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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/04/2016 TO: 12/04/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	2025 On 05-May-16			Bond Future	124.67	124.7589	124.6715	124.7589	4,532.00
12/04/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
12/04/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
12/04/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
12/04/2016	2025 On 05-May-16	126.00	Put	Bond Future	1329	1	1	1	0.00
12/04/2016	2025 On 05-May-16	125.99	Put	Bond Future	1319	1	1	1	0.00
12/04/2016	2025 On 05-May-16	126.01	Put	Bond Future	1339	1	1	1	0.00
12/04/2016	2025 On 04-August-16			Bond Future	125.79	125.8797	125.7900	125.8797	0.00
12/04/2016	2025 On 04-August-16	123.85	Call	Bond Future	1940	2	2	2	0.00
12/04/2016	2025 On 04-August-16	123.86	Call	Bond Future	1930	2	2	2	0.00
12/04/2016	2025 On 04-August-16	123.87	Call	Bond Future	1920	2	2	2	0.00
12/04/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2030 On 05-May-16			Bond Future	9.54	90.4271	90.5019	90.4271	17,754.00
12/04/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
12/04/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
12/04/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
12/04/2016	2030 On 05-May-16	9.00	Put	Bond Future	3882	4	4	4	0.00
12/04/2016	2030 On 05-May-16	8.99	Put	Bond Future	3956	4	4	4	0.00
12/04/2016	2030 On 05-May-16	9.01	Put	Bond Future	3808	4	4	4	0.00
12/04/2016	2030 On 04-August-16			Bond Future	9.61	88.1426	88.2183	88.1426	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
12/04/2016	2030 On 04-August-16	10.17	Call	Bond Future	3736	4	4	4	0.00
12/04/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2032 On 05-May-16			Bond Future	9.68	89.3398	89.3818	89.3398	9,481.00
12/04/2016	2032 On 05-May-16	8.99	Call	Bond Future	106	0	0	0	0.00
12/04/2016	2032 On 05-May-16	9.01	Call	Bond Future	117	0	0	0	0.00
12/04/2016	2032 On 05-May-16	9.00	Call	Bond Future	111	0	0	0	0.00
12/04/2016	2032 On 05-May-16	8.99	Put	Bond Future	5414	5	5	5	0.00
12/04/2016	2032 On 05-May-16	9.01	Put	Bond Future	5265	5	5	5	0.00
12/04/2016	2032 On 05-May-16	9.00	Put	Bond Future	5339	5	5	5	0.00
12/04/2016	2032 On 04-August-16			Bond Future	9.74	91.0427	91.0850	91.0427	76.00
12/04/2016	2032 On 04-August-16	8.99	Call	Bond Future	1083	1	1	1	0.00
12/04/2016	2032 On 04-August-16	9.01	Call	Bond Future	1120	1	1	1	0.00
12/04/2016	2032 On 04-August-16	9.00	Call	Bond Future	1102	1	1	1	0.00
12/04/2016	2032 On 04-August-16	9.00	Put	Bond Future	6744	7	7	7	0.00
12/04/2016	2032 On 04-August-16	9.01	Put	Bond Future	6683	7	7	7	0.00
12/04/2016	2032 On 04-August-16	8.99	Put	Bond Future	6805	7	7	7	0.00
12/04/2016	2032 On 03-November-16			Bond Future	9.80	88.6184	88.6621	88.6184	0.00
12/04/2016	2032 On 03-November-16	10.28	Call	Bond Future	6005	6	6	6	0.00
12/04/2016	2032 On 03-November-16	10.30	Call	Bond Future	6091	6	6	6	0.00
12/04/2016	2032 On 03-November-16	10.29	Call	Bond Future	6048	6	6	6	0.00
12/04/2016	2032 On 03-November-16	10.28	Put	Bond Future	2683	3	3	3	0.00
12/04/2016	2032 On 03-November-16	10.29	Put	Bond Future	2658	3	3	3	0.00
12/04/2016	2032 On 03-November-16	10.30	Put	Bond Future	2634	3	3	3	0.00
12/04/2016	2033 On 05-May-16			Bond Future	105.73	105.5685	105.7314	105.5685	1,032.00
12/04/2016	2033 On 05-May-16	102.40	Call	Bond Future	3331	3	3	3	0.00
12/04/2016	2033 On 05-May-16	102.41	Call	Bond Future	3321	3	3	3	0.00
12/04/2016	2033 On 05-May-16	102.39	Call	Bond Future	3341	3	3	3	0.00
12/04/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2033 On 04-August-16			Bond Future	107.76	107.5895	107.7550	107.5895	2,064.00
12/04/2016	2033 On 04-August-16	104.99	Call	Bond Future	2765	3	3	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
12/04/2016	2033 On 04-August-16	105.00	Call	Bond Future	2755	3	3	3	0.00
12/04/2016	2033 On 04-August-16	105.01	Call	Bond Future	2745	3	3	3	0.00
12/04/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2037 On 05-May-16			Bond Future	9.83	90.5616	90.6474	90.5616	40,208.00
12/04/2016	2037 On 05-May-16	8.99	Call	Bond Future	56	0	0	0	0.00
12/04/2016	2037 On 05-May-16	9.67	Call	Bond Future	999	1	1	1	500.00
12/04/2016	2037 On 05-May-16	9.00	Call	Bond Future	60	0	0	0	0.00
12/04/2016	2037 On 05-May-16	9.01	Call	Bond Future	63	0	0	0	0.00
12/04/2016	2037 On 05-May-16	9.67	Put	Bond Future	2272	2	2	2	0.00
12/04/2016	2037 On 05-May-16	9.00	Put	Bond Future	7065	7	7	7	0.00
12/04/2016	2037 On 05-May-16	9.01	Put	Bond Future	6978	7	7	7	0.00
12/04/2016	2037 On 05-May-16	8.99	Put	Bond Future	7151	7	7	7	0.00
12/04/2016	2037 On 04-August-16			Bond Future	9.89	88.0291	88.1160	88.0291	221.00
12/04/2016	2037 On 04-August-16	9.25	Call	Bond Future	1452	1	1	1	0.00
12/04/2016	2037 On 04-August-16	9.26	Call	Bond Future	1474	1	1	1	0.00
12/04/2016	2037 On 04-August-16	9.24	Call	Bond Future	1429	1	1	1	0.00
12/04/2016	2037 On 04-August-16	9.25	Put	Bond Future	6727	7	7	7	0.00
12/04/2016	2037 On 04-August-16	9.24	Put	Bond Future	6790	7	7	7	0.00
12/04/2016	2037 On 04-August-16	9.26	Put	Bond Future	6664	7	7	7	0.00
12/04/2016	2037 On 03-November-16			Bond Future	9.94	89.7065	89.7956	89.7065	0.00
12/04/2016	2037 On 03-November-16	10.35	Call	Bond Future	6224	6	6	6	0.00
