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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For October 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	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
12/10/2016	2025 On 03-November-16			Bond Future	128.65	128.6056	128.6479	128.6056	3,044.00
12/10/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
12/10/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
12/10/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
12/10/2016	2025 On 03-November-16	129.22	Put	Bond Future	572	1	572	1	0.00
12/10/2016	2025 On 03-November-16	129.21	Put	Bond Future	562	1	562	1	0.00
12/10/2016	2025 On 03-November-16	129.23	Put	Bond Future	582	1	582	1	0.00
12/10/2016	2030 On 03-November-16			Bond Future	9.28	92.2014	9.2774	92.2014	26,853.00
12/10/2016	2030 On 03-November-16	9.33	Call	Bond Future	368	0	368	0	0.00
12/10/2016	2030 On 03-November-16	9.34	Call	Bond Future	438	0	438	0	0.00
12/10/2016	2030 On 03-November-16	9.35	Call	Bond Future	508	0	508	0	0.00
12/10/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
12/10/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
12/10/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
12/10/2016	2030 On 02-February-17			Bond Future	9.33	89.9587	9.3252	89.9587	444.00
12/10/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
12/10/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
12/10/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
12/10/2016	2030 On 02-February-17	9.30	Put	Bond Future	175	1	175	1	0.00
12/10/2016	2030 On 02-February-17	9.31	Put	Bond Future	105	0	105	0	0.00
12/10/2016	2030 On 02-February-17	9.29	Put	Bond Future	244	1	244	1	0.00
12/10/2016	2030 On 04-May-17			Bond Future	9.37	91.7436	9.3693	91.7436	0.00
12/10/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
12/10/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
12/10/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
12/10/2016	2030 On 04-May-17	9.33	Put	Bond Future	269	1	269	1	0.00
12/10/2016	2030 On 04-May-17	9.32	Put	Bond Future	338	1	338	1	0.00
12/10/2016	2030 On 04-May-17	9.34	Put	Bond Future	201	1	201	1	0.00
12/10/2016	2032 On 03-November-16			Bond Future	9.37	91.4214	9.3729	91.4214	13,093.00
12/10/2016	2032 On 03-November-16	10.28	Call	Bond Future	6487	6	6487	6	0.00
12/10/2016	2032 On 03-November-16	10.30	Call	Bond Future	6621	6	6621	6	0.00
12/10/2016	2032 On 03-November-16	10.29	Call	Bond Future	6554	6	6554	6	0.00
12/10/2016	2032 On 03-November-16	10.28	Put	Bond Future	15	0	15	0	0.00
12/10/2016	2032 On 03-November-16	10.30	Put	Bond Future	13	0	13	0	0.00

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12/10/2016	2032 On 03-November-16	10.29	Put	Bond Future	14	0	14	0	0.00
12/10/2016	2032 On 02-February-17			Bond Future	9.42	93.1696	9.4227	93.1696	0.00
12/10/2016	2032 On 02-February-17	9.51	Call	Bond Future	2961	3	2961	3	0.00
12/10/2016	2032 On 02-February-17	9.53	Call	Bond Future	3042	3	3042	3	0.00
12/10/2016	2032 On 02-February-17	9.52	Call	Bond Future	3001	3	3001	3	0.00
12/10/2016	2032 On 02-February-17	9.52	Put	Bond Future	2282	2	2282	2	0.00
12/10/2016	2032 On 02-February-17	9.51	Put	Bond Future	2315	2	2315	2	0.00
12/10/2016	2032 On 02-February-17	9.53	Put	Bond Future	2249	2	2249	2	0.00
12/10/2016	2032 On 04-May-17			Bond Future	9.47	90.8578	9.4652	90.8578	0.00
12/10/2016	2032 On 04-May-17	9.46	Call	Bond Future	3520	3	3520	3	0.00
12/10/2016	2032 On 04-May-17	9.45	Call	Bond Future	3484	3	3484	3	0.00
