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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For February 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	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
12/02/2016	2025 On 05-May-16			Bond Future	123.34	123.3543	123.3389	123.3543	4,571.00
12/02/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
12/02/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
12/02/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
12/02/2016	2025 On 05-May-16	126.00	Put	Bond Future	2661	3	2661	3	0.00
12/02/2016	2025 On 05-May-16	125.99	Put	Bond Future	2651	3	2651	3	0.00
12/02/2016	2025 On 05-May-16	126.01	Put	Bond Future	2671	3	2671	3	0.00
12/02/2016	2025 On 04-August-16			Bond Future	124.48	124.4956	124.4787	124.4956	0.00
12/02/2016	2025 On 04-August-16	123.85	Call	Bond Future	629	1	629	1	0.00
12/02/2016	2025 On 04-August-16	123.86	Call	Bond Future	619	1	619	1	0.00
12/02/2016	2025 On 04-August-16	123.87	Call	Bond Future	609	1	609	1	0.00
12/02/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
12/02/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
12/02/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
12/02/2016	2030 On 05-May-16			Bond Future	9.71	89.8136	9.7146	89.8136	17,216.00
12/02/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
12/02/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
12/02/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
12/02/2016	2030 On 05-May-16	9.00	Put	Bond Future	5058	5	5058	5	0.00
12/02/2016	2030 On 05-May-16	8.99	Put	Bond Future	5132	5	5132	5	0.00
12/02/2016	2030 On 05-May-16	9.01	Put	Bond Future	4985	4	4985	4	0.00
12/02/2016	2030 On 04-August-16			Bond Future	9.78	87.5400	9.7798	87.5400	0.00
12/02/2016	2030 On 04-August-16	10.17	Call	Bond Future	2560	3	2560	3	0.00
12/02/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
12/02/2016	2032 On 05-May-16			Bond Future	9.83	88.8392	9.8335	88.8392	9,165.00
12/02/2016	2032 On 05-May-16	8.99	Call	Bond Future	663	1	663	1	0.00
12/02/2016	2032 On 05-May-16	9.01	Call	Bond Future	692	1	692	1	0.00
12/02/2016	2032 On 05-May-16	9.00	Call	Bond Future	677	1	677	1	0.00
12/02/2016	2032 On 05-May-16	8.99	Put	Bond Future	7069	7	7069	7	0.00
12/02/2016	2032 On 05-May-16	9.01	Put	Bond Future	6937	7	6937	7	0.00
12/02/2016	2032 On 05-May-16	9.00	Put	Bond Future	7003	7	7003	7	0.00
12/02/2016	2032 On 04-August-16			Bond Future	9.90	90.5556	9.8967	90.5556	0.00
12/02/2016	2032 On 04-August-16	8.99	Call	Bond Future	1386	2	1386	2	0.00
12/02/2016	2032 On 04-August-16	9.01	Call	Bond Future	1423	2	1423	2	0.00

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12/02/2016	2032 On 04-August-16	9.00	Call	Bond Future	1404	2	1404	2	0.00
12/02/2016	2032 On 04-August-16	9.00	Put	Bond Future	8142	8	8142	8	0.00
12/02/2016	2032 On 04-August-16	9.01	Put	Bond Future	8081	8	8081	8	0.00
12/02/2016	2032 On 04-August-16	8.99	Put	Bond Future	8203	8	8203	8	0.00
12/02/2016	2032 On 03-November-16			Bond Future	9.95	88.1752	9.9524	88.1752	0.00
12/02/2016	2032 On 03-November-16	10.28	Call	Bond Future	5868	6	5868	6	0.00
12/02/2016	2032 On 03-November-16	10.30	Call	Bond Future	5947	6	5947	6	0.00
12/02/2016	2032 On 03-November-16	10.29	Call	Bond Future	5907	6	5907	6	0.00
12/02/2016	2032 On 03-November-16	10.28	Put	Bond Future	3611	3	3611	3	0.00
12/02/2016	2032 On 03-November-16	10.29	Put	Bond Future	3583	3	3583	3	0.00
12/02/2016	2032 On 03-November-16	10.30	Put	Bond Future	3555	3	3555	3	0.00
12/02/2016	2033 On 05-May-16			Bond Future	103.09	102.8074	103.0933	102.8074	2,032.00
12/02/2016	2033 On 05-May-16	102.40	Call	Bond Future	693	0	693	0	0.00
12/02/2016	2033 On 05-May-16	102.41	Call	Bond Future	683	0	683	0	0.00
12/02/2016	2033 On 05-May-16	102.39	Call	Bond Future	703	0	703	0	0.00
12/02/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
12/02/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
12/02/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
12/02/2016	2037 On 05-May-16			Bond Future	10.00	89.9840	9.9986	89.9840	41,175.00
12/02/2016	2037 On 05-May-16	8.99	Call	Bond Future	514	1	514	1	0.00
12/02/2016	2037 On 05-May-16	9.01	Call	Bond Future	538	1	538	1	0.00
12/02/2016	2037 On 05-May-16	9.00	Call	Bond Future	526	1	526	1	0.00
12/02/2016	2037 On 05-May-16	9.00	Put	Bond Future	8873	8	8873	8	0.00
12/02/2016	2037 On 05-May-16	8.99	Put	Bond Future	8951	8	8951	8	0.00
12/02/2016	2037 On 05-May-16	9.01	Put	Bond Future	8795	8	8795	8	0.00
12/02/2016	2037 On 04-August-16			Bond Future	10.06	87.4633	10.0635	87.4633	0.00
12/02/2016	2037 On 04-August-16	9.26	Call	Bond Future	1783	2	1783	2	0.00
12/02/2016	2037 On 04-August-16	9.25	Call	Bond Future	1760	2	1760	2	0.00
12/02/2016	2037 On 04-August-16	9.24	Call	Bond Future	1738	2	1738	2	0.00
12/02/2016	2037 On 04-August-16	9.25	Put	Bond Future	8381	8	8381	8	0.00
12/02/2016	2037 On 04-August-16	9.24	Put	Bond Future	8445	8	8445	8	0.00
12/02/2016	2037 On 04-August-16	9.26	Put	Bond Future	8317	8	8317	8	0.00
12/02/2016	2037 On 03-November-16			Bond Future	10.12	89.1827	10.1164	89.1827	0.00
12/02/2016	2037 On 03-November-16	10.35	Call	Bond Future	6002	6	6002	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
