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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2016	2025 On 04-August-16			Bond Future	127.39	127.5631	127.3944	127.5631	2,704.00
12/05/2016	2025 On 04-August-16	123.86	Call	Bond Future	3534	4	3534	4	0.00
12/05/2016	2025 On 04-August-16	123.87	Call	Bond Future	3524	4	3524	4	0.00
12/05/2016	2025 On 04-August-16	123.85	Call	Bond Future	3544	4	3544	4	0.00
12/05/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
12/05/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
12/05/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
12/05/2016	2025 On 03-November-16			Bond Future	129.84	130.0152	129.8402	130.0152	0.00
12/05/2016	2025 On 03-November-16	129.23	Call	Bond Future	610	1	610	1	0.00
12/05/2016	2025 On 03-November-16	129.22	Call	Bond Future	620	1	620	1	0.00
12/05/2016	2025 On 03-November-16	129.21	Call	Bond Future	630	1	630	1	0.00
12/05/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
12/05/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
12/05/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
12/05/2016	2030 On 04-August-16			Bond Future	9.59	88.0209	9.5876	88.0209	25,310.00
12/05/2016	2030 On 04-August-16	10.17	Call	Bond Future	3861	4	3861	4	0.00
12/05/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
12/05/2016	2030 On 03-November-16			Bond Future	9.64	89.7063	9.6404	89.7063	0.00
12/05/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
12/05/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
12/05/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
12/05/2016	2030 On 03-November-16	9.33	Put	Bond Future	2131	2	2131	2	0.00
12/05/2016	2030 On 03-November-16	9.34	Put	Bond Future	2061	2	2061	2	0.00
12/05/2016	2030 On 03-November-16	9.35	Put	Bond Future	1991	2	1991	2	0.00
12/05/2016	2032 On 04-August-16			Bond Future	9.72	90.9457	9.7163	90.9457	7,553.00
12/05/2016	2032 On 04-August-16	8.99	Call	Bond Future	638	1	638	1	0.00
12/05/2016	2032 On 04-August-16	9.01	Call	Bond Future	668	1	668	1	0.00
12/05/2016	2032 On 04-August-16	9.00	Call	Bond Future	653	1	653	1	0.00
12/05/2016	2032 On 04-August-16	9.00	Put	Bond Future	6093	6	6093	6	0.00
12/05/2016	2032 On 04-August-16	9.01	Put	Bond Future	6029	6	6029	6	0.00
12/05/2016	2032 On 04-August-16	8.99	Put	Bond Future	6158	6	6158	6	0.00
12/05/2016	2032 On 03-November-16			Bond Future	9.77	88.5278	9.7727	88.5278	0.00
12/05/2016	2032 On 03-November-16	10.28	Call	Bond Future	5604	5	5604	5	0.00
12/05/2016	2032 On 03-November-16	10.30	Call	Bond Future	5694	5	5694	5	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
12/05/2016	2032 On 03-November-16	10.29	Call	Bond Future	5649	5	5649	5	0.00
12/05/2016	2032 On 03-November-16	10.28	Put	Bond Future	2071	2	2071	2	0.00
12/05/2016	2032 On 03-November-16	10.29	Put	Bond Future	2048	2	2048	2	0.00
12/05/2016	2032 On 03-November-16	10.30	Put	Bond Future	2025	2	2025	2	0.00
12/05/2016	2032 On 02-February-17			Bond Future	9.82	90.3158	9.8217	90.3158	0.00
12/05/2016	2032 On 02-February-17	9.51	Call	Bond Future	3344	3	3344	3	0.00
12/05/2016	2032 On 02-February-17	9.53	Call	Bond Future	3405	3	3405	3	0.00
12/05/2016	2032 On 02-February-17	9.52	Call	Bond Future	3375	3	3375	3	0.00
12/05/2016	2032 On 02-February-17	9.52	Put	Bond Future	5553	6	5553	6	0.00
12/05/2016	2032 On 02-February-17	9.51	Put	Bond Future	5596	6	5596	6	0.00
12/05/2016	2032 On 02-February-17	9.53	Put	Bond Future	5510	6	5510	6	0.00
12/05/2016	2033 On 04-August-16			Bond Future	108.42	108.3858	108.4160	108.3858	3,924.00
12/05/2016	2033 On 04-August-16	104.99	Call	Bond Future	3426	3	3426	3	0.00
12/05/2016	2033 On 04-August-16	105.00	Call	Bond Future	3416	3	3416	3	0.00
12/05/2016	2033 On 04-August-16	105.01	Call	Bond Future	3406	3	3406	3	0.00
12/05/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
12/05/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
12/05/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
12/05/2016	2033 On 03-November-16			Bond Future	109.47	109.4465	109.4747	109.4465	0.00
12/05/2016	2033 On 03-November-16	109.18	Call	Bond Future	295	0	295	0	0.00
12/05/2016	2033 On 03-November-16	109.17	Call	Bond Future	305	0	305	0	0.00
12/05/2016	2033 On 03-November-16	109.16	Call	Bond Future	315	0	315	0	0.00
12/05/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
12/05/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
12/05/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
12/05/2016	2037 On 04-August-16			Bond Future	9.84	88.0899	9.8415	88.0899	41,343.00
12/05/2016	2037 On 04-August-16	9.24	Call	Bond Future	975	1	975	1	0.00
12/05/2016	2037 On 04-August-16	9.25	Call	Bond Future	996	1	996	1	0.00
12/05/2016	2037 On 04-August-16	9.26	Call	Bond Future	1016	1	1016	1	0.00
12/05/2016	2037 On 04-August-16	9.25	Put	Bond Future	5885	6	5885	6	0.00
12/05/2016	2037 On 04-August-16	9.26	Put	Bond Future	5820	6	5820	6	0.00
12/05/2016	2037 On 04-August-16	9.24	Put	Bond Future	5951	6	5951	6	0.00
12/05/2016	2037 On 03-November-16			Bond Future	9.89	89.7766	9.8938	89.7766	0.00
12/05/2016	2037 On 03-November-16	10.35	Call	Bond Future	5921	6	5921	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2016	2037 On 03-November-16	10.36	Call	Bond Future	5968	6	5968	6	0.00
