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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/07/2016 TO: 12/07/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	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
12/07/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	2025 On 04-August-16			Bond Future	127.76	127.9474	127.7610	127.9474	3,012.00
12/07/2016	2025 On 04-August-16	123.86	Call	Bond Future	3901	4	4	4	0.00
12/07/2016	2025 On 04-August-16	123.87	Call	Bond Future	3891	4	4	4	0.00
12/07/2016	2025 On 04-August-16	123.85	Call	Bond Future	3911	4	4	4	0.00
12/07/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
12/07/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
12/07/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
12/07/2016	2025 On 03-November-16			Bond Future	130.19	130.3774	130.1873	130.3774	0.00
12/07/2016	2025 On 03-November-16	129.23	Call	Bond Future	957	1	1	1	0.00
12/07/2016	2025 On 03-November-16	129.22	Call	Bond Future	967	1	1	1	0.00
12/07/2016	2025 On 03-November-16	129.21	Call	Bond Future	977	1	1	1	0.00
12/07/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
12/07/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
12/07/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
12/07/2016	2030 On 04-August-16			Bond Future	9.07	92.3598	91.9969	92.3598	27,010.00
12/07/2016	2030 On 04-August-16	10.17	Call	Bond Future	7515	8	8	8	0.00
12/07/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
12/07/2016	2030 On 03-November-16			Bond Future	9.11	94.1084	93.7386	94.1084	0.00
12/07/2016	2030 On 03-November-16	9.33	Call	Bond Future	1576	2	2	2	0.00
12/07/2016	2030 On 03-November-16	9.34	Call	Bond Future	1646	2	2	2	0.00
12/07/2016	2030 On 03-November-16	9.35	Call	Bond Future	1715	2	2	2	0.00
12/07/2016	2030 On 03-November-16	9.33	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
12/07/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
12/07/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
12/07/2016	2032 On 04-August-16			Bond Future	9.19	95.6361	95.2087	95.6361	12,589.00
12/07/2016	2032 On 04-August-16	8.99	Call	Bond Future	594	1	1	1	0.00
12/07/2016	2032 On 04-August-16	9.01	Call	Bond Future	643	1	1	1	0.00
12/07/2016	2032 On 04-August-16	9.00	Call	Bond Future	618	1	1	1	0.00
12/07/2016	2032 On 04-August-16	9.00	Put	Bond Future	2136	2	2	2	0.00
12/07/2016	2032 On 04-August-16	9.01	Put	Bond Future	2082	2	2	2	0.00
12/07/2016	2032 On 04-August-16	8.99	Put	Bond Future	2191	2	2	2	0.00
12/07/2016	2032 On 03-November-16			Bond Future	9.24	93.2879	92.8523	93.2879	0.00
12/07/2016	2032 On 03-November-16	10.28	Call	Bond Future	8009	8	8	8	0.00
12/07/2016	2032 On 03-November-16	10.30	Call	Bond Future	8124	9	8	9	0.00
12/07/2016	2032 On 03-November-16	10.29	Call	Bond Future	8066	8	8	8	0.00
12/07/2016	2032 On 03-November-16	10.28	Put	Bond Future	496	0	0	0	0.00
12/07/2016	2032 On 03-November-16	10.29	Put	Bond Future	486	0	0	0	0.00
12/07/2016	2032 On 03-November-16	10.30	Put	Bond Future	477	0	0	0	0.00
12/07/2016	2032 On 02-February-17			Bond Future	9.27	95.1396	94.6944	95.1396	0.00
12/07/2016	2032 On 02-February-17	9.51	Call	Bond Future	4645	5	5	5	0.00
12/07/2016	2032 On 02-February-17	9.53	Call	Bond Future	4731	5	5	5	0.00
12/07/2016	2032 On 02-February-17	9.52	Call	Bond Future	4688	5	5	5	0.00
12/07/2016	2032 On 02-February-17	9.52	Put	Bond Future	2842	3	3	3	0.00
12/07/2016	2032 On 02-February-17	9.51	Put	Bond Future	2873	3	3	3	0.00
12/07/2016	2032 On 02-February-17	9.53	Put	Bond Future	2812	3	3	3	0.00
12/07/2016	2033 On 04-August-16			Bond Future	108.55	108.5420	108.5541	108.5420	4,353.00
12/07/2016	2033 On 04-August-16	104.99	Call	Bond Future	3564	4	4	4	0.00
12/07/2016	2033 On 04-August-16	105.00	Call	Bond Future	3554	4	4	4	0.00
12/07/2016	2033 On 04-August-16	105.01	Call	Bond Future	3544	4	4	4	0.00
12/07/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
12/07/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
12/07/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
12/07/2016	2033 On 03-November-16			Bond Future	109.60	109.5866	109.5990	109.5866	0.00
12/07/2016	2033 On 03-November-16	109.18	Call	Bond Future	419	0	0	0	0.00

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12/07/2016	2033 On 03-November-16	109.17	Call	Bond Future	429	0	0	0	0.00
12/07/2016	2033 On 03-November-16	109.16	Call	Bond Future	439	0	0	0	0.00
12/07/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
12/07/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
12/07/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
12/07/2016	2037 On 04-August-16			Bond Future	9.33	93.1877	92.6743	93.1877	41,219.00
12/07/2016	2037 On 04-August-16	9.24	Call	Bond Future	1020	1	1	1	0.00
12/07/2016	2037 On 04-August-16	9.25	Call	Bond Future	1055	1	1	1	0.00
12/07/2016	2037 On 04-August-16	9.26	Call	Bond Future	1092	1	1	1	0.00
12/07/2016	2037 On 04-August-16	9.25	Put	Bond Future	1772	2	2	2	0.00
12/07/2016	2037 On 04-August-16	9.26	Put	Bond Future	1722	1	2	1	0.00
12/07/2016	2037 On 04-August-16	9.24	Put	Bond Future	1823	2	2	2	0.00
12/07/2016	2037 On 03-November-16			Bond Future	9.37	94.9520	94.4289	94.9520	0.00
12/07/2016	2037 On 03-November-16	10.35	Call	Bond Future	8363	9	8	9	0.00
12/07/2016	2037 On 03-November-16	10.36	Call	Bond Future	8425	9	8	9	0.00
12/07/2016	2037 On 03-November-16	10.37	Call	Bond Future	8487	9	8	9	0.00