12/02/2016	2037 On 03-November-16	10.37	Call	Bond Future	6084	7	6084	7	0.00
12/02/2016	2037 On 03-November-16	10.36	Call	Bond Future	6043	6	6043	6	0.00
12/02/2016	2037 On 03-November-16	10.36	Put	Bond Future	4224	4	4224	4	0.00
12/02/2016	2037 On 03-November-16	10.35	Put	Bond Future	4256	4	4256	4	0.00
12/02/2016	2037 On 03-November-16	10.37	Put	Bond Future	4192	4	4192	4	0.00
12/02/2016	2038 On 05-May-16			Bond Future	128.87	128.8830	128.8673	128.8830	19,557.00
12/02/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
12/02/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
12/02/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
12/02/2016	2038 On 05-May-16	130.99	Put	Bond Future	2123	2	2123	2	0.00
12/02/2016	2038 On 05-May-16	131.00	Put	Bond Future	2133	2	2133	2	0.00
12/02/2016	2038 On 05-May-16	131.01	Put	Bond Future	2143	2	2143	2	0.00
12/02/2016	2038 On 04-August-16			Bond Future	129.96	129.9751	129.9576	129.9751	0.00
12/02/2016	2038 On 04-August-16	129.31	Call	Bond Future	648	1	648	1	0.00
12/02/2016	2038 On 04-August-16	129.30	Call	Bond Future	658	1	658	1	0.00
12/02/2016	2038 On 04-August-16	129.32	Call	Bond Future	638	1	638	1	0.00
12/02/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
12/02/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
12/02/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
12/02/2016	2040 On 05-May-16			Bond Future	10.08	93.4953	10.0792	93.4953	1,820.00
12/02/2016	2040 On 05-May-16	9.51	Call	Bond Future	1351	2	1351	2	0.00
12/02/2016	2040 On 05-May-16	9.50	Call	Bond Future	1327	2	1327	2	0.00
12/02/2016	2040 On 05-May-16	9.49	Call	Bond Future	1303	2	1303	2	0.00
12/02/2016	2040 On 05-May-16	9.50	Put	Bond Future	6316	6	6316	6	0.00
12/02/2016	2040 On 05-May-16	9.49	Put	Bond Future	6383	6	6383	6	0.00
12/02/2016	2040 On 05-May-16	9.51	Put	Bond Future	6250	6	6250	6	0.00
12/02/2016	2040 On 04-August-16			Bond Future	10.15	90.7920	10.1450	90.7920	0.00
12/02/2016	2040 On 04-August-16	9.50	Call	Bond Future	2309	3	2309	3	0.00
12/02/2016	2040 On 04-August-16	9.51	Call	Bond Future	2337	3	2337	3	0.00
12/02/2016	2040 On 04-August-16	9.49	Call	Bond Future	2282	3	2282	3	0.00
12/02/2016	2040 On 04-August-16	9.51	Put	Bond Future	7761	7	7761	7	0.00
12/02/2016	2040 On 04-August-16	9.50	Put	Bond Future	7823	7	7823	7	0.00
12/02/2016	2040 On 04-August-16	9.49	Put	Bond Future	7886	7	7886	7	0.00
12/02/2016	2044 On 05-May-16			Bond Future	10.10	90.6220	10.0976	90.6220	20,898.00

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12/02/2016	2044 On 05-May-16	9.00	Call	Bond Future	455	1	455	1	0.00
12/02/2016	2044 On 05-May-16	9.01	Call	Bond Future	466	1	466	1	0.00
12/02/2016	2044 On 05-May-16	8.99	Call	Bond Future	445	1	445	1	0.00
12/02/2016	2044 On 05-May-16	9.01	Put	Bond Future	10310	10	10310	10	0.00
12/02/2016	2044 On 05-May-16	8.99	Put	Bond Future	10488	10	10488	10	0.00
12/02/2016	2044 On 05-May-16	9.00	Put	Bond Future	10399	10	10399	10	0.00
12/02/2016	2044 On 04-August-16			Bond Future	10.16	87.9883	10.1616	87.9883	0.00
12/02/2016	2044 On 04-August-16	9.51	Call	Bond Future	2303	3	2303	3	0.00
12/02/2016	2044 On 04-August-16	9.50	Call	Bond Future	2276	3	2276	3	0.00
12/02/2016	2044 On 04-August-16	9.49	Call	Bond Future	2248	3	2248	3	0.00
12/02/2016	2044 On 04-August-16	9.50	Put	Bond Future	7977	8	7977	8	0.00
12/02/2016	2044 On 04-August-16	9.51	Put	Bond Future	7914	7	7914	7	0.00
12/02/2016	2044 On 04-August-16	9.49	Put	Bond Future	8041	8	8041	8	0.00
12/02/2016	2044 On 03-November-16			Bond Future	10.21	89.7181	10.2142	89.7181	0.00
12/02/2016	2044 On 03-November-16	10.42	Call	Bond Future	6329	7	6329	7	0.00
12/02/2016	2044 On 03-November-16	10.43	Call	Bond Future	6372	7	6372	7	0.00
12/02/2016	2044 On 03-November-16	10.41	Call	Bond Future	6286	7	6286	7	0.00
12/02/2016	2044 On 03-November-16	10.43	Put	Bond Future	4659	4	4659	4	0.00
12/02/2016	2044 On 03-November-16	10.42	Put	Bond Future	4694	4	4694	4	0.00
12/02/2016	2044 On 03-November-16	10.41	Put	Bond Future	4729	4	4729	4	0.00
12/02/2016	2046 On 05-May-16			Bond Future	127.40	128.2479	127.4000	128.2479	12,914.00
12/02/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
12/02/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
12/02/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
12/02/2016	2046 On 05-May-16	129.99	Put	Bond Future	2590	2	2590	2	0.00
12/02/2016	2046 On 05-May-16	130.00	Put	Bond Future	2600	2	2600	2	0.00
12/02/2016	2046 On 05-May-16	130.01	Put	Bond Future	2610	2	2610	2	0.00
12/02/2016	2046 On 04-August-16			Bond Future	129.87	130.7355	129.8699	130.7355	0.00
12/02/2016	2046 On 04-August-16	129.00	Call	Bond Future	870	2	870	2	0.00
12/02/2016	2046 On 04-August-16	129.01	Call	Bond Future	860	2	860	2	0.00
12/02/2016	2046 On 04-August-16	129.02	Call	Bond Future	850	2	850	2	0.00
12/02/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
12/02/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
12/02/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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12/02/2016	2050 On 05-May-16			Bond Future	138.56	139.5771	138.5609	139.5771	16,610.00