12/04/2016	2037 On 03-November-16	10.37	Call	Bond Future	6314	6	6	6	0.00
12/04/2016	2037 On 03-November-16	10.36	Call	Bond Future	6269	6	6	6	0.00
12/04/2016	2037 On 03-November-16	10.36	Put	Bond Future	3130	3	3	3	0.00
12/04/2016	2037 On 03-November-16	10.37	Put	Bond Future	3102	3	3	3	0.00
12/04/2016	2037 On 03-November-16	10.35	Put	Bond Future	3159	3	3	3	0.00
12/04/2016	2038 On 05-May-16			Bond Future	132.10	132.0872	132.1008	132.0872	16,932.00
12/04/2016	2038 On 05-May-16	131.01	Call	Bond Future	1091	1	1	1	0.00
12/04/2016	2038 On 05-May-16	130.99	Call	Bond Future	1111	1	1	1	0.00
12/04/2016	2038 On 05-May-16	131.00	Call	Bond Future	1101	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2016	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2038 On 04-August-16			Bond Future	133.20	133.1899	133.2031	133.1899	1,180.00
12/04/2016	2038 On 04-August-16	129.31	Call	Bond Future	3893	4	4	4	0.00
12/04/2016	2038 On 04-August-16	129.30	Call	Bond Future	3903	4	4	4	0.00
12/04/2016	2038 On 04-August-16	129.32	Call	Bond Future	3883	4	4	4	0.00
12/04/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2040 On 05-May-16			Bond Future	9.90	94.1975	94.2888	94.1975	1,812.00
12/04/2016	2040 On 05-May-16	9.51	Call	Bond Future	490	0	0	0	0.00
12/04/2016	2040 On 05-May-16	9.50	Call	Bond Future	472	0	0	0	0.00
12/04/2016	2040 On 05-May-16	9.49	Call	Bond Future	454	0	0	0	0.00
12/04/2016	2040 On 05-May-16	9.50	Put	Bond Future	3949	4	4	4	0.00
12/04/2016	2040 On 05-May-16	9.49	Put	Bond Future	4021	4	4	4	0.00
12/04/2016	2040 On 05-May-16	9.51	Put	Bond Future	3877	4	4	4	0.00
12/04/2016	2040 On 04-August-16			Bond Future	9.96	91.4838	91.5763	91.4838	0.00
12/04/2016	2040 On 04-August-16	9.50	Call	Bond Future	2051	2	2	2	0.00
12/04/2016	2040 On 04-August-16	9.51	Call	Bond Future	2080	2	2	2	0.00
12/04/2016	2040 On 04-August-16	9.49	Call	Bond Future	2022	2	2	2	0.00
12/04/2016	2040 On 04-August-16	9.51	Put	Bond Future	5986	6	6	6	0.00
12/04/2016	2040 On 04-August-16	9.50	Put	Bond Future	6046	6	6	6	0.00
12/04/2016	2040 On 04-August-16	9.49	Put	Bond Future	6107	6	6	6	0.00
12/04/2016	2044 On 05-May-16			Bond Future	9.92	91.2314	91.3657	91.2314	20,223.00
12/04/2016	2044 On 05-May-16	9.00	Call	Bond Future	36	0	0	0	0.00
12/04/2016	2044 On 05-May-16	9.01	Call	Bond Future	39	0	0	0	0.00
12/04/2016	2044 On 05-May-16	8.99	Call	Bond Future	34	0	0	0	0.00
12/04/2016	2044 On 05-May-16	9.01	Put	Bond Future	8418	9	8	9	0.00
12/04/2016	2044 On 05-May-16	8.99	Put	Bond Future	8612	9	9	9	0.00
12/04/2016	2044 On 05-May-16	9.00	Put	Bond Future	8515	9	9	9	0.00
12/04/2016	2044 On 04-August-16			Bond Future	9.98	88.5864	88.7227	88.5864	0.00

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12/04/2016	2044 On 04-August-16	9.51	Call	Bond Future	2026	2	2	2	0.00
12/04/2016	2044 On 04-August-16	9.50	Call	Bond Future	1997	2	2	2	0.00
12/04/2016	2044 On 04-August-16	9.49	Call	Bond Future	1969	2	2	2	0.00
12/04/2016	2044 On 04-August-16	9.50	Put	Bond Future	6229	6	6	6	0.00
12/04/2016	2044 On 04-August-16	9.51	Put	Bond Future	6167	6	6	6	0.00
12/04/2016	2044 On 04-August-16	9.49	Put	Bond Future	6291	6	6	6	0.00
12/04/2016	2044 On 03-November-16			Bond Future	10.04	90.2745	90.4138	90.2745	0.00
12/04/2016	2044 On 03-November-16	10.42	Call	Bond Future	6587	7	7	7	0.00
12/04/2016	2044 On 03-November-16	10.43	Call	Bond Future	6634	7	7	7	0.00
12/04/2016	2044 On 03-November-16	10.41	Call	Bond Future	6540	6	7	6	0.00
12/04/2016	2044 On 03-November-16	10.43	Put	Bond Future	3474	4	3	4	0.00
12/04/2016	2044 On 03-November-16	10.42	Put	Bond Future	3505	4	4	4	0.00
12/04/2016	2044 On 03-November-16	10.41	Put	Bond Future	3537	4	4	4	0.00
12/04/2016	2046 On 05-May-16			Bond Future	130.91	132.1843	130.9135	132.1843	12,687.00
12/04/2016	2046 On 05-May-16	129.99	Call	Bond Future	924	2	1	2	0.00
12/04/2016	2046 On 05-May-16	130.01	Call	Bond Future	904	2	1	2	0.00
12/04/2016	2046 On 05-May-16	130.00	Call	Bond Future	914	2	1	2	0.00
12/04/2016	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2046 On 04-August-16			Bond Future	133.42	134.7149	133.4191	134.7149	3,590.00
12/04/2016	2046 On 04-August-16	129.00	Call	Bond Future	4419	6	4	6	0.00
12/04/2016	2046 On 04-August-16	129.01	Call	Bond Future	4409	6	4	6	0.00
12/04/2016	2046 On 04-August-16	129.02	Call	Bond Future	4399	6	4	6	0.00
12/04/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2050 On 05-May-16			Bond Future	142.65	141.9516	142.6483	141.9516	14,861.00
12/04/2016	2050 On 05-May-16	138.00	Call	Bond Future	4648	4	5	4	0.00
12/04/2016	2050 On 05-May-16	137.99	Call	Bond Future	4658	4	5	4	0.00
12/04/2016	2050 On 05-May-16	138.01	Call	Bond Future	4638	4	5	4	0.00
12/04/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00

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12/04/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2050 On 04-August-16			Bond Future	143.80	143.0918	143.8009	143.0918	4,100.00
12/04/2016	2050 On 04-August-16	139.12	Call	Bond Future	4681	4	5	4	0.00
12/04/2016	2050 On 04-August-16	139.14	Call	Bond Future	4661	4	5	4	0.00
12/04/2016	2050 On 04-August-16	139.13	Call	Bond Future	4671	4	5	4	0.00
12/04/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
12/04/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
