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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	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
12/08/2016	2025 On 03-November-16			Bond Future	130.28	130.2962	130.2815	130.2962	3,077.00
12/08/2016	2025 On 03-November-16	129.21	Call	Bond Future	1071	1	1071	1	0.00
12/08/2016	2025 On 03-November-16	129.22	Call	Bond Future	1061	1	1061	1	0.00
12/08/2016	2025 On 03-November-16	129.23	Call	Bond Future	1051	1	1051	1	0.00
12/08/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
12/08/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
12/08/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
12/08/2016	2030 On 03-November-16			Bond Future	8.82	95.8525	8.8158	95.8525	30,305.00
12/08/2016	2030 On 03-November-16	9.33	Call	Bond Future	3692	4	3692	4	0.00
12/08/2016	2030 On 03-November-16	9.34	Call	Bond Future	3761	4	3761	4	0.00
12/08/2016	2030 On 03-November-16	9.35	Call	Bond Future	3831	4	3831	4	0.00
12/08/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
12/08/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
12/08/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
12/08/2016	2030 On 02-February-17			Bond Future	8.84	93.7135	8.8434	93.7135	0.00
12/08/2016	2030 On 02-February-17	9.29	Call	Bond Future	3179	3	3179	3	0.00
12/08/2016	2030 On 02-February-17	9.31	Call	Bond Future	3317	3	3317	3	0.00
12/08/2016	2030 On 02-February-17	9.30	Call	Bond Future	3248	3	3248	3	0.00
12/08/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
12/08/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
12/08/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
12/08/2016	2030 On 04-May-17			Bond Future	8.86	95.6282	8.8640	95.6282	0.00
12/08/2016	2030 On 04-May-17	9.34	Call	Bond Future	3343	3	3343	3	0.00
12/08/2016	2030 On 04-May-17	9.33	Call	Bond Future	3275	3	3275	3	0.00
12/08/2016	2030 On 04-May-17	9.32	Call	Bond Future	3206	3	3206	3	0.00
12/08/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
12/08/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
12/08/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
12/08/2016	2032 On 03-November-16			Bond Future	8.94	95.2033	8.9392	95.2033	13,093.00
12/08/2016	2032 On 03-November-16	10.28	Call	Bond Future	9941	10	9941	10	0.00
12/08/2016	2032 On 03-November-16	10.30	Call	Bond Future	10069	10	10069	10	0.00
12/08/2016	2032 On 03-November-16	10.29	Call	Bond Future	10005	10	10005	10	0.00
12/08/2016	2032 On 03-November-16	10.28	Put	Bond Future	115	0	115	0	0.00
12/08/2016	2032 On 03-November-16	10.30	Put	Bond Future	109	0	109	0	0.00

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12/08/2016	2032 On 03-November-16	10.29	Put	Bond Future	112	0	112	0	0.00
12/08/2016	2032 On 02-February-17			Bond Future	8.97	97.0578	8.9709	97.0578	0.00
12/08/2016	2032 On 02-February-17	9.51	Call	Bond Future	5865	6	5865	6	0.00
12/08/2016	2032 On 02-February-17	9.53	Call	Bond Future	5967	6	5967	6	0.00
12/08/2016	2032 On 02-February-17	9.52	Call	Bond Future	5916	6	5916	6	0.00
12/08/2016	2032 On 02-February-17	9.52	Put	Bond Future	1745	2	1745	2	0.00
12/08/2016	2032 On 02-February-17	9.51	Put	Bond Future	1768	2	1768	2	0.00
12/08/2016	2032 On 02-February-17	9.53	Put	Bond Future	1723	2	1723	2	0.00
12/08/2016	2032 On 04-May-17			Bond Future	8.99	94.8793	8.9922	94.8793	0.00
12/08/2016	2032 On 04-May-17	9.46	Call	Bond Future	6166	6	6166	6	0.00
12/08/2016	2032 On 04-May-17	9.45	Call	Bond Future	6119	6	6119	6	0.00
12/08/2016	2032 On 04-May-17	9.44	Call	Bond Future	6072	6	6072	6	0.00
12/08/2016	2032 On 04-May-17	9.45	Put	Bond Future	2656	3	2656	3	0.00
12/08/2016	2032 On 04-May-17	9.46	Put	Bond Future	2630	3	2630	3	0.00
12/08/2016	2032 On 04-May-17	9.44	Put	Bond Future	2683	3	2683	3	0.00
12/08/2016	2033 On 03-November-16			Bond Future	108.82	108.5258	108.8219	108.5258	4,275.00
12/08/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
12/08/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
12/08/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
12/08/2016	2033 On 03-November-16	109.17	Put	Bond Future	348	1	348	1	0.00
12/08/2016	2033 On 03-November-16	109.18	Put	Bond Future	358	1	358	1	0.00
12/08/2016	2033 On 03-November-16	109.16	Put	Bond Future	338	1	338	1	0.00
12/08/2016	2037 On 03-November-16			Bond Future	9.07	97.1607	9.0722	97.1607	40,431.00
12/08/2016	2037 On 03-November-16	10.35	Call	Bond Future	10492	11	10492	11	0.00
12/08/2016	2037 On 03-November-16	10.36	Call	Bond Future	10560	11	10560	11	0.00
12/08/2016	2037 On 03-November-16	10.37	Call	Bond Future	10629	11	10629	11	0.00
12/08/2016	2037 On 03-November-16	10.36	Put	Bond Future	189	0	189	0	0.00
12/08/2016	2037 On 03-November-16	10.37	Put	Bond Future	184	0	184	0	0.00
12/08/2016	2037 On 03-November-16	10.35	Put	Bond Future	195	0	195	0	0.00
12/08/2016	2037 On 02-February-17			Bond Future	9.10	94.7967	9.1023	94.7967	0.00
12/08/2016	2037 On 02-February-17	9.66	Call	Bond Future	6646	7	6646	7	0.00
12/08/2016	2037 On 02-February-17	9.68	Call	Bond Future	6758	7	6758	7	0.00
12/08/2016	2037 On 02-February-17	9.67	Call	Bond Future	6702	7	6702	7	0.00
