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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For January 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2016	2025 On 04-February-16			Bond Future	121.55	121.5610	121.5537	121.5610	2,111.00
11/01/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2025 On 04-February-16	125.99	Put	Bond Future	4436	4	4436	4	0.00
11/01/2016	2025 On 04-February-16	126.00	Put	Bond Future	4446	4	4446	4	0.00
11/01/2016	2025 On 04-February-16	126.01	Put	Bond Future	4456	4	4456	4	0.00
11/01/2016	2025 On 05-May-16			Bond Future	123.72	123.7302	123.7211	123.7302	0.00
11/01/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2025 On 05-May-16	126.00	Put	Bond Future	2279	2	2279	2	0.00
11/01/2016	2025 On 05-May-16	126.01	Put	Bond Future	2289	2	2289	2	0.00
11/01/2016	2025 On 05-May-16	125.99	Put	Bond Future	2269	2	2269	2	0.00
11/01/2016	2030 On 04-February-16			Bond Future	10.04	85.7354	10.0408	85.7354	18,752.00
11/01/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2030 On 04-February-16	8.75	Put	Bond Future	9175	8	9175	8	0.00
11/01/2016	2030 On 04-February-16	8.74	Put	Bond Future	9252	9	9252	9	0.00
11/01/2016	2030 On 04-February-16	8.76	Put	Bond Future	9099	8	9099	8	0.00
11/01/2016	2030 On 05-May-16			Bond Future	10.13	87.2793	10.1294	87.2793	0.00
11/01/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2030 On 05-May-16	9.00	Put	Bond Future	7817	7	7817	7	0.00
11/01/2016	2030 On 05-May-16	8.99	Put	Bond Future	7891	7	7891	7	0.00
11/01/2016	2030 On 05-May-16	9.01	Put	Bond Future	7743	7	7743	7	0.00
11/01/2016	2032 On 04-February-16			Bond Future	10.14	88.8624	10.1355	88.8624	8,437.00
11/01/2016	2032 On 04-February-16	9.20	Call	Bond Future	26	0	26	0	0.00
11/01/2016	2032 On 04-February-16	9.30	Call	Bond Future	47	0	47	0	0.00
11/01/2016	2032 On 04-February-16	8.71	Call	Bond Future	1	0	1	0	0.00
11/01/2016	2032 On 04-February-16	8.69	Call	Bond Future	1	0	1	0	0.00
11/01/2016	2032 On 04-February-16	8.70	Call	Bond Future	1	0	1	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
11/01/2016	2032 On 04-February-16	9.30	Put	Bond Future	6193	6	6193	6	22.00
11/01/2016	2032 On 04-February-16	9.20	Put	Bond Future	6951	6	6951	6	22.00
11/01/2016	2032 On 04-February-16	8.70	Put	Bond Future	10971	10	10971	10	0.00
11/01/2016	2032 On 04-February-16	8.71	Put	Bond Future	10887	10	10887	10	0.00
11/01/2016	2032 On 04-February-16	8.69	Put	Bond Future	11054	10	11054	10	0.00
11/01/2016	2032 On 05-May-16			Bond Future	10.22	86.3049	10.2217	86.3049	0.00
11/01/2016	2032 On 05-May-16	9.01	Call	Bond Future	436	1	436	1	0.00
11/01/2016	2032 On 05-May-16	8.99	Call	Bond Future	419	1	419	1	0.00
11/01/2016	2032 On 05-May-16	9.00	Call	Bond Future	428	1	428	1	0.00
11/01/2016	2032 On 05-May-16	8.99	Put	Bond Future	9558	9	9558	9	0.00
11/01/2016	2032 On 05-May-16	9.01	Put	Bond Future	9415	9	9415	9	0.00
11/01/2016	2032 On 05-May-16	9.00	Put	Bond Future	9486	9	9486	9	0.00
11/01/2016	2032 On 04-August-16			Bond Future	10.30	87.9798	10.2972	87.9798	0.00
11/01/2016	2032 On 04-August-16	8.99	Call	Bond Future	851	1	851	1	0.00
11/01/2016	2032 On 04-August-16	9.01	Call	Bond Future	875	1	875	1	0.00
11/01/2016	2032 On 04-August-16	9.00	Call	Bond Future	863	1	863	1	0.00
11/01/2016	2032 On 04-August-16	9.00	Put	Bond Future	10382	10	10382	10	0.00
11/01/2016	2032 On 04-August-16	9.01	Put	Bond Future	10315	10	10315	10	0.00
11/01/2016	2032 On 04-August-16	8.99	Put	Bond Future	10449	10	10449	10	0.00
11/01/2016	2033 On 04-February-16			Bond Future	101.44	101.4453	101.4398	101.4453	185.00
11/01/2016	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2033 On 04-February-16	102.40	Put	Bond Future	960	1	960	1	0.00
11/01/2016	2033 On 04-February-16	102.41	Put	Bond Future	970	1	970	1	0.00
11/01/2016	2033 On 04-February-16	102.39	Put	Bond Future	950	1	950	1	0.00
11/01/2016	2033 On 05-May-16			Bond Future	102.27	102.2802	102.2732	102.2802	0.00
11/01/2016	2033 On 05-May-16	102.40	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2033 On 05-May-16	102.41	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2033 On 05-May-16	102.39	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2033 On 05-May-16	102.41	Put	Bond Future	137	0	137	0	0.00
11/01/2016	2033 On 05-May-16	102.40	Put	Bond Future	127	0	127	0	0.00
11/01/2016	2033 On 05-May-16	102.39	Put	Bond Future	117	0	117	0	0.00
11/01/2016	2037 On 04-February-16			Bond Future	10.25	85.9911	10.2494	85.9911	50,569.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2016	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2037 On 04-February-16	9.43	Call	Bond Future	57	0	57	0	0.00
11/01/2016	2037 On 04-February-16	8.76	Call	Bond Future	1	0	1	0	0.00
11/01/2016	2037 On 04-February-16	9.30	Call	Bond Future	27	0	27	0	0.00
11/01/2016	2037 On 04-February-16	8.75	Call	Bond Future	1	0	1	0	0.00
11/01/2016	2037 On 04-February-16	8.75	Put	Bond Future	12589	12	12589	12	0.00
11/01/2016	2037 On 04-February-16	8.76	Put	Bond Future	12496	12	12496	12	0.00
11/01/2016	2037 On 04-February-16	9.30	Put	Bond Future	7675	7	7675	7	16.00
11/01/2016	2037 On 04-February-16	8.74	Put	Bond Future	12683	12	12683	12	0.00
11/01/2016	2037 On 04-February-16	9.43	Put	Bond Future	6595	6	6595	6	16.00