12/05/2016	2037 On 03-November-16	10.37	Call	Bond Future	6016	6	6016	6	0.00
12/05/2016	2037 On 03-November-16	10.36	Put	Bond Future	2431	3	2431	3	0.00
12/05/2016	2037 On 03-November-16	10.37	Put	Bond Future	2405	3	2405	3	0.00
12/05/2016	2037 On 03-November-16	10.35	Put	Bond Future	2457	3	2457	3	0.00
12/05/2016	2037 On 02-February-17			Bond Future	9.94	87.3328	9.9398	87.3328	0.00
12/05/2016	2037 On 02-February-17	9.66	Call	Bond Future	3867	4	3867	4	0.00
12/05/2016	2037 On 02-February-17	9.68	Call	Bond Future	3935	4	3935	4	0.00
12/05/2016	2037 On 02-February-17	9.67	Call	Bond Future	3901	4	3901	4	0.00
12/05/2016	2037 On 02-February-17	9.66	Put	Bond Future	6082	6	6082	6	0.00
12/05/2016	2037 On 02-February-17	9.67	Put	Bond Future	6035	6	6035	6	0.00
12/05/2016	2037 On 02-February-17	9.68	Put	Bond Future	5989	6	5989	6	0.00
12/05/2016	2038 On 04-August-16			Bond Future	135.22	135.1824	135.2207	135.1824	22,289.00
12/05/2016	2038 On 04-August-16	129.31	Call	Bond Future	5911	6	5911	6	0.00
12/05/2016	2038 On 04-August-16	129.30	Call	Bond Future	5921	6	5921	6	0.00
12/05/2016	2038 On 04-August-16	129.32	Call	Bond Future	5901	6	5901	6	0.00
12/05/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
12/05/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
12/05/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
12/05/2016	2038 On 03-November-16			Bond Future	137.82	137.7811	137.8165	137.7811	0.00
12/05/2016	2038 On 03-November-16	136.33	Call	Bond Future	1487	1	1487	1	0.00
12/05/2016	2038 On 03-November-16	136.32	Call	Bond Future	1497	1	1497	1	0.00
12/05/2016	2038 On 03-November-16	136.31	Call	Bond Future	1507	1	1507	1	0.00
12/05/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
12/05/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
12/05/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
12/05/2016	2040 On 04-August-16			Bond Future	9.91	91.5929	9.9069	91.5929	812.00
12/05/2016	2040 On 04-August-16	9.51	Call	Bond Future	1572	1	1572	1	0.00
12/05/2016	2040 On 04-August-16	9.50	Call	Bond Future	1544	1	1544	1	0.00
12/05/2016	2040 On 04-August-16	9.49	Call	Bond Future	1516	1	1516	1	0.00
12/05/2016	2040 On 04-August-16	9.51	Put	Bond Future	5023	5	5023	5	0.00
12/05/2016	2040 On 04-August-16	9.50	Put	Bond Future	5084	5	5084	5	0.00
12/05/2016	2040 On 04-August-16	9.49	Put	Bond Future	5146	5	5146	5	0.00
12/05/2016	2040 On 03-November-16			Bond Future	9.96	93.3467	9.9596	93.3467	0.00

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12/05/2016	2040 On 03-November-16	9.70	Call	Bond Future	3278	3	3278	3	0.00
12/05/2016	2040 On 03-November-16	9.71	Call	Bond Future	3314	3	3314	3	0.00
12/05/2016	2040 On 03-November-16	9.69	Call	Bond Future	3243	3	3243	3	0.00
12/05/2016	2040 On 03-November-16	9.69	Put	Bond Future	5541	6	5541	6	0.00
12/05/2016	2040 On 03-November-16	9.71	Put	Bond Future	5438	6	5438	6	0.00
12/05/2016	2040 On 03-November-16	9.70	Put	Bond Future	5489	6	5489	6	0.00
12/05/2016	2044 On 04-August-16			Bond Future	9.94	88.6483	9.9408	88.6483	20,486.00
12/05/2016	2044 On 04-August-16	9.51	Call	Bond Future	1494	1	1494	1	0.00
12/05/2016	2044 On 04-August-16	9.50	Call	Bond Future	1467	1	1467	1	0.00
12/05/2016	2044 On 04-August-16	9.49	Call	Bond Future	1440	1	1440	1	0.00
12/05/2016	2044 On 04-August-16	9.50	Put	Bond Future	5334	6	5334	6	0.00
12/05/2016	2044 On 04-August-16	9.51	Put	Bond Future	5270	6	5270	6	0.00
12/05/2016	2044 On 04-August-16	9.49	Put	Bond Future	5398	6	5398	6	0.00
12/05/2016	2044 On 03-November-16			Bond Future	9.99	90.3458	9.9925	90.3458	0.00
12/05/2016	2044 On 03-November-16	10.42	Call	Bond Future	6264	6	6264	6	0.00
12/05/2016	2044 On 03-November-16	10.43	Call	Bond Future	6313	6	6313	6	0.00
12/05/2016	2044 On 03-November-16	10.41	Call	Bond Future	6215	6	6215	6	0.00
12/05/2016	2044 On 03-November-16	10.43	Put	Bond Future	2775	3	2775	3	0.00
12/05/2016	2044 On 03-November-16	10.42	Put	Bond Future	2804	3	2804	3	0.00
12/05/2016	2044 On 03-November-16	10.41	Put	Bond Future	2834	3	2834	3	0.00
12/05/2016	2044 On 02-February-17			Bond Future	10.04	87.7884	10.0383	87.7884	0.00
12/05/2016	2044 On 02-February-17	9.77	Call	Bond Future	4291	4	4291	4	0.00
12/05/2016	2044 On 02-February-17	9.76	Call	Bond Future	4254	4	4254	4	0.00
12/05/2016	2044 On 02-February-17	9.78	Call	Bond Future	4327	4	4327	4	0.00
12/05/2016	2044 On 02-February-17	9.77	Put	Bond Future	6568	7	6568	7	0.00
12/05/2016	2044 On 02-February-17	9.78	Put	Bond Future	6517	7	6517	7	0.00
12/05/2016	2044 On 02-February-17	9.76	Put	Bond Future	6618	7	6618	7	0.00
12/05/2016	2046 On 04-August-16			Bond Future	135.42	136.1162	135.4197	136.1162	16,290.00
12/05/2016	2046 On 04-August-16	129.00	Call	Bond Future	6420	7	6420	7	0.00
12/05/2016	2046 On 04-August-16	129.01	Call	Bond Future	6410	7	6410	7	0.00
12/05/2016	2046 On 04-August-16	129.02	Call	Bond Future	6400	7	6400	7	0.00
12/05/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
12/05/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
12/05/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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12/05/2016	2046 On 03-November-16			Bond Future	136.51	137.2220	136.5087	137.2220	0.00
12/05/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