12/08/2016	2037 On 02-February-17	9.66	Put	Bond Future	1960	2	1960	2	0.00

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12/08/2016	2037 On 02-February-17	9.67	Put	Bond Future	1935	2	1935	2	0.00
12/08/2016	2037 On 02-February-17	9.68	Put	Bond Future	1910	2	1910	2	0.00
12/08/2016	2037 On 04-May-17			Bond Future	9.13	96.7337	9.1265	96.7337	0.00
12/08/2016	2037 On 04-May-17	9.59	Call	Bond Future	7076	7	7076	7	0.00
12/08/2016	2037 On 04-May-17	9.58	Call	Bond Future	7024	7	7024	7	0.00
12/08/2016	2037 On 04-May-17	9.60	Call	Bond Future	7127	7	7127	7	0.00
12/08/2016	2037 On 04-May-17	9.58	Put	Bond Future	3213	3	3213	3	0.00
12/08/2016	2037 On 04-May-17	9.60	Put	Bond Future	3154	3	3154	3	0.00
12/08/2016	2037 On 04-May-17	9.59	Put	Bond Future	3184	3	3184	3	0.00
12/08/2016	2038 On 03-November-16			Bond Future	136.83	136.6101	136.8293	136.6101	20,808.00
12/08/2016	2038 On 03-November-16	136.33	Call	Bond Future	499	0	499	0	0.00
12/08/2016	2038 On 03-November-16	136.32	Call	Bond Future	509	0	509	0	0.00
12/08/2016	2038 On 03-November-16	136.31	Call	Bond Future	519	0	519	0	0.00
12/08/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
12/08/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
12/08/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
12/08/2016	2040 On 03-November-16			Bond Future	9.11	101.5386	9.1121	101.5386	3,584.00
12/08/2016	2040 On 03-November-16	9.69	Call	Bond Future	6313	6	6313	6	0.00
12/08/2016	2040 On 03-November-16	9.71	Call	Bond Future	6447	7	6447	7	0.00
12/08/2016	2040 On 03-November-16	9.70	Call	Bond Future	6380	7	6380	7	0.00
12/08/2016	2040 On 03-November-16	9.69	Put	Bond Future	1056	1	1056	1	0.00
12/08/2016	2040 On 03-November-16	9.70	Put	Bond Future	1036	1	1036	1	0.00
12/08/2016	2040 On 03-November-16	9.71	Put	Bond Future	1016	1	1016	1	0.00
12/08/2016	2040 On 02-February-17			Bond Future	9.14	99.0094	9.1422	99.0094	0.00
12/08/2016	2040 On 02-February-17	9.58	Call	Bond Future	6525	7	6525	7	0.00
12/08/2016	2040 On 02-February-17	9.59	Call	Bond Future	6583	7	6583	7	0.00
12/08/2016	2040 On 02-February-17	9.60	Call	Bond Future	6640	7	6640	7	0.00
12/08/2016	2040 On 02-February-17	9.59	Put	Bond Future	2501	2	2501	2	0.00
12/08/2016	2040 On 02-February-17	9.60	Put	Bond Future	2471	2	2471	2	0.00
12/08/2016	2040 On 02-February-17	9.58	Put	Bond Future	2532	2	2532	2	0.00
12/08/2016	2040 On 04-May-17			Bond Future	9.17	101.0325	9.1667	101.0325	0.00
12/08/2016	2040 On 04-May-17	9.62	Call	Bond Future	7589	8	7589	8	0.00
12/08/2016	2040 On 04-May-17	9.63	Call	Bond Future	7644	8	7644	8	0.00
12/08/2016	2040 On 04-May-17	9.64	Call	Bond Future	7699	8	7699	8	0.00

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12/08/2016	2040 On 04-May-17	9.63	Put	Bond Future	3453	3	3453	3	0.00
12/08/2016	2040 On 04-May-17	9.64	Put	Bond Future	3421	3	3421	3	0.00
12/08/2016	2040 On 04-May-17	9.62	Put	Bond Future	3486	3	3486	3	0.00
12/08/2016	2044 On 03-November-16			Bond Future	9.14	98.6431	9.1362	98.6431	18,597.00
12/08/2016	2044 On 03-November-16	10.42	Call	Bond Future	11403	12	11403	12	0.00
12/08/2016	2044 On 03-November-16	10.41	Call	Bond Future	11331	11	11331	11	0.00
12/08/2016	2044 On 03-November-16	10.43	Call	Bond Future	11475	12	11475	12	0.00
12/08/2016	2044 On 03-November-16	10.43	Put	Bond Future	231	0	231	0	0.00
12/08/2016	2044 On 03-November-16	10.42	Put	Bond Future	237	0	237	0	0.00
12/08/2016	2044 On 03-November-16	10.41	Put	Bond Future	243	0	243	0	0.00
12/08/2016	2044 On 02-February-17			Bond Future	9.17	96.1829	9.1656	96.1829	0.00
12/08/2016	2044 On 02-February-17	9.77	Call	Bond Future	7580	8	7580	8	0.00
12/08/2016	2044 On 02-February-17	9.78	Call	Bond Future	7641	8	7641	8	0.00
12/08/2016	2044 On 02-February-17	9.76	Call	Bond Future	7519	8	7519	8	0.00
12/08/2016	2044 On 02-February-17	9.77	Put	Bond Future	2066	2	2066	2	0.00
12/08/2016	2044 On 02-February-17	9.78	Put	Bond Future	2040	2	2040	2	0.00
12/08/2016	2044 On 02-February-17	9.76	Put	Bond Future	2093	2	2093	2	0.00
12/08/2016	2044 On 04-May-17			Bond Future	9.19	98.1482	9.1896	98.1482	0.00
12/08/2016	2044 On 04-May-17	9.67	Call	Bond Future	7891	8	7891	8	0.00
12/08/2016	2044 On 04-May-17	9.66	Call	Bond Future	7835	8	7835	8	0.00
12/08/2016	2044 On 04-May-17	9.68	Call	Bond Future	7946	8	7946	8	0.00
12/08/2016	2044 On 04-May-17	9.68	Put	Bond Future	3455	3	3455	3	0.00
12/08/2016	2044 On 04-May-17	9.67	Put	Bond Future	3488	3	3488	3	0.00
12/08/2016	2044 On 04-May-17	9.66	Put	Bond Future	3520	3	3520	3	0.00
12/08/2016	2046 On 03-November-16			Bond Future	135.47	135.1911	135.4678	135.1911	17,253.00
12/08/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
12/08/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
12/08/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
12/08/2016	2046 On 03-November-16	137.09	Put	Bond Future	1622	2	1622	2	0.00
12/08/2016	2046 On 03-November-16	137.07	Put	Bond Future	1602	2	1602	2	0.00
12/08/2016	2046 On 03-November-16	137.08	Put	Bond Future	1612	2	1612	2	0.00
12/08/2016	2050 On 03-November-16			Bond Future	145.94	145.2636	145.9396	145.2636	21,628.00
12/08/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
12/08/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00