12/02/2016	2050 On 05-May-16	138.00	Call	Bond Future	561	2	561	2	0.00
12/02/2016	2050 On 05-May-16	137.99	Call	Bond Future	571	2	571	2	0.00
12/02/2016	2050 On 05-May-16	138.01	Call	Bond Future	551	2	551	2	0.00
12/02/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
12/02/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
12/02/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
12/02/2016	2050 On 04-August-16			Bond Future	139.68	140.7165	139.6792	140.7165	0.00
12/02/2016	2050 On 04-August-16	139.12	Call	Bond Future	559	2	559	2	0.00
12/02/2016	2050 On 04-August-16	139.14	Call	Bond Future	539	2	539	2	0.00
12/02/2016	2050 On 04-August-16	139.13	Call	Bond Future	549	2	549	2	0.00
12/02/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
12/02/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
12/02/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
12/02/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	AL37 On 05-May-16			Index Future	470.26	471.5300	470.2580	471.5300	2.00
12/02/2016	AL37 On 04-August-16			Index Future	479.24	480.5420	479.2410	480.5420	0.00
12/02/2016	AL7T On 05-May-16			Index Future	541.13	543.3160	541.1250	543.3160	0.00
12/02/2016	AL7T On 04-August-16			Index Future	551.46	553.7000	551.4620	553.7000	0.00
12/02/2016	ALBI On 05-May-16			Index Future	489.97	492.5210	489.9650	492.5210	515.00
12/02/2016	ALBI On 04-August-16			Index Future	499.32	501.9340	499.3240	501.9340	139.00
12/02/2016	ALBI On 03-November-16			Index Future	509.23	511.8950	509.2280	511.8950	0.00
12/02/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/02/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/02/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2016	EL28 On 05-May-16			Bond Future	126.09	126.1042	126.0899	126.1042	0.00
12/02/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
12/02/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
12/02/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
12/02/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2920	3	2920	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
12/02/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2910	3	2910	3	0.00
12/02/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2900	3	2900	3	0.00
12/02/2016	EL28 On 04-August-16			Bond Future	128.53	128.5505	128.5346	128.5505	0.00
12/02/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1675	2	1675	2	0.00
12/02/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1665	2	1665	2	0.00
12/02/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1655	2	1655	2	0.00
12/02/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
12/02/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
12/02/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
12/02/2016	ES33 On 05-May-16			Bond Future	10.80	76.0193	10.8021	76.0193	8,776.00
12/02/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
12/02/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
12/02/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
12/02/2016	ES33 On 05-May-16	9.99	Put	Bond Future	5312	5	5312	5	0.00
12/02/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5243	5	5243	5	0.00
12/02/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5174	5	5174	5	0.00
12/02/2016	ES33 On 04-August-16			Bond Future	10.89	77.4879	10.8922	77.4879	0.00
12/02/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
12/02/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
12/02/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
12/02/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4159	4	4159	4	0.00
12/02/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4026	3	4026	3	0.00
12/02/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4093	4	4093	4	0.00
12/02/2016	ES33 On 03-November-16			Bond Future	10.98	75.2168	10.9772	75.2168	0.00
12/02/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1967	3	1967	3	0.00
12/02/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1851	2	1851	2	0.00
12/02/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1909	2	1909	2	0.00
12/02/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
12/02/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
12/02/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
12/02/2016	ES42 On 05-May-16			Bond Future	10.95	80.0348	10.9476	80.0348	7,250.00
12/02/2016	GOVI On 05-May-16			GOVI	489.18	491.5760	489.1830	491.5760	483.00
12/02/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
12/02/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
12/02/2016	GOVI On 05-May-16	517.99	Put	GOVI	288070	26	288070	26	0.00
12/02/2016	GOVI On 05-May-16	518.00	Put	GOVI	288170	26	288170	26	0.00
12/02/2016	GOVI On 05-May-16	518.01	Put	GOVI	288270	26	288270	26	0.00
12/02/2016	GOVI On 04-August-16			GOVI	498.53	500.9700	498.5280	500.9700	26.00
12/02/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
12/02/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
12/02/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
12/02/2016	GOVI On 04-August-16	521.01	Put	GOVI	224820	20	224820	20	0.00
12/02/2016	GOVI On 04-August-16	520.99	Put	GOVI	224620	20	224620	20	0.00
