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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For January 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	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
12/01/2016	2025 On 04-February-16			Bond Future	121.55	121.5537	121.5466	121.5537	2,111.00
12/01/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2025 On 04-February-16	125.99	Put	Bond Future	4443	4	4443	4	0.00
12/01/2016	2025 On 04-February-16	126.00	Put	Bond Future	4453	4	4453	4	0.00
12/01/2016	2025 On 04-February-16	126.01	Put	Bond Future	4463	4	4463	4	0.00
12/01/2016	2025 On 05-May-16			Bond Future	123.71	123.7211	123.7127	123.7211	0.00
12/01/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2025 On 05-May-16	126.00	Put	Bond Future	2287	2	2287	2	0.00
12/01/2016	2025 On 05-May-16	126.01	Put	Bond Future	2297	2	2297	2	0.00
12/01/2016	2025 On 05-May-16	125.99	Put	Bond Future	2277	2	2277	2	0.00
12/01/2016	2030 On 04-February-16			Bond Future	10.06	85.0371	10.0600	85.0371	18,752.00
12/01/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2030 On 04-February-16	8.75	Put	Bond Future	9302	9	9302	9	0.00
12/01/2016	2030 On 04-February-16	8.74	Put	Bond Future	9378	9	9378	9	0.00
12/01/2016	2030 On 04-February-16	8.76	Put	Bond Future	9226	9	9226	9	0.00
12/01/2016	2030 On 05-May-16			Bond Future	10.15	86.5670	10.1495	86.5670	0.00
12/01/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2030 On 05-May-16	9.00	Put	Bond Future	7947	8	7947	8	0.00
12/01/2016	2030 On 05-May-16	8.99	Put	Bond Future	8021	8	8021	8	0.00
12/01/2016	2030 On 05-May-16	9.01	Put	Bond Future	7873	8	7873	8	0.00
12/01/2016	2032 On 04-February-16			Bond Future	10.15	88.1237	10.1548	88.1237	8,437.00
12/01/2016	2032 On 04-February-16	9.20	Call	Bond Future	20	0	20	0	0.00
12/01/2016	2032 On 04-February-16	9.30	Call	Bond Future	37	0	37	0	0.00
12/01/2016	2032 On 04-February-16	8.71	Call	Bond Future	1	0	1	0	0.00
12/01/2016	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2016	2032 On 04-February-16	9.30	Put	Bond Future	6317	6	6317	6	22.00
12/01/2016	2032 On 04-February-16	9.20	Put	Bond Future	7079	7	7079	7	22.00
12/01/2016	2032 On 04-February-16	8.70	Put	Bond Future	11105	11	11105	11	0.00
12/01/2016	2032 On 04-February-16	8.71	Put	Bond Future	11021	11	11021	11	0.00
12/01/2016	2032 On 04-February-16	8.69	Put	Bond Future	11188	11	11188	11	0.00
12/01/2016	2032 On 05-May-16			Bond Future	10.24	85.5516	10.2417	85.5516	0.00
12/01/2016	2032 On 05-May-16	9.01	Call	Bond Future	413	0	413	0	0.00
12/01/2016	2032 On 05-May-16	8.99	Call	Bond Future	397	0	397	0	0.00
12/01/2016	2032 On 05-May-16	9.00	Call	Bond Future	405	0	405	0	0.00
12/01/2016	2032 On 05-May-16	8.99	Put	Bond Future	9672	10	9672	10	0.00
12/01/2016	2032 On 05-May-16	9.01	Put	Bond Future	9529	9	9529	9	0.00
12/01/2016	2032 On 05-May-16	9.00	Put	Bond Future	9601	9	9601	9	0.00
12/01/2016	2032 On 04-August-16			Bond Future	10.32	87.2080	10.3180	87.2080	0.00
12/01/2016	2032 On 04-August-16	8.99	Call	Bond Future	821	1	821	1	0.00
12/01/2016	2032 On 04-August-16	9.01	Call	Bond Future	844	1	844	1	0.00
12/01/2016	2032 On 04-August-16	9.00	Call	Bond Future	832	1	832	1	0.00
12/01/2016	2032 On 04-August-16	9.00	Put	Bond Future	10492	10	10492	10	0.00
12/01/2016	2032 On 04-August-16	9.01	Put	Bond Future	10425	10	10425	10	0.00
12/01/2016	2032 On 04-August-16	8.99	Put	Bond Future	10560	10	10560	10	0.00
12/01/2016	2033 On 04-February-16			Bond Future	101.43	101.4398	101.4342	101.4398	185.00
12/01/2016	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2033 On 04-February-16	102.40	Put	Bond Future	966	1	966	1	0.00
12/01/2016	2033 On 04-February-16	102.41	Put	Bond Future	976	1	976	1	0.00
12/01/2016	2033 On 04-February-16	102.39	Put	Bond Future	956	1	956	1	0.00
12/01/2016	2033 On 05-May-16			Bond Future	102.27	102.2732	102.2666	102.2732	0.00
12/01/2016	2033 On 05-May-16	102.40	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2033 On 05-May-16	102.41	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2033 On 05-May-16	102.39	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2033 On 05-May-16	102.41	Put	Bond Future	143	0	143	0	0.00
12/01/2016	2033 On 05-May-16	102.40	Put	Bond Future	133	0	133	0	0.00
12/01/2016	2033 On 05-May-16	102.39	Put	Bond Future	123	0	123	0	0.00
12/01/2016	2037 On 04-February-16			Bond Future	10.26	85.2338	10.2637	85.2338	50,569.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2016	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2037 On 04-February-16	9.43	Call	Bond Future	47	0	47	0	0.00
12/01/2016	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2037 On 04-February-16	9.30	Call	Bond Future	22	0	22	0	0.00
12/01/2016	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2037 On 04-February-16	8.75	Put	Bond Future	12696	13	12696	13	0.00
12/01/2016	2037 On 04-February-16	8.76	Put	Bond Future	12603	12	12603	12	0.00
12/01/2016	2037 On 04-February-16	9.30	Put	Bond Future	7776	8	7776	8	16.00
12/01/2016	2037 On 04-February-16	8.74	Put	Bond Future	12790	13	12790	13	0.00
12/01/2016	2037 On 04-February-16	9.43	Put	Bond Future	6691	7	6691	7	16.00
12/01/2016	2037 On 05-May-16			Bond Future	10.35	86.7673	10.3479	86.7673	0.00