12/04/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	AL37 On 05-May-16			Index Future	475.45	475.1920	475.4450	475.1920	12.00
12/04/2016	AL37 On 04-August-16			Index Future	484.41	484.1500	484.4050	484.1500	0.00
12/04/2016	AL7T On 05-May-16			Index Future	546.97	546.5960	546.9690	546.5960	0.00
12/04/2016	AL7T On 04-August-16			Index Future	557.28	556.9000	557.2770	556.9000	9.00
12/04/2016	ALBI On 05-May-16			Index Future	495.84	495.4210	495.8400	495.4210	499.00
12/04/2016	ALBI On 04-August-16			Index Future	505.18	504.7610	505.1840	504.7610	133.00
12/04/2016	ALBI On 03-November-16			Index Future	514.92	514.4810	514.9150	514.4810	0.00
12/04/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C035 On 28-February-35			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
12/04/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/04/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C213 On 28-February-31			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
12/04/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2016	EL28 On 05-May-16			Bond Future	127.69	127.6774	127.6922	127.6774	0.00
12/04/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
12/04/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
12/04/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
12/04/2016	EL28 On 05-May-16	129.01	Put	Bond Future	1318	1	1	1	0.00
12/04/2016	EL28 On 05-May-16	129.00	Put	Bond Future	1308	1	1	1	0.00
12/04/2016	EL28 On 05-May-16	128.99	Put	Bond Future	1298	1	1	1	0.00
12/04/2016	EL28 On 04-August-16			Bond Future	130.14	130.1217	130.1362	130.1217	0.00
12/04/2016	EL28 On 04-August-16	126.86	Call	Bond Future	3276	3	3	3	0.00
12/04/2016	EL28 On 04-August-16	126.87	Call	Bond Future	3266	3	3	3	0.00
12/04/2016	EL28 On 04-August-16	126.88	Call	Bond Future	3256	3	3	3	0.00
12/04/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
12/04/2016	EL28 On 04-August-16	126.88	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
12/04/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
12/04/2016	ES33 On 05-May-16			Bond Future	10.66	76.2693	76.3390	76.2693	8,776.00
12/04/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
12/04/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
12/04/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
12/04/2016	ES33 On 05-May-16	9.99	Put	Bond Future	4452	5	4	5	0.00
12/04/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4383	4	4	4	0.00
12/04/2016	ES33 On 05-May-16	10.01	Put	Bond Future	4314	4	4	4	0.00
12/04/2016	ES33 On 04-August-16			Bond Future	10.75	77.7231	77.7938	77.7231	0.00
12/04/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
12/04/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
12/04/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
12/04/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3302	3	3	3	0.00
12/04/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3169	3	3	3	0.00
12/04/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3235	3	3	3	0.00
12/04/2016	ES33 On 03-November-16			Bond Future	10.84	75.4113	75.4837	75.4113	0.00
12/04/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2797	3	3	3	0.00
12/04/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2681	3	3	3	0.00
12/04/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2739	3	3	3	0.00
12/04/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
12/04/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
12/04/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
12/04/2016	ES42 On 05-May-16			Bond Future	10.85	79.9581	80.0765	79.9581	7,270.00
12/04/2016	GOVI On 05-May-16			GOVI	494.82	494.4330	494.8230	494.4330	477.00
12/04/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
12/04/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
12/04/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
12/04/2016	GOVI On 05-May-16	517.99	Put	GOVI	231670	24	23	24	0.00
12/04/2016	GOVI On 05-May-16	518.00	Put	GOVI	231770	24	23	24	0.00
12/04/2016	GOVI On 05-May-16	518.01	Put	GOVI	231870	24	23	24	0.00
12/04/2016	GOVI On 04-August-16			GOVI	504.15	503.7540	504.1480	503.7540	26.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
12/04/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
12/04/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
12/04/2016	GOVI On 04-August-16	521.01	Put	GOVI	168620	17	17	17	0.00
12/04/2016	GOVI On 04-August-16	520.99	Put	GOVI	168420	17	17	17	0.00
12/04/2016	GOVI On 04-August-16	521.00	Put	GOVI	168520	17	17	17	0.00
12/04/2016	GOVI On 03-November-16			GOVI	513.86	513.4550	513.8590	513.4550	0.00
12/04/2016	GOVI On 03-November-16	476.11	Call	GOVI	377490	37	38	37	0.00
12/04/2016	GOVI On 03-November-16	476.12	Call	GOVI	377390	37	38	37	0.00
12/04/2016	GOVI On 03-November-16	476.13	Call	GOVI	377290	37	38	37	0.00
12/04/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
12/04/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
12/04/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
12/04/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/04/2016	IGOV On 05-May-16			Index Future	240.95	240.9070	240.9490	240.9070	977.00
12/04/2016	IGOV On 04-August-16			Index Future	245.51	245.4680	245.5100	245.4680	111.00
12/04/2016	IGOV On 03-November-16			Index Future	250.26	250.2150	250.2580	250.2150	0.00