12/02/2016	GOVI On 04-August-16	521.00	Put	GOVI	224720	20	224720	20	0.00
12/02/2016	GOVI On 03-November-16			GOVI	508.42	510.9120	508.4150	510.9120	0.00
12/02/2016	GOVI On 03-November-16	476.11	Call	GOVI	323050	35	323050	35	0.00
12/02/2016	GOVI On 03-November-16	476.12	Call	GOVI	322950	35	322950	35	0.00
12/02/2016	GOVI On 03-November-16	476.13	Call	GOVI	322850	35	322850	35	0.00
12/02/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
12/02/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
12/02/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
12/02/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/02/2016	IGOV On 05-May-16			Index Future	237.10	237.6770	237.1040	237.6770	975.00
12/02/2016	IGOV On 04-August-16			Index Future	241.65	242.2390	241.6520	242.2390	81.00
12/02/2016	IGOV On 03-November-16			Index Future	246.46	247.0650	246.4640	247.0650	0.00
12/02/2016	ILBI On 05-May-16			Index Future	642.25	643.6090	642.2470	643.6090	0.00
12/02/2016	ILBI On 04-August-16			Index Future	654.19	655.5810	654.1930	655.5810	157.00
12/02/2016	IS01 On 19-December-16			Interest Rate Swap	100.14	100.1352	100.1424	100.1352	0.00
12/02/2016	IS01 On 16-March-17			Interest Rate Swap	100.18	100.1728	100.1768	100.1728	0.00
12/02/2016	IS02 On 18-December-17			Interest Rate Swap	100.53	100.5286	100.5336	100.5286	0.00
12/02/2016	IS02 On 16-March-18			Interest Rate Swap	100.00	99.9876	99.9960	99.9876	0.00
12/02/2016	IS05 On 17-December-20			Interest Rate Swap	100.83	100.7472	100.8256	100.7472	0.00
12/02/2016	IS05 On 16-March-21			Interest Rate Swap	100.35	100.2759	100.3516	100.2759	0.00
12/02/2016	IS10 On 17-December-25			Interest Rate Swap	103.04	102.9487	103.0370	102.9487	0.00
12/02/2016	IS10 On 16-March-26			Interest Rate Swap	100.29	100.1936	100.2908	100.1936	0.00
12/02/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/02/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/02/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/02/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	2,000.00
12/02/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.08	92.9200	7.0800	92.9200	0.00
12/02/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	0.00
12/02/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
12/02/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
12/02/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
12/02/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
12/02/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.82	92.1800	7.8200	92.1800	0.00
12/02/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
12/02/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.12	91.8800	8.1200	91.8800	0.00
12/02/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.23	91.7700	8.2300	91.7700	0.00
12/02/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.33	91.6700	8.3300	91.6700	0.00
12/02/2016	R023 On 05-May-16			Bond Future	9.17	94.7398	9.1741	94.7398	9,781.00
12/02/2016	R023 On 05-May-16	8.25	Call	Bond Future	285	0	285	0	0.00
12/02/2016	R023 On 05-May-16	8.26	Call	Bond Future	292	0	292	0	0.00
12/02/2016	R023 On 05-May-16	8.24	Call	Bond Future	278	0	278	0	0.00
12/02/2016	R023 On 05-May-16	8.25	Put	Bond Future	4815	5	4815	5	0.00
12/02/2016	R023 On 05-May-16	8.26	Put	Bond Future	4771	4	4771	4	0.00
12/02/2016	R023 On 05-May-16	8.24	Put	Bond Future	4859	5	4859	5	0.00
12/02/2016	R023 On 04-August-16			Bond Future	9.24	96.5698	9.2404	96.5698	0.00
12/02/2016	R023 On 04-August-16	8.24	Call	Bond Future	644	1	644	1	0.00
12/02/2016	R023 On 04-August-16	8.25	Call	Bond Future	653	1	653	1	0.00
12/02/2016	R023 On 04-August-16	8.26	Call	Bond Future	663	1	663	1	0.00
12/02/2016	R023 On 04-August-16	8.25	Put	Bond Future	5369	5	5369	5	0.00
12/02/2016	R023 On 04-August-16	8.26	Put	Bond Future	5330	5	5330	5	0.00
12/02/2016	R023 On 04-August-16	8.24	Put	Bond Future	5409	5	5409	5	0.00
12/02/2016	R023 On 03-November-16			Bond Future	9.30	94.5344	9.3017	94.5344	0.00
12/02/2016	R023 On 03-November-16	9.73	Call	Bond Future	3865	4	3865	4	0.00
12/02/2016	R023 On 03-November-16	9.74	Call	Bond Future	3892	4	3892	4	0.00
12/02/2016	R023 On 03-November-16	9.75	Call	Bond Future	3919	4	3919	4	0.00
12/02/2016	R023 On 03-November-16	9.74	Put	Bond Future	1954	2	1954	2	0.00
12/02/2016	R023 On 03-November-16	9.75	Put	Bond Future	1938	2	1938	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
12/02/2016	R023 On 03-November-16	9.73	Put	Bond Future	1971	2	1971	2	0.00
12/02/2016	R035 On 05-May-16			Bond Future	9.92	93.5559	9.9152	93.5559	4,019.00
12/02/2016	R035 On 05-May-16	10.35	Call	Bond Future	3325	4	3325	4	0.00
12/02/2016	R035 On 05-May-16	10.37	Call	Bond Future	3473	4	3473	4	0.00
12/02/2016	R035 On 05-May-16	10.36	Call	Bond Future	3399	4	3399	4	0.00
12/02/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
12/02/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
12/02/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
12/02/2016	R035 On 04-August-16			Bond Future	9.98	95.3631	9.9753	95.3631	0.00
12/02/2016	R035 On 04-August-16	10.37	Call	Bond Future	2990	4	2990	4	0.00
12/02/2016	R035 On 04-August-16	10.36	Call	Bond Future	2916	4	2916	4	0.00