12/01/2016	2037 On 05-May-16	8.99	Call	Bond Future	349	0	349	0	0.00
12/01/2016	2037 On 05-May-16	9.00	Call	Bond Future	357	0	357	0	0.00
12/01/2016	2037 On 05-May-16	9.01	Call	Bond Future	364	0	364	0	0.00
12/01/2016	2037 On 05-May-16	9.00	Put	Bond Future	11351	11	11351	11	0.00
12/01/2016	2037 On 05-May-16	8.99	Put	Bond Future	11434	11	11434	11	0.00
12/01/2016	2037 On 05-May-16	9.01	Put	Bond Future	11269	11	11269	11	0.00
12/01/2016	2037 On 04-August-16			Bond Future	10.42	84.1875	10.4237	84.1875	0.00
12/01/2016	2037 On 04-August-16	9.26	Call	Bond Future	1140	1	1140	1	0.00
12/01/2016	2037 On 04-August-16	9.25	Call	Bond Future	1124	1	1124	1	0.00
12/01/2016	2037 On 04-August-16	9.24	Call	Bond Future	1109	1	1109	1	0.00
12/01/2016	2037 On 04-August-16	9.25	Put	Bond Future	10440	10	10440	10	0.00
12/01/2016	2037 On 04-August-16	9.26	Put	Bond Future	10370	10	10370	10	0.00
12/01/2016	2037 On 04-August-16	9.24	Put	Bond Future	10511	10	10511	10	0.00
12/01/2016	2038 On 04-February-16			Bond Future	125.89	125.8983	125.8910	125.8983	17,818.00
12/01/2016	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2038 On 04-February-16	131.01	Put	Bond Future	5119	5	5119	5	0.00
12/01/2016	2038 On 04-February-16	131.00	Put	Bond Future	5109	5	5109	5	0.00
12/01/2016	2038 On 04-February-16	130.99	Put	Bond Future	5099	5	5099	5	0.00
12/01/2016	2038 On 05-May-16			Bond Future	128.13	128.1430	128.1347	128.1430	142.00
12/01/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00

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12/01/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2038 On 05-May-16	130.99	Put	Bond Future	2855	3	2855	3	0.00
12/01/2016	2038 On 05-May-16	131.00	Put	Bond Future	2865	3	2865	3	0.00
12/01/2016	2038 On 05-May-16	131.01	Put	Bond Future	2875	3	2875	3	0.00
12/01/2016	2040 On 04-February-16			Bond Future	10.34	88.4556	10.3439	88.4556	1,820.00
12/01/2016	2040 On 04-February-16	9.49	Call	Bond Future	46	0	46	0	0.00
12/01/2016	2040 On 04-February-16	9.51	Call	Bond Future	52	0	52	0	0.00
12/01/2016	2040 On 04-February-16	9.50	Call	Bond Future	49	0	49	0	0.00
12/01/2016	2040 On 04-February-16	9.50	Put	Bond Future	7189	7	7189	7	0.00
12/01/2016	2040 On 04-February-16	9.51	Put	Bond Future	7102	7	7102	7	0.00
12/01/2016	2040 On 04-February-16	9.49	Put	Bond Future	7276	7	7276	7	0.00
12/01/2016	2040 On 05-May-16			Bond Future	10.43	90.0470	10.4288	90.0470	0.00
12/01/2016	2040 On 05-May-16	9.51	Call	Bond Future	905	1	905	1	0.00
12/01/2016	2040 On 05-May-16	9.50	Call	Bond Future	889	1	889	1	0.00
12/01/2016	2040 On 05-May-16	9.49	Call	Bond Future	873	1	873	1	0.00
12/01/2016	2040 On 05-May-16	9.50	Put	Bond Future	8682	9	8682	9	0.00
12/01/2016	2040 On 05-May-16	9.51	Put	Bond Future	8609	9	8609	9	0.00
12/01/2016	2040 On 05-May-16	9.49	Put	Bond Future	8756	9	8756	9	0.00
12/01/2016	2040 On 04-August-16			Bond Future	10.51	87.2803	10.5056	87.2803	0.00
12/01/2016	2040 On 04-August-16	9.50	Call	Bond Future	1504	2	1504	2	0.00
12/01/2016	2040 On 04-August-16	9.51	Call	Bond Future	1524	2	1524	2	0.00
12/01/2016	2040 On 04-August-16	9.49	Call	Bond Future	1485	2	1485	2	0.00
12/01/2016	2040 On 04-August-16	9.51	Put	Bond Future	9803	10	9803	10	0.00
12/01/2016	2040 On 04-August-16	9.50	Put	Bond Future	9873	10	9873	10	0.00
12/01/2016	2040 On 04-August-16	9.49	Put	Bond Future	9944	10	9944	10	0.00
12/01/2016	2044 On 04-February-16			Bond Future	10.34	85.8386	10.3381	85.8386	19,969.00
12/01/2016	2044 On 04-February-16	9.00	Call	Bond Future	2	0	2	0	0.00
12/01/2016	2044 On 04-February-16	9.01	Call	Bond Future	2	0	2	0	0.00
12/01/2016	2044 On 04-February-16	8.99	Call	Bond Future	1	0	1	0	0.00
12/01/2016	2044 On 04-February-16	9.58	Call	Bond Future	78	0	78	0	0.00
12/01/2016	2044 On 04-February-16	9.01	Put	Bond Future	11807	12	11807	12	0.00
12/01/2016	2044 On 04-February-16	9.58	Put	Bond Future	6492	6	6492	6	0.00
12/01/2016	2044 On 04-February-16	8.99	Put	Bond Future	12006	12	12006	12	0.00
12/01/2016	2044 On 04-February-16	9.00	Put	Bond Future	11907	12	11907	12	0.00

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12/01/2016	2044 On 05-May-16			Bond Future	10.42	87.3831	10.4201	87.3831	0.00
12/01/2016	2044 On 05-May-16	8.99	Call	Bond Future	316	0	316	0	0.00
12/01/2016	2044 On 05-May-16	9.01	Call	Bond Future	331	0	331	0	0.00
12/01/2016	2044 On 05-May-16	9.00	Call	Bond Future	323	0	323	0	0.00
12/01/2016	2044 On 05-May-16	9.01	Put	Bond Future	12768	13	12768	13	0.00
12/01/2016	2044 On 05-May-16	8.99	Put	Bond Future	12952	13	12952	13	0.00
12/01/2016	2044 On 05-May-16	9.00	Put	Bond Future	12860	13	12860	13	0.00
12/01/2016	2044 On 04-August-16			Bond Future	10.49	84.6900	10.4942	84.6900	0.00
12/01/2016	2044 On 04-August-16	9.51	Call	Bond Future	1542	2	1542	2	0.00
12/01/2016	2044 On 04-August-16	9.50	Call	Bond Future	1521	2	1521	2	0.00
12/01/2016	2044 On 04-August-16	9.49	Call	Bond Future	1502	2	1502	2	0.00
12/01/2016	2044 On 04-August-16	9.50	Put	Bond Future	9863	10	9863	10	0.00
12/01/2016	2044 On 04-August-16	9.49	Put	Bond Future	9935	10	9935	10	0.00
12/01/2016	2044 On 04-August-16	9.51	Put	Bond Future	9793	10	9793	10	0.00
12/01/2016	2046 On 04-February-16			Bond Future	126.84	126.8494	126.8423	126.8494	12,126.00