12/04/2016	ILBI On 05-May-16			Index Future	652.47	652.2760	652.4660	652.2760	0.00
12/04/2016	ILBI On 04-August-16			Index Future	664.48	664.2870	664.4780	664.2870	157.00
12/04/2016	IS01 On 19-December-16			Interest Rate Swap	100.15	100.1420	100.1456	100.1420	0.00
12/04/2016	IS01 On 16-March-17			Interest Rate Swap	100.18	100.1795	100.1829	100.1795	0.00
12/04/2016	IS01 On 15-June-17			Interest Rate Swap	99.92	99.9206	99.9233	99.9206	0.00
12/04/2016	IS02 On 18-December-17			Interest Rate Swap	100.55	100.5486	100.5515	100.5486	0.00
12/04/2016	IS02 On 16-March-18			Interest Rate Swap	100.02	100.0048	100.0167	100.0048	0.00
12/04/2016	IS02 On 15-June-18			Interest Rate Swap	99.88	99.8593	99.8757	99.8593	0.00
12/04/2016	IS05 On 17-December-20			Interest Rate Swap	100.65	100.7146	100.6461	100.7146	0.00
12/04/2016	IS05 On 16-March-21			Interest Rate Swap	100.15	100.2289	100.1470	100.2289	0.00
12/04/2016	IS05 On 15-June-21			Interest Rate Swap	99.61	99.7005	99.6092	99.7005	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
12/04/2016	IS10 On 17-December-25			Interest Rate Swap	102.30	102.3956	102.2953	102.3956	0.00
12/04/2016	IS10 On 16-March-26			Interest Rate Swap	99.48	99.5873	99.4827	99.5873	0.00
12/04/2016	IS10 On 15-June-26			Interest Rate Swap	98.32	98.4313	98.3234	98.4313	0.00
12/04/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/04/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
12/04/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
12/04/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
12/04/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.26	92.7400	92.7400	92.7400	0.00
12/04/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.29	92.7100	92.7100	92.7100	0.00
12/04/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.39	92.6100	92.6100	92.6100	0.00
12/04/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.44	92.5600	92.5600	92.5600	0.00
12/04/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.53	92.4700	92.4700	92.4700	0.00
12/04/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.59	92.4100	92.4100	92.4100	0.00
12/04/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.81	92.1900	92.1900	92.1900	0.00
12/04/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.93	92.0700	92.0700	92.0700	0.00
12/04/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.06	91.9400	91.9400	91.9400	0.00
12/04/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.17	91.8300	91.8300	91.8300	0.00
12/04/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.26	91.7400	91.7400	91.7400	0.00
12/04/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
12/04/2016	R023 On 05-May-16			Bond Future	8.92	95.5491	95.6258	95.5491	8,194.00
12/04/2016	R023 On 05-May-16	8.25	Call	Bond Future	55	0	0	0	0.00
12/04/2016	R023 On 05-May-16	8.26	Call	Bond Future	58	0	0	0	0.00
12/04/2016	R023 On 05-May-16	8.24	Call	Bond Future	52	0	0	0	0.00
12/04/2016	R023 On 05-May-16	8.25	Put	Bond Future	3354	3	3	3	0.00
12/04/2016	R023 On 05-May-16	8.26	Put	Bond Future	3307	3	3	3	0.00
12/04/2016	R023 On 05-May-16	8.24	Put	Bond Future	3402	3	3	3	0.00
12/04/2016	R023 On 04-August-16			Bond Future	8.98	97.3704	97.4480	97.3704	0.00
12/04/2016	R023 On 04-August-16	8.24	Call	Bond Future	588	1	1	1	0.00
12/04/2016	R023 On 04-August-16	8.25	Call	Bond Future	599	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2016	R023 On 04-August-16	8.26	Call	Bond Future	610	1	1	1	0.00
12/04/2016	R023 On 04-August-16	8.25	Put	Bond Future	4084	4	4	4	0.00
12/04/2016	R023 On 04-August-16	8.26	Put	Bond Future	4046	4	4	4	0.00
12/04/2016	R023 On 04-August-16	8.24	Put	Bond Future	4122	4	4	4	0.00
12/04/2016	R023 On 03-November-16			Bond Future	9.04	95.2942	95.3738	95.2942	0.00
12/04/2016	R023 On 03-November-16	9.73	Call	Bond Future	4330	4	4	4	0.00
12/04/2016	R023 On 03-November-16	9.74	Call	Bond Future	4360	4	4	4	0.00
12/04/2016	R023 On 03-November-16	9.75	Call	Bond Future	4391	4	4	4	0.00
12/04/2016	R023 On 03-November-16	9.74	Put	Bond Future	1223	1	1	1	0.00
12/04/2016	R023 On 03-November-16	9.75	Put	Bond Future	1211	1	1	1	0.00
12/04/2016	R023 On 03-November-16	9.73	Put	Bond Future	1236	1	1	1	0.00
12/04/2016	R035 On 05-May-16			Bond Future	9.77	94.0040	94.0902	94.0040	5,096.00
12/04/2016	R035 On 05-May-16	10.35	Call	Bond Future	4504	4	5	4	0.00
12/04/2016	R035 On 05-May-16	10.37	Call	Bond Future	4653	5	5	5	0.00
12/04/2016	R035 On 05-May-16	10.36	Call	Bond Future	4579	4	5	4	0.00
12/04/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
12/04/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
12/04/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
12/04/2016	R035 On 04-August-16			Bond Future	9.83	95.7960	95.8832	95.7960	155.00
12/04/2016	R035 On 04-August-16	10.37	Call	Bond Future	4169	4	4	4	0.00
12/04/2016	R035 On 04-August-16	10.36	Call	Bond Future	4095	4	4	4	0.00
12/04/2016	R035 On 04-August-16	10.35	Call	Bond Future	4021	4	4	4	0.00
12/04/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
12/04/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
12/04/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
12/04/2016	R186 On 05-May-16			Bond Future	9.13	113.1552	113.2320	113.1552	54,760.00
12/04/2016	R186 On 05-May-16	8.34	Call	Bond Future	46	0	0	0	0.00