12/07/2016	2037 On 03-November-16	10.36	Put	Bond Future	653	1	1	1	0.00
12/07/2016	2037 On 03-November-16	10.37	Put	Bond Future	642	1	1	1	0.00
12/07/2016	2037 On 03-November-16	10.35	Put	Bond Future	665	1	1	1	0.00
12/07/2016	2037 On 02-February-17			Bond Future	9.41	92.5798	92.0453	92.5798	0.00
12/07/2016	2037 On 02-February-17	9.66	Call	Bond Future	5272	6	5	6	0.00
12/07/2016	2037 On 02-February-17	9.68	Call	Bond Future	5367	6	5	6	0.00
12/07/2016	2037 On 02-February-17	9.67	Call	Bond Future	5320	6	5	6	0.00
12/07/2016	2037 On 02-February-17	9.66	Put	Bond Future	3202	3	3	3	0.00
12/07/2016	2037 On 02-February-17	9.67	Put	Bond Future	3169	3	3	3	0.00
12/07/2016	2037 On 02-February-17	9.68	Put	Bond Future	3136	3	3	3	0.00
12/07/2016	2038 On 04-August-16			Bond Future	133.93	134.4902	133.9276	134.4902	21,368.00
12/07/2016	2038 On 04-August-16	129.31	Call	Bond Future	4618	5	5	5	0.00
12/07/2016	2038 On 04-August-16	129.30	Call	Bond Future	4628	5	5	5	0.00
12/07/2016	2038 On 04-August-16	129.32	Call	Bond Future	4608	5	5	5	0.00
12/07/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
12/07/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00

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12/07/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
12/07/2016	2038 On 03-November-16			Bond Future	136.47	137.0445	136.4712	137.0445	0.00
12/07/2016	2038 On 03-November-16	136.33	Call	Bond Future	141	1	0	1	0.00
12/07/2016	2038 On 03-November-16	136.32	Call	Bond Future	151	1	0	1	0.00
12/07/2016	2038 On 03-November-16	136.31	Call	Bond Future	161	1	0	1	0.00
12/07/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
12/07/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
12/07/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
12/07/2016	2040 On 04-August-16			Bond Future	9.39	97.1769	96.5799	97.1769	722.00
12/07/2016	2040 On 04-August-16	9.51	Call	Bond Future	2117	3	2	3	0.00
12/07/2016	2040 On 04-August-16	9.50	Call	Bond Future	2062	2	2	2	0.00
12/07/2016	2040 On 04-August-16	9.49	Call	Bond Future	2008	2	2	2	0.00
12/07/2016	2040 On 04-August-16	9.51	Put	Bond Future	1019	1	1	1	0.00
12/07/2016	2040 On 04-August-16	9.50	Put	Bond Future	1054	1	1	1	0.00
12/07/2016	2040 On 04-August-16	9.49	Put	Bond Future	1090	1	1	1	0.00
12/07/2016	2040 On 03-November-16			Bond Future	9.43	99.0167	98.4084	99.0167	0.00
12/07/2016	2040 On 03-November-16	9.70	Call	Bond Future	4703	5	5	5	0.00
12/07/2016	2040 On 03-November-16	9.71	Call	Bond Future	4757	5	5	5	0.00
12/07/2016	2040 On 03-November-16	9.69	Call	Bond Future	4649	5	5	5	0.00
12/07/2016	2040 On 03-November-16	9.69	Put	Bond Future	2330	2	2	2	0.00
12/07/2016	2040 On 03-November-16	9.71	Put	Bond Future	2263	2	2	2	0.00
12/07/2016	2040 On 03-November-16	9.70	Put	Bond Future	2297	2	2	2	0.00
12/07/2016	2044 On 04-August-16			Bond Future	9.41	94.3058	93.7491	94.3058	19,251.00
12/07/2016	2044 On 04-August-16	9.51	Call	Bond Future	2011	2	2	2	0.00
12/07/2016	2044 On 04-August-16	9.50	Call	Bond Future	1958	2	2	2	0.00
12/07/2016	2044 On 04-August-16	9.49	Call	Bond Future	1905	2	2	2	0.00
12/07/2016	2044 On 04-August-16	9.50	Put	Bond Future	1163	1	1	1	0.00
12/07/2016	2044 On 04-August-16	9.51	Put	Bond Future	1125	1	1	1	0.00
12/07/2016	2044 On 04-August-16	9.49	Put	Bond Future	1202	1	1	1	0.00
12/07/2016	2044 On 03-November-16			Bond Future	9.45	96.0913	95.5240	96.0913	285.00
12/07/2016	2044 On 03-November-16	10.42	Call	Bond Future	8980	9	9	9	0.00
12/07/2016	2044 On 03-November-16	10.43	Call	Bond Future	9045	10	9	10	0.00

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12/07/2016	2044 On 03-November-16	10.41	Call	Bond Future	8915	9	9	9	0.00
12/07/2016	2044 On 03-November-16	10.43	Put	Bond Future	774	1	1	1	0.00
12/07/2016	2044 On 03-November-16	10.42	Put	Bond Future	788	1	1	1	0.00
12/07/2016	2044 On 03-November-16	10.41	Put	Bond Future	801	1	1	1	0.00
12/07/2016	2044 On 02-February-17			Bond Future	9.49	93.6166	93.0370	93.6166	0.00
12/07/2016	2044 On 02-February-17	9.77	Call	Bond Future	5914	6	6	6	0.00
12/07/2016	2044 On 02-February-17	9.76	Call	Bond Future	5863	6	6	6	0.00
12/07/2016	2044 On 02-February-17	9.78	Call	Bond Future	5965	6	6	6	0.00
12/07/2016	2044 On 02-February-17	9.77	Put	Bond Future	3398	3	3	3	0.00
12/07/2016	2044 On 02-February-17	9.78	Put	Bond Future	3363	3	3	3	0.00
12/07/2016	2044 On 02-February-17	9.76	Put	Bond Future	3434	3	3	3	0.00
12/07/2016	2046 On 04-August-16			Bond Future	134.69	134.6732	134.6887	134.6732	17,314.00
12/07/2016	2046 On 04-August-16	129.00	Call	Bond Future	5689	6	6	6	0.00
12/07/2016	2046 On 04-August-16	129.01	Call	Bond Future	5679	6	6	6	0.00
12/07/2016	2046 On 04-August-16	129.02	Call	Bond Future	5669	6	6	6	0.00
12/07/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
12/07/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
12/07/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
12/07/2016	2046 On 03-November-16			Bond Future	135.74	135.7287	135.7446	135.7287	0.00
12/07/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
12/07/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
12/07/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
12/07/2016	2046 On 03-November-16	137.09	Put	Bond Future	1345	1	1	1	0.00
12/07/2016	2046 On 03-November-16	137.07	Put	Bond Future	1325	1	1	1	0.00
12/07/2016	2046 On 03-November-16	137.08	Put	Bond Future	1335	1	1	1	0.00