12/01/2016	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2046 On 04-February-16	127.99	Put	Bond Future	1148	1	1148	1	0.00
12/01/2016	2046 On 04-February-16	128.01	Put	Bond Future	1168	1	1168	1	0.00
12/01/2016	2046 On 04-February-16	128.00	Put	Bond Future	1158	1	1158	1	0.00
12/01/2016	2046 On 05-May-16			Bond Future	127.67	127.6816	127.6731	127.6816	21.00
12/01/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2046 On 05-May-16	129.99	Put	Bond Future	2317	2	2317	2	0.00
12/01/2016	2046 On 05-May-16	130.00	Put	Bond Future	2327	2	2327	2	0.00
12/01/2016	2046 On 05-May-16	130.01	Put	Bond Future	2337	2	2337	2	0.00
12/01/2016	2050 On 04-February-16			Bond Future	135.20	135.1285	135.2022	135.1285	13,364.00
12/01/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2050 On 04-February-16	138.01	Put	Bond Future	2808	3	2808	3	0.00
12/01/2016	2050 On 04-February-16	138.00	Put	Bond Future	2798	3	2798	3	0.00

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12/01/2016	2050 On 04-February-16	137.99	Put	Bond Future	2788	3	2788	3	0.00
12/01/2016	2050 On 05-May-16			Bond Future	137.61	137.5379	137.6114	137.5379	500.00
12/01/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
12/01/2016	2050 On 05-May-16	138.00	Put	Bond Future	389	0	389	0	0.00
12/01/2016	2050 On 05-May-16	137.99	Put	Bond Future	379	0	379	0	0.00
12/01/2016	2050 On 05-May-16	138.01	Put	Bond Future	399	0	399	0	0.00
12/01/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	AL37 On 04-February-16			Index Future	453.34	453.9770	453.3360	453.9770	2.00
12/01/2016	AL37 On 05-May-16			Index Future	461.49	462.1430	461.4860	462.1430	0.00
12/01/2016	AL7T On 04-February-16			Index Future	516.10	517.0860	516.1040	517.0860	0.00
12/01/2016	AL7T On 05-May-16			Index Future	525.38	526.3870	525.3820	526.3870	0.00
12/01/2016	ALBI On 04-February-16			Index Future	468.87	469.4870	468.8730	469.4870	660.00
12/01/2016	ALBI On 05-May-16			Index Future	477.30	477.9310	477.3010	477.9310	0.00
12/01/2016	ALBI On 04-August-16			Index Future	486.43	487.0780	486.4310	487.0780	0.00
12/01/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/01/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2016	EL28 On 04-February-16			Bond Future	126.25	126.2550	126.2491	126.2550	0.00
12/01/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
12/01/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
12/01/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
12/01/2016	EL28 On 04-February-16	129.00	Put	Bond Future	2751	3	2751	3	0.00
12/01/2016	EL28 On 04-February-16	129.01	Put	Bond Future	2761	3	2761	3	0.00
12/01/2016	EL28 On 04-February-16	128.99	Put	Bond Future	2741	3	2741	3	0.00
12/01/2016	EL28 On 05-May-16			Bond Future	126.92	126.9310	126.9238	126.9310	0.00
12/01/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
12/01/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
12/01/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2076	2	2076	2	0.00
12/01/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2086	2	2086	2	0.00
12/01/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2066	2	2066	2	0.00
12/01/2016	ES33 On 04-February-16			Bond Future	11.08	75.6142	11.0827	75.6142	8,710.00
12/01/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
12/01/2016	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
12/01/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
12/01/2016	ES33 On 04-February-16	9.99	Put	Bond Future	7043	7	7043	7	0.00
12/01/2016	ES33 On 04-February-16	10.01	Put	Bond Future	6905	7	6905	7	0.00
12/01/2016	ES33 On 04-February-16	10.00	Put	Bond Future	6974	7	6974	7	0.00
12/01/2016	ES33 On 05-May-16			Bond Future	11.20	73.1831	11.1957	73.1831	0.00
12/01/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
12/01/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
12/01/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
12/01/2016	ES33 On 05-May-16	10.00	Put	Bond Future	7625	8	7625	8	0.00
12/01/2016	ES33 On 05-May-16	10.01	Put	Bond Future	7556	7	7556	7	0.00
12/01/2016	ES33 On 05-May-16	9.99	Put	Bond Future	7693	8	7693	8	0.00
12/01/2016	ES33 On 04-August-16			Bond Future	11.30	74.5999	11.2989	74.5999	0.00
12/01/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
12/01/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
12/01/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
12/01/2016	ES33 On 04-August-16	10.24	Put	Bond Future	6584	6	6584	6	0.00
12/01/2016	ES33 On 04-August-16	10.26	Put	Bond Future	6451	6	6451	6	0.00
12/01/2016	ES33 On 04-August-16	10.25	Put	Bond Future	6517	6	6517	6	0.00
12/01/2016	ES42 On 04-February-16			Bond Future	11.21	79.7535	11.2062	79.7535	2,750.00
12/01/2016	ES42 On 05-May-16			Bond Future	11.32	76.9258	11.3189	76.9258	4,500.00
12/01/2016	GOVI On 04-February-16			GOVI	468.87	469.5170	468.8740	469.5170	490.00
12/01/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
12/01/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
12/01/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
12/01/2016	GOVI On 04-February-16	512.00	Put	GOVI	431260	42	431260	42	0.00
12/01/2016	GOVI On 04-February-16	512.01	Put	GOVI	431360	42	431360	42	0.00
12/01/2016	GOVI On 04-February-16	511.99	Put	GOVI	431160	42	431160	42	0.00