12/05/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
12/05/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
12/05/2016	2046 On 03-November-16	137.09	Put	Bond Future	581	0	581	0	0.00
12/05/2016	2046 On 03-November-16	137.07	Put	Bond Future	561	0	561	0	0.00
12/05/2016	2046 On 03-November-16	137.08	Put	Bond Future	571	0	571	0	0.00
12/05/2016	2050 On 04-August-16			Bond Future	144.03	143.9842	144.0253	143.9842	20,765.00
12/05/2016	2050 On 04-August-16	139.12	Call	Bond Future	4905	5	4905	5	0.00
12/05/2016	2050 On 04-August-16	139.14	Call	Bond Future	4885	5	4885	5	0.00
12/05/2016	2050 On 04-August-16	139.13	Call	Bond Future	4895	5	4895	5	0.00
12/05/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
12/05/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
12/05/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
12/05/2016	2050 On 03-November-16			Bond Future	146.79	146.7521	146.7904	146.7521	0.00
12/05/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
12/05/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
12/05/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
12/05/2016	2050 On 03-November-16	149.53	Put	Bond Future	2740	3	2740	3	0.00
12/05/2016	2050 On 03-November-16	149.54	Put	Bond Future	2750	3	2750	3	0.00
12/05/2016	2050 On 03-November-16	149.52	Put	Bond Future	2730	3	2730	3	0.00
12/05/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	AL37 On 04-August-16			Index Future	484.79	484.2660	484.7910	484.2660	22.00
12/05/2016	AL37 On 03-November-16			Index Future	494.16	493.6370	494.1610	493.6370	0.00
12/05/2016	AL7T On 04-August-16			Index Future	557.13	555.8780	557.1300	555.8780	9.00
12/05/2016	AL7T On 03-November-16			Index Future	567.90	566.6360	567.8980	566.6360	0.00
12/05/2016	ALBI On 04-August-16			Index Future	506.12	504.6260	506.1190	504.6260	627.00
12/05/2016	ALBI On 03-November-16			Index Future	515.90	514.3920	515.9010	514.3920	0.00
12/05/2016	ALBI On 02-February-17			Index Future	526.33	524.7740	526.3250	524.7740	0.00
12/05/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/05/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/05/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	CS26 On 02-April-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
12/05/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2016	EL28 On 04-August-16			Bond Future	131.47	131.4286	131.4668	131.4286	0.00
12/05/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4607	5	4607	5	0.00
12/05/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4597	5	4597	5	0.00
12/05/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4587	5	4587	5	0.00
12/05/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
12/05/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
12/05/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
12/05/2016	EL28 On 03-November-16			Bond Future	132.32	132.2850	132.3207	132.2850	0.00
12/05/2016	EL28 On 03-November-16	132.15	Call	Bond Future	171	0	171	0	0.00
12/05/2016	EL28 On 03-November-16	132.17	Call	Bond Future	151	0	151	0	0.00
12/05/2016	EL28 On 03-November-16	132.16	Call	Bond Future	161	0	161	0	0.00
12/05/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
12/05/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
12/05/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
12/05/2016	ES33 On 04-August-16			Bond Future	10.71	77.7302	10.7109	77.7302	8,932.00
12/05/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
12/05/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
12/05/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
12/05/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3037	3	3037	3	0.00
12/05/2016	ES33 On 04-August-16	10.26	Put	Bond Future	2905	3	2905	3	0.00
12/05/2016	ES33 On 04-August-16	10.25	Put	Bond Future	2971	3	2971	3	0.00
12/05/2016	ES33 On 03-November-16			Bond Future	10.80	75.4255	10.7962	75.4255	0.00
12/05/2016	ES33 On 03-November-16	11.31	Call	Bond Future	3071	3	3071	3	0.00
12/05/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2955	3	2955	3	0.00
12/05/2016	ES33 On 03-November-16	11.30	Call	Bond Future	3013	3	3013	3	0.00
12/05/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
12/05/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
12/05/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
12/05/2016	ES33 On 02-February-17			Bond Future	10.88	76.9488	10.8775	76.9488	0.00
12/05/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
12/05/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
12/05/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
12/05/2016	ES33 On 02-February-17	10.60	Put	Bond Future	1720	2	1720	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2016	ES33 On 02-February-17	10.61	Put	Bond Future	1657	2	1657	2	0.00
12/05/2016	ES33 On 02-February-17	10.59	Put	Bond Future	1783	2	1783	2	0.00
12/05/2016	ES42 On 04-August-16			Bond Future	10.88	81.6768	10.8760	81.6768	7,270.00
12/05/2016	ES42 On 03-November-16			Bond Future	10.96	78.9780	10.9606	78.9780	0.00
12/05/2016	GOVI On 04-August-16			GOVI	504.93	503.5530	504.9330	503.5530	463.00
12/05/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
12/05/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