11/01/2016	2037 On 05-May-16			Bond Future	10.33	87.5395	10.3331	87.5395	0.00
11/01/2016	2037 On 05-May-16	8.99	Call	Bond Future	366	0	366	0	0.00
11/01/2016	2037 On 05-May-16	9.00	Call	Bond Future	374	0	374	0	0.00
11/01/2016	2037 On 05-May-16	9.01	Call	Bond Future	382	0	382	0	0.00
11/01/2016	2037 On 05-May-16	9.00	Put	Bond Future	11259	11	11259	11	0.00
11/01/2016	2037 On 05-May-16	8.99	Put	Bond Future	11341	11	11341	11	0.00
11/01/2016	2037 On 05-May-16	9.01	Put	Bond Future	11177	11	11177	11	0.00
11/01/2016	2037 On 04-August-16			Bond Future	10.41	84.9786	10.4083	84.9786	0.00
11/01/2016	2037 On 04-August-16	9.26	Call	Bond Future	1171	1	1171	1	0.00
11/01/2016	2037 On 04-August-16	9.25	Call	Bond Future	1154	1	1154	1	0.00
11/01/2016	2037 On 04-August-16	9.24	Call	Bond Future	1139	1	1139	1	0.00
11/01/2016	2037 On 04-August-16	9.25	Put	Bond Future	10358	10	10358	10	0.00
11/01/2016	2037 On 04-August-16	9.26	Put	Bond Future	10288	10	10288	10	0.00
11/01/2016	2037 On 04-August-16	9.24	Put	Bond Future	10429	10	10429	10	0.00
11/01/2016	2038 On 04-February-16			Bond Future	125.90	125.9053	125.8983	125.9053	17,818.00
11/01/2016	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2038 On 04-February-16	131.01	Put	Bond Future	5112	5	5112	5	0.00
11/01/2016	2038 On 04-February-16	131.00	Put	Bond Future	5102	5	5102	5	0.00
11/01/2016	2038 On 04-February-16	130.99	Put	Bond Future	5092	5	5092	5	0.00
11/01/2016	2038 On 05-May-16			Bond Future	128.14	128.1520	128.1430	128.1520	142.00
11/01/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00

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11/01/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2038 On 05-May-16	130.99	Put	Bond Future	2847	3	2847	3	0.00
11/01/2016	2038 On 05-May-16	131.00	Put	Bond Future	2857	3	2857	3	0.00
11/01/2016	2038 On 05-May-16	131.01	Put	Bond Future	2867	3	2867	3	0.00
11/01/2016	2040 On 04-February-16			Bond Future	10.33	89.2150	10.3347	89.2150	1,820.00
11/01/2016	2040 On 04-February-16	9.49	Call	Bond Future	55	0	55	0	0.00
11/01/2016	2040 On 04-February-16	9.51	Call	Bond Future	61	0	61	0	0.00
11/01/2016	2040 On 04-February-16	9.50	Call	Bond Future	58	0	58	0	0.00
11/01/2016	2040 On 04-February-16	9.50	Put	Bond Future	7125	6	7125	6	0.00
11/01/2016	2040 On 04-February-16	9.51	Put	Bond Future	7038	6	7038	6	0.00
11/01/2016	2040 On 04-February-16	9.49	Put	Bond Future	7212	7	7212	7	0.00
11/01/2016	2040 On 05-May-16			Bond Future	10.42	90.8215	10.4192	90.8215	0.00
11/01/2016	2040 On 05-May-16	9.51	Call	Bond Future	931	1	931	1	0.00
11/01/2016	2040 On 05-May-16	9.50	Call	Bond Future	914	1	914	1	0.00
11/01/2016	2040 On 05-May-16	9.49	Call	Bond Future	898	1	898	1	0.00
11/01/2016	2040 On 05-May-16	9.50	Put	Bond Future	8633	8	8633	8	0.00
11/01/2016	2040 On 05-May-16	9.51	Put	Bond Future	8560	8	8560	8	0.00
11/01/2016	2040 On 05-May-16	9.49	Put	Bond Future	8706	8	8706	8	0.00
11/01/2016	2040 On 04-August-16			Bond Future	10.50	88.0738	10.4956	88.0738	0.00
11/01/2016	2040 On 04-August-16	9.50	Call	Bond Future	1532	2	1532	2	0.00
11/01/2016	2040 On 04-August-16	9.51	Call	Bond Future	1552	2	1552	2	0.00
11/01/2016	2040 On 04-August-16	9.49	Call	Bond Future	1513	2	1513	2	0.00
11/01/2016	2040 On 04-August-16	9.51	Put	Bond Future	9754	9	9754	9	0.00
11/01/2016	2040 On 04-August-16	9.50	Put	Bond Future	9823	9	9823	9	0.00
11/01/2016	2040 On 04-August-16	9.49	Put	Bond Future	9894	9	9894	9	0.00
11/01/2016	2044 On 04-February-16			Bond Future	10.33	86.6412	10.3289	86.6412	19,969.00
11/01/2016	2044 On 04-February-16	9.00	Call	Bond Future	2	0	2	0	0.00
11/01/2016	2044 On 04-February-16	9.01	Call	Bond Future	2	0	2	0	0.00
11/01/2016	2044 On 04-February-16	8.99	Call	Bond Future	2	0	2	0	0.00
11/01/2016	2044 On 04-February-16	9.58	Call	Bond Future	91	0	91	0	0.00
11/01/2016	2044 On 04-February-16	9.01	Put	Bond Future	11735	11	11735	11	0.00
11/01/2016	2044 On 04-February-16	9.58	Put	Bond Future	6432	6	6432	6	0.00
11/01/2016	2044 On 04-February-16	8.99	Put	Bond Future	11934	11	11934	11	0.00
11/01/2016	2044 On 04-February-16	9.00	Put	Bond Future	11834	11	11834	11	0.00

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11/01/2016	2044 On 05-May-16			Bond Future	10.41	88.2013	10.4105	88.2013	0.00
11/01/2016	2044 On 05-May-16	8.99	Call	Bond Future	328	0	328	0	0.00
11/01/2016	2044 On 05-May-16	9.01	Call	Bond Future	343	0	343	0	0.00
11/01/2016	2044 On 05-May-16	9.00	Call	Bond Future	336	0	336	0	0.00
11/01/2016	2044 On 05-May-16	9.01	Put	Bond Future	12705	12	12705	12	0.00
11/01/2016	2044 On 05-May-16	8.99	Put	Bond Future	12889	12	12889	12	0.00
11/01/2016	2044 On 05-May-16	9.00	Put	Bond Future	12797	12	12797	12	0.00
11/01/2016	2044 On 04-August-16			Bond Future	10.48	85.5280	10.4841	85.5280	0.00
11/01/2016	2044 On 04-August-16	9.51	Call	Bond Future	1570	2	1570	2	0.00
11/01/2016	2044 On 04-August-16	9.50	Call	Bond Future	1549	2	1549	2	0.00
11/01/2016	2044 On 04-August-16	9.49	Call	Bond Future	1530	2	1530	2	0.00
11/01/2016	2044 On 04-August-16	9.50	Put	Bond Future	9814	9	9814	9	0.00
11/01/2016	2044 On 04-August-16	9.49	Put	Bond Future	9885	9	9885	9	0.00
11/01/2016	2044 On 04-August-16	9.51	Put	Bond Future	9743	9	9743	9	0.00
11/01/2016	2046 On 04-February-16			Bond Future	126.85	126.8565	126.8494	126.8565	12,126.00