12/01/2016	GOVI On 05-May-16			GOVI	477.30	477.9620	477.3020	477.9620	146.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
12/01/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
12/01/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
12/01/2016	GOVI On 05-May-16	517.99	Put	GOVI	406880	40	406880	40	0.00
12/01/2016	GOVI On 05-May-16	518.00	Put	GOVI	406980	40	406980	40	0.00
12/01/2016	GOVI On 05-May-16	518.01	Put	GOVI	407080	40	407080	40	0.00
12/01/2016	GOVI On 04-August-16			GOVI	486.43	487.1090	486.4320	487.1090	0.00
12/01/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
12/01/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
12/01/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
12/01/2016	GOVI On 04-August-16	521.01	Put	GOVI	345780	34	345780	34	0.00
12/01/2016	GOVI On 04-August-16	520.99	Put	GOVI	345580	34	345580	34	0.00
12/01/2016	GOVI On 04-August-16	521.00	Put	GOVI	345680	34	345680	34	0.00
12/01/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/01/2016	IGOV On 04-February-16			Index Future	232.94	232.9350	232.9350	232.9350	1,039.00
12/01/2016	IGOV On 05-May-16			Index Future	237.09	237.0880	237.0860	237.0880	21.00
12/01/2016	IGOV On 04-August-16			Index Future	241.61	241.6190	241.6140	241.6190	0.00
12/01/2016	ILBI On 04-February-16			Index Future	631.31	631.3110	631.3100	631.3110	157.00
12/01/2016	ILBI On 05-May-16			Index Future	642.06	642.0580	642.0550	642.0580	0.00
12/01/2016	IS01 On 19-December-16			Interest Rate Swap	100.30	100.3348	100.3005	100.3348	0.00
12/01/2016	IS01 On 16-March-17			Interest Rate Swap	100.45	100.5102	100.4541	100.5102	0.00
12/01/2016	IS02 On 18-December-17			Interest Rate Swap	101.22	101.3172	101.2207	101.3172	0.00
12/01/2016	IS02 On 16-March-18			Interest Rate Swap	100.84	100.9261	100.8367	100.9261	0.00
12/01/2016	IS05 On 17-December-20			Interest Rate Swap	103.11	103.2068	103.1080	103.2068	0.00
12/01/2016	IS05 On 16-March-21			Interest Rate Swap	102.75	102.8453	102.7482	102.8453	0.00
12/01/2016	IS10 On 17-December-25			Interest Rate Swap	106.83	106.9608	106.8293	106.9608	0.00
12/01/2016	IS10 On 16-March-26			Interest Rate Swap	104.23	104.3745	104.2299	104.3745	0.00
12/01/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/01/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/01/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/01/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/01/2016	JBAF On 20-January-16			Jibar Tradeable Future	6.75	93.2400	6.7500	93.2400	0.00
12/01/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.02	92.9700	7.0200	92.9700	2,000.00
12/01/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.10	92.8600	7.1000	92.8600	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
12/01/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.36	92.6100	7.3600	92.6100	0.00
12/01/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.44	92.5200	7.4400	92.5200	0.00
12/01/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.62	92.3400	7.6200	92.3400	0.00
12/01/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.99	91.9600	7.9900	91.9600	0.00
12/01/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.25	91.6900	8.2500	91.6900	0.00
12/01/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.48	91.4600	8.4800	91.4600	0.00
12/01/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.68	91.2700	8.6800	91.2700	500.00
12/01/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.82	91.1200	8.8200	91.1200	0.00
12/01/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.97	90.9600	8.9700	90.9600	0.00
12/01/2016	R023 On 04-February-16			Bond Future	9.58	94.4041	9.5828	94.4041	18,896.00
12/01/2016	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R023 On 04-February-16	7.99	Put	Bond Future	7969	8	7969	8	0.00
12/01/2016	R023 On 04-February-16	8.00	Put	Bond Future	7916	8	7916	8	0.00
12/01/2016	R023 On 04-February-16	8.01	Put	Bond Future	7863	8	7863	8	0.00
12/01/2016	R023 On 05-May-16			Bond Future	9.69	92.1725	9.6898	92.1725	0.00
12/01/2016	R023 On 05-May-16	8.26	Call	Bond Future	147	0	147	0	0.00
12/01/2016	R023 On 05-May-16	8.25	Call	Bond Future	143	0	143	0	0.00
12/01/2016	R023 On 05-May-16	8.24	Call	Bond Future	140	0	140	0	0.00
12/01/2016	R023 On 05-May-16	8.25	Put	Bond Future	7087	7	7087	7	0.00
12/01/2016	R023 On 05-May-16	8.26	Put	Bond Future	7040	7	7040	7	0.00
12/01/2016	R023 On 05-May-16	8.24	Put	Bond Future	7134	7	7134	7	0.00
12/01/2016	R023 On 04-August-16			Bond Future	9.78	93.9564	9.7815	93.9564	0.00
12/01/2016	R023 On 04-August-16	8.24	Call	Bond Future	334	0	334	0	0.00
12/01/2016	R023 On 04-August-16	8.25	Call	Bond Future	340	0	340	0	0.00
12/01/2016	R023 On 04-August-16	8.26	Call	Bond Future	345	0	345	0	0.00
12/01/2016	R023 On 04-August-16	8.25	Put	Bond Future	7513	7	7513	7	0.00
12/01/2016	R023 On 04-August-16	8.24	Put	Bond Future	7556	7	7556	7	0.00
12/01/2016	R023 On 04-August-16	8.26	Put	Bond Future	7469	7	7469	7	0.00
12/01/2016	R186 On 04-February-16			Bond Future	9.70	106.9405	9.6958	106.9405	69,876.00
12/01/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
12/01/2016	R186 On 04-February-16	8.45	Call	Bond Future	2	0	2	0	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2016	R186 On 04-February-16	8.75	Call	Bond Future	15	0	15	0	0.00