12/05/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
12/05/2016	GOVI On 04-August-16	521.01	Put	GOVI	160770	17	160770	17	0.00
12/05/2016	GOVI On 04-August-16	520.99	Put	GOVI	160570	17	160570	17	0.00
12/05/2016	GOVI On 04-August-16	521.00	Put	GOVI	160670	17	160670	17	0.00
12/05/2016	GOVI On 03-November-16			GOVI	514.69	513.2970	514.6920	513.2970	146.00
12/05/2016	GOVI On 03-November-16	476.11	Call	GOVI	385820	37	385820	37	0.00
12/05/2016	GOVI On 03-November-16	476.12	Call	GOVI	385720	37	385720	37	0.00
12/05/2016	GOVI On 03-November-16	476.13	Call	GOVI	385620	37	385620	37	0.00
12/05/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
12/05/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
12/05/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
12/05/2016	GOVI On 02-February-17			GOVI	525.09	523.6580	525.0910	523.6580	0.00
12/05/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
12/05/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
12/05/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
12/05/2016	GOVI On 02-February-17	533.33	Put	GOVI	82390	10	82390	10	0.00
12/05/2016	GOVI On 02-February-17	533.34	Put	GOVI	82490	10	82490	10	0.00
12/05/2016	GOVI On 02-February-17	533.32	Put	GOVI	82290	10	82290	10	0.00
12/05/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/05/2016	IGOV On 04-August-16			Index Future	248.03	248.0470	248.0270	248.0470	1,033.00
12/05/2016	IGOV On 03-November-16			Index Future	252.84	252.8670	252.8410	252.8670	23.00
12/05/2016	IGOV On 02-February-17			Index Future	257.97	257.9910	257.9700	257.9910	0.00
12/05/2016	ILBI On 04-August-16			Index Future	672.27	672.2160	672.2720	672.2160	157.00
12/05/2016	ILBI On 03-November-16			Index Future	685.11	685.0510	685.1080	685.0510	0.00
12/05/2016	IS01 On 19-December-16			Interest Rate Swap	100.14	100.1439	100.1359	100.1439	0.00
12/05/2016	IS01 On 16-March-17			Interest Rate Swap	100.16	100.1749	100.1619	100.1749	0.00
12/05/2016	IS01 On 15-June-17			Interest Rate Swap	99.91	99.9298	99.9092	99.9298	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
12/05/2016	IS02 On 18-December-17			Interest Rate Swap	100.51	100.5471	100.5091	100.5471	0.00
12/05/2016	IS02 On 16-March-18			Interest Rate Swap	99.96	99.9950	99.9564	99.9950	0.00
12/05/2016	IS02 On 15-June-18			Interest Rate Swap	99.81	99.8410	99.8100	99.8410	0.00
12/05/2016	IS05 On 17-December-20			Interest Rate Swap	100.36	100.5120	100.3562	100.5120	0.00
12/05/2016	IS05 On 16-March-21			Interest Rate Swap	99.84	100.0093	99.8396	100.0093	0.00
12/05/2016	IS05 On 15-June-21			Interest Rate Swap	99.29	99.4703	99.2873	99.4703	0.00
12/05/2016	IS10 On 17-December-25			Interest Rate Swap	102.11	102.3999	102.1073	102.3999	0.00
12/05/2016	IS10 On 16-March-26			Interest Rate Swap	99.34	99.6403	99.3369	99.6403	0.00
12/05/2016	IS10 On 15-June-26			Interest Rate Swap	98.21	98.5224	98.2106	98.5224	0.00
12/05/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/05/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/05/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/05/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/05/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.31	92.6700	7.3100	92.6700	0.00
12/05/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.39	92.5900	7.3900	92.5900	0.00
12/05/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.45	92.5300	7.4500	92.5300	0.00
12/05/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.52	92.4600	7.5200	92.4600	0.00
12/05/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.57	92.4100	7.5700	92.4100	0.00
12/05/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
12/05/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.76	92.2200	7.7600	92.2200	0.00
12/05/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.91	92.0700	7.9100	92.0700	0.00
12/05/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.01	91.9700	8.0100	91.9700	0.00
12/05/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.09	91.8900	8.0900	91.8900	0.00
12/05/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.17	91.8100	8.1700	91.8100	0.00
12/05/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.22	91.7600	8.2200	91.7600	0.00
12/05/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
12/05/2016	R023 On 04-August-16			Bond Future	8.96	97.4028	8.9588	97.4028	6,473.00
12/05/2016	R023 On 04-August-16	8.24	Call	Bond Future	332	0	332	0	0.00
12/05/2016	R023 On 04-August-16	8.26	Call	Bond Future	349	0	349	0	0.00
12/05/2016	R023 On 04-August-16	8.25	Call	Bond Future	340	0	340	0	0.00
12/05/2016	R023 On 04-August-16	8.25	Put	Bond Future	3745	4	3745	4	0.00
12/05/2016	R023 On 04-August-16	8.24	Put	Bond Future	3786	4	3786	4	0.00
12/05/2016	R023 On 04-August-16	8.26	Put	Bond Future	3705	4	3705	4	0.00
12/05/2016	R023 On 03-November-16			Bond Future	9.02	95.3360	9.0166	95.3360	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
12/05/2016	R023 On 03-November-16	9.73	Call	Bond Future	4070	4	4070	4	0.00
12/05/2016	R023 On 03-November-16	9.75	Call	Bond Future	4135	4	4135	4	0.00
12/05/2016	R023 On 03-November-16	9.74	Call	Bond Future	4102	4	4102	4	0.00
12/05/2016	R023 On 03-November-16	9.74	Put	Bond Future	877	1	877	1	0.00
12/05/2016	R023 On 03-November-16	9.75	Put	Bond Future	866	1	866	1	0.00