12/04/2016	R186 On 05-May-16	9.25	Call	Bond Future	1767	2	2	2	180.00
12/04/2016	R186 On 05-May-16	9.89	Call	Bond Future	5329	5	5	5	0.00
12/04/2016	R186 On 05-May-16	8.35	Call	Bond Future	49	0	0	0	0.00
12/04/2016	R186 On 05-May-16	8.33	Call	Bond Future	43	0	0	0	0.00
12/04/2016	R186 On 05-May-16	9.96	Call	Bond Future	5773	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2016	R186 On 05-May-16	9.86	Call	Bond Future	5140	5	5	5	0.00
12/04/2016	R186 On 05-May-16	8.75	Call	Bond Future	357	0	0	0	180.00
12/04/2016	R186 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	0.00
12/04/2016	R186 On 05-May-16	8.85	Call	Bond Future	527	1	1	1	0.00
12/04/2016	R186 On 05-May-16	8.33	Put	Bond Future	5934	6	6	6	0.00
12/04/2016	R186 On 05-May-16	9.89	Put	Bond Future	74	0	0	0	180.00
12/04/2016	R186 On 05-May-16	9.96	Put	Bond Future	53	0	0	0	5,000.00
12/04/2016	R186 On 05-May-16	9.86	Put	Bond Future	85	0	0	0	5,000.00
12/04/2016	R186 On 05-May-16	7.56	Put	Bond Future	11994	12	12	12	0.00
12/04/2016	R186 On 05-May-16	8.35	Put	Bond Future	5786	6	6	6	0.00
12/04/2016	R186 On 05-May-16	8.34	Put	Bond Future	5860	6	6	6	0.00
12/04/2016	R186 On 05-May-16	8.85	Put	Bond Future	2528	3	3	3	5,350.00
12/04/2016	R186 On 05-May-16	8.75	Put	Bond Future	3092	3	3	3	1,900.00
12/04/2016	R186 On 05-May-16	9.25	Put	Bond Future	897	1	1	1	0.00
12/04/2016	R186 On 04-August-16			Bond Future	9.18	110.0080	110.0855	110.0080	665.00
12/04/2016	R186 On 04-August-16	8.51	Call	Bond Future	1051	1	1	1	0.00
12/04/2016	R186 On 04-August-16	8.49	Call	Bond Future	1015	1	1	1	0.00
12/04/2016	R186 On 04-August-16	8.50	Call	Bond Future	1033	1	1	1	0.00
12/04/2016	R186 On 04-August-16	10.00	Call	Bond Future	6420	6	6	6	0.00
12/04/2016	R186 On 04-August-16	8.49	Put	Bond Future	6015	6	6	6	0.00
12/04/2016	R186 On 04-August-16	8.50	Put	Bond Future	5959	6	6	6	0.00
12/04/2016	R186 On 04-August-16	8.51	Put	Bond Future	5903	6	6	6	0.00
12/04/2016	R186 On 04-August-16	10.00	Put	Bond Future	925	1	1	1	6,500.00
12/04/2016	R197 On 05-May-16			Bond Future	297.14	296.3579	297.1431	296.3579	1,931.00
12/04/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
12/04/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
12/04/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
12/04/2016	R197 On 05-May-16	300.00	Put	Bond Future	2857	4	3	4	0.00
12/04/2016	R197 On 05-May-16	300.01	Put	Bond Future	2867	4	3	4	0.00
12/04/2016	R197 On 05-May-16	299.99	Put	Bond Future	2847	4	3	4	0.00
12/04/2016	R197 On 04-August-16			Bond Future	296.33	295.5347	296.3337	295.5347	0.00
12/04/2016	R197 On 04-August-16	293.96	Call	Bond Future	2374	2	2	2	0.00
12/04/2016	R197 On 04-August-16	293.98	Call	Bond Future	2354	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2016	R197 On 04-August-16	293.97	Call	Bond Future	2364	2	2	2	0.00
12/04/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
12/04/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
12/04/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
12/04/2016	R202 On 05-May-16			Bond Future	244.62	244.9312	244.6229	244.9312	40,414.00
12/04/2016	R202 On 05-May-16	246.99	Call	Bond Future	1350	2	1	2	0.00
12/04/2016	R202 On 05-May-16	247.01	Call	Bond Future	1343	2	1	2	0.00
12/04/2016	R202 On 05-May-16	247.00	Call	Bond Future	1346	2	1	2	0.00
12/04/2016	R202 On 05-May-16	247.00	Put	Bond Future	3724	4	4	4	0.00
12/04/2016	R202 On 05-May-16	247.01	Put	Bond Future	3730	4	4	4	0.00
12/04/2016	R202 On 05-May-16	246.99	Put	Bond Future	3717	4	4	4	0.00
12/04/2016	R202 On 04-August-16			Bond Future	245.85	246.1694	245.8541	246.1694	299.00
12/04/2016	R202 On 04-August-16	243.26	Call	Bond Future	6264	6	6	6	0.00
12/04/2016	R202 On 04-August-16	243.25	Call	Bond Future	6270	6	6	6	0.00
12/04/2016	R202 On 04-August-16	243.24	Call	Bond Future	6276	6	6	6	0.00
12/04/2016	R202 On 04-August-16	243.25	Put	Bond Future	3666	4	4	4	0.00
12/04/2016	R202 On 04-August-16	243.24	Put	Bond Future	3662	4	4	4	0.00
12/04/2016	R202 On 04-August-16	243.26	Put	Bond Future	3670	4	4	4	0.00
12/04/2016	R203 On 05-May-16			Bond Future	8.00	101.5433	101.5576	101.5433	53,812.00
12/04/2016	R203 On 05-May-16	7.26	Call	Bond Future	5	0	0	0	0.00
12/04/2016	R203 On 05-May-16	7.24	Call	Bond Future	4	0	0	0	0.00
12/04/2016	R203 On 05-May-16	7.25	Call	Bond Future	4	0	0	0	0.00
12/04/2016	R203 On 05-May-16	7.24	Put	Bond Future	961	1	1	1	0.00
12/04/2016	R203 On 05-May-16	7.26	Put	Bond Future	936	1	1	1	0.00
12/04/2016	R203 On 05-May-16	7.25	Put	Bond Future	949	1	1	1	0.00
12/04/2016	R203 On 04-August-16			Bond Future	8.07	103.4789	103.4929	103.4789	0.00
12/04/2016	R203 On 04-August-16	7.24	Call	Bond Future	77	0	0	0	0.00
12/04/2016	R203 On 04-August-16	7.26	Call	Bond Future	81	0	0	0	0.00
12/04/2016	R203 On 04-August-16	7.25	Call	Bond Future	79	0	0	0	0.00
12/04/2016	R203 On 04-August-16	7.25	Put	Bond Future	929	1	1	1	0.00
12/04/2016	R203 On 04-August-16	7.26	Put	Bond Future	921	1	1	1	0.00
12/04/2016	R203 On 04-August-16	7.24	Put	Bond Future	938	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2016	R203 On 03-November-16			Bond Future	8.15	101.2785	101.2934	101.2785	0.00
12/04/2016	R203 On 03-November-16	8.84	Call	Bond Future	743	1	1	1	0.00
12/04/2016	R203 On 03-November-16	8.86	Call	Bond Future	755	1	1	1	0.00
