0.00
09/02/2016	R214 On 04-August-16	11.30	Put	Bond Future	1116	1	1	1	0.00
09/02/2016	R214 On 04-August-16	10.30	Put	Bond Future	3069	3	3	3	0.00
09/02/2016	R214 On 04-August-16	9.25	Put	Bond Future	7484	7	7	7	0.00
09/02/2016	R214 On 04-August-16	8.55	Put	Bond Future	12157	12	12	12	0.00
09/02/2016	R214 On 03-November-16			Bond Future	10.16	68.4057	68.4092	68.4057	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
09/02/2016	R214 On 03-November-16	10.33	Call	Bond Future	3914	4	4	4	0.00
09/02/2016	R214 On 03-November-16	10.35	Call	Bond Future	3983	4	4	4	0.00
09/02/2016	R214 On 03-November-16	10.34	Call	Bond Future	3948	4	4	4	0.00
09/02/2016	R214 On 03-November-16	10.33	Put	Bond Future	2852	3	3	3	0.00
09/02/2016	R214 On 03-November-16	10.34	Put	Bond Future	2824	3	3	3	0.00
09/02/2016	R214 On 03-November-16	10.35	Put	Bond Future	2796	3	3	3	0.00
09/02/2016	R248 On 04-February-16			Bond Future	9.85	93.2506	93.2506	93.2506	0.00
09/02/2016	R248 On 05-May-16			Bond Future	10.16	88.3530	88.3594	88.3530	61,942.00
09/02/2016	R248 On 05-May-16	9.01	Call	Bond Future	431	0	0	0	0.00
09/02/2016	R248 On 05-May-16	9.00	Call	Bond Future	421	0	0	0	0.00
09/02/2016	R248 On 05-May-16	8.99	Call	Bond Future	411	0	0	0	0.00
09/02/2016	R248 On 05-May-16	9.00	Put	Bond Future	11132	11	11	11	0.00
09/02/2016	R248 On 05-May-16	8.99	Put	Bond Future	11225	11	11	11	0.00
09/02/2016	R248 On 05-May-16	9.01	Put	Bond Future	11041	11	11	11	0.00
09/02/2016	R248 On 04-August-16			Bond Future	10.22	90.0622	90.0690	90.0622	0.00
09/02/2016	R248 On 04-August-16	9.25	Call	Bond Future	1571	2	2	2	0.00
09/02/2016	R248 On 04-August-16	9.26	Call	Bond Future	1592	2	2	2	0.00
09/02/2016	R248 On 04-August-16	9.24	Call	Bond Future	1550	2	2	2	0.00
09/02/2016	R248 On 04-August-16	9.26	Put	Bond Future	10201	10	10	10	0.00
09/02/2016	R248 On 04-August-16	9.25	Put	Bond Future	10276	10	10	10	0.00
09/02/2016	R248 On 04-August-16	9.24	Put	Bond Future	10353	10	10	10	0.00
09/02/2016	R248 On 03-November-16			Bond Future	10.28	87.3946	87.3994	87.3946	0.00
09/02/2016	R248 On 03-November-16	10.39	Call	Bond Future	4729	5	5	5	0.00
09/02/2016	R248 On 03-November-16	10.38	Call	Bond Future	4687	5	5	5	0.00
09/02/2016	R248 On 03-November-16	10.37	Call	Bond Future	4645	5	5	5	0.00
09/02/2016	R248 On 03-November-16	10.38	Put	Bond Future	3887	4	4	4	0.00
09/02/2016	R248 On 03-November-16	10.39	Put	Bond Future	3849	4	4	4	0.00
09/02/2016	R248 On 03-November-16	10.37	Put	Bond Future	3924	4	4	4	0.00