12/07/2016	2050 On 04-August-16			Bond Future	142.53	143.5326	142.5255	143.5326	21,635.00
12/07/2016	2050 On 04-August-16	139.12	Call	Bond Future	3406	4	3	4	0.00
12/07/2016	2050 On 04-August-16	139.14	Call	Bond Future	3386	4	3	4	0.00
12/07/2016	2050 On 04-August-16	139.13	Call	Bond Future	3396	4	3	4	0.00
12/07/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
12/07/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
12/07/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00

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12/07/2016	2050 On 03-November-16			Bond Future	145.23	146.2584	145.2322	146.2584	0.00
12/07/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
12/07/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
12/07/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
12/07/2016	2050 On 03-November-16	149.53	Put	Bond Future	4298	3	4	3	0.00
12/07/2016	2050 On 03-November-16	149.54	Put	Bond Future	4308	3	4	3	0.00
12/07/2016	2050 On 03-November-16	149.52	Put	Bond Future	4288	3	4	3	0.00
12/07/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	AL37 On 04-August-16			Index Future	494.07	495.0930	494.0680	495.0930	15.00
12/07/2016	AL37 On 03-November-16			Index Future	503.52	504.5640	503.5200	504.5640	0.00
12/07/2016	AL7T On 04-August-16			Index Future	576.03	578.0710	576.0280	578.0710	15.00
12/07/2016	AL7T On 03-November-16			Index Future	587.05	589.1300	587.0480	589.1300	0.00
12/07/2016	ALBI On 04-August-16			Index Future	523.94	526.0180	523.9360	526.0180	724.00
12/07/2016	ALBI On 03-November-16			Index Future	533.96	536.0810	533.9590	536.0810	12.00
12/07/2016	ALBI On 02-February-17			Index Future	544.55	546.7160	544.5470	546.7160	0.00
12/07/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/07/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/07/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C214 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
12/07/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2016	EL28 On 04-August-16			Bond Future	131.99	132.5806	131.9936	132.5806	0.00
12/07/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5134	6	5	6	0.00
12/07/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5124	6	5	6	0.00
12/07/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5114	6	5	6	0.00
12/07/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
12/07/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
12/07/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
12/07/2016	EL28 On 03-November-16			Bond Future	132.84	133.4380	132.8399	133.4380	0.00
12/07/2016	EL28 On 03-November-16	132.15	Call	Bond Future	690	1	1	1	0.00
12/07/2016	EL28 On 03-November-16	132.17	Call	Bond Future	670	1	1	1	0.00
12/07/2016	EL28 On 03-November-16	132.16	Call	Bond Future	680	1	1	1	0.00
12/07/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
12/07/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
12/07/2016	EL28 On 03-November-16	132.17	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
12/07/2016	ES33 On 04-August-16			Bond Future	10.21	81.6858	81.2856	81.6858	8,882.00
12/07/2016	ES33 On 04-August-16	10.25	Call	Bond Future	256	1	0	1	0.00
12/07/2016	ES33 On 04-August-16	10.24	Call	Bond Future	190	1	0	1	0.00
12/07/2016	ES33 On 04-August-16	10.26	Call	Bond Future	323	1	0	1	0.00
12/07/2016	ES33 On 04-August-16	10.24	Put	Bond Future	0	0	0	0	0.00
12/07/2016	ES33 On 04-August-16	10.26	Put	Bond Future	0	0	0	0	0.00
12/07/2016	ES33 On 04-August-16	10.25	Put	Bond Future	0	0	0	0	0.00
12/07/2016	ES33 On 03-November-16			Bond Future	10.28	79.4398	79.0319	79.4398	0.00
12/07/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6345	7	6	7	0.00
12/07/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6229	7	6	7	0.00
12/07/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6287	7	6	7	0.00
12/07/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
12/07/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
12/07/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
12/07/2016	ES33 On 02-February-17			Bond Future	10.35	81.0164	80.5997	81.0164	0.00
12/07/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1654	2	2	2	0.00
12/07/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1591	2	2	2	0.00
12/07/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1528	2	2	2	0.00
12/07/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
12/07/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
12/07/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
12/07/2016	ES42 On 04-August-16			Bond Future	10.33	86.5276	86.0656	86.5276	7,270.00
12/07/2016	ES42 On 03-November-16			Bond Future	10.40	83.9032	83.4324	83.9032	0.00
12/07/2016	GOVI On 04-August-16			GOVI	521.64	523.6150	521.6370	523.6150	448.00
12/07/2016	GOVI On 04-August-16	521.00	Call	GOVI	6370	3	1	3	0.00
12/07/2016	GOVI On 04-August-16	521.01	Call	GOVI	6270	3	1	3	0.00
12/07/2016	GOVI On 04-August-16	520.99	Call	GOVI	6470	3	1	3	0.00
12/07/2016	GOVI On 04-August-16	521.01	Put	GOVI	0	0	0	0	0.00
12/07/2016	GOVI On 04-August-16	520.99	Put	GOVI	0	0	0	0	0.00
12/07/2016	GOVI On 04-August-16	521.00	Put	GOVI	0	0	0	0	0.00
12/07/2016	GOVI On 03-November-16			GOVI	531.62	533.6320	531.6170	533.6320	137.00
12/07/2016	GOVI On 03-November-16	476.11	Call	GOVI	555070	58	56	58	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