12/05/2016	R023 On 03-November-16	9.73	Put	Bond Future	889	1	889	1	0.00
12/05/2016	R023 On 02-February-17			Bond Future	9.06	97.2611	9.0642	97.2611	0.00
12/05/2016	R023 On 02-February-17	8.86	Call	Bond Future	2080	2	2080	2	0.00
12/05/2016	R023 On 02-February-17	8.85	Call	Bond Future	2060	2	2060	2	0.00
12/05/2016	R023 On 02-February-17	8.84	Call	Bond Future	2041	2	2041	2	0.00
12/05/2016	R023 On 02-February-17	8.85	Put	Bond Future	3012	3	3012	3	0.00
12/05/2016	R023 On 02-February-17	8.84	Put	Bond Future	3037	3	3037	3	0.00
12/05/2016	R023 On 02-February-17	8.86	Put	Bond Future	2987	3	2987	3	0.00
12/05/2016	R035 On 04-August-16			Bond Future	9.77	95.8856	9.7728	95.8856	5,341.00
12/05/2016	R035 On 04-August-16	10.35	Call	Bond Future	4439	4	4439	4	0.00
12/05/2016	R035 On 04-August-16	10.36	Call	Bond Future	4512	4	4512	4	0.00
12/05/2016	R035 On 04-August-16	10.37	Call	Bond Future	4586	4	4586	4	0.00
12/05/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R035 On 03-November-16			Bond Future	9.83	93.2190	9.8285	93.2190	0.00
12/05/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
12/05/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
12/05/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
12/05/2016	R035 On 03-November-16	9.59	Put	Bond Future	1914	2	1914	2	0.00
12/05/2016	R035 On 03-November-16	9.57	Put	Bond Future	2077	2	2077	2	0.00
12/05/2016	R035 On 03-November-16	9.58	Put	Bond Future	1995	2	1995	2	0.00
12/05/2016	R186 On 04-August-16			Bond Future	9.19	109.8012	9.1884	109.8012	89,471.00
12/05/2016	R186 On 04-August-16	9.60	Call	Bond Future	3925	4	3925	4	0.00
12/05/2016	R186 On 04-August-16	8.51	Call	Bond Future	583	1	583	1	0.00
12/05/2016	R186 On 04-August-16	8.49	Call	Bond Future	555	1	555	1	0.00
12/05/2016	R186 On 04-August-16	10.00	Call	Bond Future	5970	6	5970	6	0.00
12/05/2016	R186 On 04-August-16	8.50	Call	Bond Future	569	1	569	1	0.00
12/05/2016	R186 On 04-August-16	9.25	Call	Bond Future	2438	2	2438	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2016	R186 On 04-August-16	9.40	Call	Bond Future	3034	3	3034	3	0.00
12/05/2016	R186 On 04-August-16	9.60	Put	Bond Future	1104	1	1104	1	5,635.00
12/05/2016	R186 On 04-August-16	8.49	Put	Bond Future	5583	6	5583	6	0.00
12/05/2016	R186 On 04-August-16	10.00	Put	Bond Future	502	1	502	1	6,500.00
12/05/2016	R186 On 04-August-16	8.51	Put	Bond Future	5462	6	5462	6	0.00
12/05/2016	R186 On 04-August-16	8.50	Put	Bond Future	5522	6	5522	6	0.00
12/05/2016	R186 On 04-August-16	9.25	Put	Bond Future	2010	2	2010	2	1,000.00
12/05/2016	R186 On 04-August-16	9.40	Put	Bond Future	1571	2	1571	2	5,000.00
12/05/2016	R186 On 03-November-16			Bond Future	9.24	111.9035	9.2400	111.9035	0.00
12/05/2016	R186 On 03-November-16	8.96	Call	Bond Future	2295	2	2295	2	0.00
12/05/2016	R186 On 03-November-16	8.95	Call	Bond Future	2267	2	2267	2	0.00
12/05/2016	R186 On 03-November-16	8.97	Call	Bond Future	2323	2	2323	2	0.00
12/05/2016	R186 On 03-November-16	8.95	Put	Bond Future	4276	4	4276	4	0.00
12/05/2016	R186 On 03-November-16	8.96	Put	Bond Future	4234	4	4234	4	0.00
12/05/2016	R186 On 03-November-16	8.97	Put	Bond Future	4192	4	4192	4	0.00
12/05/2016	R197 On 04-August-16			Bond Future	299.33	299.2464	299.3303	299.2464	1,878.00
12/05/2016	R197 On 04-August-16	293.98	Call	Bond Future	5350	5	5350	5	0.00
12/05/2016	R197 On 04-August-16	293.96	Call	Bond Future	5370	5	5370	5	0.00
12/05/2016	R197 On 04-August-16	293.97	Call	Bond Future	5360	5	5360	5	0.00
12/05/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R197 On 03-November-16			Bond Future	305.08	304.9986	305.0768	304.9986	0.00
12/05/2016	R197 On 03-November-16	303.56	Call	Bond Future	1517	1	1517	1	0.00
12/05/2016	R197 On 03-November-16	303.58	Call	Bond Future	1497	1	1497	1	0.00
12/05/2016	R197 On 03-November-16	303.57	Call	Bond Future	1507	1	1507	1	0.00
12/05/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R202 On 04-August-16			Bond Future	250.31	250.0687	250.3113	250.0687	37,085.00
12/05/2016	R202 On 04-August-16	243.26	Call	Bond Future	8640	8	8640	8	0.00
12/05/2016	R202 On 04-August-16	243.25	Call	Bond Future	8648	8	8648	8	0.00
12/05/2016	R202 On 04-August-16	243.24	Call	Bond Future	8655	8	8655	8	0.00
12/05/2016	R202 On 04-August-16	243.25	Put	Bond Future	1586	2	1586	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2016	R202 On 04-August-16	243.26	Put	Bond Future	1589	2	1589	2	0.00
12/05/2016	R202 On 04-August-16	243.24	Put	Bond Future	1584	2	1584	2	0.00
12/05/2016	R202 On 03-November-16			Bond Future	255.12	254.8756	255.1169	254.8756	0.00
12/05/2016	R202 On 03-November-16	253.85	Call	Bond Future	1267	1	1267	1	0.00
12/05/2016	R202 On 03-November-16	253.86	Call	Bond Future	1257	1	1257	1	0.00
12/05/2016	R202 On 03-November-16	253.87	Call	Bond Future	1247	1	1247	1	0.00
12/05/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R203 On 04-August-16			Bond Future	7.89	103.6420	7.8925	103.6420	58,097.00
12/05/2016	R203 On 04-August-16	7.24	Call	Bond Future	42	0	42	0	0.00
12/05/2016	R203 On 04-August-16	7.26	Call	Bond Future	45	0	45	0	0.00
12/05/2016	R203 On 04-August-16	7.25	Call	Bond Future	44	0	44	0	0.00
12/05/2016	R203 On 04-August-16	7.24	Put	Bond Future	722	1	722	1	0.00