12/02/2016	R035 On 04-August-16	10.35	Call	Bond Future	2842	4	2842	4	0.00
12/02/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
12/02/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
12/02/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
12/02/2016	R186 On 05-May-16			Bond Future	9.29	112.5363	9.2921	112.5363	58,131.00
12/02/2016	R186 On 05-May-16	8.34	Call	Bond Future	429	1	429	1	0.00
12/02/2016	R186 On 05-May-16	9.25	Call	Bond Future	2365	3	2365	3	180.00
12/02/2016	R186 On 05-May-16	9.89	Call	Bond Future	5091	5	5091	5	0.00
12/02/2016	R186 On 05-May-16	8.35	Call	Bond Future	440	1	440	1	0.00
12/02/2016	R186 On 05-May-16	8.33	Call	Bond Future	419	0	419	0	0.00
12/02/2016	R186 On 05-May-16	9.96	Call	Bond Future	5443	6	5443	6	0.00
12/02/2016	R186 On 05-May-16	9.86	Call	Bond Future	4943	5	4943	5	0.00
12/02/2016	R186 On 05-May-16	8.75	Call	Bond Future	1032	1	1032	1	180.00
12/02/2016	R186 On 05-May-16	7.56	Call	Bond Future	50	0	50	0	0.00
12/02/2016	R186 On 05-May-16	8.85	Call	Bond Future	1242	1	1242	1	0.00
12/02/2016	R186 On 05-May-16	8.33	Put	Bond Future	7475	7	7475	7	0.00
12/02/2016	R186 On 05-May-16	9.89	Put	Bond Future	1002	1	1002	1	180.00
12/02/2016	R186 On 05-May-16	9.96	Put	Bond Future	888	1	888	1	5,000.00
12/02/2016	R186 On 05-May-16	9.86	Put	Bond Future	1054	1	1054	1	5,000.00
12/02/2016	R186 On 05-May-16	7.56	Put	Bond Future	13210	13	13210	13	0.00
12/02/2016	R186 On 05-May-16	8.35	Put	Bond Future	7343	7	7343	7	0.00
12/02/2016	R186 On 05-May-16	8.34	Put	Bond Future	7409	7	7409	7	0.00
12/02/2016	R186 On 05-May-16	8.85	Put	Bond Future	4409	4	4409	4	5,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2016	R186 On 05-May-16	8.75	Put	Bond Future	4932	5	4932	5	1,900.00
12/02/2016	R186 On 05-May-16	9.25	Put	Bond Future	2661	2	2661	2	0.00
12/02/2016	R186 On 04-August-16			Bond Future	9.35	109.4055	9.3520	109.4055	0.00
12/02/2016	R186 On 04-August-16	8.51	Call	Bond Future	1296	1	1296	1	0.00
12/02/2016	R186 On 04-August-16	8.49	Call	Bond Future	1261	1	1261	1	0.00
12/02/2016	R186 On 04-August-16	8.50	Call	Bond Future	1278	1	1278	1	0.00
12/02/2016	R186 On 04-August-16	8.49	Put	Bond Future	7422	7	7422	7	0.00
12/02/2016	R186 On 04-August-16	8.50	Put	Bond Future	7365	7	7365	7	0.00
12/02/2016	R186 On 04-August-16	8.51	Put	Bond Future	7309	7	7309	7	0.00
12/02/2016	R197 On 05-May-16			Bond Future	293.64	293.6811	293.6444	293.6811	1,426.00
12/02/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
12/02/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
12/02/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
12/02/2016	R197 On 05-May-16	300.00	Put	Bond Future	6356	6	6356	6	0.00
12/02/2016	R197 On 05-May-16	300.01	Put	Bond Future	6366	6	6366	6	0.00
12/02/2016	R197 On 05-May-16	299.99	Put	Bond Future	6346	6	6346	6	0.00
12/02/2016	R197 On 04-August-16			Bond Future	292.84	292.8849	292.8441	292.8849	0.00
12/02/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
12/02/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
12/02/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
12/02/2016	R197 On 04-August-16	293.96	Put	Bond Future	1116	1	1116	1	0.00
12/02/2016	R197 On 04-August-16	293.97	Put	Bond Future	1126	1	1126	1	0.00
12/02/2016	R197 On 04-August-16	293.98	Put	Bond Future	1136	1	1136	1	0.00
12/02/2016	R202 On 05-May-16			Bond Future	240.17	241.6844	240.1660	241.6844	43,502.00
12/02/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
12/02/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
12/02/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
12/02/2016	R202 On 05-May-16	247.00	Put	Bond Future	6834	5	6834	5	0.00
12/02/2016	R202 On 05-May-16	247.01	Put	Bond Future	6844	5	6844	5	0.00
12/02/2016	R202 On 05-May-16	246.99	Put	Bond Future	6824	5	6824	5	0.00
12/02/2016	R202 On 04-August-16			Bond Future	241.37	242.9238	241.3730	242.9238	0.00
12/02/2016	R202 On 04-August-16	243.26	Call	Bond Future	0	0	0	0	0.00
12/02/2016	R202 On 04-August-16	243.25	Call	Bond Future	0	0	0	0	0.00
12/02/2016	R202 On 04-August-16	243.24	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
12/02/2016	R202 On 04-August-16	243.25	Put	Bond Future	1877	0	1877	0	0.00
12/02/2016	R202 On 04-August-16	243.24	Put	Bond Future	1867	0	1867	0	0.00
12/02/2016	R202 On 04-August-16	243.26	Put	Bond Future	1887	0	1887	0	0.00
12/02/2016	R203 On 05-May-16			Bond Future	8.20	101.4210	8.2034	101.4210	54,204.00
12/02/2016	R203 On 05-May-16	7.26	Call	Bond Future	43	0	43	0	0.00
12/02/2016	R203 On 05-May-16	7.24	Call	Bond Future	40	0	40	0	0.00
12/02/2016	R203 On 05-May-16	7.25	Call	Bond Future	41	0	41	0	0.00
12/02/2016	R203 On 05-May-16	7.24	Put	Bond Future	1259	1	1259	1	0.00
12/02/2016	R203 On 05-May-16	7.26	Put	Bond Future	1236	1	1236	1	0.00
12/02/2016	R203 On 05-May-16	7.25	Put	Bond Future	1248	1	1248	1	0.00
12/02/2016	R203 On 04-August-16			Bond Future	8.30	103.3803	8.3009	103.3803	0.00
12/02/2016	R203 On 04-August-16	7.24	Call	Bond Future	91	0	91	0	0.00
12/02/2016	R203 On 04-August-16	7.26	Call	Bond Future	94	0	94	0	0.00
12/02/2016	R203 On 04-August-16	7.25	Call	Bond Future	92	0	92	0	0.00