11/01/2016	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2046 On 04-February-16	127.99	Put	Bond Future	1141	1	1141	1	0.00
11/01/2016	2046 On 04-February-16	128.01	Put	Bond Future	1161	1	1161	1	0.00
11/01/2016	2046 On 04-February-16	128.00	Put	Bond Future	1151	1	1151	1	0.00
11/01/2016	2046 On 05-May-16			Bond Future	127.68	127.6904	127.6816	127.6904	21.00
11/01/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2046 On 05-May-16	129.99	Put	Bond Future	2308	2	2308	2	0.00
11/01/2016	2046 On 05-May-16	130.00	Put	Bond Future	2318	2	2318	2	0.00
11/01/2016	2046 On 05-May-16	130.01	Put	Bond Future	2328	2	2328	2	0.00
11/01/2016	2050 On 04-February-16			Bond Future	135.13	135.1359	135.1285	135.1359	13,364.00
11/01/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2050 On 04-February-16	138.01	Put	Bond Future	2881	3	2881	3	0.00
11/01/2016	2050 On 04-February-16	138.00	Put	Bond Future	2871	3	2871	3	0.00

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11/01/2016	2050 On 04-February-16	137.99	Put	Bond Future	2861	3	2861	3	0.00
11/01/2016	2050 On 05-May-16			Bond Future	137.54	137.5473	137.5379	137.5473	500.00
11/01/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
11/01/2016	2050 On 05-May-16	138.00	Put	Bond Future	462	0	462	0	0.00
11/01/2016	2050 On 05-May-16	137.99	Put	Bond Future	452	0	452	0	0.00
11/01/2016	2050 On 05-May-16	138.01	Put	Bond Future	472	0	472	0	0.00
11/01/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	AL37 On 04-February-16			Index Future	453.98	456.7950	453.9770	456.7950	2.00
11/01/2016	AL37 On 05-May-16			Index Future	462.14	465.0200	462.1430	465.0200	0.00
11/01/2016	AL7T On 04-February-16			Index Future	517.09	521.1780	517.0860	521.1780	0.00
11/01/2016	AL7T On 05-May-16			Index Future	526.39	530.5620	526.3870	530.5620	0.00
11/01/2016	ALBI On 04-February-16			Index Future	469.49	473.0010	469.4870	473.0010	652.00
11/01/2016	ALBI On 05-May-16			Index Future	477.93	481.5170	477.9310	481.5170	0.00
11/01/2016	ALBI On 04-August-16			Index Future	487.08	490.7580	487.0780	490.7580	0.00
11/01/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/01/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2016	EL28 On 04-February-16			Bond Future	126.26	126.2610	126.2550	126.2610	0.00
11/01/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
11/01/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
11/01/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
11/01/2016	EL28 On 04-February-16	129.00	Put	Bond Future	2745	3	2745	3	0.00
11/01/2016	EL28 On 04-February-16	129.01	Put	Bond Future	2755	3	2755	3	0.00
11/01/2016	EL28 On 04-February-16	128.99	Put	Bond Future	2735	3	2735	3	0.00
11/01/2016	EL28 On 05-May-16			Bond Future	126.93	126.9387	126.9310	126.9387	0.00
11/01/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
11/01/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
11/01/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2069	2	2069	2	0.00
11/01/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2079	2	2079	2	0.00
11/01/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2059	2	2059	2	0.00
11/01/2016	ES33 On 04-February-16			Bond Future	11.07	76.2485	11.0688	76.2485	8,710.00
11/01/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
11/01/2016	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
11/01/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
11/01/2016	ES33 On 04-February-16	9.99	Put	Bond Future	6959	6	6959	6	0.00
11/01/2016	ES33 On 04-February-16	10.01	Put	Bond Future	6821	6	6821	6	0.00
11/01/2016	ES33 On 04-February-16	10.00	Put	Bond Future	6890	6	6890	6	0.00
11/01/2016	ES33 On 05-May-16			Bond Future	11.18	73.8300	11.1812	73.8300	0.00
11/01/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
11/01/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
11/01/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
11/01/2016	ES33 On 05-May-16	10.00	Put	Bond Future	7539	7	7539	7	0.00
11/01/2016	ES33 On 05-May-16	10.01	Put	Bond Future	7470	7	7470	7	0.00
11/01/2016	ES33 On 05-May-16	9.99	Put	Bond Future	7608	7	7608	7	0.00
11/01/2016	ES33 On 04-August-16			Bond Future	11.28	75.2626	11.2838	75.2626	0.00
11/01/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
11/01/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
11/01/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
11/01/2016	ES33 On 04-August-16	10.24	Put	Bond Future	6496	6	6496	6	0.00
11/01/2016	ES33 On 04-August-16	10.26	Put	Bond Future	6363	6	6363	6	0.00
11/01/2016	ES33 On 04-August-16	10.25	Put	Bond Future	6429	6	6429	6	0.00
11/01/2016	ES42 On 04-February-16			Bond Future	11.20	80.4312	11.1974	80.4312	2,750.00
11/01/2016	ES42 On 05-May-16			Bond Future	11.31	77.6168	11.3096	77.6168	4,500.00
11/01/2016	GOVI On 04-February-16			GOVI	469.52	472.9050	469.5170	472.9050	491.00
11/01/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
11/01/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
11/01/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
11/01/2016	GOVI On 04-February-16	512.00	Put	GOVI	424830	39	424830	39	0.00
11/01/2016	GOVI On 04-February-16	512.01	Put	GOVI	424930	39	424930	39	0.00
11/01/2016	GOVI On 04-February-16	511.99	Put	GOVI	424730	39	424730	39	0.00