12/05/2016	R203 On 04-August-16	7.26	Put	Bond Future	704	1	704	1	0.00
12/05/2016	R203 On 04-August-16	7.25	Put	Bond Future	713	1	713	1	0.00
12/05/2016	R203 On 03-November-16			Bond Future	7.91	101.4541	7.9149	101.4541	0.00
12/05/2016	R203 On 03-November-16	8.84	Call	Bond Future	824	1	824	1	0.00
12/05/2016	R203 On 03-November-16	8.86	Call	Bond Future	838	1	838	1	0.00
12/05/2016	R203 On 03-November-16	8.85	Call	Bond Future	831	1	831	1	0.00
12/05/2016	R203 On 03-November-16	8.85	Put	Bond Future	77	0	77	0	0.00
12/05/2016	R203 On 03-November-16	8.86	Put	Bond Future	76	0	76	0	0.00
12/05/2016	R203 On 03-November-16	8.84	Put	Bond Future	78	0	78	0	0.00
12/05/2016	R203 On 02-February-17			Bond Future	7.83	103.5028	7.8250	103.5028	0.00
12/05/2016	R203 On 02-February-17	7.70	Call	Bond Future	237	0	237	0	0.00
12/05/2016	R203 On 02-February-17	7.72	Call	Bond Future	242	0	242	0	0.00
12/05/2016	R203 On 02-February-17	7.71	Call	Bond Future	240	0	240	0	0.00
12/05/2016	R203 On 02-February-17	7.71	Put	Bond Future	306	0	306	0	0.00
12/05/2016	R203 On 02-February-17	7.70	Put	Bond Future	309	0	309	0	0.00
12/05/2016	R203 On 02-February-17	7.72	Put	Bond Future	303	0	303	0	0.00
12/05/2016	R204 On 04-August-16			Bond Future	8.30	100.3746	8.3048	100.3746	34,911.00
12/05/2016	R204 On 04-August-16	7.76	Call	Bond Future	179	0	179	0	0.00
12/05/2016	R204 On 04-August-16	7.75	Call	Bond Future	174	0	174	0	0.00
12/05/2016	R204 On 04-August-16	7.74	Call	Bond Future	169	0	169	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
12/05/2016	R204 On 04-August-16	7.75	Put	Bond Future	1348	1	1348	1	0.00
12/05/2016	R204 On 04-August-16	7.74	Put	Bond Future	1364	1	1364	1	0.00
12/05/2016	R204 On 04-August-16	7.76	Put	Bond Future	1331	1	1331	1	0.00
12/05/2016	R204 On 03-November-16			Bond Future	8.36	102.2964	8.3624	102.2964	0.00
12/05/2016	R204 On 03-November-16	9.22	Call	Bond Future	1857	2	1857	2	0.00
12/05/2016	R204 On 03-November-16	9.21	Call	Bond Future	1842	2	1842	2	0.00
12/05/2016	R204 On 03-November-16	9.23	Call	Bond Future	1872	2	1872	2	0.00
12/05/2016	R204 On 03-November-16	9.22	Put	Bond Future	246	0	246	0	0.00
12/05/2016	R204 On 03-November-16	9.23	Put	Bond Future	243	0	243	0	0.00
12/05/2016	R204 On 03-November-16	9.21	Put	Bond Future	250	0	250	0	0.00
12/05/2016	R204 On 02-February-17			Bond Future	8.39	100.3196	8.3874	100.3196	0.00
12/05/2016	R204 On 02-February-17	8.28	Call	Bond Future	762	1	762	1	0.00
12/05/2016	R204 On 02-February-17	8.29	Call	Bond Future	770	1	770	1	0.00
12/05/2016	R204 On 02-February-17	8.30	Call	Bond Future	779	1	779	1	0.00
12/05/2016	R204 On 02-February-17	8.28	Put	Bond Future	944	1	944	1	0.00
12/05/2016	R204 On 02-February-17	8.29	Put	Bond Future	935	1	935	1	0.00
12/05/2016	R204 On 02-February-17	8.30	Put	Bond Future	927	1	927	1	0.00
12/05/2016	R207 On 04-August-16			Bond Future	8.58	96.5161	8.5842	96.5161	76,765.00
12/05/2016	R207 On 04-August-16	8.00	Call	Bond Future	242	0	242	0	0.00
12/05/2016	R207 On 04-August-16	7.99	Call	Bond Future	236	0	236	0	0.00
12/05/2016	R207 On 04-August-16	8.01	Call	Bond Future	249	0	249	0	0.00
12/05/2016	R207 On 04-August-16	7.99	Put	Bond Future	1947	2	1947	2	0.00
12/05/2016	R207 On 04-August-16	8.00	Put	Bond Future	1924	2	1924	2	0.00
12/05/2016	R207 On 04-August-16	8.01	Put	Bond Future	1901	2	1901	2	0.00
12/05/2016	R207 On 02-February-17			Bond Future	8.68	96.7068	8.6837	96.7068	0.00
12/05/2016	R207 On 02-February-17	8.91	Call	Bond Future	1647	2	1647	2	62.00
12/05/2016	R207 On 02-February-17	9.22	Call	Bond Future	2125	2	2125	2	0.00
12/05/2016	R207 On 02-February-17	9.24	Call	Bond Future	2158	2	2158	2	0.00
12/05/2016	R207 On 02-February-17	9.23	Call	Bond Future	2142	2	2142	2	0.00
12/05/2016	R207 On 02-February-17	8.91	Put	Bond Future	1087	1	1087	1	0.00
12/05/2016	R207 On 02-February-17	9.22	Put	Bond Future	803	1	803	1	0.00
12/05/2016	R207 On 02-February-17	9.23	Put	Bond Future	795	1	795	1	0.00
12/05/2016	R207 On 02-February-17	9.24	Put	Bond Future	787	1	787	1	0.00
12/05/2016	R208 On 04-August-16			Bond Future	8.72	94.9347	8.7202	94.9347	48,590.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2016	R208 On 04-August-16	7.99	Call	Bond Future	221	0	221	0	0.00
12/05/2016	R208 On 04-August-16	8.00	Call	Bond Future	227	0	227	0	0.00
12/05/2016	R208 On 04-August-16	8.01	Call	Bond Future	233	0	233	0	0.00
12/05/2016	R208 On 04-August-16	7.99	Put	Bond Future	2880	3	2880	3	0.00
12/05/2016	R208 On 04-August-16	8.00	Put	Bond Future	2849	3	2849	3	0.00
12/05/2016	R208 On 04-August-16	8.01	Put	Bond Future	2819	3	2819	3	0.00
12/05/2016	R208 On 03-November-16			Bond Future	8.78	93.3493	8.7786	93.3493	0.00
12/05/2016	R208 On 03-November-16	9.57	Call	Bond Future	3220	3	3220	3	0.00
12/05/2016	R208 On 03-November-16	9.59	Call	Bond Future	3270	3	3270	3	0.00
12/05/2016	R208 On 03-November-16	9.58	Call	Bond Future	3245	3	3245	3	0.00
12/05/2016	R208 On 03-November-16	9.57	Put	Bond Future	559	1	559	1	0.00
12/05/2016	R208 On 03-November-16	9.58	Put	Bond Future	551	1	551	1	0.00
12/05/2016	R208 On 03-November-16	9.59	Put	Bond Future	544	1	544	1	0.00
12/05/2016	R208 On 02-February-17			Bond Future	8.82	95.2344	8.8214	95.2344	0.00
12/05/2016	R208 On 02-February-17	8.64	Call	Bond Future	1511	1	1511	1	0.00