12/07/2016	GOVI On 03-November-16	476.12	Call	GOVI	554970	58	55	58	0.00
12/07/2016	GOVI On 03-November-16	476.13	Call	GOVI	554870	58	55	58	0.00
12/07/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
12/07/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
12/07/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
12/07/2016	GOVI On 02-February-17			GOVI	542.16	544.2190	542.1580	544.2190	0.00
12/07/2016	GOVI On 02-February-17	533.32	Call	GOVI	88380	11	9	11	0.00
12/07/2016	GOVI On 02-February-17	533.34	Call	GOVI	88180	11	9	11	0.00
12/07/2016	GOVI On 02-February-17	533.33	Call	GOVI	88280	11	9	11	0.00
12/07/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
12/07/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
12/07/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
12/07/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/07/2016	IGOV On 04-August-16			Index Future	247.88	248.2340	247.8780	248.2340	1,061.00
12/07/2016	IGOV On 03-November-16			Index Future	252.64	252.9980	252.6350	252.9980	24.00
12/07/2016	IGOV On 02-February-17			Index Future	257.66	258.0330	257.6590	258.0330	0.00
12/07/2016	ILBI On 04-August-16			Index Future	671.60	672.3800	671.5970	672.3800	156.00
12/07/2016	ILBI On 03-November-16			Index Future	684.41	685.2080	684.4100	685.2080	0.00
12/07/2016	IS01 On 19-December-16			Interest Rate Swap	100.08	100.0770	100.0793	100.0770	0.00
12/07/2016	IS01 On 16-March-17			Interest Rate Swap	100.05	100.0449	100.0506	100.0449	0.00
12/07/2016	IS01 On 15-June-17			Interest Rate Swap	99.71	99.6981	99.7100	99.6981	0.00
12/07/2016	IS01 On 21-September-17			Interest Rate Swap	99.80	99.7884	99.8005	99.7884	0.00
12/07/2016	IS02 On 18-December-17			Interest Rate Swap	100.13	100.1094	100.1289	100.1094	0.00
12/07/2016	IS02 On 16-March-18			Interest Rate Swap	99.46	99.4361	99.4583	99.4361	0.00
12/07/2016	IS02 On 15-June-18			Interest Rate Swap	99.19	99.1518	99.1900	99.1518	0.00
12/07/2016	IS02 On 21-September-18			Interest Rate Swap	99.31	99.2551	99.3146	99.2551	0.00
12/07/2016	IS05 On 17-December-20			Interest Rate Swap	98.28	98.1861	98.2805	98.1861	0.00
12/07/2016	IS05 On 16-March-21			Interest Rate Swap	97.62	97.5431	97.6192	97.5431	0.00
12/07/2016	IS05 On 15-June-21			Interest Rate Swap	96.93	96.8621	96.9271	96.8621	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
12/07/2016	IS05 On 21-September-21			Interest Rate Swap	97.22	97.1487	97.2160	97.1487	0.00
12/07/2016	IS10 On 17-December-25			Interest Rate Swap	98.31	98.1492	98.3114	98.1492	0.00
12/07/2016	IS10 On 16-March-26			Interest Rate Swap	95.41	95.2398	95.4104	95.2398	0.00
12/07/2016	IS10 On 15-June-26			Interest Rate Swap	94.18	94.0083	94.1848	94.0083	0.00
12/07/2016	IS10 On 21-September-26			Interest Rate Swap	96.25	96.0765	96.2521	96.0765	0.00
12/07/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/07/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
12/07/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
12/07/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
12/07/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
12/07/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
12/07/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.46	92.5400	92.5400	92.5400	10.00
12/07/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.49	92.5100	92.5100	92.5100	0.00
12/07/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.52	92.4800	92.4800	92.4800	0.00
12/07/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.56	92.4400	92.4400	92.4400	0.00
12/07/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.62	92.3800	92.3800	92.3800	0.00
12/07/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.66	92.3400	92.3400	92.3400	0.00
12/07/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.72	92.2800	92.2800	92.2800	0.00
12/07/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.76	92.2400	92.2400	92.2400	0.00
12/07/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.80	92.2000	92.2000	92.2000	0.00
12/07/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.85	92.1500	92.1500	92.1500	0.00
12/07/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
12/07/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
12/07/2016	R023 On 04-August-16			Bond Future	8.43	100.2698	100.0497	100.2698	11,634.00
12/07/2016	R023 On 04-August-16	8.24	Call	Bond Future	329	0	0	0	0.00
12/07/2016	R023 On 04-August-16	8.26	Call	Bond Future	359	0	0	0	0.00
12/07/2016	R023 On 04-August-16	8.25	Call	Bond Future	344	0	0	0	0.00
12/07/2016	R023 On 04-August-16	8.25	Put	Bond Future	1228	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
12/07/2016	R023 On 04-August-16	8.24	Put	Bond Future	1262	1	1	1	0.00
12/07/2016	R023 On 04-August-16	8.26	Put	Bond Future	1194	1	1	1	0.00
12/07/2016	R023 On 03-November-16			Bond Future	8.47	98.2370	98.0127	98.2370	607.00
12/07/2016	R023 On 03-November-16	9.73	Call	Bond Future	5860	6	6	6	0.00
12/07/2016	R023 On 03-November-16	9.75	Call	Bond Future	5941	6	6	6	0.00
12/07/2016	R023 On 03-November-16	9.74	Call	Bond Future	5900	6	6	6	0.00
12/07/2016	R023 On 03-November-16	9.74	Put	Bond Future	124	0	0	0	0.00
12/07/2016	R023 On 03-November-16	9.75	Put	Bond Future	121	0	0	0	0.00
12/07/2016	R023 On 03-November-16	9.73	Put	Bond Future	128	0	0	0	0.00
12/07/2016	R023 On 02-February-17			Bond Future	8.49	100.1866	99.9568	100.1866	0.00
12/07/2016	R023 On 02-February-17	8.86	Call	Bond Future	2980	3	3	3	0.00