11/01/2016	GOVI On 05-May-16			GOVI	477.96	481.4200	477.9620	481.4200	146.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
11/01/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
11/01/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
11/01/2016	GOVI On 05-May-16	517.99	Put	GOVI	400280	37	400280	37	0.00
11/01/2016	GOVI On 05-May-16	518.00	Put	GOVI	400380	37	400380	37	0.00
11/01/2016	GOVI On 05-May-16	518.01	Put	GOVI	400480	37	400480	37	0.00
11/01/2016	GOVI On 04-August-16			GOVI	487.11	490.6590	487.1090	490.6590	0.00
11/01/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
11/01/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
11/01/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
11/01/2016	GOVI On 04-August-16	521.01	Put	GOVI	339010	30	339010	30	0.00
11/01/2016	GOVI On 04-August-16	520.99	Put	GOVI	338810	30	338810	30	0.00
11/01/2016	GOVI On 04-August-16	521.00	Put	GOVI	338910	30	338910	30	0.00
11/01/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/01/2016	IGOV On 04-February-16			Index Future	232.94	232.9740	232.9350	232.9740	1,039.00
11/01/2016	IGOV On 05-May-16			Index Future	237.09	237.1310	237.0880	237.1310	21.00
11/01/2016	IGOV On 04-August-16			Index Future	241.62	241.6760	241.6190	241.6760	0.00
11/01/2016	ILBI On 04-February-16			Index Future	631.31	631.3400	631.3110	631.3400	157.00
11/01/2016	ILBI On 05-May-16			Index Future	642.06	642.0920	642.0580	642.0920	0.00
11/01/2016	IS01 On 19-December-16			Interest Rate Swap	100.33	100.2480	100.3348	100.2480	0.00
11/01/2016	IS01 On 16-March-17			Interest Rate Swap	100.51	100.3724	100.5102	100.3724	0.00
11/01/2016	IS02 On 18-December-17			Interest Rate Swap	101.32	101.0848	101.3172	101.0848	0.00
11/01/2016	IS02 On 16-March-18			Interest Rate Swap	100.93	100.6677	100.9261	100.6677	0.00
11/01/2016	IS05 On 17-December-20			Interest Rate Swap	103.21	102.7059	103.2068	102.7059	0.00
11/01/2016	IS05 On 16-March-21			Interest Rate Swap	102.85	102.3284	102.8453	102.3284	0.00
11/01/2016	IS10 On 17-December-25			Interest Rate Swap	106.96	106.2531	106.9608	106.2531	0.00
11/01/2016	IS10 On 16-March-26			Interest Rate Swap	104.37	103.6401	104.3745	103.6401	0.00
11/01/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/01/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/01/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/01/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/01/2016	JBAF On 20-January-16			Jibar Tradeable Future	6.76	93.1500	6.7600	93.1500	0.00
11/01/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.03	92.9000	7.0300	92.9000	2,000.00
11/01/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.14	92.7500	7.1400	92.7500	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
11/01/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.39	92.5400	7.3900	92.5400	0.00
11/01/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.48	92.3900	7.4800	92.3900	0.00
11/01/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.66	92.2700	7.6600	92.2700	0.00
11/01/2016	JBAF On 21-September-16			Jibar Tradeable Future	8.04	91.8400	8.0400	91.8400	0.00
11/01/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.31	91.5100	8.3100	91.5100	0.00
11/01/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.54	91.2600	8.5400	91.2600	0.00
11/01/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.73	91.0300	8.7300	91.0300	500.00
11/01/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.88	90.8100	8.8800	90.8100	0.00
11/01/2016	JBAF On 20-December-17			Jibar Tradeable Future	9.04	90.6100	9.0400	90.6100	0.00
11/01/2016	R023 On 04-February-16			Bond Future	9.54	95.1500	9.5436	95.1500	18,896.00
11/01/2016	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R023 On 04-February-16	7.99	Put	Bond Future	7782	7	7782	7	0.00
11/01/2016	R023 On 04-February-16	8.00	Put	Bond Future	7729	7	7729	7	0.00
11/01/2016	R023 On 04-February-16	8.01	Put	Bond Future	7677	7	7677	7	0.00
11/01/2016	R023 On 05-May-16			Bond Future	9.65	92.9332	9.6484	92.9332	0.00
11/01/2016	R023 On 05-May-16	8.26	Call	Bond Future	164	0	164	0	0.00
11/01/2016	R023 On 05-May-16	8.25	Call	Bond Future	161	0	161	0	0.00
11/01/2016	R023 On 05-May-16	8.24	Call	Bond Future	157	0	157	0	0.00
11/01/2016	R023 On 05-May-16	8.25	Put	Bond Future	6913	6	6913	6	0.00
11/01/2016	R023 On 05-May-16	8.26	Put	Bond Future	6866	6	6866	6	0.00
11/01/2016	R023 On 05-May-16	8.24	Put	Bond Future	6960	6	6960	6	0.00
11/01/2016	R023 On 04-August-16			Bond Future	9.74	94.7360	9.7378	94.7360	0.00
11/01/2016	R023 On 04-August-16	8.24	Call	Bond Future	362	0	362	0	0.00
11/01/2016	R023 On 04-August-16	8.25	Call	Bond Future	367	0	367	0	0.00
11/01/2016	R023 On 04-August-16	8.26	Call	Bond Future	373	0	373	0	0.00
11/01/2016	R023 On 04-August-16	8.25	Put	Bond Future	7345	7	7345	7	0.00
11/01/2016	R023 On 04-August-16	8.24	Put	Bond Future	7388	7	7388	7	0.00
11/01/2016	R023 On 04-August-16	8.26	Put	Bond Future	7301	7	7301	7	0.00
11/01/2016	R186 On 04-February-16			Bond Future	9.67	107.8098	9.6665	107.8098	69,876.00
11/01/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
11/01/2016	R186 On 04-February-16	8.45	Call	Bond Future	3	0	3	0	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2016	R186 On 04-February-16	8.75	Call	Bond Future	22	0	22	0	0.00