12/05/2016	R208 On 02-February-17	8.63	Call	Bond Future	1496	1	1496	1	0.00
12/05/2016	R208 On 02-February-17	8.65	Call	Bond Future	1526	1	1526	1	0.00
12/05/2016	R208 On 02-February-17	8.65	Put	Bond Future	2087	2	2087	2	0.00
12/05/2016	R208 On 02-February-17	8.64	Put	Bond Future	2105	2	2105	2	0.00
12/05/2016	R208 On 02-February-17	8.63	Put	Bond Future	2123	2	2123	2	0.00
12/05/2016	R209 On 04-August-16			Bond Future	9.71	71.8061	9.7087	71.8061	54,884.00
12/05/2016	R209 On 04-August-16	9.24	Call	Bond Future	996	1	996	1	0.00
12/05/2016	R209 On 04-August-16	10.60	Call	Bond Future	6031	6	6031	6	5,760.00
12/05/2016	R209 On 04-August-16	9.26	Call	Bond Future	1036	1	1036	1	0.00
12/05/2016	R209 On 04-August-16	9.25	Call	Bond Future	1016	1	1016	1	0.00
12/05/2016	R209 On 04-August-16	9.70	Call	Bond Future	2201	2	2201	2	0.00
12/05/2016	R209 On 04-August-16	10.29	Call	Bond Future	4558	4	4558	4	0.00
12/05/2016	R209 On 04-August-16	9.60	Call	Bond Future	1889	2	1889	2	5,760.00
12/05/2016	R209 On 04-August-16	9.40	Call	Bond Future	1348	1	1348	1	250.00
12/05/2016	R209 On 04-August-16	9.24	Put	Bond Future	4216	4	4216	4	0.00
12/05/2016	R209 On 04-August-16	10.60	Put	Bond Future	479	1	479	1	0.00
12/05/2016	R209 On 04-August-16	9.26	Put	Bond Future	4115	4	4115	4	0.00
12/05/2016	R209 On 04-August-16	9.25	Put	Bond Future	4165	4	4165	4	0.00
12/05/2016	R209 On 04-August-16	10.29	Put	Bond Future	857	1	857	1	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2016	R209 On 04-August-16	9.70	Put	Bond Future	2259	2	2259	2	250.00
12/05/2016	R209 On 04-August-16	9.40	Put	Bond Future	3445	4	3445	4	0.00
12/05/2016	R209 On 04-August-16	9.60	Put	Bond Future	2617	3	2617	3	0.00
12/05/2016	R209 On 03-November-16			Bond Future	9.76	70.0300	9.7572	70.0300	0.00
12/05/2016	R209 On 03-November-16	10.24	Call	Bond Future	5001	5	5001	5	0.00
12/05/2016	R209 On 03-November-16	10.26	Call	Bond Future	5081	5	5081	5	0.00
12/05/2016	R209 On 03-November-16	10.25	Call	Bond Future	5041	5	5041	5	0.00
12/05/2016	R209 On 03-November-16	10.25	Put	Bond Future	1911	2	1911	2	0.00
12/05/2016	R209 On 03-November-16	10.26	Put	Bond Future	1890	2	1890	2	0.00
12/05/2016	R209 On 03-November-16	10.24	Put	Bond Future	1933	2	1933	2	0.00
12/05/2016	R209 On 02-February-17			Bond Future	9.80	71.4444	9.7990	71.4444	0.00
12/05/2016	R209 On 02-February-17	9.53	Call	Bond Future	3192	3	3192	3	0.00
12/05/2016	R209 On 02-February-17	9.55	Call	Bond Future	3249	3	3249	3	0.00
12/05/2016	R209 On 02-February-17	9.54	Call	Bond Future	3220	3	3220	3	0.00
12/05/2016	R209 On 02-February-17	9.53	Put	Bond Future	4981	5	4981	5	0.00
12/05/2016	R209 On 02-February-17	9.54	Put	Bond Future	4942	5	4942	5	0.00
12/05/2016	R209 On 02-February-17	9.55	Put	Bond Future	4903	5	4903	5	0.00
12/05/2016	R210 On 04-August-16			Bond Future	187.77	187.7170	187.7692	187.7170	1,391.00
12/05/2016	R210 On 04-August-16	181.51	Call	Bond Future	6259	6	6259	6	0.00
12/05/2016	R210 On 04-August-16	181.50	Call	Bond Future	6269	6	6269	6	0.00
12/05/2016	R210 On 04-August-16	181.52	Call	Bond Future	6249	6	6249	6	0.00
12/05/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R210 On 03-November-16			Bond Future	189.08	189.0350	189.0837	189.0350	0.00
12/05/2016	R210 On 03-November-16	188.90	Call	Bond Future	184	0	184	0	0.00
12/05/2016	R210 On 03-November-16	188.92	Call	Bond Future	164	0	164	0	0.00
12/05/2016	R210 On 03-November-16	188.91	Call	Bond Future	174	0	174	0	0.00
12/05/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R211 On 04-August-16			Bond Future	139.74	139.7083	139.7424	139.7083	64.00
12/05/2016	R211 On 04-August-16	137.09	Call	Bond Future	2652	3	2652	3	0.00
12/05/2016	R211 On 04-August-16	137.07	Call	Bond Future	2672	3	2672	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
12/05/2016	R211 On 04-August-16	137.08	Call	Bond Future	2662	3	2662	3	0.00
12/05/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R211 On 03-November-16			Bond Future	142.43	142.3939	142.4252	142.3939	0.00
12/05/2016	R211 On 03-November-16	141.76	Call	Bond Future	665	1	665	1	0.00
12/05/2016	R211 On 03-November-16	141.75	Call	Bond Future	675	1	675	1	0.00
12/05/2016	R211 On 03-November-16	141.74	Call	Bond Future	685	1	685	1	0.00
12/05/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R212 On 04-August-16			Bond Future	146.06	146.0145	146.0551	146.0145	3,892.00
12/05/2016	R212 On 04-August-16	142.44	Call	Bond Future	3615	4	3615	4	0.00
12/05/2016	R212 On 04-August-16	142.43	Call	Bond Future	3625	4	3625	4	0.00
12/05/2016	R212 On 04-August-16	142.42	Call	Bond Future	3635	4	3635	4	0.00
12/05/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R212 On 03-November-16			Bond Future	148.86	148.8214	148.8592	148.8214	0.00
12/05/2016	R212 On 03-November-16	148.11	Call	Bond Future	749	1	749	1	0.00
12/05/2016	R212 On 03-November-16	148.12	Call	Bond Future	739	1	739	1	0.00
12/05/2016	R212 On 03-November-16	148.10	Call	Bond Future	759	1	759	1	0.00
12/05/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
12/05/2016	R213 On 04-August-16			Bond Future	9.62	82.5152	9.6157	82.5152	44,354.00
12/05/2016	R213 On 04-August-16	9.01	Call	Bond Future	737	1	737	1	0.00
12/05/2016	R213 On 04-August-16	8.99	Call	Bond Future	705	1	705	1	0.00