12/07/2016	R023 On 02-February-17	8.85	Call	Bond Future	2952	3	3	3	0.00
12/07/2016	R023 On 02-February-17	8.84	Call	Bond Future	2923	3	3	3	0.00
12/07/2016	R023 On 02-February-17	8.85	Put	Bond Future	1338	1	1	1	0.00
12/07/2016	R023 On 02-February-17	8.84	Put	Bond Future	1354	1	1	1	0.00
12/07/2016	R023 On 02-February-17	8.86	Put	Bond Future	1322	1	1	1	0.00
12/07/2016	R035 On 04-August-16			Bond Future	9.28	100.8588	100.3873	100.8588	4,572.00
12/07/2016	R035 On 04-August-16	10.35	Call	Bond Future	8525	9	9	9	0.00
12/07/2016	R035 On 04-August-16	10.36	Call	Bond Future	8599	9	9	9	0.00
12/07/2016	R035 On 04-August-16	10.37	Call	Bond Future	8673	9	9	9	0.00
12/07/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R035 On 03-November-16			Bond Future	9.32	98.2665	97.7860	98.2665	0.00
12/07/2016	R035 On 03-November-16	9.57	Call	Bond Future	2070	3	2	3	0.00
12/07/2016	R035 On 03-November-16	9.59	Call	Bond Future	2233	3	2	3	0.00
12/07/2016	R035 On 03-November-16	9.58	Call	Bond Future	2151	3	2	3	0.00
12/07/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R186 On 04-August-16			Bond Future	8.67	114.1885	113.7842	114.1885	95,998.00
12/07/2016	R186 On 04-August-16	9.20	Call	Bond Future	3913	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2016	R186 On 04-August-16	8.85	Call	Bond Future	1882	2	2	2	750.00
12/07/2016	R186 On 04-August-16	8.90	Call	Bond Future	2138	2	2	2	500.00
12/07/2016	R186 On 04-August-16	9.60	Call	Bond Future	6556	7	7	7	0.00
12/07/2016	R186 On 04-August-16	8.51	Call	Bond Future	606	1	1	1	0.00
12/07/2016	R186 On 04-August-16	8.49	Call	Bond Future	558	1	1	1	0.00
12/07/2016	R186 On 04-August-16	10.00	Call	Bond Future	9194	10	9	10	0.00
12/07/2016	R186 On 04-August-16	9.25	Call	Bond Future	4235	5	4	5	0.00
12/07/2016	R186 On 04-August-16	9.35	Call	Bond Future	4891	5	5	5	500.00
12/07/2016	R186 On 04-August-16	9.40	Call	Bond Future	5222	6	5	6	0.00
12/07/2016	R186 On 04-August-16	8.50	Call	Bond Future	582	1	1	1	0.00
12/07/2016	R186 On 04-August-16	9.30	Call	Bond Future	4561	5	5	5	500.00
12/07/2016	R186 On 04-August-16	9.10	Call	Bond Future	3285	4	3	4	0.00
12/07/2016	R186 On 04-August-16	8.90	Put	Bond Future	451	0	0	0	0.00
12/07/2016	R186 On 04-August-16	9.20	Put	Bond Future	107	0	0	0	2,500.00
12/07/2016	R186 On 04-August-16	9.10	Put	Bond Future	180	0	0	0	2,500.00
12/07/2016	R186 On 04-August-16	9.60	Put	Bond Future	9	0	0	0	4,031.00
12/07/2016	R186 On 04-August-16	8.49	Put	Bond Future	1860	2	2	2	0.00
12/07/2016	R186 On 04-August-16	8.85	Put	Bond Future	554	0	1	0	0.00
12/07/2016	R186 On 04-August-16	10.00	Put	Bond Future	0	0	0	0	6,500.00
12/07/2016	R186 On 04-August-16	8.51	Put	Bond Future	1760	2	2	2	0.00
12/07/2016	R186 On 04-August-16	9.25	Put	Bond Future	81	0	0	0	1,000.00
12/07/2016	R186 On 04-August-16	9.35	Put	Bond Future	46	0	0	0	0.00
12/07/2016	R186 On 04-August-16	8.50	Put	Bond Future	1810	2	2	2	0.00
12/07/2016	R186 On 04-August-16	9.30	Put	Bond Future	61	0	0	0	0.00
12/07/2016	R186 On 04-August-16	9.40	Put	Bond Future	34	0	0	0	3,569.00
12/07/2016	R186 On 03-November-16			Bond Future	8.70	116.3502	115.9383	116.3502	1,253.00
12/07/2016	R186 On 03-November-16	9.66	Call	Bond Future	7048	7	7	7	0.00
12/07/2016	R186 On 03-November-16	8.96	Call	Bond Future	3440	4	3	4	0.00
12/07/2016	R186 On 03-November-16	9.40	Call	Bond Future	5607	6	6	6	1,425.00
12/07/2016	R186 On 03-November-16	9.20	Call	Bond Future	4571	5	5	5	1,425.00
12/07/2016	R186 On 03-November-16	8.95	Call	Bond Future	3396	4	3	4	0.00
12/07/2016	R186 On 03-November-16	8.97	Call	Bond Future	3484	4	3	4	0.00
12/07/2016	R186 On 03-November-16	9.71	Call	Bond Future	7334	8	7	8	0.00
12/07/2016	R186 On 03-November-16	9.66	Put	Bond Future	451	0	0	0	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2016	R186 On 03-November-16	9.71	Put	Bond Future	408	0	0	0	5,000.00
12/07/2016	R186 On 03-November-16	8.96	Put	Bond Future	1604	1	2	1	0.00
12/07/2016	R186 On 03-November-16	8.97	Put	Bond Future	1578	1	2	1	0.00
12/07/2016	R186 On 03-November-16	9.20	Put	Bond Future	1071	1	1	1	0.00
12/07/2016	R186 On 03-November-16	8.95	Put	Bond Future	1630	1	2	1	0.00
12/07/2016	R186 On 03-November-16	9.40	Put	Bond Future	746	1	1	1	0.00
12/07/2016	R197 On 04-August-16			Bond Future	299.54	299.5077	299.5403	299.5077	1,600.00
12/07/2016	R197 On 04-August-16	293.98	Call	Bond Future	5560	6	6	6	0.00
12/07/2016	R197 On 04-August-16	293.96	Call	Bond Future	5580	6	6	6	0.00
12/07/2016	R197 On 04-August-16	293.97	Call	Bond Future	5570	6	6	6	0.00
12/07/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R197 On 03-November-16			Bond Future	305.23	305.1958	305.2291	305.1958	0.00
12/07/2016	R197 On 03-November-16	303.56	Call	Bond Future	1669	2	2	2	0.00
12/07/2016	R197 On 03-November-16	303.58	Call	Bond Future	1649	2	2	2	0.00
12/07/2016	R197 On 03-November-16	303.57	Call	Bond Future	1659	2	2	2	0.00
12/07/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R202 On 04-August-16			Bond Future	249.19	249.4955	249.1854	249.4955	37,066.00
12/07/2016	R202 On 04-August-16	243.26	Call	Bond Future	6322	7	6	7	0.00
12/07/2016	R202 On 04-August-16	243.25	Call	Bond Future	6330	7	6	7	0.00
12/07/2016	R202 On 04-August-16	243.24	Call	Bond Future	6339	7	6	7	0.00
12/07/2016	R202 On 04-August-16	243.25	Put	Bond Future	395	0	0	0	0.00
12/07/2016	R202 On 04-August-16	243.26	Put	Bond Future	396	0	0	0	0.00