12/01/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R186 On 04-February-16	9.20	Call	Bond Future	200	0	200	0	0.00
12/01/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R186 On 04-February-16	8.83	Call	Bond Future	26	0	26	0	0.00
12/01/2016	R186 On 04-February-16	8.70	Call	Bond Future	11	0	11	0	0.00
12/01/2016	R186 On 04-February-16	8.80	Call	Bond Future	22	0	22	0	0.00
12/01/2016	R186 On 04-February-16	8.65	Call	Bond Future	8	0	8	0	0.00
12/01/2016	R186 On 04-February-16	8.85	Call	Bond Future	30	0	30	0	0.00
12/01/2016	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
12/01/2016	R186 On 04-February-16	8.40	Call	Bond Future	1	0	1	0	680.00
12/01/2016	R186 On 04-February-16	7.90	Put	Bond Future	13403	13	13403	13	0.00
12/01/2016	R186 On 04-February-16	8.45	Put	Bond Future	9064	9	9064	9	0.00
12/01/2016	R186 On 04-February-16	9.20	Put	Bond Future	3685	4	3685	4	700.00
12/01/2016	R186 On 04-February-16	8.75	Put	Bond Future	6801	7	6801	7	11,695.00
12/01/2016	R186 On 04-February-16	7.51	Put	Bond Future	16617	16	16617	16	0.00
12/01/2016	R186 On 04-February-16	7.49	Put	Bond Future	16785	17	16785	17	0.00
12/01/2016	R186 On 04-February-16	8.85	Put	Bond Future	6070	6	6070	6	0.00
12/01/2016	R186 On 04-February-16	7.50	Put	Bond Future	16701	16	16701	16	0.00
12/01/2016	R186 On 04-February-16	8.65	Put	Bond Future	7545	7	7545	7	340.00
12/01/2016	R186 On 04-February-16	8.70	Put	Bond Future	7171	7	7171	7	5,000.00
12/01/2016	R186 On 04-February-16	8.80	Put	Bond Future	6433	6	6433	6	5,000.00
12/01/2016	R186 On 04-February-16	8.40	Put	Bond Future	9449	9	9449	9	0.00
12/01/2016	R186 On 04-February-16	8.83	Put	Bond Future	6215	6	6215	6	33.00
12/01/2016	R186 On 04-February-16	8.02	Put	Bond Future	12437	12	12437	12	0.00
12/01/2016	R186 On 05-May-16			Bond Future	9.79	108.8644	9.7882	108.8644	0.00
12/01/2016	R186 On 05-May-16	8.34	Call	Bond Future	209	0	209	0	0.00
12/01/2016	R186 On 05-May-16	8.33	Call	Bond Future	204	0	204	0	0.00
12/01/2016	R186 On 05-May-16	8.35	Call	Bond Future	214	0	214	0	0.00
12/01/2016	R186 On 05-May-16	8.75	Call	Bond Future	509	1	509	1	0.00
12/01/2016	R186 On 05-May-16	8.85	Call	Bond Future	623	1	623	1	0.00
12/01/2016	R186 On 05-May-16	7.56	Call	Bond Future	25	0	25	0	0.00
12/01/2016	R186 On 05-May-16	8.33	Put	Bond Future	10669	10	10669	10	0.00
12/01/2016	R186 On 05-May-16	8.35	Put	Bond Future	10526	10	10526	10	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
12/01/2016	R186 On 05-May-16	7.56	Put	Bond Future	16593	16	16593	16	0.00
12/01/2016	R186 On 05-May-16	8.34	Put	Bond Future	10597	10	10597	10	0.00
12/01/2016	R186 On 05-May-16	8.75	Put	Bond Future	7818	8	7818	8	1,900.00
12/01/2016	R186 On 05-May-16	8.85	Put	Bond Future	7199	7	7199	7	5,350.00
12/01/2016	R186 On 04-August-16			Bond Future	9.87	105.6667	9.8678	105.6667	0.00
12/01/2016	R186 On 04-August-16	8.49	Call	Bond Future	647	1	647	1	0.00
12/01/2016	R186 On 04-August-16	8.51	Call	Bond Future	667	1	667	1	0.00
12/01/2016	R186 On 04-August-16	8.50	Call	Bond Future	657	1	657	1	0.00
12/01/2016	R186 On 04-August-16	8.49	Put	Bond Future	10279	10	10279	10	0.00
12/01/2016	R186 On 04-August-16	8.50	Put	Bond Future	10214	10	10214	10	0.00
12/01/2016	R186 On 04-August-16	8.51	Put	Bond Future	10150	10	10150	10	0.00
12/01/2016	R197 On 04-February-16			Bond Future	289.53	289.5453	289.5281	289.5453	714.00
12/01/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R197 On 04-February-16	297.00	Put	Bond Future	7472	7	7472	7	0.00
12/01/2016	R197 On 04-February-16	297.01	Put	Bond Future	7482	7	7482	7	0.00
12/01/2016	R197 On 04-February-16	296.99	Put	Bond Future	7462	7	7462	7	0.00
12/01/2016	R197 On 05-May-16			Bond Future	294.69	294.7080	294.6878	294.7080	23.00
12/01/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R197 On 05-May-16	300.01	Put	Bond Future	5322	5	5322	5	0.00
12/01/2016	R197 On 05-May-16	300.00	Put	Bond Future	5312	5	5312	5	0.00
12/01/2016	R197 On 05-May-16	299.99	Put	Bond Future	5302	5	5302	5	0.00
12/01/2016	R202 On 04-February-16			Bond Future	235.49	235.5036	235.4904	235.5036	42,944.00
12/01/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R202 On 04-February-16	239.99	Put	Bond Future	4500	4	4500	4	0.00
12/01/2016	R202 On 04-February-16	240.00	Put	Bond Future	4510	4	4510	4	0.00
12/01/2016	R202 On 04-February-16	240.01	Put	Bond Future	4520	5	4520	5	0.00
12/01/2016	R202 On 05-May-16			Bond Future	239.69	239.7027	239.6872	239.7027	0.00
12/01/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R202 On 05-May-16	247.00	Put	Bond Future	7313	7	7313	7	0.00
12/01/2016	R202 On 05-May-16	247.01	Put	Bond Future	7323	7	7323	7	0.00
12/01/2016	R202 On 05-May-16	246.99	Put	Bond Future	7303	7	7303	7	0.00
12/01/2016	R203 On 04-February-16			Bond Future	8.47	103.0448	8.4660	103.0448	16,689.00
12/01/2016	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R203 On 04-February-16	7.24	Put	Bond Future	1815	2	1815	2	0.00
12/01/2016	R203 On 04-February-16	7.25	Put	Bond Future	1800	2	1800	2	0.00
12/01/2016	R203 On 04-February-16	7.26	Put	Bond Future	1785	2	1785	2	0.00
12/01/2016	R203 On 05-May-16			Bond Future	8.69	100.7280	8.6939	100.7280	0.00
12/01/2016	R203 On 05-May-16	7.24	Call	Bond Future	18	0	18	0	0.00
12/01/2016	R203 On 05-May-16	7.26	Call	Bond Future	19	0	19	0	0.00