12/02/2016	R203 On 04-August-16	7.25	Put	Bond Future	1184	1	1184	1	0.00
12/02/2016	R203 On 04-August-16	7.26	Put	Bond Future	1175	1	1175	1	0.00
12/02/2016	R203 On 04-August-16	7.24	Put	Bond Future	1192	1	1192	1	0.00
12/02/2016	R203 On 03-November-16			Bond Future	8.38	101.2384	8.3822	101.2384	0.00
12/02/2016	R203 On 03-November-16	8.84	Call	Bond Future	669	1	669	1	0.00
12/02/2016	R203 On 03-November-16	8.86	Call	Bond Future	680	1	680	1	0.00
12/02/2016	R203 On 03-November-16	8.85	Call	Bond Future	675	1	675	1	0.00
12/02/2016	R203 On 03-November-16	8.84	Put	Bond Future	301	0	301	0	0.00
12/02/2016	R203 On 03-November-16	8.86	Put	Bond Future	296	0	296	0	0.00
12/02/2016	R203 On 03-November-16	8.85	Put	Bond Future	299	0	299	0	0.00
12/02/2016	R204 On 05-May-16			Bond Future	8.60	101.8673	8.5975	101.8673	33,081.00
12/02/2016	R204 On 05-May-16	7.76	Call	Bond Future	132	0	132	0	0.00
12/02/2016	R204 On 05-May-16	7.75	Call	Bond Future	128	0	128	0	0.00
12/02/2016	R204 On 05-May-16	7.74	Call	Bond Future	125	0	125	0	0.00
12/02/2016	R204 On 05-May-16	7.75	Put	Bond Future	2084	2	2084	2	0.00
12/02/2016	R204 On 05-May-16	7.76	Put	Bond Future	2064	2	2064	2	0.00
12/02/2016	R204 On 05-May-16	7.74	Put	Bond Future	2104	2	2104	2	0.00
12/02/2016	R204 On 04-August-16			Bond Future	8.70	99.7934	8.6968	99.7934	0.00
12/02/2016	R204 On 04-August-16	7.74	Call	Bond Future	247	0	247	0	0.00
12/02/2016	R204 On 04-August-16	7.75	Call	Bond Future	251	0	251	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
12/02/2016	R204 On 04-August-16	7.76	Call	Bond Future	255	0	255	0	0.00
12/02/2016	R204 On 04-August-16	7.75	Put	Bond Future	2244	2	2244	2	0.00
12/02/2016	R204 On 04-August-16	7.76	Put	Bond Future	2227	2	2227	2	0.00
12/02/2016	R204 On 04-August-16	7.74	Put	Bond Future	2261	2	2261	2	0.00
12/02/2016	R204 On 03-November-16			Bond Future	8.78	101.7546	8.7771	101.7546	0.00
12/02/2016	R204 On 03-November-16	9.21	Call	Bond Future	1576	2	1576	2	0.00
12/02/2016	R204 On 03-November-16	9.23	Call	Bond Future	1600	2	1600	2	0.00
12/02/2016	R204 On 03-November-16	9.22	Call	Bond Future	1588	2	1588	2	0.00
12/02/2016	R204 On 03-November-16	9.22	Put	Bond Future	760	1	760	1	0.00
12/02/2016	R204 On 03-November-16	9.21	Put	Bond Future	767	1	767	1	0.00
12/02/2016	R204 On 03-November-16	9.23	Put	Bond Future	753	1	753	1	0.00
12/02/2016	R207 On 05-May-16			Bond Future	8.81	97.7193	8.8088	97.7193	42,144.00
12/02/2016	R207 On 05-May-16	7.56	Call	Bond Future	61	0	61	0	43.00
12/02/2016	R207 On 05-May-16	7.85	Call	Bond Future	138	0	138	0	0.00
12/02/2016	R207 On 05-May-16	7.86	Call	Bond Future	141	0	141	0	0.00
12/02/2016	R207 On 05-May-16	7.84	Call	Bond Future	134	0	134	0	0.00
12/02/2016	R207 On 05-May-16	7.85	Put	Bond Future	3065	3	3065	3	0.00
12/02/2016	R207 On 05-May-16	7.86	Put	Bond Future	3038	3	3038	3	0.00
12/02/2016	R207 On 05-May-16	7.84	Put	Bond Future	3092	3	3092	3	0.00
12/02/2016	R207 On 05-May-16	7.56	Put	Bond Future	3895	4	3895	4	0.00
12/02/2016	R207 On 04-August-16			Bond Future	8.90	95.9623	8.8995	95.9623	0.00
12/02/2016	R207 On 04-August-16	8.00	Call	Bond Future	394	0	394	0	0.00
12/02/2016	R207 On 04-August-16	7.99	Call	Bond Future	388	0	388	0	0.00
12/02/2016	R207 On 04-August-16	8.01	Call	Bond Future	400	0	400	0	0.00
12/02/2016	R207 On 04-August-16	7.99	Put	Bond Future	2991	3	2991	3	0.00
12/02/2016	R207 On 04-August-16	8.01	Put	Bond Future	2945	3	2945	3	0.00
12/02/2016	R207 On 04-August-16	8.00	Put	Bond Future	2968	3	2968	3	0.00
12/02/2016	R208 On 05-May-16			Bond Future	8.97	92.3770	8.9652	92.3770	45,536.00
12/02/2016	R208 On 05-May-16	7.99	Call	Bond Future	175	0	175	0	0.00
12/02/2016	R208 On 05-May-16	8.01	Call	Bond Future	184	0	184	0	0.00
12/02/2016	R208 On 05-May-16	8.00	Call	Bond Future	179	0	179	0	0.00
12/02/2016	R208 On 05-May-16	8.00	Put	Bond Future	3820	4	3820	4	0.00
12/02/2016	R208 On 05-May-16	8.01	Put	Bond Future	3786	4	3786	4	0.00
12/02/2016	R208 On 05-May-16	7.99	Put	Bond Future	3855	4	3855	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
12/02/2016	R208 On 04-August-16			Bond Future	9.04	94.1617	9.0428	94.1617	0.00
12/02/2016	R208 On 04-August-16	7.99	Call	Bond Future	413	0	413	0	0.00
12/02/2016	R208 On 04-August-16	8.00	Call	Bond Future	420	0	420	0	0.00
12/02/2016	R208 On 04-August-16	8.01	Call	Bond Future	427	0	427	0	0.00
12/02/2016	R208 On 04-August-16	7.99	Put	Bond Future	4219	4	4219	4	0.00
12/02/2016	R208 On 04-August-16	8.00	Put	Bond Future	4189	4	4189	4	0.00
12/02/2016	R208 On 04-August-16	8.01	Put	Bond Future	4159	4	4159	4	0.00
12/02/2016	R208 On 03-November-16			Bond Future	9.11	92.6083	9.1086	92.6083	0.00
12/02/2016	R208 On 03-November-16	9.57	Call	Bond Future	2906	3	2906	3	0.00
12/02/2016	R208 On 03-November-16	9.59	Call	Bond Future	2948	3	2948	3	0.00
12/02/2016	R208 On 03-November-16	9.58	Call	Bond Future	2927	3	2927	3	0.00
12/02/2016	R208 On 03-November-16	9.57	Put	Bond Future	1366	1	1366	1	0.00
12/02/2016	R208 On 03-November-16	9.58	Put	Bond Future	1354	1	1354	1	0.00
12/02/2016	R208 On 03-November-16	9.59	Put	Bond Future	1342	1	1342	1	0.00
12/02/2016	R209 On 05-May-16			Bond Future	9.86	70.0494	9.8560	70.0494	31,955.00
12/02/2016	R209 On 05-May-16	9.00	Call	Bond Future	574	1	574	1	6,700.00