12/04/2016	R203 On 03-November-16	8.85	Call	Bond Future	749	1	1	1	0.00
12/04/2016	R203 On 03-November-16	8.84	Put	Bond Future	188	0	0	0	0.00
12/04/2016	R203 On 03-November-16	8.86	Put	Bond Future	184	0	0	0	0.00
12/04/2016	R203 On 03-November-16	8.85	Put	Bond Future	186	0	0	0	0.00
12/04/2016	R204 On 05-May-16			Bond Future	8.36	102.1974	102.2350	102.1974	33,783.00
12/04/2016	R204 On 05-May-16	7.76	Call	Bond Future	26	0	0	0	0.00
12/04/2016	R204 On 05-May-16	7.75	Call	Bond Future	25	0	0	0	0.00
12/04/2016	R204 On 05-May-16	7.74	Call	Bond Future	23	0	0	0	0.00
12/04/2016	R204 On 05-May-16	7.75	Put	Bond Future	1440	1	1	1	0.00
12/04/2016	R204 On 05-May-16	7.76	Put	Bond Future	1418	1	1	1	0.00
12/04/2016	R204 On 05-May-16	7.74	Put	Bond Future	1462	1	1	1	0.00
12/04/2016	R204 On 04-August-16			Bond Future	8.44	100.1042	100.1419	100.1042	0.00
12/04/2016	R204 On 04-August-16	7.74	Call	Bond Future	225	0	0	0	0.00
12/04/2016	R204 On 04-August-16	7.75	Call	Bond Future	230	0	0	0	0.00
12/04/2016	R204 On 04-August-16	7.76	Call	Bond Future	235	0	0	0	0.00
12/04/2016	R204 On 04-August-16	7.75	Put	Bond Future	1696	2	2	2	0.00
12/04/2016	R204 On 04-August-16	7.76	Put	Bond Future	1680	2	2	2	0.00
12/04/2016	R204 On 04-August-16	7.74	Put	Bond Future	1713	2	2	2	0.00
12/04/2016	R204 On 03-November-16			Bond Future	8.52	102.0116	102.0506	102.0116	0.00
12/04/2016	R204 On 03-November-16	9.21	Call	Bond Future	1758	2	2	2	0.00
12/04/2016	R204 On 03-November-16	9.23	Call	Bond Future	1785	2	2	2	0.00
12/04/2016	R204 On 03-November-16	9.22	Call	Bond Future	1772	2	2	2	0.00
12/04/2016	R204 On 03-November-16	9.22	Put	Bond Future	466	0	0	0	0.00
12/04/2016	R204 On 03-November-16	9.21	Put	Bond Future	471	0	0	0	0.00
12/04/2016	R204 On 03-November-16	9.23	Put	Bond Future	460	0	0	0	0.00
12/04/2016	R207 On 05-May-16			Bond Future	8.55	98.2294	98.2630	98.2294	67,366.00
12/04/2016	R207 On 05-May-16	7.56	Call	Bond Future	3	0	0	0	43.00
12/04/2016	R207 On 05-May-16	7.85	Call	Bond Future	21	0	0	0	0.00
12/04/2016	R207 On 05-May-16	7.86	Call	Bond Future	23	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
12/04/2016	R207 On 05-May-16	7.84	Call	Bond Future	20	0	0	0	0.00
12/04/2016	R207 On 05-May-16	7.85	Put	Bond Future	2166	2	2	2	0.00
12/04/2016	R207 On 05-May-16	7.86	Put	Bond Future	2136	2	2	2	0.00
12/04/2016	R207 On 05-May-16	7.84	Put	Bond Future	2196	2	2	2	0.00
12/04/2016	R207 On 05-May-16	7.56	Put	Bond Future	3055	3	3	3	0.00
12/04/2016	R207 On 04-August-16			Bond Future	8.63	96.4574	96.4910	96.4574	0.00
12/04/2016	R207 On 04-August-16	8.00	Call	Bond Future	378	0	0	0	0.00
12/04/2016	R207 On 04-August-16	7.99	Call	Bond Future	371	0	0	0	0.00
12/04/2016	R207 On 04-August-16	8.01	Call	Bond Future	386	0	0	0	0.00
12/04/2016	R207 On 04-August-16	7.99	Put	Bond Future	2201	2	2	2	0.00
12/04/2016	R207 On 04-August-16	8.01	Put	Bond Future	2158	2	2	2	0.00
12/04/2016	R207 On 04-August-16	8.00	Put	Bond Future	2180	2	2	2	0.00
12/04/2016	R207 On 02-February-17			Bond Future	8.73	96.6616	96.6958	96.6616	0.00
12/04/2016	R207 On 02-February-17	8.91	Call	Bond Future	1776	2	2	2	62.00
12/04/2016	R207 On 02-February-17	9.22	Call	Bond Future	2236	2	2	2	0.00
12/04/2016	R207 On 02-February-17	9.24	Call	Bond Future	2267	2	2	2	0.00
12/04/2016	R207 On 02-February-17	9.23	Call	Bond Future	2252	2	2	2	0.00
12/04/2016	R207 On 02-February-17	8.91	Put	Bond Future	1324	1	1	1	0.00
12/04/2016	R207 On 02-February-17	9.22	Put	Bond Future	1023	1	1	1	0.00
12/04/2016	R207 On 02-February-17	9.23	Put	Bond Future	1014	1	1	1	0.00
12/04/2016	R207 On 02-February-17	9.24	Put	Bond Future	1005	1	1	1	0.00
12/04/2016	R208 On 05-May-16			Bond Future	8.67	93.1627	93.2035	93.1627	46,641.00
12/04/2016	R208 On 05-May-16	7.99	Call	Bond Future	33	0	0	0	0.00
12/04/2016	R208 On 05-May-16	8.01	Call	Bond Future	37	0	0	0	0.00
12/04/2016	R208 On 05-May-16	8.00	Call	Bond Future	35	0	0	0	0.00
12/04/2016	R208 On 05-May-16	8.00	Put	Bond Future	2580	3	3	3	0.00
12/04/2016	R208 On 05-May-16	7.99	Put	Bond Future	2616	3	3	3	0.00
12/04/2016	R208 On 05-May-16	8.01	Put	Bond Future	2543	3	3	3	0.00
12/04/2016	R208 On 04-August-16			Bond Future	8.73	94.9385	94.9795	94.9385	0.00
12/04/2016	R208 On 04-August-16	7.99	Call	Bond Future	397	0	0	0	0.00
12/04/2016	R208 On 04-August-16	8.00	Call	Bond Future	405	0	0	0	0.00
12/04/2016	R208 On 04-August-16	8.01	Call	Bond Future	413	0	0	0	0.00
12/04/2016	R208 On 04-August-16	7.99	Put	Bond Future	3109	3	3	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
12/04/2016	R208 On 04-August-16	8.00	Put	Bond Future	3080	3	3	3	0.00
12/04/2016	R208 On 04-August-16	8.01	Put	Bond Future	3051	3	3	3	0.00
12/04/2016	R208 On 03-November-16			Bond Future	8.80	93.3446	93.3869	93.3446	0.00
12/04/2016	R208 On 03-November-16	9.57	Call	Bond Future	3394	3	3	3	0.00
12/04/2016	R208 On 03-November-16	9.59	Call	Bond Future	3442	3	3	3	0.00
12/04/2016	R208 On 03-November-16	9.58	Call	Bond Future	3418	3	3	3	0.00
12/04/2016	R208 On 03-November-16	9.57	Put	Bond Future	793	1	1	1	0.00
12/04/2016	R208 On 03-November-16	9.58	Put	Bond Future	784	1	1	1	0.00
12/04/2016	R208 On 03-November-16	9.59	Put	Bond Future	775	1	1	1	0.00
12/04/2016	R209 On 05-May-16			Bond Future	9.71	70.4006	70.4716	70.4006	30,575.00
12/04/2016	R209 On 05-May-16	9.00	Call	Bond Future	90	0	0	0	6,700.00