11/01/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R186 On 04-February-16	9.20	Call	Bond Future	244	0	244	0	0.00
11/01/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R186 On 04-February-16	8.83	Call	Bond Future	36	0	36	0	0.00
11/01/2016	R186 On 04-February-16	8.70	Call	Bond Future	16	0	16	0	0.00
11/01/2016	R186 On 04-February-16	8.80	Call	Bond Future	30	0	30	0	0.00
11/01/2016	R186 On 04-February-16	8.65	Call	Bond Future	11	0	11	0	0.00
11/01/2016	R186 On 04-February-16	8.85	Call	Bond Future	40	0	40	0	0.00
11/01/2016	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
11/01/2016	R186 On 04-February-16	8.40	Call	Bond Future	2	0	2	0	680.00
11/01/2016	R186 On 04-February-16	7.90	Put	Bond Future	13201	12	13201	12	0.00
11/01/2016	R186 On 04-February-16	8.45	Put	Bond Future	8863	8	8863	8	0.00
11/01/2016	R186 On 04-February-16	9.20	Put	Bond Future	3526	3	3526	3	700.00
11/01/2016	R186 On 04-February-16	8.75	Put	Bond Future	6605	6	6605	6	11,695.00
11/01/2016	R186 On 04-February-16	7.51	Put	Bond Future	16415	16	16415	16	0.00
11/01/2016	R186 On 04-February-16	7.49	Put	Bond Future	16583	16	16583	16	0.00
11/01/2016	R186 On 04-February-16	8.85	Put	Bond Future	5878	5	5878	5	0.00
11/01/2016	R186 On 04-February-16	7.50	Put	Bond Future	16499	16	16499	16	0.00
11/01/2016	R186 On 04-February-16	8.65	Put	Bond Future	7347	7	7347	7	340.00
11/01/2016	R186 On 04-February-16	8.70	Put	Bond Future	6974	6	6974	6	5,000.00
11/01/2016	R186 On 04-February-16	8.80	Put	Bond Future	6240	5	6240	5	5,000.00
11/01/2016	R186 On 04-February-16	8.40	Put	Bond Future	9248	8	9248	8	0.00
11/01/2016	R186 On 04-February-16	8.83	Put	Bond Future	6022	5	6022	5	33.00
11/01/2016	R186 On 04-February-16	8.02	Put	Bond Future	12235	11	12235	11	0.00
11/01/2016	R186 On 05-May-16			Bond Future	9.76	109.7510	9.7575	109.7510	0.00
11/01/2016	R186 On 05-May-16	8.34	Call	Bond Future	229	0	229	0	0.00
11/01/2016	R186 On 05-May-16	8.33	Call	Bond Future	224	0	224	0	0.00
11/01/2016	R186 On 05-May-16	8.35	Call	Bond Future	234	0	234	0	0.00
11/01/2016	R186 On 05-May-16	8.75	Call	Bond Future	548	1	548	1	0.00
11/01/2016	R186 On 05-May-16	8.85	Call	Bond Future	669	1	669	1	0.00
11/01/2016	R186 On 05-May-16	7.56	Call	Bond Future	28	0	28	0	0.00
11/01/2016	R186 On 05-May-16	8.33	Put	Bond Future	10481	10	10481	10	0.00
11/01/2016	R186 On 05-May-16	8.35	Put	Bond Future	10339	10	10339	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2016	R186 On 05-May-16	7.56	Put	Bond Future	16390	16	16390	16	0.00
11/01/2016	R186 On 05-May-16	8.34	Put	Bond Future	10410	10	10410	10	0.00
11/01/2016	R186 On 05-May-16	8.75	Put	Bond Future	7650	7	7650	7	1,900.00
11/01/2016	R186 On 05-May-16	8.85	Put	Bond Future	7037	6	7037	6	5,350.00
11/01/2016	R186 On 04-August-16			Bond Future	9.84	106.5752	9.8357	106.5752	0.00
11/01/2016	R186 On 04-August-16	8.49	Call	Bond Future	685	1	685	1	0.00
11/01/2016	R186 On 04-August-16	8.51	Call	Bond Future	706	1	706	1	0.00
11/01/2016	R186 On 04-August-16	8.50	Call	Bond Future	695	1	695	1	0.00
11/01/2016	R186 On 04-August-16	8.49	Put	Bond Future	10105	9	10105	9	0.00
11/01/2016	R186 On 04-August-16	8.50	Put	Bond Future	10041	9	10041	9	0.00
11/01/2016	R186 On 04-August-16	8.51	Put	Bond Future	9977	9	9977	9	0.00
11/01/2016	R197 On 04-February-16			Bond Future	289.55	289.5627	289.5453	289.5627	714.00
11/01/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R197 On 04-February-16	297.00	Put	Bond Future	7455	7	7455	7	0.00
11/01/2016	R197 On 04-February-16	297.01	Put	Bond Future	7465	7	7465	7	0.00
11/01/2016	R197 On 04-February-16	296.99	Put	Bond Future	7445	7	7445	7	0.00
11/01/2016	R197 On 05-May-16			Bond Future	294.71	294.7299	294.7080	294.7299	23.00
11/01/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R197 On 05-May-16	300.01	Put	Bond Future	5302	5	5302	5	0.00
11/01/2016	R197 On 05-May-16	300.00	Put	Bond Future	5292	5	5292	5	0.00
11/01/2016	R197 On 05-May-16	299.99	Put	Bond Future	5282	5	5282	5	0.00
11/01/2016	R202 On 04-February-16			Bond Future	235.50	235.5169	235.5036	235.5169	42,944.00
11/01/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R202 On 04-February-16	239.99	Put	Bond Future	4486	4	4486	4	0.00
11/01/2016	R202 On 04-February-16	240.00	Put	Bond Future	4496	4	4496	4	0.00
11/01/2016	R202 On 04-February-16	240.01	Put	Bond Future	4506	4	4506	4	0.00
11/01/2016	R202 On 05-May-16			Bond Future	239.70	239.7195	239.7027	239.7195	0.00
11/01/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R202 On 05-May-16	247.00	Put	Bond Future	7297	7	7297	7	0.00
11/01/2016	R202 On 05-May-16	247.01	Put	Bond Future	7307	7	7307	7	0.00
11/01/2016	R202 On 05-May-16	246.99	Put	Bond Future	7287	7	7287	7	0.00
11/01/2016	R203 On 04-February-16			Bond Future	8.44	103.3033	8.4368	103.3033	16,689.00
11/01/2016	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R203 On 04-February-16	7.24	Put	Bond Future	1773	2	1773	2	0.00
11/01/2016	R203 On 04-February-16	7.25	Put	Bond Future	1758	1	1758	1	0.00
11/01/2016	R203 On 04-February-16	7.26	Put	Bond Future	1743	1	1743	1	0.00
11/01/2016	R203 On 05-May-16			Bond Future	8.66	100.9928	8.6582	100.9928	0.00
11/01/2016	R203 On 05-May-16	7.24	Call	Bond Future	21	0	21	0	0.00