12/05/2016	R213 On 04-August-16	9.00	Call	Bond Future	721	1	721	1	0.00
12/05/2016	R213 On 04-August-16	8.99	Put	Bond Future	4994	5	4994	5	0.00
12/05/2016	R213 On 04-August-16	9.00	Put	Bond Future	4938	5	4938	5	0.00
12/05/2016	R213 On 04-August-16	9.01	Put	Bond Future	4883	5	4883	5	0.00
12/05/2016	R213 On 03-November-16			Bond Future	9.67	80.5439	9.6692	80.5439	0.00
12/05/2016	R213 On 03-November-16	10.20	Call	Bond Future	5137	5	5137	5	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
12/05/2016	R213 On 03-November-16	10.19	Call	Bond Future	5097	5	5097	5	0.00
12/05/2016	R213 On 03-November-16	10.18	Call	Bond Future	5056	5	5056	5	0.00
12/05/2016	R213 On 03-November-16	10.19	Put	Bond Future	1798	2	1798	2	0.00
12/05/2016	R213 On 03-November-16	10.18	Put	Bond Future	1819	2	1819	2	0.00
12/05/2016	R213 On 03-November-16	10.20	Put	Bond Future	1778	2	1778	2	0.00
12/05/2016	R213 On 02-February-17			Bond Future	9.72	82.1702	9.7168	82.1702	0.00
12/05/2016	R213 On 02-February-17	9.40	Call	Bond Future	2975	3	2975	3	0.00
12/05/2016	R213 On 02-February-17	9.42	Call	Bond Future	3030	3	3030	3	0.00
12/05/2016	R213 On 02-February-17	9.41	Call	Bond Future	3002	3	3002	3	0.00
12/05/2016	R213 On 02-February-17	9.40	Put	Bond Future	5056	5	5056	5	0.00
12/05/2016	R213 On 02-February-17	9.42	Put	Bond Future	4978	5	4978	5	0.00
12/05/2016	R213 On 02-February-17	9.41	Put	Bond Future	5016	5	5016	5	0.00
12/05/2016	R214 On 04-August-16			Bond Future	9.84	71.7656	9.8429	71.7656	30,123.00
12/05/2016	R214 On 04-August-16	9.30	Call	Bond Future	909	1	909	1	1,300.00
12/05/2016	R214 On 04-August-16	9.24	Call	Bond Future	802	1	802	1	0.00
12/05/2016	R214 On 04-August-16	11.30	Call	Bond Future	9022	9	9022	9	5,800.00
12/05/2016	R214 On 04-August-16	9.26	Call	Bond Future	836	1	836	1	0.00
12/05/2016	R214 On 04-August-16	9.25	Call	Bond Future	819	1	819	1	0.00
12/05/2016	R214 On 04-August-16	10.30	Call	Bond Future	4148	4	4148	4	5,800.00
12/05/2016	R214 On 04-August-16	8.55	Call	Bond Future	131	0	131	0	1,300.00
12/05/2016	R214 On 04-August-16	9.30	Put	Bond Future	4787	5	4787	5	0.00
12/05/2016	R214 On 04-August-16	9.26	Put	Bond Future	5014	5	5014	5	0.00
12/05/2016	R214 On 04-August-16	9.24	Put	Bond Future	5129	5	5129	5	0.00
12/05/2016	R214 On 04-August-16	11.30	Put	Bond Future	154	0	154	0	0.00
12/05/2016	R214 On 04-August-16	10.30	Put	Bond Future	1141	1	1141	1	0.00
12/05/2016	R214 On 04-August-16	9.25	Put	Bond Future	5071	5	5071	5	0.00
12/05/2016	R214 On 04-August-16	8.55	Put	Bond Future	9978	10	9978	10	0.00
12/05/2016	R214 On 03-November-16			Bond Future	9.89	69.8420	9.8934	69.8420	0.00
12/05/2016	R214 On 03-November-16	10.33	Call	Bond Future	4970	5	4970	5	0.00
12/05/2016	R214 On 03-November-16	10.35	Call	Bond Future	5050	5	5050	5	0.00
12/05/2016	R214 On 03-November-16	10.34	Call	Bond Future	5010	5	5010	5	0.00
12/05/2016	R214 On 03-November-16	10.33	Put	Bond Future	2118	2	2118	2	0.00
12/05/2016	R214 On 03-November-16	10.34	Put	Bond Future	2095	2	2095	2	0.00
12/05/2016	R214 On 03-November-16	10.35	Put	Bond Future	2072	2	2072	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2016	R214 On 02-February-17			Bond Future	9.94	71.2525	9.9388	71.2525	0.00
12/05/2016	R214 On 02-February-17	9.67	Call	Bond Future	3327	3	3327	3	0.00
12/05/2016	R214 On 02-February-17	9.66	Call	Bond Future	3297	3	3297	3	0.00
12/05/2016	R214 On 02-February-17	9.68	Call	Bond Future	3356	3	3356	3	0.00
12/05/2016	R214 On 02-February-17	9.67	Put	Bond Future	5171	5	5171	5	0.00
12/05/2016	R214 On 02-February-17	9.66	Put	Bond Future	5212	5	5212	5	0.00
12/05/2016	R214 On 02-February-17	9.68	Put	Bond Future	5130	5	5130	5	0.00
12/05/2016	R248 On 04-August-16			Bond Future	9.94	92.0462	9.9358	92.0462	59,364.00
12/05/2016	R248 On 04-August-16	9.25	Call	Bond Future	917	1	917	1	0.00
12/05/2016	R248 On 04-August-16	9.26	Call	Bond Future	937	1	937	1	0.00
12/05/2016	R248 On 04-August-16	9.24	Call	Bond Future	897	1	897	1	0.00
12/05/2016	R248 On 04-August-16	9.26	Put	Bond Future	7121	7	7121	7	0.00
12/05/2016	R248 On 04-August-16	9.25	Put	Bond Future	7199	8	7199	8	0.00
12/05/2016	R248 On 04-August-16	9.24	Put	Bond Future	7276	8	7276	8	0.00
12/05/2016	R248 On 03-November-16			Bond Future	9.99	89.3695	9.9894	89.3695	0.00
12/05/2016	R248 On 03-November-16	10.39	Call	Bond Future	6249	6	6249	6	0.00
12/05/2016	R248 On 03-November-16	10.38	Call	Bond Future	6200	6	6200	6	0.00
12/05/2016	R248 On 03-November-16	10.37	Call	Bond Future	6151	6	6151	6	0.00
12/05/2016	R248 On 03-November-16	10.38	Put	Bond Future	2977	3	2977	3	0.00
12/05/2016	R248 On 03-November-16	10.39	Put	Bond Future	2947	3	2947	3	0.00
12/05/2016	R248 On 03-November-16	10.37	Put	Bond Future	3008	3	3008	3	0.00
12/05/2016	R248 On 02-February-17			Bond Future	10.04	91.1743	10.0380	91.1743	0.00
12/05/2016	R248 On 02-February-17	9.76	Call	Bond Future	4344	4	4344	4	0.00
12/05/2016	R248 On 02-February-17	9.77	Call	Bond Future	4381	4	4381	4	0.00
12/05/2016	R248 On 02-February-17	9.78	Call	Bond Future	4418	4	4418	4	0.00
12/05/2016	R248 On 02-February-17	9.77	Put	Bond Future	6699	7	6699	7	0.00
12/05/2016	R248 On 02-February-17	9.76	Put	Bond Future	6750	7	6750	7	0.00
12/05/2016	R248 On 02-February-17	9.78	Put	Bond Future	6648	7	6648	7	0.00