12/01/2016	R203 On 05-May-16	7.25	Call	Bond Future	19	0	19	0	0.00
12/01/2016	R203 On 05-May-16	7.26	Put	Bond Future	1825	2	1825	2	0.00
12/01/2016	R203 On 05-May-16	7.24	Put	Bond Future	1850	2	1850	2	0.00
12/01/2016	R203 On 05-May-16	7.25	Put	Bond Future	1838	2	1838	2	0.00
12/01/2016	R203 On 04-August-16			Bond Future	8.91	102.6778	8.9063	102.6778	0.00
12/01/2016	R203 On 04-August-16	7.24	Call	Bond Future	38	0	38	0	0.00
12/01/2016	R203 On 04-August-16	7.26	Call	Bond Future	39	0	39	0	0.00
12/01/2016	R203 On 04-August-16	7.25	Call	Bond Future	38	0	38	0	0.00
12/01/2016	R203 On 04-August-16	7.25	Put	Bond Future	1751	2	1751	2	0.00
12/01/2016	R203 On 04-August-16	7.26	Put	Bond Future	1741	2	1741	2	0.00
12/01/2016	R203 On 04-August-16	7.24	Put	Bond Future	1760	2	1760	2	0.00
12/01/2016	R204 On 04-February-16			Bond Future	8.92	98.8634	8.9160	98.8634	38,369.00
12/01/2016	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R204 On 04-February-16	7.50	Put	Bond Future	3541	3	3541	3	0.00
12/01/2016	R204 On 04-February-16	7.51	Put	Bond Future	3515	3	3515	3	0.00
12/01/2016	R204 On 04-February-16	7.49	Put	Bond Future	3566	4	3566	4	0.00
12/01/2016	R204 On 05-May-16			Bond Future	9.09	100.6420	9.0890	100.6420	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
12/01/2016	R204 On 05-May-16	7.76	Call	Bond Future	62	0	62	0	0.00
12/01/2016	R204 On 05-May-16	7.75	Call	Bond Future	60	0	60	0	0.00
12/01/2016	R204 On 05-May-16	7.74	Call	Bond Future	59	0	59	0	0.00
12/01/2016	R204 On 05-May-16	7.75	Put	Bond Future	3129	3	3129	3	0.00
12/01/2016	R204 On 05-May-16	7.74	Put	Bond Future	3151	3	3151	3	0.00
12/01/2016	R204 On 05-May-16	7.76	Put	Bond Future	3107	3	3107	3	0.00
12/01/2016	R204 On 04-August-16			Bond Future	9.24	98.5480	9.2449	98.5480	0.00
12/01/2016	R204 On 04-August-16	7.74	Call	Bond Future	120	0	120	0	0.00
12/01/2016	R204 On 04-August-16	7.75	Call	Bond Future	122	0	122	0	0.00
12/01/2016	R204 On 04-August-16	7.76	Call	Bond Future	124	0	124	0	0.00
12/01/2016	R204 On 04-August-16	7.75	Put	Bond Future	3245	3	3245	3	0.00
12/01/2016	R204 On 04-August-16	7.76	Put	Bond Future	3226	3	3226	3	0.00
12/01/2016	R204 On 04-August-16	7.74	Put	Bond Future	3264	3	3264	3	0.00
12/01/2016	R207 On 04-February-16			Bond Future	9.21	94.2620	9.2114	94.2620	46,608.00
12/01/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
12/01/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
12/01/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R207 On 04-February-16	7.50	Put	Bond Future	5513	5	5513	5	0.00
12/01/2016	R207 On 04-February-16	7.51	Put	Bond Future	5479	5	5479	5	0.00
12/01/2016	R207 On 04-February-16	7.27	Put	Bond Future	6283	6	6283	6	0.00
12/01/2016	R207 On 04-February-16	7.49	Put	Bond Future	5546	5	5546	5	0.00
12/01/2016	R207 On 05-May-16			Bond Future	9.36	95.9578	9.3647	95.9578	0.00
12/01/2016	R207 On 05-May-16	7.86	Call	Bond Future	61	0	61	0	0.00
12/01/2016	R207 On 05-May-16	7.84	Call	Bond Future	58	0	58	0	0.00
12/01/2016	R207 On 05-May-16	7.85	Call	Bond Future	60	0	60	0	0.00
12/01/2016	R207 On 05-May-16	7.56	Call	Bond Future	27	0	27	0	43.00
12/01/2016	R207 On 05-May-16	7.85	Put	Bond Future	4635	5	4635	5	0.00
12/01/2016	R207 On 05-May-16	7.86	Put	Bond Future	4606	4	4606	4	0.00
12/01/2016	R207 On 05-May-16	7.56	Put	Bond Future	5510	5	5510	5	0.00
12/01/2016	R207 On 05-May-16	7.84	Put	Bond Future	4665	5	4665	5	0.00
12/01/2016	R207 On 04-August-16			Bond Future	9.50	94.1699	9.5017	94.1699	0.00
12/01/2016	R207 On 04-August-16	8.01	Call	Bond Future	184	0	184	0	0.00
12/01/2016	R207 On 04-August-16	7.99	Call	Bond Future	178	0	178	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
12/01/2016	R207 On 04-August-16	8.00	Call	Bond Future	181	0	181	0	0.00
12/01/2016	R207 On 04-August-16	7.99	Put	Bond Future	4459	4	4459	4	0.00
12/01/2016	R207 On 04-August-16	8.00	Put	Bond Future	4433	4	4433	4	0.00
12/01/2016	R207 On 04-August-16	8.01	Put	Bond Future	4407	4	4407	4	0.00
12/01/2016	R208 On 04-February-16			Bond Future	9.37	92.0683	9.3704	92.0683	42,432.00
12/01/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R208 On 04-February-16	7.74	Put	Bond Future	6367	6	6367	6	0.00
12/01/2016	R208 On 04-February-16	7.76	Put	Bond Future	6286	6	6286	6	0.00
12/01/2016	R208 On 04-February-16	7.75	Put	Bond Future	6327	6	6327	6	0.00
12/01/2016	R208 On 05-May-16			Bond Future	9.50	90.3231	9.4973	90.3231	0.00
12/01/2016	R208 On 05-May-16	7.99	Call	Bond Future	82	0	82	0	0.00
12/01/2016	R208 On 05-May-16	8.01	Call	Bond Future	87	0	87	0	0.00
12/01/2016	R208 On 05-May-16	8.00	Call	Bond Future	84	0	84	0	0.00
12/01/2016	R208 On 05-May-16	8.00	Put	Bond Future	5660	6	5660	6	0.00
12/01/2016	R208 On 05-May-16	8.01	Put	Bond Future	5624	5	5624	5	0.00
12/01/2016	R208 On 05-May-16	7.99	Put	Bond Future	5697	6	5697	6	0.00
12/01/2016	R208 On 04-August-16			Bond Future	9.61	92.0716	9.6086	92.0716	0.00
12/01/2016	R208 On 04-August-16	7.99	Call	Bond Future	200	0	200	0	0.00
12/01/2016	R208 On 04-August-16	8.00	Call	Bond Future	204	0	204	0	0.00
12/01/2016	R208 On 04-August-16	8.01	Call	Bond Future	207	0	207	0	0.00
12/01/2016	R208 On 04-August-16	7.99	Put	Bond Future	5975	6	5975	6	0.00
12/01/2016	R208 On 04-August-16	8.00	Put	Bond Future	5942	6	5942	6	0.00