12/04/2016	R209 On 05-May-16	8.25	Call	Bond Future	1	0	0	0	6,700.00
12/04/2016	R209 On 05-May-16	8.99	Call	Bond Future	85	0	0	0	0.00
12/04/2016	R209 On 05-May-16	9.01	Call	Bond Future	94	0	0	0	0.00
12/04/2016	R209 On 05-May-16	9.01	Put	Bond Future	4969	5	5	5	0.00
12/04/2016	R209 On 05-May-16	9.00	Put	Bond Future	5038	5	5	5	0.00
12/04/2016	R209 On 05-May-16	8.25	Put	Bond Future	10814	11	11	11	0.00
12/04/2016	R209 On 05-May-16	8.99	Put	Bond Future	5107	5	5	5	0.00
12/04/2016	R209 On 04-August-16			Bond Future	9.76	71.7426	71.8145	71.7426	190.00
12/04/2016	R209 On 04-August-16	10.60	Call	Bond Future	6187	6	6	6	5,760.00
12/04/2016	R209 On 04-August-16	9.24	Call	Bond Future	1438	1	1	1	0.00
12/04/2016	R209 On 04-August-16	9.26	Call	Bond Future	1481	1	1	1	0.00
12/04/2016	R209 On 04-August-16	9.25	Call	Bond Future	1459	1	1	1	0.00
12/04/2016	R209 On 04-August-16	9.70	Call	Bond Future	2654	3	3	3	0.00
12/04/2016	R209 On 04-August-16	10.29	Call	Bond Future	4842	5	5	5	0.00
12/04/2016	R209 On 04-August-16	9.60	Call	Bond Future	2352	2	2	2	5,760.00
12/04/2016	R209 On 04-August-16	9.40	Call	Bond Future	1810	2	2	2	250.00
12/04/2016	R209 On 04-August-16	10.60	Put	Bond Future	970	1	1	1	0.00
12/04/2016	R209 On 04-August-16	9.24	Put	Bond Future	4993	5	5	5	0.00
12/04/2016	R209 On 04-August-16	9.26	Put	Bond Future	4895	5	5	5	0.00
12/04/2016	R209 On 04-August-16	9.25	Put	Bond Future	4944	5	5	5	0.00
12/04/2016	R209 On 04-August-16	10.29	Put	Bond Future	1476	2	1	2	250.00
12/04/2016	R209 On 04-August-16	9.70	Put	Bond Future	3047	3	3	3	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2016	R209 On 04-August-16	9.40	Put	Bond Future	4241	4	4	4	0.00
12/04/2016	R209 On 04-August-16	9.60	Put	Bond Future	3415	3	3	3	0.00
12/04/2016	R209 On 03-November-16			Bond Future	9.81	69.9588	70.0325	69.9588	0.00
12/04/2016	R209 On 03-November-16	10.24	Call	Bond Future	5289	5	5	5	0.00
12/04/2016	R209 On 03-November-16	10.26	Call	Bond Future	5365	5	5	5	0.00
12/04/2016	R209 On 03-November-16	10.25	Call	Bond Future	5327	5	5	5	0.00
12/04/2016	R209 On 03-November-16	10.25	Put	Bond Future	2543	3	3	3	0.00
12/04/2016	R209 On 03-November-16	10.26	Put	Bond Future	2520	3	3	3	0.00
12/04/2016	R209 On 03-November-16	10.24	Put	Bond Future	2566	3	3	3	0.00
12/04/2016	R210 On 05-May-16			Bond Future	182.46	182.4420	182.4605	182.4420	1,441.00
12/04/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
12/04/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
12/04/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
12/04/2016	R210 On 05-May-16	185.00	Put	Bond Future	2539	3	3	3	0.00
12/04/2016	R210 On 05-May-16	185.01	Put	Bond Future	2549	3	3	3	0.00
12/04/2016	R210 On 05-May-16	184.99	Put	Bond Future	2529	3	3	3	0.00
12/04/2016	R210 On 04-August-16			Bond Future	185.95	185.9346	185.9526	185.9346	0.00
12/04/2016	R210 On 04-August-16	181.51	Call	Bond Future	4443	4	4	4	0.00
12/04/2016	R210 On 04-August-16	181.50	Call	Bond Future	4453	4	4	4	0.00
12/04/2016	R210 On 04-August-16	181.52	Call	Bond Future	4433	4	4	4	0.00
12/04/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
12/04/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
12/04/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
12/04/2016	R211 On 05-May-16			Bond Future	138.15	138.1436	138.1523	138.1436	62.00
12/04/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
12/04/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
12/04/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
12/04/2016	R211 On 05-May-16	138.99	Put	Bond Future	838	1	1	1	0.00
12/04/2016	R211 On 05-May-16	139.00	Put	Bond Future	848	1	1	1	0.00
12/04/2016	R211 On 05-May-16	139.01	Put	Bond Future	858	1	1	1	0.00
12/04/2016	R211 On 04-August-16			Bond Future	139.04	139.0286	139.0368	139.0286	0.00
12/04/2016	R211 On 04-August-16	137.09	Call	Bond Future	1947	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2016	R211 On 04-August-16	137.07	Call	Bond Future	1967	2	2	2	0.00
12/04/2016	R211 On 04-August-16	137.08	Call	Bond Future	1957	2	2	2	0.00
12/04/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
12/04/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
12/04/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
12/04/2016	R212 On 05-May-16			Bond Future	144.02	144.0053	144.0194	144.0053	3,488.00
12/04/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
12/04/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
12/04/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
12/04/2016	R212 On 05-May-16	145.00	Put	Bond Future	981	1	1	1	0.00
12/04/2016	R212 On 05-May-16	145.01	Put	Bond Future	991	1	1	1	0.00
12/04/2016	R212 On 05-May-16	144.99	Put	Bond Future	971	1	1	1	0.00
12/04/2016	R212 On 04-August-16			Bond Future	144.84	144.8307	144.8444	144.8307	0.00
12/04/2016	R212 On 04-August-16	142.44	Call	Bond Future	2404	2	2	2	0.00
12/04/2016	R212 On 04-August-16	142.43	Call	Bond Future	2414	2	2	2	0.00
12/04/2016	R212 On 04-August-16	142.42	Call	Bond Future	2424	2	2	2	0.00
12/04/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
12/04/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
12/04/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
12/04/2016	R213 On 05-May-16			Bond Future	9.57	81.1055	81.2106	81.1055	47,801.00