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12/08/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
12/08/2016	2050 On 03-November-16	149.53	Put	Bond Future	3590	4	3590	4	0.00
12/08/2016	2050 On 03-November-16	149.54	Put	Bond Future	3600	4	3600	4	0.00
12/08/2016	2050 On 03-November-16	149.52	Put	Bond Future	3580	4	3580	4	0.00
12/08/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	AL37 On 03-November-16			Index Future	509.46	508.8230	509.4640	508.8230	14.00
12/08/2016	AL37 On 02-February-17			Index Future	519.39	518.7330	519.3910	518.7330	0.00
12/08/2016	AL7T On 03-November-16			Index Future	595.98	595.9700	595.9790	595.9700	9.00
12/08/2016	AL7T On 02-February-17			Index Future	607.59	607.5780	607.5910	607.5780	0.00
12/08/2016	ALBI On 03-November-16			Index Future	544.87	545.0710	544.8660	545.0710	721.00
12/08/2016	ALBI On 02-February-17			Index Future	555.48	555.6870	555.4820	555.6870	0.00
12/08/2016	ALBI On 04-May-17			Index Future	566.80	567.0310	566.8040	567.0310	0.00
12/08/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/08/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/08/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2016	EL28 On 03-November-16			Bond Future	131.95	131.8322	131.9532	131.8322	0.00
12/08/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
12/08/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
12/08/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
12/08/2016	EL28 On 03-November-16	132.16	Put	Bond Future	207	0	207	0	0.00
12/08/2016	EL28 On 03-November-16	132.17	Put	Bond Future	217	0	217	0	0.00
12/08/2016	EL28 On 03-November-16	132.15	Put	Bond Future	197	0	197	0	0.00
12/08/2016	EL28 On 02-February-17			Bond Future	134.53	134.4079	134.5322	134.4079	0.00
12/08/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
12/08/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
12/08/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
12/08/2016	EL28 On 02-February-17	135.10	Put	Bond Future	568	1	568	1	0.00
12/08/2016	EL28 On 02-February-17	135.12	Put	Bond Future	588	1	588	1	0.00
12/08/2016	EL28 On 02-February-17	135.11	Put	Bond Future	578	1	578	1	0.00
12/08/2016	EL28 On 04-May-17			Bond Future	135.59	135.4694	135.5922	135.4694	0.00
12/08/2016	EL28 On 04-May-17	137.92	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
12/08/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
12/08/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
12/08/2016	EL28 On 04-May-17	137.90	Put	Bond Future	2308	2	2308	2	0.00
12/08/2016	EL28 On 04-May-17	137.91	Put	Bond Future	2318	2	2318	2	0.00
12/08/2016	EL28 On 04-May-17	137.92	Put	Bond Future	2328	2	2328	2	0.00
12/08/2016	ES33 On 03-November-16			Bond Future	9.98	81.1263	9.9807	81.1263	8,789.00
12/08/2016	ES33 On 03-November-16	11.31	Call	Bond Future	8374	8	8374	8	0.00
12/08/2016	ES33 On 03-November-16	11.29	Call	Bond Future	8258	8	8258	8	0.00
12/08/2016	ES33 On 03-November-16	11.30	Call	Bond Future	8316	8	8316	8	0.00
12/08/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
12/08/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
12/08/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
12/08/2016	ES33 On 02-February-17			Bond Future	10.04	82.7064	10.0440	82.7064	0.00
12/08/2016	ES33 On 02-February-17	10.61	Call	Bond Future	3694	4	3694	4	0.00
12/08/2016	ES33 On 02-February-17	10.60	Call	Bond Future	3631	4	3631	4	0.00
12/08/2016	ES33 On 02-February-17	10.59	Call	Bond Future	3567	4	3567	4	0.00
12/08/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
12/08/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
12/08/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
12/08/2016	ES33 On 04-May-17			Bond Future	10.10	80.5999	10.0955	80.5999	0.00
12/08/2016	ES33 On 04-May-17	10.55	Call	Bond Future	2956	3	2956	3	0.00
12/08/2016	ES33 On 04-May-17	10.56	Call	Bond Future	3019	3	3019	3	0.00
12/08/2016	ES33 On 04-May-17	10.54	Call	Bond Future	2892	3	2892	3	0.00
12/08/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
12/08/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
12/08/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
12/08/2016	ES42 On 03-November-16			Bond Future	10.08	86.0214	10.0829	86.0214	8,777.00
12/08/2016	ES42 On 02-February-17			Bond Future	10.14	87.6973	10.1414	87.6973	0.00
12/08/2016	ES42 On 04-May-17			Bond Future	10.19	85.2252	10.1926	85.2252	0.00
12/08/2016	GOVI On 03-November-16			GOVI	541.67	541.7510	541.6650	541.7510	418.00
12/08/2016	GOVI On 03-November-16	476.11	Call	GOVI	655550	66	655550	66	0.00
12/08/2016	GOVI On 03-November-16	476.13	Call	GOVI	655350	66	655350	66	0.00
12/08/2016	GOVI On 03-November-16	476.12	Call	GOVI	655450	66	655450	66	0.00
12/08/2016	GOVI On 03-November-16	476.12	Put	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
12/08/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
12/08/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
12/08/2016	GOVI On 02-February-17			GOVI	552.22	552.3020	552.2180	552.3020	26.00
12/08/2016	GOVI On 02-February-17	533.32	Call	GOVI	188980	19	188980	19	0.00
12/08/2016	GOVI On 02-February-17	533.34	Call	GOVI	188780	19	188780	19	0.00