12/02/2016	R209 On 05-May-16	8.25	Call	Bond Future	89	0	89	0	6,700.00
12/02/2016	R209 On 05-May-16	8.99	Call	Bond Future	562	1	562	1	0.00
12/02/2016	R209 On 05-May-16	9.01	Call	Bond Future	587	1	587	1	0.00
12/02/2016	R209 On 05-May-16	9.01	Put	Bond Future	6451	6	6451	6	0.00
12/02/2016	R209 On 05-May-16	9.00	Put	Bond Future	6513	6	6513	6	0.00
12/02/2016	R209 On 05-May-16	8.25	Put	Bond Future	11893	11	11893	11	0.00
12/02/2016	R209 On 05-May-16	8.99	Put	Bond Future	6575	6	6575	6	0.00
12/02/2016	R209 On 04-August-16			Bond Future	9.91	71.4027	9.9114	71.4027	0.00
12/02/2016	R209 On 04-August-16	10.60	Call	Bond Future	5986	6	5986	6	6,000.00
12/02/2016	R209 On 04-August-16	9.24	Call	Bond Future	1703	2	1703	2	0.00
12/02/2016	R209 On 04-August-16	9.26	Call	Bond Future	1745	2	1745	2	0.00
12/02/2016	R209 On 04-August-16	9.25	Call	Bond Future	1724	2	1724	2	0.00
12/02/2016	R209 On 04-August-16	9.60	Call	Bond Future	2563	3	2563	3	6,000.00
12/02/2016	R209 On 04-August-16	9.26	Put	Bond Future	6150	6	6150	6	0.00
12/02/2016	R209 On 04-August-16	10.60	Put	Bond Future	1761	2	1761	2	0.00
12/02/2016	R209 On 04-August-16	9.24	Put	Bond Future	6250	6	6250	6	0.00
12/02/2016	R209 On 04-August-16	9.25	Put	Bond Future	6200	6	6200	6	0.00
12/02/2016	R209 On 04-August-16	9.60	Put	Bond Future	4617	4	4617	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
12/02/2016	R209 On 03-November-16			Bond Future	9.96	69.6545	9.9601	69.6545	0.00
12/02/2016	R209 On 03-November-16	10.24	Call	Bond Future	5167	6	5167	6	0.00
12/02/2016	R209 On 03-November-16	10.26	Call	Bond Future	5237	6	5237	6	0.00
12/02/2016	R209 On 03-November-16	10.25	Call	Bond Future	5202	6	5202	6	0.00
12/02/2016	R209 On 03-November-16	10.25	Put	Bond Future	3387	3	3387	3	0.00
12/02/2016	R209 On 03-November-16	10.26	Put	Bond Future	3361	3	3361	3	0.00
12/02/2016	R209 On 03-November-16	10.24	Put	Bond Future	3414	3	3414	3	0.00
12/02/2016	R210 On 05-May-16			Bond Future	180.32	180.3443	180.3216	180.3443	1,554.00
12/02/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
12/02/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
12/02/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
12/02/2016	R210 On 05-May-16	185.00	Put	Bond Future	4678	5	4678	5	0.00
12/02/2016	R210 On 05-May-16	185.01	Put	Bond Future	4688	5	4688	5	0.00
12/02/2016	R210 On 05-May-16	184.99	Put	Bond Future	4668	5	4668	5	0.00
12/02/2016	R210 On 04-August-16			Bond Future	183.82	183.8427	183.8175	183.8427	0.00
12/02/2016	R210 On 04-August-16	181.51	Call	Bond Future	2308	2	2308	2	0.00
12/02/2016	R210 On 04-August-16	181.50	Call	Bond Future	2318	2	2318	2	0.00
12/02/2016	R210 On 04-August-16	181.52	Call	Bond Future	2298	2	2298	2	0.00
12/02/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
12/02/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
12/02/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
12/02/2016	R211 On 05-May-16			Bond Future	137.16	137.1734	137.1553	137.1734	2.00
12/02/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
12/02/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
12/02/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
12/02/2016	R211 On 05-May-16	138.99	Put	Bond Future	1835	2	1835	2	0.00
12/02/2016	R211 On 05-May-16	139.00	Put	Bond Future	1845	2	1845	2	0.00
12/02/2016	R211 On 05-May-16	139.01	Put	Bond Future	1855	2	1855	2	0.00
12/02/2016	R211 On 04-August-16			Bond Future	138.08	138.0971	138.0771	138.0971	0.00
12/02/2016	R211 On 04-August-16	137.09	Call	Bond Future	987	1	987	1	0.00
12/02/2016	R211 On 04-August-16	137.07	Call	Bond Future	1007	1	1007	1	0.00
12/02/2016	R211 On 04-August-16	137.08	Call	Bond Future	997	1	997	1	0.00
12/02/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
12/02/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
12/02/2016	R212 On 05-May-16			Bond Future	142.69	142.5890	142.6885	142.5890	3,830.00
12/02/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
12/02/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
12/02/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
12/02/2016	R212 On 05-May-16	145.00	Put	Bond Future	2311	2	2311	2	0.00
12/02/2016	R212 On 05-May-16	145.01	Put	Bond Future	2321	2	2321	2	0.00
12/02/2016	R212 On 05-May-16	144.99	Put	Bond Future	2301	2	2301	2	0.00
12/02/2016	R212 On 04-August-16			Bond Future	143.55	143.4482	143.5481	143.4482	0.00
12/02/2016	R212 On 04-August-16	142.44	Call	Bond Future	1108	1	1108	1	0.00
12/02/2016	R212 On 04-August-16	142.43	Call	Bond Future	1118	1	1118	1	0.00
12/02/2016	R212 On 04-August-16	142.42	Call	Bond Future	1128	1	1128	1	0.00
12/02/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
12/02/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
12/02/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
12/02/2016	R213 On 05-May-16			Bond Future	9.74	80.6100	9.7378	80.6100	47,721.00
12/02/2016	R213 On 05-May-16	8.74	Call	Bond Future	415	0	415	0	0.00
12/02/2016	R213 On 05-May-16	8.76	Call	Bond Future	434	1	434	1	0.00
12/02/2016	R213 On 05-May-16	8.75	Call	Bond Future	424	1	424	1	0.00
12/02/2016	R213 On 05-May-16	8.75	Put	Bond Future	7290	7	7290	7	0.00