12/10/2016	2032 On 04-May-17	9.44	Call	Bond Future	3448	3	3448	3	0.00
12/10/2016	2032 On 04-May-17	9.45	Put	Bond Future	3596	4	3596	4	0.00
12/10/2016	2032 On 04-May-17	9.46	Put	Bond Future	3558	4	3558	4	0.00
12/10/2016	2032 On 04-May-17	9.44	Put	Bond Future	3633	4	3633	4	0.00
12/10/2016	2033 On 03-November-16			Bond Future	107.45	108.0126	107.4455	108.0126	4,678.00
12/10/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
12/10/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
12/10/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
12/10/2016	2033 On 03-November-16	109.17	Put	Bond Future	1724	1	1724	1	0.00
12/10/2016	2033 On 03-November-16	109.18	Put	Bond Future	1734	1	1734	1	0.00
12/10/2016	2033 On 03-November-16	109.16	Put	Bond Future	1714	1	1714	1	0.00
12/10/2016	2037 On 03-November-16			Bond Future	9.50	92.7984	9.5021	92.7984	36,770.00
12/10/2016	2037 On 03-November-16	10.35	Call	Bond Future	6652	6	6652	6	0.00
12/10/2016	2037 On 03-November-16	10.36	Call	Bond Future	6724	6	6724	6	0.00
12/10/2016	2037 On 03-November-16	10.37	Call	Bond Future	6796	6	6796	6	0.00
12/10/2016	2037 On 03-November-16	10.36	Put	Bond Future	28	0	28	0	0.00
12/10/2016	2037 On 03-November-16	10.37	Put	Bond Future	27	0	27	0	0.00
12/10/2016	2037 On 03-November-16	10.35	Put	Bond Future	30	0	30	0	0.00
12/10/2016	2037 On 02-February-17			Bond Future	9.55	90.3167	9.5488	90.3167	0.00
12/10/2016	2037 On 02-February-17	9.66	Call	Bond Future	3469	3	3469	3	0.00
12/10/2016	2037 On 02-February-17	9.68	Call	Bond Future	3559	3	3559	3	0.00
12/10/2016	2037 On 02-February-17	9.67	Call	Bond Future	3514	3	3514	3	0.00
12/10/2016	2037 On 02-February-17	9.66	Put	Bond Future	2564	3	2564	3	0.00

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12/10/2016	2037 On 02-February-17	9.67	Put	Bond Future	2528	3	2528	3	0.00
12/10/2016	2037 On 02-February-17	9.68	Put	Bond Future	2493	3	2493	3	0.00
12/10/2016	2037 On 04-May-17			Bond Future	9.59	92.1088	9.5923	92.1088	0.00
12/10/2016	2037 On 04-May-17	9.59	Call	Bond Future	3994	4	3994	4	0.00
12/10/2016	2037 On 04-May-17	9.58	Call	Bond Future	3955	4	3955	4	0.00
12/10/2016	2037 On 04-May-17	9.60	Call	Bond Future	4035	4	4035	4	0.00
12/10/2016	2037 On 04-May-17	9.58	Put	Bond Future	4054	4	4054	4	0.00
12/10/2016	2037 On 04-May-17	9.60	Put	Bond Future	3972	4	3972	4	0.00
12/10/2016	2037 On 04-May-17	9.59	Put	Bond Future	4013	4	4013	4	0.00
12/10/2016	2038 On 03-November-16			Bond Future	136.07	136.0245	136.0691	136.0245	20,563.00
12/10/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
12/10/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
12/10/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
12/10/2016	2038 On 03-November-16	136.32	Put	Bond Future	251	0	251	0	0.00
12/10/2016	2038 On 03-November-16	136.31	Put	Bond Future	241	0	241	0	0.00
12/10/2016	2038 On 03-November-16	136.33	Put	Bond Future	261	0	261	0	0.00
12/10/2016	2040 On 03-November-16			Bond Future	9.54	96.7972	9.5370	96.7972	4,818.00
12/10/2016	2040 On 03-November-16	9.69	Call	Bond Future	2215	2	2215	2	0.00
12/10/2016	2040 On 03-November-16	9.71	Call	Bond Future	2329	2	2329	2	0.00
12/10/2016	2040 On 03-November-16	9.70	Call	Bond Future	2271	2	2271	2	0.00
12/10/2016	2040 On 03-November-16	9.69	Put	Bond Future	868	1	868	1	0.00
12/10/2016	2040 On 03-November-16	9.70	Put	Bond Future	837	1	837	1	0.00
12/10/2016	2040 On 03-November-16	9.71	Put	Bond Future	808	1	808	1	0.00
12/10/2016	2040 On 02-February-17			Bond Future	9.58	94.1416	9.5833	94.1416	0.00
12/10/2016	2040 On 02-February-17	9.58	Call	Bond Future	3253	3	3253	3	0.00