12/07/2016	R202 On 04-August-16	243.24	Put	Bond Future	393	0	0	0	0.00
12/07/2016	R202 On 03-November-16			Bond Future	253.92	254.2339	253.9177	254.2339	0.00
12/07/2016	R202 On 03-November-16	253.85	Call	Bond Future	68	0	0	0	0.00
12/07/2016	R202 On 03-November-16	253.86	Call	Bond Future	58	0	0	0	0.00
12/07/2016	R202 On 03-November-16	253.87	Call	Bond Future	48	0	0	0	0.00
12/07/2016	R202 On 03-November-16	253.86	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
12/07/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R203 On 04-August-16			Bond Future	7.54	104.1281	104.0384	104.1281	58,231.00
12/07/2016	R203 On 04-August-16	7.24	Call	Bond Future	22	0	0	0	0.00
12/07/2016	R203 On 04-August-16	7.26	Call	Bond Future	25	0	0	0	0.00
12/07/2016	R203 On 04-August-16	7.25	Call	Bond Future	24	0	0	0	0.00
12/07/2016	R203 On 04-August-16	7.24	Put	Bond Future	338	0	0	0	0.00
12/07/2016	R203 On 04-August-16	7.26	Put	Bond Future	320	0	0	0	0.00
12/07/2016	R203 On 04-August-16	7.25	Put	Bond Future	329	0	0	0	0.00
12/07/2016	R203 On 03-November-16			Bond Future	7.48	101.9276	101.8362	101.9276	0.00
12/07/2016	R203 On 03-November-16	8.84	Call	Bond Future	1104	1	1	1	0.00
12/07/2016	R203 On 03-November-16	8.86	Call	Bond Future	1120	1	1	1	0.00
12/07/2016	R203 On 03-November-16	8.85	Call	Bond Future	1112	1	1	1	0.00
12/07/2016	R203 On 03-November-16	8.85	Put	Bond Future	6	0	0	0	0.00
12/07/2016	R203 On 03-November-16	8.86	Put	Bond Future	6	0	0	0	0.00
12/07/2016	R203 On 03-November-16	8.84	Put	Bond Future	6	0	0	0	0.00
12/07/2016	R203 On 02-February-17			Bond Future	7.27	103.9505	103.8563	103.9505	0.00
12/07/2016	R203 On 02-February-17	7.70	Call	Bond Future	357	0	0	0	0.00
12/07/2016	R203 On 02-February-17	7.72	Call	Bond Future	365	0	0	0	0.00
12/07/2016	R203 On 02-February-17	7.71	Call	Bond Future	361	0	0	0	0.00
12/07/2016	R203 On 02-February-17	7.71	Put	Bond Future	107	0	0	0	0.00
12/07/2016	R203 On 02-February-17	7.70	Put	Bond Future	109	0	0	0	0.00
12/07/2016	R203 On 02-February-17	7.72	Put	Bond Future	106	0	0	0	0.00
12/07/2016	R204 On 04-August-16			Bond Future	7.91	101.4507	101.2756	101.4507	33,282.00
12/07/2016	R204 On 04-August-16	7.76	Call	Bond Future	140	0	0	0	0.00
12/07/2016	R204 On 04-August-16	7.75	Call	Bond Future	133	0	0	0	0.00
12/07/2016	R204 On 04-August-16	7.74	Call	Bond Future	127	0	0	0	0.00
12/07/2016	R204 On 04-August-16	7.75	Put	Bond Future	466	0	0	0	0.00
12/07/2016	R204 On 04-August-16	7.74	Put	Bond Future	481	0	0	0	0.00
12/07/2016	R204 On 04-August-16	7.76	Put	Bond Future	451	0	0	0	0.00
12/07/2016	R204 On 03-November-16			Bond Future	7.92	103.3712	103.1928	103.3712	656.00
12/07/2016	R204 On 03-November-16	9.22	Call	Bond Future	2472	3	2	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
12/07/2016	R204 On 03-November-16	9.21	Call	Bond Future	2454	3	2	3	0.00
12/07/2016	R204 On 03-November-16	9.23	Call	Bond Future	2490	3	2	3	0.00
12/07/2016	R204 On 03-November-16	9.22	Put	Bond Future	24	0	0	0	0.00
12/07/2016	R204 On 03-November-16	9.23	Put	Bond Future	23	0	0	0	0.00
12/07/2016	R204 On 03-November-16	9.21	Put	Bond Future	25	0	0	0	0.00
12/07/2016	R204 On 02-February-17			Bond Future	7.91	101.3809	101.1980	101.3809	0.00
12/07/2016	R204 On 02-February-17	8.28	Call	Bond Future	1030	1	1	1	0.00
12/07/2016	R204 On 02-February-17	8.29	Call	Bond Future	1041	1	1	1	0.00
12/07/2016	R204 On 02-February-17	8.30	Call	Bond Future	1053	1	1	1	0.00
12/07/2016	R204 On 02-February-17	8.28	Put	Bond Future	395	0	0	0	0.00
12/07/2016	R204 On 02-February-17	8.29	Put	Bond Future	390	0	0	0	0.00
12/07/2016	R204 On 02-February-17	8.30	Put	Bond Future	384	0	0	0	0.00
12/07/2016	R207 On 04-August-16			Bond Future	8.10	98.1744	97.9975	98.1744	74,649.00
12/07/2016	R207 On 04-August-16	8.00	Call	Bond Future	259	0	0	0	0.00
12/07/2016	R207 On 04-August-16	7.99	Call	Bond Future	248	0	0	0	0.00
12/07/2016	R207 On 04-August-16	8.01	Call	Bond Future	271	0	0	0	0.00
12/07/2016	R207 On 04-August-16	7.99	Put	Bond Future	572	0	1	0	0.00
12/07/2016	R207 On 04-August-16	8.00	Put	Bond Future	554	0	1	0	0.00
12/07/2016	R207 On 04-August-16	8.01	Put	Bond Future	537	0	1	0	0.00
12/07/2016	R207 On 02-February-17			Bond Future	8.13	98.3748	98.1899	98.3748	0.00
12/07/2016	R207 On 02-February-17	8.91	Call	Bond Future	2280	2	2	2	62.00
12/07/2016	R207 On 02-February-17	9.22	Call	Bond Future	2909	3	3	3	0.00
12/07/2016	R207 On 02-February-17	9.24	Call	Bond Future	2951	3	3	3	0.00
12/07/2016	R207 On 02-February-17	9.23	Call	Bond Future	2930	3	3	3	0.00
12/07/2016	R207 On 02-February-17	8.91	Put	Bond Future	335	0	0	0	0.00
12/07/2016	R207 On 02-February-17	9.22	Put	Bond Future	202	0	0	0	0.00
12/07/2016	R207 On 02-February-17	9.23	Put	Bond Future	199	0	0	0	0.00
12/07/2016	R207 On 02-February-17	9.24	Put	Bond Future	195	0	0	0	0.00
12/07/2016	R208 On 04-August-16			Bond Future	8.25	96.9473	96.7248	96.9473	48,487.00
12/07/2016	R208 On 04-August-16	7.99	Call	Bond Future	164	0	0	0	0.00
12/07/2016	R208 On 04-August-16	8.00	Call	Bond Future	172	0	0	0	0.00
12/07/2016	R208 On 04-August-16	8.01	Call	Bond Future	181	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
12/07/2016	R208 On 04-August-16	7.99	Put	Bond Future	1130	1	1	1	0.00
12/07/2016	R208 On 04-August-16	8.00	Put	Bond Future	1102	1	1	1	0.00
12/07/2016	R208 On 04-August-16	8.01	Put	Bond Future	1074	1	1	1	0.00
12/07/2016	R208 On 03-November-16			Bond Future	8.29	95.3800	95.1533	95.3800	46.00