12/02/2016	R213 On 05-May-16	8.74	Put	Bond Future	7354	7	7354	7	0.00
12/02/2016	R213 On 05-May-16	8.76	Put	Bond Future	7226	7	7226	7	0.00
12/02/2016	R213 On 04-August-16			Bond Future	9.79	82.1671	9.7948	82.1671	0.00
12/02/2016	R213 On 04-August-16	9.01	Call	Bond Future	1462	2	1462	2	0.00
12/02/2016	R213 On 04-August-16	8.99	Call	Bond Future	1424	2	1424	2	0.00
12/02/2016	R213 On 04-August-16	9.00	Call	Bond Future	1443	2	1443	2	0.00
12/02/2016	R213 On 04-August-16	8.99	Put	Bond Future	6884	7	6884	7	0.00
12/02/2016	R213 On 04-August-16	9.01	Put	Bond Future	6779	6	6779	6	0.00
12/02/2016	R213 On 04-August-16	9.00	Put	Bond Future	6831	6	6831	6	0.00
12/02/2016	R213 On 03-November-16			Bond Future	9.85	80.2294	9.8476	80.2294	0.00
12/02/2016	R213 On 03-November-16	10.20	Call	Bond Future	5375	6	5375	6	0.00
12/02/2016	R213 On 03-November-16	10.19	Call	Bond Future	5339	6	5339	6	0.00
12/02/2016	R213 On 03-November-16	10.18	Call	Bond Future	5303	6	5303	6	0.00
12/02/2016	R213 On 03-November-16	10.19	Put	Bond Future	3193	3	3193	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
12/02/2016	R213 On 03-November-16	10.20	Put	Bond Future	3167	3	3167	3	0.00
12/02/2016	R213 On 03-November-16	10.18	Put	Bond Future	3218	3	3218	3	0.00
12/02/2016	R214 On 05-May-16			Bond Future	9.97	70.1447	9.9745	70.1447	31,399.00
12/02/2016	R214 On 05-May-16	8.99	Call	Bond Future	459	1	459	1	0.00
12/02/2016	R214 On 05-May-16	9.01	Call	Bond Future	480	1	480	1	0.00
12/02/2016	R214 On 05-May-16	9.00	Call	Bond Future	469	1	469	1	0.00
12/02/2016	R214 On 05-May-16	9.30	Call	Bond Future	878	1	878	1	0.00
12/02/2016	R214 On 05-May-16	9.01	Put	Bond Future	7473	7	7473	7	0.00
12/02/2016	R214 On 05-May-16	9.00	Put	Bond Future	7541	7	7541	7	0.00
12/02/2016	R214 On 05-May-16	8.99	Put	Bond Future	7609	7	7609	7	0.00
12/02/2016	R214 On 05-May-16	9.30	Put	Bond Future	5649	5	5649	5	0.00
12/02/2016	R214 On 04-August-16			Bond Future	10.03	71.4996	10.0287	71.4996	0.00
12/02/2016	R214 On 04-August-16	9.30	Call	Bond Future	1669	2	1669	2	1,300.00
12/02/2016	R214 On 04-August-16	11.30	Call	Bond Future	8608	9	8608	9	6,300.00
12/02/2016	R214 On 04-August-16	9.24	Call	Bond Future	1547	2	1547	2	0.00
12/02/2016	R214 On 04-August-16	9.26	Call	Bond Future	1587	2	1587	2	0.00
12/02/2016	R214 On 04-August-16	9.25	Call	Bond Future	1567	2	1567	2	0.00
12/02/2016	R214 On 04-August-16	8.55	Call	Bond Future	570	1	570	1	1,300.00
12/02/2016	R214 On 04-August-16	10.30	Call	Bond Future	4569	5	4569	5	6,300.00
12/02/2016	R214 On 04-August-16	9.26	Put	Bond Future	7014	7	7014	7	0.00
12/02/2016	R214 On 04-August-16	9.24	Put	Bond Future	7124	7	7124	7	0.00
12/02/2016	R214 On 04-August-16	9.30	Put	Bond Future	6796	6	6796	6	0.00
12/02/2016	R214 On 04-August-16	11.30	Put	Bond Future	989	1	989	1	0.00
12/02/2016	R214 On 04-August-16	10.30	Put	Bond Future	2811	3	2811	3	0.00
12/02/2016	R214 On 04-August-16	9.25	Put	Bond Future	7069	7	7069	7	0.00
12/02/2016	R214 On 04-August-16	8.55	Put	Bond Future	11667	11	11667	11	0.00
12/02/2016	R214 On 03-November-16			Bond Future	10.08	69.6061	10.0791	69.6061	0.00
12/02/2016	R214 On 03-November-16	10.33	Call	Bond Future	5273	6	5273	6	0.00
12/02/2016	R214 On 03-November-16	10.35	Call	Bond Future	5344	6	5344	6	0.00
12/02/2016	R214 On 03-November-16	10.34	Call	Bond Future	5308	6	5308	6	0.00
12/02/2016	R214 On 03-November-16	10.33	Put	Bond Future	3658	3	3658	3	0.00
12/02/2016	R214 On 03-November-16	10.34	Put	Bond Future	3630	3	3630	3	0.00
12/02/2016	R214 On 03-November-16	10.35	Put	Bond Future	3603	3	3603	3	0.00
12/02/2016	R248 On 05-May-16			Bond Future	10.08	89.8143	10.0829	89.8143	61,942.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2016	R248 On 05-May-16	9.01	Call	Bond Future	483	1	483	1	0.00
12/02/2016	R248 On 05-May-16	9.00	Call	Bond Future	472	1	472	1	0.00
12/02/2016	R248 On 05-May-16	8.99	Call	Bond Future	461	1	461	1	0.00
12/02/2016	R248 On 05-May-16	9.00	Put	Bond Future	10506	10	10506	10	0.00
12/02/2016	R248 On 05-May-16	8.99	Put	Bond Future	10598	10	10598	10	0.00
12/02/2016	R248 On 05-May-16	9.01	Put	Bond Future	10416	10	10416	10	0.00
12/02/2016	R248 On 04-August-16			Bond Future	10.14	91.5492	10.1410	91.5492	0.00
12/02/2016	R248 On 04-August-16	9.25	Call	Bond Future	1717	2	1717	2	0.00
12/02/2016	R248 On 04-August-16	9.26	Call	Bond Future	1740	2	1740	2	0.00
12/02/2016	R248 On 04-August-16	9.24	Call	Bond Future	1695	2	1695	2	0.00
12/02/2016	R248 On 04-August-16	9.26	Put	Bond Future	9662	9	9662	9	0.00
12/02/2016	R248 On 04-August-16	9.25	Put	Bond Future	9736	9	9736	9	0.00
12/02/2016	R248 On 04-August-16	9.24	Put	Bond Future	9811	9	9811	9	0.00
12/02/2016	R248 On 03-November-16			Bond Future	10.20	88.9079	10.1951	88.9079	0.00
12/02/2016	R248 On 03-November-16	10.39	Call	Bond Future	6384	7	6384	7	0.00
12/02/2016	R248 On 03-November-16	10.38	Call	Bond Future	6341	7	6341	7	0.00
12/02/2016	R248 On 03-November-16	10.37	Call	Bond Future	6298	7	6298	7	0.00
12/02/2016	R248 On 03-November-16	10.38	Put	Bond Future	4842	5	4842	5	0.00
12/02/2016	R248 On 03-November-16	10.39	Put	Bond Future	4806	4	4806	4	0.00
12/02/2016	R248 On 03-November-16	10.37	Put	Bond Future	4879	5	4879	5	0.00