12/08/2016	GOVI On 02-February-17	533.33	Call	GOVI	188880	19	188880	19	0.00
12/08/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
12/08/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
12/08/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
12/08/2016	GOVI On 04-May-17			GOVI	563.48	563.5770	563.4750	563.5770	0.00
12/08/2016	GOVI On 04-May-17	262.20	Call	GOVI	3012750	301	3012750	301	0.00
12/08/2016	GOVI On 04-May-17	262.19	Call	GOVI	3012850	301	3012850	301	0.00
12/08/2016	GOVI On 04-May-17	262.18	Call	GOVI	3012950	301	3012950	301	0.00
12/08/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
12/08/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
12/08/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
12/08/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/08/2016	IGOV On 03-November-16			Index Future	252.31	252.1070	252.3130	252.1070	1,023.00
12/08/2016	IGOV On 02-February-17			Index Future	257.25	257.0330	257.2450	257.0330	55.00
12/08/2016	IGOV On 04-May-17			Index Future	262.50	262.2950	262.5030	262.2950	0.00
12/08/2016	ILBI On 03-November-16			Index Future	682.75	682.4010	682.7530	682.4010	0.00
12/08/2016	ILBI On 02-February-17			Index Future	696.03	695.6740	696.0330	695.6740	155.00
12/08/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0682	100.0673	100.0682	0.00
12/08/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0157	100.0128	100.0157	0.00
12/08/2016	IS01 On 15-June-17			Interest Rate Swap	99.64	99.6485	99.6430	99.6485	0.00
12/08/2016	IS01 On 21-September-17			Interest Rate Swap	99.72	99.7214	99.7151	99.7214	0.00
12/08/2016	IS02 On 18-December-17			Interest Rate Swap	100.01	100.0172	100.0096	100.0172	0.00
12/08/2016	IS02 On 16-March-18			Interest Rate Swap	99.31	99.3161	99.3071	99.3161	0.00
12/08/2016	IS02 On 15-June-18			Interest Rate Swap	98.98	98.9955	98.9827	98.9955	0.00
12/08/2016	IS02 On 21-September-18			Interest Rate Swap	99.06	99.0767	99.0582	99.0767	0.00
12/08/2016	IS05 On 17-December-20			Interest Rate Swap	97.92	97.8898	97.9177	97.8898	0.00
12/08/2016	IS05 On 16-March-21			Interest Rate Swap	97.24	97.2074	97.2421	97.2074	0.00
12/08/2016	IS05 On 15-June-21			Interest Rate Swap	96.53	96.4880	96.5297	96.4880	0.00
12/08/2016	IS05 On 21-September-21			Interest Rate Swap	96.79	96.7383	96.7874	96.7383	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
12/08/2016	IS10 On 17-December-25			Interest Rate Swap	97.27	97.1441	97.2653	97.1441	0.00
12/08/2016	IS10 On 16-March-26			Interest Rate Swap	94.31	94.1890	94.3136	94.1890	0.00
12/08/2016	IS10 On 15-June-26			Interest Rate Swap	93.05	92.9260	93.0528	92.9260	0.00
12/08/2016	IS10 On 21-September-26			Interest Rate Swap	95.11	94.9860	95.1142	94.9860	0.00
12/08/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/08/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/08/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/08/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/08/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
12/08/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	10.00
12/08/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
12/08/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
12/08/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
12/08/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
12/08/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
12/08/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
12/08/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
12/08/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.54	92.4600	7.5400	92.4600	0.00
12/08/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.54	92.4600	7.5400	92.4600	0.00
12/08/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
12/08/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
12/08/2016	R023 On 03-November-16			Bond Future	8.16	99.3422	8.1600	99.3422	15,011.00
12/08/2016	R023 On 03-November-16	9.73	Call	Bond Future	7206	7	7206	7	0.00
12/08/2016	R023 On 03-November-16	9.74	Call	Bond Future	7249	7	7249	7	0.00
12/08/2016	R023 On 03-November-16	9.75	Call	Bond Future	7292	7	7292	7	0.00
12/08/2016	R023 On 03-November-16	9.74	Put	Bond Future	17	0	17	0	0.00
12/08/2016	R023 On 03-November-16	9.75	Put	Bond Future	17	0	17	0	0.00
12/08/2016	R023 On 03-November-16	9.73	Put	Bond Future	18	0	18	0	0.00
12/08/2016	R023 On 02-February-17			Bond Future	8.18	101.2771	8.1776	101.2771	0.00
12/08/2016	R023 On 02-February-17	8.86	Call	Bond Future	3838	4	3838	4	0.00
12/08/2016	R023 On 02-February-17	8.85	Call	Bond Future	3804	4	3804	4	0.00
12/08/2016	R023 On 02-February-17	8.84	Call	Bond Future	3771	4	3771	4	0.00
12/08/2016	R023 On 02-February-17	8.85	Put	Bond Future	741	1	741	1	0.00
12/08/2016	R023 On 02-February-17	8.86	Put	Bond Future	730	1	730	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2016	R023 On 02-February-17	8.84	Put	Bond Future	752	1	752	1	0.00
12/08/2016	R023 On 04-May-17			Bond Future	8.17	99.4102	8.1711	99.4102	0.00
12/08/2016	R023 On 04-May-17	8.59	Call	Bond Future	3275	3	3275	3	0.00
12/08/2016	R023 On 04-May-17	8.61	Call	Bond Future	3332	3	3332	3	0.00