12/07/2016	R208 On 03-November-16	9.57	Call	Bond Future	4436	5	4	5	0.00
12/07/2016	R208 On 03-November-16	9.59	Call	Bond Future	4498	5	4	5	0.00
12/07/2016	R208 On 03-November-16	9.58	Call	Bond Future	4467	5	4	5	0.00
12/07/2016	R208 On 03-November-16	9.57	Put	Bond Future	68	0	0	0	0.00
12/07/2016	R208 On 03-November-16	9.58	Put	Bond Future	67	0	0	0	0.00
12/07/2016	R208 On 03-November-16	9.59	Put	Bond Future	65	0	0	0	0.00
12/07/2016	R208 On 02-February-17			Bond Future	8.30	97.2730	97.0408	97.2730	0.00
12/07/2016	R208 On 02-February-17	8.64	Call	Bond Future	2027	2	2	2	0.00
12/07/2016	R208 On 02-February-17	8.63	Call	Bond Future	2006	2	2	2	0.00
12/07/2016	R208 On 02-February-17	8.65	Call	Bond Future	2048	2	2	2	0.00
12/07/2016	R208 On 02-February-17	8.65	Put	Bond Future	904	1	1	1	0.00
12/07/2016	R208 On 02-February-17	8.64	Put	Bond Future	915	1	1	1	0.00
12/07/2016	R208 On 02-February-17	8.63	Put	Bond Future	927	1	1	1	0.00
12/07/2016	R209 On 04-August-16			Bond Future	9.23	75.8559	75.4265	75.8559	55,153.00
12/07/2016	R209 On 04-August-16	9.24	Call	Bond Future	1149	1	1	1	0.00
12/07/2016	R209 On 04-August-16	10.60	Call	Bond Future	8829	9	9	9	5,624.00
12/07/2016	R209 On 04-August-16	9.26	Call	Bond Future	1223	1	1	1	0.00
12/07/2016	R209 On 04-August-16	9.25	Call	Bond Future	1185	1	1	1	0.00
12/07/2016	R209 On 04-August-16	9.70	Call	Bond Future	3398	4	3	4	0.00
12/07/2016	R209 On 04-August-16	10.29	Call	Bond Future	6984	7	7	7	0.00
12/07/2016	R209 On 04-August-16	9.60	Call	Bond Future	2831	3	3	3	5,624.00
12/07/2016	R209 On 04-August-16	9.40	Call	Bond Future	1811	2	2	2	250.00
12/07/2016	R209 On 04-August-16	9.24	Put	Bond Future	1093	1	1	1	0.00
12/07/2016	R209 On 04-August-16	10.60	Put	Bond Future	1	0	0	0	0.00
12/07/2016	R209 On 04-August-16	9.26	Put	Bond Future	1025	1	1	1	0.00
12/07/2016	R209 On 04-August-16	9.25	Put	Bond Future	1058	1	1	1	0.00
12/07/2016	R209 On 04-August-16	10.29	Put	Bond Future	7	0	0	0	250.00
12/07/2016	R209 On 04-August-16	9.70	Put	Bond Future	179	0	0	0	250.00
12/07/2016	R209 On 04-August-16	9.40	Put	Bond Future	630	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
12/07/2016	R209 On 04-August-16	9.60	Put	Bond Future	282	0	0	0	0.00
12/07/2016	R209 On 03-November-16			Bond Future	9.27	74.1414	73.7039	74.1414	0.00
12/07/2016	R209 On 03-November-16	10.24	Call	Bond Future	6917	7	7	7	0.00
12/07/2016	R209 On 03-November-16	10.26	Call	Bond Future	7020	7	7	7	0.00
12/07/2016	R209 On 03-November-16	10.25	Call	Bond Future	6969	7	7	7	0.00
12/07/2016	R209 On 03-November-16	10.25	Put	Bond Future	514	0	1	0	5,000.00
12/07/2016	R209 On 03-November-16	10.26	Put	Bond Future	503	0	1	0	0.00
12/07/2016	R209 On 03-November-16	10.24	Put	Bond Future	523	0	1	0	0.00
12/07/2016	R209 On 02-February-17			Bond Future	9.30	75.6130	75.1660	75.6130	0.00
12/07/2016	R209 On 02-February-17	9.53	Call	Bond Future	4201	4	4	4	0.00
12/07/2016	R209 On 02-February-17	9.55	Call	Bond Future	4280	5	4	5	0.00
12/07/2016	R209 On 02-February-17	9.54	Call	Bond Future	4241	5	4	5	0.00
12/07/2016	R209 On 02-February-17	9.53	Put	Bond Future	2626	2	3	2	0.00
12/07/2016	R209 On 02-February-17	9.54	Put	Bond Future	2598	2	3	2	0.00
12/07/2016	R209 On 02-February-17	9.55	Put	Bond Future	2570	2	3	2	0.00
12/07/2016	R210 On 04-August-16			Bond Future	189.24	189.2226	189.2434	189.2226	2,571.00
12/07/2016	R210 On 04-August-16	181.51	Call	Bond Future	7733	8	8	8	0.00
12/07/2016	R210 On 04-August-16	181.50	Call	Bond Future	7743	8	8	8	0.00
12/07/2016	R210 On 04-August-16	181.52	Call	Bond Future	7723	8	8	8	0.00
12/07/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R210 On 03-November-16			Bond Future	190.56	190.5393	190.5604	190.5393	0.00
12/07/2016	R210 On 03-November-16	188.90	Call	Bond Future	1660	2	2	2	0.00
12/07/2016	R210 On 03-November-16	188.92	Call	Bond Future	1640	2	2	2	0.00
12/07/2016	R210 On 03-November-16	188.91	Call	Bond Future	1650	2	2	2	0.00
12/07/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R211 On 04-August-16			Bond Future	139.89	139.8807	139.8946	139.8807	60.00
12/07/2016	R211 On 04-August-16	137.09	Call	Bond Future	2805	3	3	3	0.00
12/07/2016	R211 On 04-August-16	137.07	Call	Bond Future	2825	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
12/07/2016	R211 On 04-August-16	137.08	Call	Bond Future	2815	3	3	3	0.00
12/07/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R211 On 03-November-16			Bond Future	142.55	142.5373	142.5514	142.5373	0.00
12/07/2016	R211 On 03-November-16	141.76	Call	Bond Future	791	1	1	1	0.00
12/07/2016	R211 On 03-November-16	141.75	Call	Bond Future	801	1	1	1	0.00
12/07/2016	R211 On 03-November-16	141.74	Call	Bond Future	811	1	1	1	0.00
12/07/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R212 On 04-August-16			Bond Future	146.28	146.2659	146.2821	146.2659	4,218.00
12/07/2016	R212 On 04-August-16	142.44	Call	Bond Future	3842	4	4	4	0.00
12/07/2016	R212 On 04-August-16	142.43	Call	Bond Future	3852	4	4	4	0.00
12/07/2016	R212 On 04-August-16	142.42	Call	Bond Future	3862	4	4	4	0.00
12/07/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R212 On 03-November-16			Bond Future	149.06	149.0439	149.0603	149.0439	0.00
12/07/2016	R212 On 03-November-16	148.11	Call	Bond Future	950	1	1	1	0.00
12/07/2016	R212 On 03-November-16	148.12	Call	Bond Future	940	1	1	1	0.00
12/07/2016	R212 On 03-November-16	148.10	Call	Bond Future	960	1	1	1	0.00