11/01/2016	R203 On 05-May-16	7.26	Call	Bond Future	22	0	22	0	0.00
11/01/2016	R203 On 05-May-16	7.25	Call	Bond Future	21	0	21	0	0.00
11/01/2016	R203 On 05-May-16	7.26	Put	Bond Future	1783	2	1783	2	0.00
11/01/2016	R203 On 05-May-16	7.24	Put	Bond Future	1808	2	1808	2	0.00
11/01/2016	R203 On 05-May-16	7.25	Put	Bond Future	1796	2	1796	2	0.00
11/01/2016	R203 On 04-August-16			Bond Future	8.86	102.9522	8.8609	102.9522	0.00
11/01/2016	R203 On 04-August-16	7.24	Call	Bond Future	42	0	42	0	0.00
11/01/2016	R203 On 04-August-16	7.26	Call	Bond Future	43	0	43	0	0.00
11/01/2016	R203 On 04-August-16	7.25	Call	Bond Future	42	0	42	0	0.00
11/01/2016	R203 On 04-August-16	7.25	Put	Bond Future	1708	1	1708	1	0.00
11/01/2016	R203 On 04-August-16	7.26	Put	Bond Future	1699	1	1699	1	0.00
11/01/2016	R203 On 04-August-16	7.24	Put	Bond Future	1718	1	1718	1	0.00
11/01/2016	R204 On 04-February-16			Bond Future	8.89	99.3263	8.8921	99.3263	38,369.00
11/01/2016	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R204 On 04-February-16	7.50	Put	Bond Future	3482	3	3482	3	0.00
11/01/2016	R204 On 04-February-16	7.51	Put	Bond Future	3457	3	3457	3	0.00
11/01/2016	R204 On 04-February-16	7.49	Put	Bond Future	3508	3	3508	3	0.00
11/01/2016	R204 On 05-May-16			Bond Future	9.06	101.1147	9.0621	101.1147	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
11/01/2016	R204 On 05-May-16	7.76	Call	Bond Future	67	0	67	0	0.00
11/01/2016	R204 On 05-May-16	7.75	Call	Bond Future	66	0	66	0	0.00
11/01/2016	R204 On 05-May-16	7.74	Call	Bond Future	64	0	64	0	0.00
11/01/2016	R204 On 05-May-16	7.75	Put	Bond Future	3074	3	3074	3	0.00
11/01/2016	R204 On 05-May-16	7.74	Put	Bond Future	3096	3	3096	3	0.00
11/01/2016	R204 On 05-May-16	7.76	Put	Bond Future	3052	3	3052	3	0.00
11/01/2016	R204 On 04-August-16			Bond Future	9.21	99.0344	9.2142	99.0344	0.00
11/01/2016	R204 On 04-August-16	7.74	Call	Bond Future	128	0	128	0	0.00
11/01/2016	R204 On 04-August-16	7.75	Call	Bond Future	130	0	130	0	0.00
11/01/2016	R204 On 04-August-16	7.76	Call	Bond Future	132	0	132	0	0.00
11/01/2016	R204 On 04-August-16	7.75	Put	Bond Future	3190	3	3190	3	0.00
11/01/2016	R204 On 04-August-16	7.76	Put	Bond Future	3171	3	3171	3	0.00
11/01/2016	R204 On 04-August-16	7.74	Put	Bond Future	3209	3	3209	3	0.00
11/01/2016	R207 On 04-February-16			Bond Future	9.17	94.8164	9.1721	94.8164	46,608.00
11/01/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
11/01/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
11/01/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R207 On 04-February-16	7.50	Put	Bond Future	5390	5	5390	5	0.00
11/01/2016	R207 On 04-February-16	7.51	Put	Bond Future	5357	5	5357	5	0.00
11/01/2016	R207 On 04-February-16	7.27	Put	Bond Future	6161	6	6161	6	0.00
11/01/2016	R207 On 04-February-16	7.49	Put	Bond Future	5424	5	5424	5	0.00
11/01/2016	R207 On 05-May-16			Bond Future	9.32	96.5236	9.3219	96.5236	0.00
11/01/2016	R207 On 05-May-16	7.86	Call	Bond Future	70	0	70	0	0.00
11/01/2016	R207 On 05-May-16	7.84	Call	Bond Future	66	0	66	0	0.00
11/01/2016	R207 On 05-May-16	7.85	Call	Bond Future	68	0	68	0	0.00
11/01/2016	R207 On 05-May-16	7.56	Call	Bond Future	31	0	31	0	43.00
11/01/2016	R207 On 05-May-16	7.85	Put	Bond Future	4518	4	4518	4	0.00
11/01/2016	R207 On 05-May-16	7.86	Put	Bond Future	4488	4	4488	4	0.00
11/01/2016	R207 On 05-May-16	7.56	Put	Bond Future	5388	5	5388	5	0.00
11/01/2016	R207 On 05-May-16	7.84	Put	Bond Future	4547	4	4547	4	0.00
11/01/2016	R207 On 04-August-16			Bond Future	9.45	94.7509	9.4549	94.7509	0.00
11/01/2016	R207 On 04-August-16	8.01	Call	Bond Future	201	0	201	0	0.00
11/01/2016	R207 On 04-August-16	7.99	Call	Bond Future	195	0	195	0	0.00

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11/01/2016	R207 On 04-August-16	8.00	Call	Bond Future	198	0	198	0	0.00
11/01/2016	R207 On 04-August-16	7.99	Put	Bond Future	4346	4	4346	4	0.00
11/01/2016	R207 On 04-August-16	8.00	Put	Bond Future	4320	4	4320	4	0.00
11/01/2016	R207 On 04-August-16	8.01	Put	Bond Future	4295	4	4295	4	0.00
11/01/2016	R208 On 04-February-16			Bond Future	9.33	92.7153	9.3311	92.7153	41,032.00
11/01/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R208 On 04-February-16	7.74	Put	Bond Future	6220	6	6220	6	0.00
11/01/2016	R208 On 04-February-16	7.76	Put	Bond Future	6139	5	6139	5	0.00
11/01/2016	R208 On 04-February-16	7.75	Put	Bond Future	6179	6	6179	6	0.00
11/01/2016	R208 On 05-May-16			Bond Future	9.46	90.9831	9.4553	90.9831	0.00
11/01/2016	R208 On 05-May-16	7.99	Call	Bond Future	93	0	93	0	0.00
11/01/2016	R208 On 05-May-16	8.01	Call	Bond Future	98	0	98	0	0.00
11/01/2016	R208 On 05-May-16	8.00	Call	Bond Future	96	0	96	0	0.00
11/01/2016	R208 On 05-May-16	8.00	Put	Bond Future	5521	5	5521	5	0.00
11/01/2016	R208 On 05-May-16	8.01	Put	Bond Future	5484	5	5484	5	0.00
11/01/2016	R208 On 05-May-16	7.99	Put	Bond Future	5557	5	5557	5	0.00
11/01/2016	R208 On 04-August-16			Bond Future	9.56	92.7484	9.5636	92.7484	0.00
11/01/2016	R208 On 04-August-16	7.99	Call	Bond Future	218	0	218	0	0.00
11/01/2016	R208 On 04-August-16	8.00	Call	Bond Future	222	0	222	0	0.00
11/01/2016	R208 On 04-August-16	8.01	Call	Bond Future	226	0	226	0	0.00
11/01/2016	R208 On 04-August-16	7.99	Put	Bond Future	5839	5	5839	5	0.00