12/08/2016	R023 On 04-May-17	8.60	Call	Bond Future	3303	3	3303	3	0.00
12/08/2016	R023 On 04-May-17	8.59	Put	Bond Future	1411	1	1411	1	0.00
12/08/2016	R023 On 04-May-17	8.61	Put	Bond Future	1380	1	1380	1	0.00
12/08/2016	R023 On 04-May-17	8.60	Put	Bond Future	1395	1	1395	1	0.00
12/08/2016	R035 On 03-November-16			Bond Future	9.03	100.4219	9.0253	100.4219	4,315.00
12/08/2016	R035 On 03-November-16	9.57	Call	Bond Future	4618	5	4618	5	0.00
12/08/2016	R035 On 03-November-16	9.59	Call	Bond Future	4781	5	4781	5	0.00
12/08/2016	R035 On 03-November-16	9.58	Call	Bond Future	4700	5	4700	5	0.00
12/08/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
12/08/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
12/08/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
12/08/2016	R035 On 02-February-17			Bond Future	9.06	102.3779	9.0592	102.3779	0.00
12/08/2016	R035 On 02-February-17	9.51	Call	Bond Future	3807	4	3807	4	0.00
12/08/2016	R035 On 02-February-17	9.52	Call	Bond Future	3889	4	3889	4	0.00
12/08/2016	R035 On 02-February-17	9.50	Call	Bond Future	3725	4	3725	4	0.00
12/08/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
12/08/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
12/08/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
12/08/2016	R035 On 04-May-17			Bond Future	9.08	99.9624	9.0803	99.9624	0.00
12/08/2016	R035 On 04-May-17	9.53	Call	Bond Future	3769	4	3769	4	0.00
12/08/2016	R035 On 04-May-17	9.55	Call	Bond Future	3931	4	3931	4	0.00
12/08/2016	R035 On 04-May-17	9.54	Call	Bond Future	3850	4	3850	4	0.00
12/08/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
12/08/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
12/08/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
12/08/2016	R186 On 03-November-16			Bond Future	8.46	117.6998	8.4575	117.6998	94,247.00
12/08/2016	R186 On 03-November-16	9.66	Call	Bond Future	8490	8	8490	8	0.00
12/08/2016	R186 On 03-November-16	9.10	Call	Bond Future	5120	5	5120	5	0.00
12/08/2016	R186 On 03-November-16	8.96	Call	Bond Future	4350	4	4350	4	0.00
12/08/2016	R186 On 03-November-16	9.40	Call	Bond Future	6886	7	6886	7	1,425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2016	R186 On 03-November-16	8.95	Call	Bond Future	4296	4	4296	4	0.00
12/08/2016	R186 On 03-November-16	9.20	Call	Bond Future	5694	6	5694	6	1,425.00
12/08/2016	R186 On 03-November-16	8.97	Call	Bond Future	4403	4	4403	4	0.00
12/08/2016	R186 On 03-November-16	9.71	Call	Bond Future	8802	9	8802	9	0.00
12/08/2016	R186 On 03-November-16	9.66	Put	Bond Future	130	0	130	0	5,000.00
12/08/2016	R186 On 03-November-16	9.71	Put	Bond Future	113	0	113	0	5,000.00
12/08/2016	R186 On 03-November-16	9.10	Put	Bond Future	546	1	546	1	5,200.00
12/08/2016	R186 On 03-November-16	8.96	Put	Bond Future	751	1	751	1	0.00
12/08/2016	R186 On 03-November-16	8.97	Put	Bond Future	734	1	734	1	0.00
12/08/2016	R186 On 03-November-16	8.95	Put	Bond Future	767	1	767	1	0.00
12/08/2016	R186 On 03-November-16	9.20	Put	Bond Future	430	0	430	0	0.00
12/08/2016	R186 On 03-November-16	9.40	Put	Bond Future	261	0	261	0	0.00
12/08/2016	R186 On 02-February-17			Bond Future	8.48	114.6886	8.4796	114.6886	0.00
12/08/2016	R186 On 02-February-17	9.50	Call	Bond Future	7699	8	7699	8	0.00
12/08/2016	R186 On 02-February-17	9.40	Call	Bond Future	7153	7	7153	7	0.00
12/08/2016	R186 On 02-February-17	8.81	Call	Bond Future	4214	4	4214	4	0.00
12/08/2016	R186 On 02-February-17	8.79	Call	Bond Future	4125	4	4125	4	0.00
12/08/2016	R186 On 02-February-17	8.80	Call	Bond Future	4170	4	4170	4	0.00
12/08/2016	R186 On 02-February-17	8.90	Call	Bond Future	4623	5	4623	5	0.00
12/08/2016	R186 On 02-February-17	8.43	Call	Bond Future	2713	3	2713	3	750.00
12/08/2016	R186 On 02-February-17	9.50	Put	Bond Future	683	1	683	1	6,500.00
12/08/2016	R186 On 02-February-17	8.79	Put	Bond Future	1927	2	1927	2	0.00
12/08/2016	R186 On 02-February-17	9.40	Put	Bond Future	799	1	799	1	750.00
12/08/2016	R186 On 02-February-17	8.81	Put	Bond Future	1876	2	1876	2	0.00
12/08/2016	R186 On 02-February-17	8.43	Put	Bond Future	3070	3	3070	3	0.00
12/08/2016	R186 On 02-February-17	8.80	Put	Bond Future	1901	2	1901	2	0.00
12/08/2016	R186 On 02-February-17	8.90	Put	Bond Future	1659	2	1659	2	750.00
12/08/2016	R186 On 04-May-17			Bond Future	8.49	117.0316	8.4891	117.0316	0.00
12/08/2016	R186 On 04-May-17	8.90	Call	Bond Future	5245	5	5245	5	0.00
12/08/2016	R186 On 04-May-17	8.89	Call	Bond Future	5201	5	5201	5	0.00
12/08/2016	R186 On 04-May-17	8.91	Call	Bond Future	5288	5	5288	5	0.00
12/08/2016	R186 On 04-May-17	8.89	Put	Bond Future	2425	2	2425	2	0.00
12/08/2016	R186 On 04-May-17	8.90	Put	Bond Future	2400	2	2400	2	0.00
12/08/2016	R186 On 04-May-17	8.91	Put	Bond Future	2376	2	2376	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
12/08/2016	R197 On 03-November-16			Bond Future	304.64	304.8581	304.6360	304.8581	1,789.00
12/08/2016	R197 On 03-November-16	303.56	Call	Bond Future	1076	1	1076	1	0.00
12/08/2016	R197 On 03-November-16	303.57	Call	Bond Future	1066	1	1066	1	0.00
12/08/2016	R197 On 03-November-16	303.58	Call	Bond Future	1056	1	1056	1	0.00
12/08/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