12/07/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R213 On 04-August-16			Bond Future	9.11	86.6375	86.2857	86.6375	44,423.00
12/07/2016	R213 On 04-August-16	9.01	Call	Bond Future	779	1	1	1	0.00
12/07/2016	R213 On 04-August-16	8.99	Call	Bond Future	724	1	1	1	0.00
12/07/2016	R213 On 04-August-16	9.00	Call	Bond Future	751	1	1	1	0.00
12/07/2016	R213 On 04-August-16	8.99	Put	Bond Future	1551	1	2	1	0.00
12/07/2016	R213 On 04-August-16	9.00	Put	Bond Future	1507	1	2	1	0.00
12/07/2016	R213 On 04-August-16	9.01	Put	Bond Future	1464	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
12/07/2016	R213 On 03-November-16			Bond Future	9.15	84.7270	84.3685	84.7270	0.00
12/07/2016	R213 On 03-November-16	10.20	Call	Bond Future	7285	8	7	8	0.00
12/07/2016	R213 On 03-November-16	10.19	Call	Bond Future	7231	8	7	8	0.00
12/07/2016	R213 On 03-November-16	10.18	Call	Bond Future	7178	7	7	7	0.00
12/07/2016	R213 On 03-November-16	10.19	Put	Bond Future	422	0	0	0	0.00
12/07/2016	R213 On 03-November-16	10.18	Put	Bond Future	430	0	0	0	0.00
12/07/2016	R213 On 03-November-16	10.20	Put	Bond Future	414	0	0	0	0.00
12/07/2016	R213 On 02-February-17			Bond Future	9.18	86.4084	86.0420	86.4084	0.00
12/07/2016	R213 On 02-February-17	9.40	Call	Bond Future	4065	4	4	4	0.00
12/07/2016	R213 On 02-February-17	9.42	Call	Bond Future	4143	4	4	4	0.00
12/07/2016	R213 On 02-February-17	9.41	Call	Bond Future	4104	4	4	4	0.00
12/07/2016	R213 On 02-February-17	9.40	Put	Bond Future	2596	2	3	2	0.00
12/07/2016	R213 On 02-February-17	9.42	Put	Bond Future	2540	2	3	2	0.00
12/07/2016	R213 On 02-February-17	9.41	Put	Bond Future	2568	2	3	2	0.00
12/07/2016	R214 On 04-August-16			Bond Future	9.32	76.2846	75.8354	76.2846	30,086.00
12/07/2016	R214 On 04-August-16	9.30	Call	Bond Future	1103	1	1	1	1,300.00
12/07/2016	R214 On 04-August-16	9.24	Call	Bond Future	902	1	1	1	0.00
12/07/2016	R214 On 04-August-16	11.30	Call	Bond Future	12585	13	13	13	5,610.00
12/07/2016	R214 On 04-August-16	9.26	Call	Bond Future	967	1	1	1	0.00
12/07/2016	R214 On 04-August-16	9.25	Call	Bond Future	934	1	1	1	0.00
12/07/2016	R214 On 04-August-16	10.30	Call	Bond Future	6736	7	7	7	5,610.00
12/07/2016	R214 On 04-August-16	8.55	Call	Bond Future	23	0	0	0	1,300.00
12/07/2016	R214 On 04-August-16	9.30	Put	Bond Future	1264	1	1	1	0.00
12/07/2016	R214 On 04-August-16	9.26	Put	Bond Future	1427	1	1	1	0.00
12/07/2016	R214 On 04-August-16	9.24	Put	Bond Future	1514	1	2	1	0.00
12/07/2016	R214 On 04-August-16	11.30	Put	Bond Future	0	0	0	0	0.00
12/07/2016	R214 On 04-August-16	10.30	Put	Bond Future	12	0	0	0	0.00
12/07/2016	R214 On 04-August-16	9.25	Put	Bond Future	1470	1	1	1	0.00
12/07/2016	R214 On 04-August-16	8.55	Put	Bond Future	6153	6	6	6	0.00
12/07/2016	R214 On 03-November-16			Bond Future	9.36	74.4317	73.9741	74.4317	3,395.00
12/07/2016	R214 On 03-November-16	10.33	Call	Bond Future	7184	8	7	8	0.00
12/07/2016	R214 On 03-November-16	10.35	Call	Bond Future	7290	8	7	8	0.00
12/07/2016	R214 On 03-November-16	10.34	Call	Bond Future	7237	8	7	8	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
12/07/2016	R214 On 03-November-16	10.33	Put	Bond Future	557	0	1	0	0.00
12/07/2016	R214 On 03-November-16	10.34	Put	Bond Future	548	0	1	0	0.00
12/07/2016	R214 On 03-November-16	10.35	Put	Bond Future	538	0	1	0	0.00
12/07/2016	R214 On 02-February-17			Bond Future	9.39	75.9089	75.4414	75.9089	0.00
12/07/2016	R214 On 02-February-17	9.67	Call	Bond Future	4637	5	5	5	0.00
12/07/2016	R214 On 02-February-17	9.66	Call	Bond Future	4596	5	5	5	0.00
12/07/2016	R214 On 02-February-17	9.68	Call	Bond Future	4679	5	5	5	0.00
12/07/2016	R214 On 02-February-17	9.67	Put	Bond Future	2660	2	3	2	0.00
12/07/2016	R214 On 02-February-17	9.66	Put	Bond Future	2688	3	3	3	0.00
12/07/2016	R214 On 02-February-17	9.68	Put	Bond Future	2631	2	3	2	0.00
12/07/2016	R248 On 04-August-16			Bond Future	9.40	97.9816	97.3612	97.9816	56,820.00
12/07/2016	R248 On 04-August-16	9.25	Call	Bond Future	968	1	1	1	0.00
12/07/2016	R248 On 04-August-16	9.26	Call	Bond Future	1004	1	1	1	0.00
12/07/2016	R248 On 04-August-16	9.24	Call	Bond Future	934	1	1	1	0.00
12/07/2016	R248 On 04-August-16	9.26	Put	Bond Future	2320	2	2	2	0.00
12/07/2016	R248 On 04-August-16	9.25	Put	Bond Future	2382	2	2	2	0.00
12/07/2016	R248 On 04-August-16	9.24	Put	Bond Future	2445	2	2	2	0.00
12/07/2016	R248 On 03-November-16			Bond Future	9.44	95.3982	94.7660	95.3982	1,691.00
12/07/2016	R248 On 03-November-16	10.39	Call	Bond Future	9082	10	9	10	0.00
12/07/2016	R248 On 03-November-16	10.38	Call	Bond Future	9016	10	9	10	0.00
12/07/2016	R248 On 03-November-16	10.37	Call	Bond Future	8950	9	9	9	0.00
12/07/2016	R248 On 03-November-16	10.38	Put	Bond Future	849	1	1	1	0.00
12/07/2016	R248 On 03-November-16	10.39	Put	Bond Future	835	1	1	1	0.00
12/07/2016	R248 On 03-November-16	10.37	Put	Bond Future	863	1	1	1	0.00
12/07/2016	R248 On 02-February-17			Bond Future	9.47	97.2916	96.6458	97.2916	0.00
12/07/2016	R248 On 02-February-17	9.76	Call	Bond Future	6148	7	6	7	0.00
12/07/2016	R248 On 02-February-17	9.77	Call	Bond Future	6200	7	6	7	0.00
12/07/2016	R248 On 02-February-17	9.78	Call	Bond Future	6253	7	6	7	0.00
12/07/2016	R248 On 02-February-17	9.77	Put	Bond Future	3511	3	4	3	0.00
12/07/2016	R248 On 02-February-17	9.76	Put	Bond Future	3547	3	4	3	0.00
12/07/2016	R248 On 02-February-17	9.78	Put	Bond Future	3475	3	3	3	0.00