12/01/2016	R208 On 04-August-16	8.01	Put	Bond Future	5908	6	5908	6	0.00
12/01/2016	R209 On 04-February-16			Bond Future	10.16	69.0937	10.1567	69.0937	41,344.00
12/01/2016	R209 On 04-February-16	8.74	Call	Bond Future	1	0	1	0	0.00
12/01/2016	R209 On 04-February-16	8.75	Call	Bond Future	1	0	1	0	0.00
12/01/2016	R209 On 04-February-16	8.76	Call	Bond Future	1	0	1	0	0.00
12/01/2016	R209 On 04-February-16	9.52	Call	Bond Future	109	0	109	0	0.00
12/01/2016	R209 On 04-February-16	8.76	Put	Bond Future	9680	10	9680	10	0.00
12/01/2016	R209 On 04-February-16	8.74	Put	Bond Future	9834	10	9834	10	0.00
12/01/2016	R209 On 04-February-16	9.52	Put	Bond Future	4273	4	4273	4	2,200.00
12/01/2016	R209 On 04-February-16	8.75	Put	Bond Future	9757	10	9757	10	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
12/01/2016	R209 On 05-May-16			Bond Future	10.23	67.1870	10.2327	67.1870	0.00
12/01/2016	R209 On 05-May-16	9.00	Call	Bond Future	367	0	367	0	6,700.00
12/01/2016	R209 On 05-May-16	9.01	Call	Bond Future	375	0	375	0	0.00
12/01/2016	R209 On 05-May-16	8.25	Call	Bond Future	60	0	60	0	6,700.00
12/01/2016	R209 On 05-May-16	8.99	Call	Bond Future	360	0	360	0	0.00
12/01/2016	R209 On 05-May-16	9.00	Put	Bond Future	8692	9	8692	9	0.00
12/01/2016	R209 On 05-May-16	9.01	Put	Bond Future	8626	9	8626	9	0.00
12/01/2016	R209 On 05-May-16	8.99	Put	Bond Future	8758	9	8758	9	0.00
12/01/2016	R209 On 05-May-16	8.25	Put	Bond Future	14250	14	14250	14	0.00
12/01/2016	R209 On 04-August-16			Bond Future	10.30	68.4879	10.2990	68.4879	0.00
12/01/2016	R209 On 04-August-16	10.60	Call	Bond Future	4399	4	4399	4	6,000.00
12/01/2016	R209 On 04-August-16	9.24	Call	Bond Future	1064	1	1064	1	0.00
12/01/2016	R209 On 04-August-16	9.26	Call	Bond Future	1093	1	1093	1	0.00
12/01/2016	R209 On 04-August-16	9.25	Call	Bond Future	1078	1	1078	1	0.00
12/01/2016	R209 On 04-August-16	9.60	Call	Bond Future	1685	2	1685	2	6,000.00
12/01/2016	R209 On 04-August-16	9.26	Put	Bond Future	7927	8	7927	8	0.00
12/01/2016	R209 On 04-August-16	10.60	Put	Bond Future	2603	3	2603	3	0.00
12/01/2016	R209 On 04-August-16	9.24	Put	Bond Future	8040	8	8040	8	0.00
12/01/2016	R209 On 04-August-16	9.25	Put	Bond Future	7983	8	7983	8	0.00
12/01/2016	R209 On 04-August-16	9.60	Put	Bond Future	6168	6	6168	6	0.00
12/01/2016	R210 On 04-February-16			Bond Future	180.54	180.5514	180.5408	180.5514	3,861.00
12/01/2016	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R210 On 04-February-16	185.00	Put	Bond Future	4459	4	4459	4	0.00
12/01/2016	R210 On 04-February-16	185.01	Put	Bond Future	4469	4	4469	4	0.00
12/01/2016	R210 On 04-February-16	184.99	Put	Bond Future	4449	4	4449	4	0.00
12/01/2016	R210 On 05-May-16			Bond Future	181.59	181.6036	181.5909	181.6036	0.00
12/01/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R210 On 05-May-16	184.99	Put	Bond Future	3399	3	3399	3	0.00
12/01/2016	R210 On 05-May-16	185.00	Put	Bond Future	3409	3	3409	3	0.00
12/01/2016	R210 On 05-May-16	185.01	Put	Bond Future	3419	3	3419	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2016	R211 On 04-February-16			Bond Future	134.53	134.5415	134.5339	134.5415	720.00
12/01/2016	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R211 On 04-February-16	139.00	Put	Bond Future	4466	4	4466	4	0.00
12/01/2016	R211 On 04-February-16	139.01	Put	Bond Future	4476	4	4476	4	0.00
12/01/2016	R211 On 04-February-16	138.99	Put	Bond Future	4456	4	4456	4	0.00
12/01/2016	R211 On 05-May-16			Bond Future	136.93	136.9405	136.9315	136.9405	0.00
12/01/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R211 On 05-May-16	138.99	Put	Bond Future	2059	2	2059	2	0.00
12/01/2016	R211 On 05-May-16	139.00	Put	Bond Future	2069	2	2069	2	0.00
12/01/2016	R211 On 05-May-16	139.01	Put	Bond Future	2079	2	2079	2	0.00
12/01/2016	R212 On 04-February-16			Bond Future	140.00	140.0088	140.0004	140.0088	1,569.00
12/01/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R212 On 04-February-16	146.00	Put	Bond Future	6000	6	6000	6	0.00
12/01/2016	R212 On 04-February-16	145.99	Put	Bond Future	5990	6	5990	6	0.00
12/01/2016	R212 On 04-February-16	146.01	Put	Bond Future	6010	6	6010	6	0.00
12/01/2016	R212 On 05-May-16			Bond Future	142.50	142.5052	142.4955	142.5052	0.00
12/01/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R212 On 05-May-16	145.00	Put	Bond Future	2505	2	2505	2	0.00
12/01/2016	R212 On 05-May-16	144.99	Put	Bond Future	2495	2	2495	2	0.00
12/01/2016	R212 On 05-May-16	145.01	Put	Bond Future	2515	3	2515	3	0.00
12/01/2016	R213 On 04-February-16			Bond Future	10.07	79.6761	10.0749	79.6761	47,764.00
12/01/2016	R213 On 04-February-16	8.75	Call	Bond Future	1	0	1	0	0.00
12/01/2016	R213 On 04-February-16	8.76	Call	Bond Future	1	0	1	0	0.00
12/01/2016	R213 On 04-February-16	8.74	Call	Bond Future	1	0	1	0	0.00
12/01/2016	R213 On 04-February-16	8.75	Put	Bond Future	9083	9	9083	9	0.00
12/01/2016	R213 On 04-February-16	8.76	Put	Bond Future	9009	9	9009	9	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
12/01/2016	R213 On 04-February-16	8.74	Put	Bond Future	9157	9	9157	9	0.00
12/01/2016	R213 On 05-May-16			Bond Future	10.16	77.5598	10.1560	77.5598	0.00
12/01/2016	R213 On 05-May-16	8.74	Call	Bond Future	248	0	248	0	0.00
12/01/2016	R213 On 05-May-16	8.75	Call	Bond Future	254	0	254	0	0.00