12/08/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
12/08/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
12/08/2016	R202 On 03-November-16			Bond Future	252.55	252.5818	252.5541	252.5818	36,658.00
12/08/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
12/08/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
12/08/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
12/08/2016	R202 On 03-November-16	253.86	Put	Bond Future	1306	1	1306	1	0.00
12/08/2016	R202 On 03-November-16	253.87	Put	Bond Future	1316	1	1316	1	0.00
12/08/2016	R202 On 03-November-16	253.85	Put	Bond Future	1296	1	1296	1	0.00
12/08/2016	R203 On 03-November-16			Bond Future	7.39	101.8892	7.3938	101.8892	30,318.00
12/08/2016	R203 On 03-November-16	8.84	Call	Bond Future	1174	1	1174	1	0.00
12/08/2016	R203 On 03-November-16	8.86	Call	Bond Future	1190	1	1190	1	0.00
12/08/2016	R203 On 03-November-16	8.85	Call	Bond Future	1182	1	1182	1	0.00
12/08/2016	R203 On 03-November-16	8.84	Put	Bond Future	4	0	4	0	0.00
12/08/2016	R203 On 03-November-16	8.86	Put	Bond Future	3	0	3	0	0.00
12/08/2016	R203 On 03-November-16	8.85	Put	Bond Future	3	0	3	0	0.00
12/08/2016	R203 On 02-February-17			Bond Future	7.21	103.8738	7.2066	103.8738	0.00
12/08/2016	R203 On 02-February-17	7.70	Call	Bond Future	404	0	404	0	0.00
12/08/2016	R203 On 02-February-17	7.72	Call	Bond Future	412	0	412	0	0.00
12/08/2016	R203 On 02-February-17	7.71	Call	Bond Future	408	0	408	0	0.00
12/08/2016	R203 On 02-February-17	7.71	Put	Bond Future	116	0	116	0	0.00
12/08/2016	R203 On 02-February-17	7.72	Put	Bond Future	115	0	115	0	0.00
12/08/2016	R203 On 02-February-17	7.70	Put	Bond Future	118	0	118	0	0.00
12/08/2016	R203 On 04-May-17			Bond Future	6.35	101.8199	6.3549	101.8199	0.00
12/08/2016	R203 On 04-May-17	6.91	Call	Bond Future	296	0	296	0	0.00
12/08/2016	R203 On 04-May-17	6.92	Call	Bond Future	298	0	298	0	0.00
12/08/2016	R203 On 04-May-17	6.93	Call	Bond Future	301	0	301	0	0.00
12/08/2016	R203 On 04-May-17	6.92	Put	Bond Future	100	0	100	0	0.00
12/08/2016	R203 On 04-May-17	6.91	Put	Bond Future	101	0	101	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
12/08/2016	R203 On 04-May-17	6.93	Put	Bond Future	99	0	99	0	0.00
12/08/2016	R204 On 03-November-16			Bond Future	7.64	103.6974	7.6392	103.6974	28,909.00
12/08/2016	R204 On 03-November-16	9.21	Call	Bond Future	2980	3	2980	3	0.00
12/08/2016	R204 On 03-November-16	9.23	Call	Bond Future	3017	3	3017	3	0.00
12/08/2016	R204 On 03-November-16	9.22	Call	Bond Future	2999	3	2999	3	0.00
12/08/2016	R204 On 03-November-16	9.22	Put	Bond Future	4	0	4	0	0.00
12/08/2016	R204 On 03-November-16	9.23	Put	Bond Future	3	0	3	0	0.00
12/08/2016	R204 On 03-November-16	9.21	Put	Bond Future	4	0	4	0	0.00
12/08/2016	R204 On 02-February-17			Bond Future	7.60	101.6762	7.6028	101.6762	0.00
12/08/2016	R204 On 02-February-17	8.28	Call	Bond Future	1371	1	1371	1	0.00
12/08/2016	R204 On 02-February-17	8.29	Call	Bond Future	1384	1	1384	1	0.00
12/08/2016	R204 On 02-February-17	8.30	Call	Bond Future	1398	1	1398	1	0.00
12/08/2016	R204 On 02-February-17	8.28	Put	Bond Future	214	0	214	0	0.00
12/08/2016	R204 On 02-February-17	8.30	Put	Bond Future	207	0	207	0	0.00
12/08/2016	R204 On 02-February-17	8.29	Put	Bond Future	211	0	211	0	0.00
12/08/2016	R204 On 04-May-17			Bond Future	7.50	103.7531	7.4970	103.7531	0.00
12/08/2016	R204 On 04-May-17	7.90	Call	Bond Future	1033	1	1033	1	0.00
12/08/2016	R204 On 04-May-17	7.92	Call	Bond Future	1053	1	1053	1	0.00
12/08/2016	R204 On 04-May-17	7.91	Call	Bond Future	1043	1	1043	1	0.00
12/08/2016	R204 On 04-May-17	7.91	Put	Bond Future	423	0	423	0	0.00
12/08/2016	R204 On 04-May-17	7.92	Put	Bond Future	418	0	418	0	0.00
12/08/2016	R204 On 04-May-17	7.90	Put	Bond Future	428	0	428	0	0.00
12/08/2016	R207 On 03-November-16			Bond Future	7.78	100.6610	7.7818	100.6610	57,287.00
12/08/2016	R207 On 03-November-16	7.94	Call	Bond Future	937	1	937	1	0.00
12/08/2016	R207 On 03-November-16	7.93	Call	Bond Future	920	1	920	1	0.00
12/08/2016	R207 On 03-November-16	7.95	Call	Bond Future	953	1	953	1	0.00
12/08/2016	R207 On 03-November-16	7.95	Put	Bond Future	492	1	492	1	0.00
12/08/2016	R207 On 03-November-16	7.94	Put	Bond Future	503	1	503	1	0.00
12/08/2016	R207 On 03-November-16	7.93	Put	Bond Future	514	1	514	1	0.00
12/08/2016	R207 On 02-February-17			Bond Future	7.77	98.9788	7.7683	98.9788	0.00
12/08/2016	R207 On 02-February-17	8.91	Call	Bond Future	3012	3	3012	3	62.00
12/08/2016	R207 On 02-February-17	9.22	Call	Bond Future	3705	4	3705	4	0.00
12/08/2016	R207 On 02-February-17	9.24	Call	Bond Future	3750	4	3750	4	0.00
12/08/2016	R207 On 02-February-17	9.23	Call	Bond Future	3728	4	3728	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
12/08/2016	R207 On 02-February-17	8.91	Put	Bond Future	141	0	141	0	0.00
12/08/2016	R207 On 02-February-17	9.22	Put	Bond Future	72	0	72	0	0.00
12/08/2016	R207 On 02-February-17	9.24	Put	Bond Future	69	0	69	0	0.00
12/08/2016	R207 On 02-February-17	9.23	Put	Bond Future	71	0	71	0	0.00
12/08/2016	R207 On 04-May-17			Bond Future	7.72	101.0007	7.7241	101.0007	0.00
12/08/2016	R207 On 04-May-17	8.20	Call	Bond Future	1750	2	1750	2	0.00