12/04/2016	R213 On 05-May-16	8.74	Call	Bond Future	44	0	0	0	0.00
12/04/2016	R213 On 05-May-16	8.76	Call	Bond Future	49	0	0	0	0.00
12/04/2016	R213 On 05-May-16	8.75	Call	Bond Future	47	0	0	0	0.00
12/04/2016	R213 On 05-May-16	8.75	Put	Bond Future	5809	6	6	6	0.00
12/04/2016	R213 On 05-May-16	8.74	Put	Bond Future	5880	6	6	6	0.00
12/04/2016	R213 On 05-May-16	8.76	Put	Bond Future	5738	6	6	6	0.00
12/04/2016	R213 On 04-August-16			Bond Future	9.63	82.6516	82.7582	82.6516	462.00
12/04/2016	R213 On 04-August-16	9.01	Call	Bond Future	1216	1	1	1	0.00
12/04/2016	R213 On 04-August-16	8.99	Call	Bond Future	1178	1	1	1	0.00
12/04/2016	R213 On 04-August-16	9.00	Call	Bond Future	1197	1	1	1	0.00
12/04/2016	R213 On 04-August-16	8.99	Put	Bond Future	5533	6	6	6	0.00
12/04/2016	R213 On 04-August-16	9.01	Put	Bond Future	5429	6	5	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
12/04/2016	R213 On 04-August-16	9.00	Put	Bond Future	5481	6	5	6	0.00
12/04/2016	R213 On 03-November-16			Bond Future	9.68	80.6753	80.7844	80.6753	0.00
12/04/2016	R213 On 03-November-16	10.20	Call	Bond Future	5581	6	6	6	0.00
12/04/2016	R213 On 03-November-16	10.19	Call	Bond Future	5541	5	6	5	0.00
12/04/2016	R213 On 03-November-16	10.18	Call	Bond Future	5502	5	6	5	0.00
12/04/2016	R213 On 03-November-16	10.19	Put	Bond Future	2316	2	2	2	0.00
12/04/2016	R213 On 03-November-16	10.20	Put	Bond Future	2294	2	2	2	0.00
12/04/2016	R213 On 03-November-16	10.18	Put	Bond Future	2338	2	2	2	0.00
12/04/2016	R214 On 05-May-16			Bond Future	9.83	70.3956	70.5031	70.3956	32,450.00
12/04/2016	R214 On 05-May-16	8.99	Call	Bond Future	47	0	0	0	0.00
12/04/2016	R214 On 05-May-16	9.01	Call	Bond Future	52	0	0	0	0.00
12/04/2016	R214 On 05-May-16	9.00	Call	Bond Future	49	0	0	0	0.00
12/04/2016	R214 On 05-May-16	9.30	Call	Bond Future	221	0	0	0	0.00
12/04/2016	R214 On 05-May-16	9.01	Put	Bond Future	6069	6	6	6	0.00
12/04/2016	R214 On 05-May-16	9.00	Put	Bond Future	6145	6	6	6	0.00
12/04/2016	R214 On 05-May-16	8.99	Put	Bond Future	6221	6	6	6	0.00
12/04/2016	R214 On 05-May-16	9.30	Put	Bond Future	4016	4	4	4	0.00
12/04/2016	R214 On 04-August-16			Bond Future	9.88	71.7375	71.8466	71.7375	100.00
12/04/2016	R214 On 04-August-16	9.30	Call	Bond Future	1361	1	1	1	1,300.00
12/04/2016	R214 On 04-August-16	11.30	Call	Bond Future	9024	9	9	9	5,800.00
12/04/2016	R214 On 04-August-16	9.24	Call	Bond Future	1238	1	1	1	0.00
12/04/2016	R214 On 04-August-16	9.26	Call	Bond Future	1278	1	1	1	0.00
12/04/2016	R214 On 04-August-16	9.25	Call	Bond Future	1258	1	1	1	0.00
12/04/2016	R214 On 04-August-16	8.55	Call	Bond Future	344	0	0	0	1,300.00
12/04/2016	R214 On 04-August-16	10.30	Call	Bond Future	4511	4	5	4	5,800.00
12/04/2016	R214 On 04-August-16	9.26	Put	Bond Future	5727	6	6	6	0.00
12/04/2016	R214 On 04-August-16	9.24	Put	Bond Future	5838	6	6	6	0.00
12/04/2016	R214 On 04-August-16	9.30	Put	Bond Future	5510	6	6	6	0.00
12/04/2016	R214 On 04-August-16	11.30	Put	Bond Future	428	0	0	0	0.00
12/04/2016	R214 On 04-August-16	10.30	Put	Bond Future	1776	2	2	2	0.00
12/04/2016	R214 On 04-August-16	9.25	Put	Bond Future	5783	6	6	6	0.00
12/04/2016	R214 On 04-August-16	8.55	Put	Bond Future	10463	11	10	11	0.00
12/04/2016	R214 On 03-November-16			Bond Future	9.94	69.8070	69.9185	69.8070	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
12/04/2016	R214 On 03-November-16	10.33	Call	Bond Future	5318	5	5	5	0.00
12/04/2016	R214 On 03-November-16	10.35	Call	Bond Future	5394	5	5	5	0.00
12/04/2016	R214 On 03-November-16	10.34	Call	Bond Future	5356	5	5	5	0.00
12/04/2016	R214 On 03-November-16	10.33	Put	Bond Future	2747	3	3	3	0.00
12/04/2016	R214 On 03-November-16	10.34	Put	Bond Future	2722	3	3	3	0.00
12/04/2016	R214 On 03-November-16	10.35	Put	Bond Future	2697	3	3	3	0.00
12/04/2016	R248 On 05-May-16			Bond Future	9.91	90.3675	90.5036	90.3675	63,750.00
12/04/2016	R248 On 05-May-16	9.01	Call	Bond Future	41	0	0	0	0.00
12/04/2016	R248 On 05-May-16	9.00	Call	Bond Future	39	0	0	0	0.00
12/04/2016	R248 On 05-May-16	8.99	Call	Bond Future	36	0	0	0	0.00
12/04/2016	R248 On 05-May-16	9.00	Put	Bond Future	8606	9	9	9	0.00
12/04/2016	R248 On 05-May-16	8.99	Put	Bond Future	8706	9	9	9	0.00
12/04/2016	R248 On 05-May-16	9.01	Put	Bond Future	8507	9	9	9	0.00
12/04/2016	R248 On 04-August-16			Bond Future	9.97	92.0900	92.2282	92.0900	0.00
12/04/2016	R248 On 04-August-16	9.25	Call	Bond Future	1411	1	1	1	0.00
12/04/2016	R248 On 04-August-16	9.26	Call	Bond Future	1434	1	1	1	0.00
12/04/2016	R248 On 04-August-16	9.24	Call	Bond Future	1387	1	1	1	0.00
12/04/2016	R248 On 04-August-16	9.26	Put	Bond Future	7883	8	8	8	0.00
12/04/2016	R248 On 04-August-16	9.25	Put	Bond Future	7957	8	8	8	0.00
12/04/2016	R248 On 04-August-16	9.24	Put	Bond Future	8031	8	8	8	0.00
12/04/2016	R248 On 03-November-16			Bond Future	10.02	89.4059	89.5473	89.4059	0.00
12/04/2016	R248 On 03-November-16	10.39	Call	Bond Future	6635	7	7	7	0.00
12/04/2016	R248 On 03-November-16	10.38	Call	Bond Future	6587	7	7	7	0.00
12/04/2016	R248 On 03-November-16	10.37	Call	Bond Future	6540	6	7	6	0.00
12/04/2016	R248 On 03-November-16	10.38	Put	Bond Future	3639	4	4	4	0.00
12/04/2016	R248 On 03-November-16	10.39	Put	Bond Future	3607	4	4	4	0.00
12/04/2016	R248 On 03-November-16	10.37	Put	Bond Future	3671	4	4	4	0.00