11/01/2016	R208 On 04-August-16	8.00	Put	Bond Future	5805	5	5805	5	0.00
11/01/2016	R208 On 04-August-16	8.01	Put	Bond Future	5772	5	5772	5	0.00
11/01/2016	R209 On 04-February-16			Bond Future	10.14	69.7558	10.1424	69.7558	41,344.00
11/01/2016	R209 On 04-February-16	8.74	Call	Bond Future	1	0	1	0	0.00
11/01/2016	R209 On 04-February-16	8.75	Call	Bond Future	1	0	1	0	0.00
11/01/2016	R209 On 04-February-16	8.76	Call	Bond Future	1	0	1	0	0.00
11/01/2016	R209 On 04-February-16	9.52	Call	Bond Future	127	0	127	0	0.00
11/01/2016	R209 On 04-February-16	8.76	Put	Bond Future	9592	9	9592	9	0.00
11/01/2016	R209 On 04-February-16	8.74	Put	Bond Future	9745	9	9745	9	0.00
11/01/2016	R209 On 04-February-16	9.52	Put	Bond Future	4202	4	4202	4	2,200.00
11/01/2016	R209 On 04-February-16	8.75	Put	Bond Future	9668	9	9668	9	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2016	R209 On 05-May-16			Bond Future	10.22	67.8622	10.2179	67.8622	0.00
11/01/2016	R209 On 05-May-16	9.00	Call	Bond Future	384	0	384	0	6,700.00
11/01/2016	R209 On 05-May-16	9.01	Call	Bond Future	392	1	392	1	0.00
11/01/2016	R209 On 05-May-16	8.25	Call	Bond Future	64	0	64	0	6,700.00
11/01/2016	R209 On 05-May-16	8.99	Call	Bond Future	377	0	377	0	0.00
11/01/2016	R209 On 05-May-16	9.00	Put	Bond Future	8617	8	8617	8	0.00
11/01/2016	R209 On 05-May-16	9.01	Put	Bond Future	8551	8	8551	8	0.00
11/01/2016	R209 On 05-May-16	8.99	Put	Bond Future	8683	8	8683	8	0.00
11/01/2016	R209 On 05-May-16	8.25	Put	Bond Future	14162	14	14162	14	0.00
11/01/2016	R209 On 04-August-16			Bond Future	10.28	69.1791	10.2836	69.1791	0.00
11/01/2016	R209 On 04-August-16	10.60	Call	Bond Future	4465	5	4465	5	6,000.00
11/01/2016	R209 On 04-August-16	9.24	Call	Bond Future	1092	1	1092	1	0.00
11/01/2016	R209 On 04-August-16	9.26	Call	Bond Future	1121	1	1121	1	0.00
11/01/2016	R209 On 04-August-16	9.25	Call	Bond Future	1106	1	1106	1	0.00
11/01/2016	R209 On 04-August-16	9.60	Call	Bond Future	1723	2	1723	2	6,000.00
11/01/2016	R209 On 04-August-16	9.26	Put	Bond Future	7862	7	7862	7	0.00
11/01/2016	R209 On 04-August-16	10.60	Put	Bond Future	2575	2	2575	2	0.00
11/01/2016	R209 On 04-August-16	9.24	Put	Bond Future	7974	7	7974	7	0.00
11/01/2016	R209 On 04-August-16	9.25	Put	Bond Future	7918	7	7918	7	0.00
11/01/2016	R209 On 04-August-16	9.60	Put	Bond Future	6113	6	6113	6	0.00
11/01/2016	R210 On 04-February-16			Bond Future	180.55	180.5623	180.5514	180.5623	3,861.00
11/01/2016	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R210 On 04-February-16	185.00	Put	Bond Future	4449	4	4449	4	0.00
11/01/2016	R210 On 04-February-16	185.01	Put	Bond Future	4459	4	4459	4	0.00
11/01/2016	R210 On 04-February-16	184.99	Put	Bond Future	4439	4	4439	4	0.00
11/01/2016	R210 On 05-May-16			Bond Future	181.60	181.6170	181.6036	181.6170	0.00
11/01/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R210 On 05-May-16	184.99	Put	Bond Future	3386	3	3386	3	0.00
11/01/2016	R210 On 05-May-16	185.00	Put	Bond Future	3396	3	3396	3	0.00
11/01/2016	R210 On 05-May-16	185.01	Put	Bond Future	3406	3	3406	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
11/01/2016	R211 On 04-February-16			Bond Future	134.54	134.5492	134.5415	134.5492	720.00
11/01/2016	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R211 On 04-February-16	139.00	Put	Bond Future	4459	4	4459	4	0.00
11/01/2016	R211 On 04-February-16	139.01	Put	Bond Future	4469	4	4469	4	0.00
11/01/2016	R211 On 04-February-16	138.99	Put	Bond Future	4449	4	4449	4	0.00
11/01/2016	R211 On 05-May-16			Bond Future	136.94	136.9502	136.9405	136.9502	0.00
11/01/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R211 On 05-May-16	138.99	Put	Bond Future	2050	2	2050	2	0.00
11/01/2016	R211 On 05-May-16	139.00	Put	Bond Future	2060	2	2060	2	0.00
11/01/2016	R211 On 05-May-16	139.01	Put	Bond Future	2070	2	2070	2	0.00
11/01/2016	R212 On 04-February-16			Bond Future	140.01	140.0171	140.0088	140.0171	1,569.00
11/01/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R212 On 04-February-16	146.00	Put	Bond Future	5991	6	5991	6	0.00
11/01/2016	R212 On 04-February-16	145.99	Put	Bond Future	5981	6	5981	6	0.00
11/01/2016	R212 On 04-February-16	146.01	Put	Bond Future	6001	6	6001	6	0.00
11/01/2016	R212 On 05-May-16			Bond Future	142.51	142.5157	142.5052	142.5157	0.00
11/01/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R212 On 05-May-16	145.00	Put	Bond Future	2495	2	2495	2	0.00
11/01/2016	R212 On 05-May-16	144.99	Put	Bond Future	2485	2	2485	2	0.00
11/01/2016	R212 On 05-May-16	145.01	Put	Bond Future	2505	2	2505	2	0.00
11/01/2016	R213 On 04-February-16			Bond Future	10.06	80.3138	10.0557	80.3138	47,764.00
11/01/2016	R213 On 04-February-16	8.75	Call	Bond Future	2	0	2	0	0.00
11/01/2016	R213 On 04-February-16	8.76	Call	Bond Future	2	0	2	0	0.00
11/01/2016	R213 On 04-February-16	8.74	Call	Bond Future	2	0	2	0	0.00
11/01/2016	R213 On 04-February-16	8.75	Put	Bond Future	8962	8	8962	8	0.00
11/01/2016	R213 On 04-February-16	8.76	Put	Bond Future	8888	8	8888	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
11/01/2016	R213 On 04-February-16	8.74	Put	Bond Future	9036	8	9036	8	0.00
11/01/2016	R213 On 05-May-16			Bond Future	10.14	78.2102	10.1360	78.2102	0.00
11/01/2016	R213 On 05-May-16	8.74	Call	Bond Future	264	0	264	0	0.00