12/08/2016	R207 On 04-May-17	8.22	Call	Bond Future	1782	2	1782	2	0.00
12/08/2016	R207 On 04-May-17	8.21	Call	Bond Future	1766	2	1766	2	0.00
12/08/2016	R207 On 04-May-17	8.22	Put	Bond Future	616	1	616	1	0.00
12/08/2016	R207 On 04-May-17	8.20	Put	Bond Future	631	1	631	1	0.00
12/08/2016	R207 On 04-May-17	8.21	Put	Bond Future	623	1	623	1	0.00
12/08/2016	R208 On 03-November-16			Bond Future	7.95	96.2090	7.9484	96.2090	34,900.00
12/08/2016	R208 On 03-November-16	9.57	Call	Bond Future	5562	5	5562	5	0.00
12/08/2016	R208 On 03-November-16	9.59	Call	Bond Future	5628	5	5628	5	0.00
12/08/2016	R208 On 03-November-16	9.58	Call	Bond Future	5595	5	5595	5	0.00
12/08/2016	R208 On 03-November-16	9.57	Put	Bond Future	7	0	7	0	0.00
12/08/2016	R208 On 03-November-16	9.58	Put	Bond Future	7	0	7	0	0.00
12/08/2016	R208 On 03-November-16	9.59	Put	Bond Future	7	0	7	0	0.00
12/08/2016	R208 On 02-February-17			Bond Future	7.95	98.0830	7.9538	98.0830	0.00
12/08/2016	R208 On 02-February-17	8.64	Call	Bond Future	2761	3	2761	3	0.00
12/08/2016	R208 On 02-February-17	8.63	Call	Bond Future	2736	3	2736	3	0.00
12/08/2016	R208 On 02-February-17	8.65	Call	Bond Future	2786	3	2786	3	0.00
12/08/2016	R208 On 02-February-17	8.65	Put	Bond Future	465	1	465	1	0.00
12/08/2016	R208 On 02-February-17	8.64	Put	Bond Future	472	1	472	1	0.00
12/08/2016	R208 On 02-February-17	8.63	Put	Bond Future	480	1	480	1	0.00
12/08/2016	R208 On 04-May-17			Bond Future	7.93	96.6818	7.9313	96.6818	0.00
12/08/2016	R208 On 04-May-17	8.37	Call	Bond Future	2306	2	2306	2	0.00
12/08/2016	R208 On 04-May-17	8.39	Call	Bond Future	2348	2	2348	2	0.00
12/08/2016	R208 On 04-May-17	8.38	Call	Bond Future	2327	2	2327	2	0.00
12/08/2016	R208 On 04-May-17	8.37	Put	Bond Future	907	1	907	1	0.00
12/08/2016	R208 On 04-May-17	8.39	Put	Bond Future	886	1	886	1	0.00
12/08/2016	R208 On 04-May-17	8.38	Put	Bond Future	896	1	896	1	0.00
12/08/2016	R209 On 03-November-16			Bond Future	8.98	75.8623	8.9804	75.8623	35,743.00
12/08/2016	R209 On 03-November-16	10.24	Call	Bond Future	8612	9	8612	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
12/08/2016	R209 On 03-November-16	10.26	Call	Bond Future	8728	9	8728	9	0.00
12/08/2016	R209 On 03-November-16	9.05	Call	Bond Future	2399	2	2399	2	0.00
12/08/2016	R209 On 03-November-16	9.45	Call	Bond Future	4208	4	4208	4	0.00
12/08/2016	R209 On 03-November-16	10.25	Call	Bond Future	8670	9	8670	9	0.00
12/08/2016	R209 On 03-November-16	8.87	Call	Bond Future	1755	2	1755	2	250.00
12/08/2016	R209 On 03-November-16	9.05	Put	Bond Future	1888	2	1888	2	250.00
12/08/2016	R209 On 03-November-16	9.45	Put	Bond Future	864	1	864	1	250.00
12/08/2016	R209 On 03-November-16	10.25	Put	Bond Future	130	0	130	0	5,000.00
12/08/2016	R209 On 03-November-16	10.26	Put	Bond Future	126	0	126	0	0.00
12/08/2016	R209 On 03-November-16	10.24	Put	Bond Future	133	0	133	0	0.00
12/08/2016	R209 On 03-November-16	8.87	Put	Bond Future	2575	3	2575	3	0.00
12/08/2016	R209 On 02-February-17			Bond Future	9.01	77.3400	9.0085	77.3400	0.00
12/08/2016	R209 On 02-February-17	9.55	Call	Bond Future	5433	5	5433	5	0.00
12/08/2016	R209 On 02-February-17	9.53	Call	Bond Future	5340	5	5340	5	0.00
12/08/2016	R209 On 02-February-17	9.54	Call	Bond Future	5387	5	5387	5	0.00
12/08/2016	R209 On 02-February-17	9.53	Put	Bond Future	1666	2	1666	2	0.00
12/08/2016	R209 On 02-February-17	9.54	Put	Bond Future	1644	2	1644	2	0.00
12/08/2016	R209 On 02-February-17	9.55	Put	Bond Future	1623	2	1623	2	0.00
12/08/2016	R209 On 04-May-17			Bond Future	9.03	75.7674	9.0275	75.7674	0.00
12/08/2016	R209 On 04-May-17	9.46	Call	Bond Future	5575	6	5575	6	0.00
12/08/2016	R209 On 04-May-17	9.48	Call	Bond Future	5662	6	5662	6	0.00
12/08/2016	R209 On 04-May-17	9.47	Call	Bond Future	5618	6	5618	6	0.00
12/08/2016	R209 On 04-May-17	9.46	Put	Bond Future	2526	3	2526	3	0.00
12/08/2016	R209 On 04-May-17	9.47	Put	Bond Future	2500	2	2500	2	0.00
12/08/2016	R209 On 04-May-17	9.48	Put	Bond Future	2475	2	2475	2	0.00
12/08/2016	R210 On 03-November-16			Bond Future	188.82	188.6544	188.8242	188.6544	2,269.00
12/08/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
12/08/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
12/08/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
12/08/2016	R210 On 03-November-16	188.90	Put	Bond Future	76	0	76	0	0.00
12/08/2016	R210 On 03-November-16	188.92	Put	Bond Future	96	0	96	0	0.00
12/08/2016	R210 On 03-November-16	188.91	Put	Bond Future	86	0	86	0	0.00
12/08/2016	R211 On 03-November-16			Bond Future	142.19	142.2059	142.1899	142.2059	56.00
12/08/2016	R211 On 03-November-16	141.76	Call	Bond Future	430	0	430	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
12/08/2016	R211 On 03-November-16	141.75	Call	Bond Future	440	0	440	0	0.00
12/08/2016	R211 On 03-November-16	141.74	Call	Bond Future	450	0	450	0	0.00
12/08/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
12/08/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
12/08/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
12/08/2016	R212 On 03-November-16			Bond Future	148.90	148.8398	148.8984	148.8398	4,145.00
12/08/2016	R212 On 03-November-16	148.11	Call	Bond Future	788	1	788	1	0.00