12/01/2016	R213 On 05-May-16	8.76	Call	Bond Future	260	0	260	0	0.00
12/01/2016	R213 On 05-May-16	8.75	Put	Bond Future	9791	10	9791	10	0.00
12/01/2016	R213 On 05-May-16	8.74	Put	Bond Future	9860	10	9860	10	0.00
12/01/2016	R213 On 05-May-16	8.76	Put	Bond Future	9723	10	9723	10	0.00
12/01/2016	R213 On 04-August-16			Bond Future	10.23	79.0610	10.2261	79.0610	0.00
12/01/2016	R213 On 04-August-16	8.99	Call	Bond Future	835	1	835	1	0.00
12/01/2016	R213 On 04-August-16	9.01	Call	Bond Future	859	1	859	1	0.00
12/01/2016	R213 On 04-August-16	9.00	Call	Bond Future	847	1	847	1	0.00
12/01/2016	R213 On 04-August-16	8.99	Put	Bond Future	9015	9	9015	9	0.00
12/01/2016	R213 On 04-August-16	9.01	Put	Bond Future	8896	9	8896	9	0.00
12/01/2016	R213 On 04-August-16	9.00	Put	Bond Future	8956	9	8956	9	0.00
12/01/2016	R214 On 04-February-16			Bond Future	10.26	69.3151	10.2578	69.3151	29,967.00
12/01/2016	R214 On 04-February-16	9.45	Call	Bond Future	45	0	45	0	0.00
12/01/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
12/01/2016	R214 On 04-February-16	9.35	Call	Bond Future	25	0	25	0	0.00
12/01/2016	R214 On 04-February-16	9.45	Put	Bond Future	5562	6	5562	6	25.00
12/01/2016	R214 On 04-February-16	8.00	Put	Bond Future	17524	17	17524	17	0.00
12/01/2016	R214 On 04-February-16	8.01	Put	Bond Future	17430	17	17430	17	0.00
12/01/2016	R214 On 04-February-16	9.35	Put	Bond Future	6278	6	6278	6	25.00
12/01/2016	R214 On 04-February-16	7.99	Put	Bond Future	17618	18	17618	18	0.00
12/01/2016	R214 On 05-May-16			Bond Future	10.33	67.2659	10.3319	67.2659	4,680.00
12/01/2016	R214 On 05-May-16	8.99	Call	Bond Future	304	0	304	0	0.00
12/01/2016	R214 On 05-May-16	9.01	Call	Bond Future	317	0	317	0	0.00
12/01/2016	R214 On 05-May-16	9.00	Call	Bond Future	310	0	310	0	0.00
12/01/2016	R214 On 05-May-16	9.30	Call	Bond Future	572	1	572	1	0.00
12/01/2016	R214 On 05-May-16	9.01	Put	Bond Future	9632	10	9632	10	0.00
12/01/2016	R214 On 05-May-16	9.00	Put	Bond Future	9703	10	9703	10	0.00
12/01/2016	R214 On 05-May-16	8.99	Put	Bond Future	9776	10	9776	10	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
12/01/2016	R214 On 05-May-16	9.30	Put	Bond Future	7665	8	7665	8	0.00
12/01/2016	R214 On 04-August-16			Bond Future	10.40	68.5679	10.3963	68.5679	0.00
12/01/2016	R214 On 04-August-16	9.30	Call	Bond Future	1056	1	1056	1	1,300.00
12/01/2016	R214 On 04-August-16	11.30	Call	Bond Future	6766	7	6766	7	6,300.00
12/01/2016	R214 On 04-August-16	9.24	Call	Bond Future	971	1	971	1	0.00
12/01/2016	R214 On 04-August-16	9.26	Call	Bond Future	998	1	998	1	0.00
12/01/2016	R214 On 04-August-16	9.25	Call	Bond Future	984	1	984	1	0.00
12/01/2016	R214 On 04-August-16	8.55	Call	Bond Future	331	0	331	0	1,300.00
12/01/2016	R214 On 04-August-16	10.30	Call	Bond Future	3276	3	3276	3	6,300.00
12/01/2016	R214 On 04-August-16	9.26	Put	Bond Future	8789	9	8789	9	0.00
12/01/2016	R214 On 04-August-16	9.24	Put	Bond Future	8912	9	8912	9	0.00
12/01/2016	R214 On 04-August-16	9.30	Put	Bond Future	8547	9	8547	9	0.00
12/01/2016	R214 On 04-August-16	11.30	Put	Bond Future	1511	2	1511	2	0.00
12/01/2016	R214 On 04-August-16	10.30	Put	Bond Future	3882	4	3882	4	0.00
12/01/2016	R214 On 04-August-16	9.25	Put	Bond Future	8850	9	8850	9	0.00
12/01/2016	R214 On 04-August-16	8.55	Put	Bond Future	13791	14	13791	14	0.00
12/01/2016	R248 On 04-February-16			Bond Future	10.31	89.4632	10.3086	89.4632	60,433.00
12/01/2016	R248 On 04-February-16	8.99	Call	Bond Future	2	0	2	0	0.00
12/01/2016	R248 On 04-February-16	9.01	Call	Bond Future	2	0	2	0	0.00
12/01/2016	R248 On 04-February-16	9.00	Call	Bond Future	2	0	2	0	0.00
12/01/2016	R248 On 04-February-16	9.45	Call	Bond Future	43	0	43	0	0.00
12/01/2016	R248 On 04-February-16	9.55	Call	Bond Future	77	0	77	0	0.00
12/01/2016	R248 On 04-February-16	9.45	Put	Bond Future	7537	7	7537	7	75.00
12/01/2016	R248 On 04-February-16	9.00	Put	Bond Future	11907	12	11907	12	0.00
12/01/2016	R248 On 04-February-16	9.01	Put	Bond Future	11805	12	11805	12	0.00
12/01/2016	R248 On 04-February-16	8.99	Put	Bond Future	12009	12	12009	12	0.00
12/01/2016	R248 On 04-February-16	9.55	Put	Bond Future	6638	7	6638	7	75.00
12/01/2016	R248 On 05-May-16			Bond Future	10.39	86.6355	10.3853	86.6355	0.00
12/01/2016	R248 On 05-May-16	8.99	Call	Bond Future	340	0	340	0	0.00
12/01/2016	R248 On 05-May-16	9.00	Call	Bond Future	348	0	348	0	0.00
12/01/2016	R248 On 05-May-16	9.01	Call	Bond Future	356	0	356	0	0.00
12/01/2016	R248 On 05-May-16	9.00	Put	Bond Future	12860	13	12860	13	0.00
12/01/2016	R248 On 05-May-16	8.99	Put	Bond Future	12954	13	12954	13	0.00
12/01/2016	R248 On 05-May-16	9.01	Put	Bond Future	12766	13	12766	13	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
12/01/2016	R248 On 04-August-16			Bond Future	10.45	88.3125	10.4524	88.3125	0.00
12/01/2016	R248 On 04-August-16	9.25	Call	Bond Future	1155	1	1155	1	0.00
12/01/2016	R248 On 04-August-16	9.24	Call	Bond Future	1139	1	1139	1	0.00
12/01/2016	R248 On 04-August-16	9.26	Call	Bond Future	1172	1	1172	1	0.00
12/01/2016	R248 On 04-August-16	9.26	Put	Bond Future	11615	12	11615	12	0.00
12/01/2016	R248 On 04-August-16	9.25	Put	Bond Future	11696	12	11696	12	0.00
12/01/2016	R248 On 04-August-16	9.24	Put	Bond Future	11778	12	11778	12	0.00