11/01/2016	R213 On 05-May-16	8.75	Call	Bond Future	270	0	270	0	0.00
11/01/2016	R213 On 05-May-16	8.76	Call	Bond Future	276	0	276	0	0.00
11/01/2016	R213 On 05-May-16	8.75	Put	Bond Future	9683	9	9683	9	0.00
11/01/2016	R213 On 05-May-16	8.74	Put	Bond Future	9751	9	9751	9	0.00
11/01/2016	R213 On 05-May-16	8.76	Put	Bond Future	9615	9	9615	9	0.00
11/01/2016	R213 On 04-August-16			Bond Future	10.21	79.7274	10.2053	79.7274	0.00
11/01/2016	R213 On 04-August-16	8.99	Call	Bond Future	865	1	865	1	0.00
11/01/2016	R213 On 04-August-16	9.01	Call	Bond Future	889	1	889	1	0.00
11/01/2016	R213 On 04-August-16	9.00	Call	Bond Future	877	1	877	1	0.00
11/01/2016	R213 On 04-August-16	8.99	Put	Bond Future	8918	8	8918	8	0.00
11/01/2016	R213 On 04-August-16	9.01	Put	Bond Future	8799	8	8799	8	0.00
11/01/2016	R213 On 04-August-16	9.00	Put	Bond Future	8858	8	8858	8	0.00
11/01/2016	R214 On 04-February-16			Bond Future	10.25	69.9602	10.2486	69.9602	29,967.00
11/01/2016	R214 On 04-February-16	9.45	Call	Bond Future	53	0	53	0	0.00
11/01/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
11/01/2016	R214 On 04-February-16	9.35	Call	Bond Future	30	0	30	0	0.00
11/01/2016	R214 On 04-February-16	9.45	Put	Bond Future	5512	5	5512	5	25.00
11/01/2016	R214 On 04-February-16	8.00	Put	Bond Future	17465	17	17465	17	0.00
11/01/2016	R214 On 04-February-16	8.01	Put	Bond Future	17372	17	17372	17	0.00
11/01/2016	R214 On 04-February-16	9.35	Put	Bond Future	6225	6	6225	6	25.00
11/01/2016	R214 On 04-February-16	7.99	Put	Bond Future	17559	17	17559	17	0.00
11/01/2016	R214 On 05-May-16			Bond Future	10.32	67.9237	10.3223	67.9237	4,680.00
11/01/2016	R214 On 05-May-16	8.99	Call	Bond Future	315	0	315	0	0.00
11/01/2016	R214 On 05-May-16	9.01	Call	Bond Future	329	0	329	0	0.00
11/01/2016	R214 On 05-May-16	9.00	Call	Bond Future	322	0	322	0	0.00
11/01/2016	R214 On 05-May-16	9.30	Call	Bond Future	590	1	590	1	0.00
11/01/2016	R214 On 05-May-16	9.01	Put	Bond Future	9583	9	9583	9	0.00
11/01/2016	R214 On 05-May-16	9.00	Put	Bond Future	9654	9	9654	9	0.00
11/01/2016	R214 On 05-May-16	8.99	Put	Bond Future	9726	9	9726	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2016	R214 On 05-May-16	9.30	Put	Bond Future	7622	7	7622	7	0.00
11/01/2016	R214 On 04-August-16			Bond Future	10.39	69.2415	10.3864	69.2415	0.00
11/01/2016	R214 On 04-August-16	9.30	Call	Bond Future	1077	1	1077	1	1,300.00
11/01/2016	R214 On 04-August-16	11.30	Call	Bond Future	6820	7	6820	7	6,300.00
11/01/2016	R214 On 04-August-16	9.24	Call	Bond Future	990	1	990	1	0.00
11/01/2016	R214 On 04-August-16	9.26	Call	Bond Future	1018	1	1018	1	0.00
11/01/2016	R214 On 04-August-16	9.25	Call	Bond Future	1004	1	1004	1	0.00
11/01/2016	R214 On 04-August-16	8.55	Call	Bond Future	340	0	340	0	1,300.00
11/01/2016	R214 On 04-August-16	10.30	Call	Bond Future	3316	4	3316	4	6,300.00
11/01/2016	R214 On 04-August-16	9.26	Put	Bond Future	8746	8	8746	8	0.00
11/01/2016	R214 On 04-August-16	9.24	Put	Bond Future	8869	8	8869	8	0.00
11/01/2016	R214 On 04-August-16	9.30	Put	Bond Future	8505	8	8505	8	0.00
11/01/2016	R214 On 04-August-16	11.30	Put	Bond Future	1503	1	1503	1	0.00
11/01/2016	R214 On 04-August-16	10.30	Put	Bond Future	3860	4	3860	4	0.00
11/01/2016	R214 On 04-August-16	9.25	Put	Bond Future	8807	8	8807	8	0.00
11/01/2016	R214 On 04-August-16	8.55	Put	Bond Future	13738	13	13738	13	0.00
11/01/2016	R248 On 04-February-16			Bond Future	10.30	90.2811	10.2994	90.2811	60,433.00
11/01/2016	R248 On 04-February-16	8.99	Call	Bond Future	2	0	2	0	0.00
11/01/2016	R248 On 04-February-16	9.01	Call	Bond Future	3	0	3	0	0.00
11/01/2016	R248 On 04-February-16	9.00	Call	Bond Future	2	0	2	0	0.00
11/01/2016	R248 On 04-February-16	9.45	Call	Bond Future	51	0	51	0	0.00
11/01/2016	R248 On 04-February-16	9.55	Call	Bond Future	89	0	89	0	0.00
11/01/2016	R248 On 04-February-16	9.45	Put	Bond Future	7471	7	7471	7	75.00
11/01/2016	R248 On 04-February-16	9.00	Put	Bond Future	11833	11	11833	11	0.00
11/01/2016	R248 On 04-February-16	9.01	Put	Bond Future	11732	11	11732	11	0.00
11/01/2016	R248 On 04-February-16	8.99	Put	Bond Future	11935	11	11935	11	0.00
11/01/2016	R248 On 04-February-16	9.55	Put	Bond Future	6576	6	6576	6	75.00
11/01/2016	R248 On 05-May-16			Bond Future	10.38	87.4695	10.3757	87.4695	0.00
11/01/2016	R248 On 05-May-16	8.99	Call	Bond Future	353	0	353	0	0.00
11/01/2016	R248 On 05-May-16	9.00	Call	Bond Future	361	0	361	0	0.00
11/01/2016	R248 On 05-May-16	9.01	Call	Bond Future	369	0	369	0	0.00
11/01/2016	R248 On 05-May-16	9.00	Put	Bond Future	12797	12	12797	12	0.00
11/01/2016	R248 On 05-May-16	8.99	Put	Bond Future	12891	12	12891	12	0.00
11/01/2016	R248 On 05-May-16	9.01	Put	Bond Future	12703	12	12703	12	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
11/01/2016	R248 On 04-August-16			Bond Future	10.44	89.1665	10.4424	89.1665	0.00
11/01/2016	R248 On 04-August-16	9.25	Call	Bond Future	1179	1	1179	1	0.00
11/01/2016	R248 On 04-August-16	9.24	Call	Bond Future	1162	1	1162	1	0.00
11/01/2016	R248 On 04-August-16	9.26	Call	Bond Future	1195	1	1195	1	0.00
11/01/2016	R248 On 04-August-16	9.26	Put	Bond Future	11560	11	11560	11	0.00
11/01/2016	R248 On 04-August-16	9.25	Put	Bond Future	11641	11	11641	11	0.00
11/01/2016	R248 On 04-August-16	9.24	Put	Bond Future	11722	11	11722	11	0.00