12/08/2016	R212 On 03-November-16	148.12	Call	Bond Future	778	1	778	1	0.00
12/08/2016	R212 On 03-November-16	148.10	Call	Bond Future	798	1	798	1	0.00
12/08/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
12/08/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
12/08/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
12/08/2016	R213 On 03-November-16			Bond Future	8.85	86.5193	8.8527	86.5193	43,664.00
12/08/2016	R213 On 03-November-16	10.18	Call	Bond Future	8926	9	8926	9	0.00
12/08/2016	R213 On 03-November-16	10.20	Call	Bond Future	9043	9	9043	9	0.00
12/08/2016	R213 On 03-November-16	10.19	Call	Bond Future	8984	9	8984	9	0.00
12/08/2016	R213 On 03-November-16	10.19	Put	Bond Future	96	0	96	0	0.00
12/08/2016	R213 On 03-November-16	10.20	Put	Bond Future	93	0	93	0	0.00
12/08/2016	R213 On 03-November-16	10.18	Put	Bond Future	99	0	99	0	0.00
12/08/2016	R213 On 02-February-17			Bond Future	8.88	88.2044	8.8835	88.2044	0.00
12/08/2016	R213 On 02-February-17	9.40	Call	Bond Future	5181	5	5181	5	0.00
12/08/2016	R213 On 02-February-17	9.42	Call	Bond Future	5273	5	5273	5	0.00
12/08/2016	R213 On 02-February-17	9.41	Call	Bond Future	5227	5	5227	5	0.00
12/08/2016	R213 On 02-February-17	9.40	Put	Bond Future	1622	2	1622	2	0.00
12/08/2016	R213 On 02-February-17	9.42	Put	Bond Future	1580	2	1580	2	0.00
12/08/2016	R213 On 02-February-17	9.41	Put	Bond Future	1601	2	1601	2	0.00
12/08/2016	R213 On 04-May-17			Bond Future	8.90	86.4515	8.9006	86.4515	0.00
12/08/2016	R213 On 04-May-17	9.37	Call	Bond Future	5519	6	5519	6	0.00
12/08/2016	R213 On 04-May-17	9.36	Call	Bond Future	5476	6	5476	6	0.00
12/08/2016	R213 On 04-May-17	9.35	Call	Bond Future	5434	5	5434	5	0.00
12/08/2016	R213 On 04-May-17	9.36	Put	Bond Future	2330	2	2330	2	0.00
12/08/2016	R213 On 04-May-17	9.37	Put	Bond Future	2306	2	2306	2	0.00
12/08/2016	R213 On 04-May-17	9.35	Put	Bond Future	2353	2	2353	2	0.00
12/08/2016	R214 On 03-November-16			Bond Future	9.06	76.3919	9.0561	76.3919	29,419.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2016	R214 On 03-November-16	10.35	Call	Bond Future	9193	9	9193	9	0.00
12/08/2016	R214 On 03-November-16	10.33	Call	Bond Future	9075	9	9075	9	0.00
12/08/2016	R214 On 03-November-16	10.34	Call	Bond Future	9134	9	9134	9	0.00
12/08/2016	R214 On 03-November-16	10.33	Put	Bond Future	148	0	148	0	0.00
12/08/2016	R214 On 03-November-16	10.34	Put	Bond Future	144	0	144	0	0.00
12/08/2016	R214 On 03-November-16	10.35	Put	Bond Future	140	0	140	0	0.00
12/08/2016	R214 On 02-February-17			Bond Future	9.09	77.8799	9.0860	77.8799	0.00
12/08/2016	R214 On 02-February-17	9.67	Call	Bond Future	5970	6	5970	6	0.00
12/08/2016	R214 On 02-February-17	9.66	Call	Bond Future	5921	6	5921	6	0.00
12/08/2016	R214 On 02-February-17	9.68	Call	Bond Future	6019	6	6019	6	0.00
12/08/2016	R214 On 02-February-17	9.67	Put	Bond Future	1672	2	1672	2	0.00
12/08/2016	R214 On 02-February-17	9.68	Put	Bond Future	1651	2	1651	2	0.00
12/08/2016	R214 On 02-February-17	9.66	Put	Bond Future	1694	2	1694	2	0.00
12/08/2016	R214 On 04-May-17			Bond Future	9.10	76.1699	9.1046	76.1699	0.00
12/08/2016	R214 On 04-May-17	9.58	Call	Bond Future	6131	6	6131	6	0.00
12/08/2016	R214 On 04-May-17	9.56	Call	Bond Future	6040	6	6040	6	0.00
12/08/2016	R214 On 04-May-17	9.57	Call	Bond Future	6085	6	6085	6	0.00
12/08/2016	R214 On 04-May-17	9.56	Put	Bond Future	2669	3	2669	3	0.00
12/08/2016	R214 On 04-May-17	9.57	Put	Bond Future	2642	3	2642	3	0.00
12/08/2016	R214 On 04-May-17	9.58	Put	Bond Future	2617	3	2617	3	0.00
12/08/2016	R248 On 03-November-16			Bond Future	9.13	97.9104	9.1277	97.9104	61,316.00
12/08/2016	R248 On 03-November-16	10.39	Call	Bond Future	11484	12	11484	12	0.00
12/08/2016	R248 On 03-November-16	10.38	Call	Bond Future	11410	12	11410	12	0.00
12/08/2016	R248 On 03-November-16	10.37	Call	Bond Future	11337	11	11337	11	0.00
12/08/2016	R248 On 03-November-16	10.38	Put	Bond Future	249	0	249	0	0.00
12/08/2016	R248 On 03-November-16	10.39	Put	Bond Future	243	0	243	0	0.00
12/08/2016	R248 On 03-November-16	10.37	Put	Bond Future	255	0	255	0	0.00
12/08/2016	R248 On 02-February-17			Bond Future	9.16	99.8173	9.1593	99.8173	0.00
12/08/2016	R248 On 02-February-17	9.76	Call	Bond Future	7852	8	7852	8	0.00
12/08/2016	R248 On 02-February-17	9.77	Call	Bond Future	7914	8	7914	8	0.00
12/08/2016	R248 On 02-February-17	9.78	Call	Bond Future	7976	8	7976	8	0.00
12/08/2016	R248 On 02-February-17	9.77	Put	Bond Future	2205	2	2205	2	0.00
12/08/2016	R248 On 02-February-17	9.76	Put	Bond Future	2232	2	2232	2	0.00
12/08/2016	R248 On 02-February-17	9.78	Put	Bond Future	2178	2	2178	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
12/08/2016	R248 On 04-May-17			Bond Future	9.18	97.4130	9.1797	97.4130	0.00
12/08/2016	R248 On 04-May-17	9.67	Call	Bond Future	8078	8	8078	8	0.00
12/08/2016	R248 On 04-May-17	9.66	Call	Bond Future	8021	8	8021	8	0.00
12/08/2016	R248 On 04-May-17	9.65	Call	Bond Future	7964	8	7964	8	0.00
12/08/2016	R248 On 04-May-17	9.66	Put	Bond Future	3501	3	3501	3	0.00
12/08/2016	R248 On 04-May-17	9.67	Put	Bond Future	3468	3	3468	3	0.00
12/08/2016	R248 On 04-May-17	9.65	Put	Bond Future	3535	3	3535	3	0.00