12/10/2016	2040 On 02-February-17	9.59	Call	Bond Future	3297	3	3297	3	0.00
12/10/2016	2040 On 02-February-17	9.60	Call	Bond Future	3342	3	3342	3	0.00
12/10/2016	2040 On 02-February-17	9.59	Put	Bond Future	3238	4	3238	4	0.00
12/10/2016	2040 On 02-February-17	9.60	Put	Bond Future	3195	4	3195	4	0.00
12/10/2016	2040 On 02-February-17	9.58	Put	Bond Future	3282	4	3282	4	0.00
12/10/2016	2040 On 04-May-17			Bond Future	9.63	96.0097	9.6263	96.0097	0.00
12/10/2016	2040 On 04-May-17	9.62	Call	Bond Future	4343	4	4343	4	0.00
12/10/2016	2040 On 04-May-17	9.63	Call	Bond Future	4386	4	4386	4	0.00
12/10/2016	2040 On 04-May-17	9.64	Call	Bond Future	4429	4	4429	4	0.00

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12/10/2016	2040 On 04-May-17	9.63	Put	Bond Future	4354	5	4354	5	0.00
12/10/2016	2040 On 04-May-17	9.64	Put	Bond Future	4310	5	4310	5	0.00
12/10/2016	2040 On 04-May-17	9.62	Put	Bond Future	4398	5	4398	5	0.00
12/10/2016	2044 On 03-November-16			Bond Future	9.56	93.9316	9.5566	93.9316	19,783.00
12/10/2016	2044 On 03-November-16	10.42	Call	Bond Future	7277	7	7277	7	0.00
12/10/2016	2044 On 03-November-16	10.41	Call	Bond Future	7200	7	7200	7	0.00
12/10/2016	2044 On 03-November-16	10.43	Call	Bond Future	7353	7	7353	7	0.00
12/10/2016	2044 On 03-November-16	10.43	Put	Bond Future	30	0	30	0	0.00
12/10/2016	2044 On 03-November-16	10.42	Put	Bond Future	32	0	32	0	0.00
12/10/2016	2044 On 03-November-16	10.41	Put	Bond Future	34	0	34	0	0.00
12/10/2016	2044 On 02-February-17			Bond Future	9.60	91.3464	9.6015	91.3464	0.00
12/10/2016	2044 On 02-February-17	9.77	Call	Bond Future	4074	4	4074	4	0.00
12/10/2016	2044 On 02-February-17	9.78	Call	Bond Future	4124	4	4124	4	0.00
12/10/2016	2044 On 02-February-17	9.76	Call	Bond Future	4024	4	4024	4	0.00
12/10/2016	2044 On 02-February-17	9.77	Put	Bond Future	2592	3	2592	3	0.00
12/10/2016	2044 On 02-February-17	9.78	Put	Bond Future	2556	3	2556	3	0.00
12/10/2016	2044 On 02-February-17	9.76	Put	Bond Future	2630	3	2630	3	0.00
12/10/2016	2044 On 04-May-17			Bond Future	9.64	93.1590	9.6433	93.1590	0.00
12/10/2016	2044 On 04-May-17	9.67	Call	Bond Future	4558	4	4558	4	0.00
12/10/2016	2044 On 04-May-17	9.66	Call	Bond Future	4514	4	4514	4	0.00
12/10/2016	2044 On 04-May-17	9.68	Call	Bond Future	4602	4	4602	4	0.00
12/10/2016	2044 On 04-May-17	9.68	Put	Bond Future	4278	5	4278	5	0.00
12/10/2016	2044 On 04-May-17	9.67	Put	Bond Future	4322	5	4322	5	0.00
12/10/2016	2044 On 04-May-17	9.66	Put	Bond Future	4366	5	4366	5	0.00
12/10/2016	2046 On 03-November-16			Bond Future	134.36	134.3112	134.3563	134.3112	17,476.00
12/10/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
12/10/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
12/10/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
12/10/2016	2046 On 03-November-16	137.09	Put	Bond Future	2734	3	2734	3	0.00
12/10/2016	2046 On 03-November-16	137.07	Put	Bond Future	2714	3	2714	3	0.00
12/10/2016	2046 On 03-November-16	137.08	Put	Bond Future	2724	3	2724	3	0.00
12/10/2016	2050 On 03-November-16			Bond Future	144.09	144.0389	144.0872	144.0389	21,628.00
12/10/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
12/10/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00

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12/10/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
12/10/2016	2050 On 03-November-16	149.53	Put	Bond Future	5443	5	5443	5	0.00
12/10/2016	2050 On 03-November-16	149.54	Put	Bond Future	5453	6	5453	6	0.00
12/10/2016	2050 On 03-November-16	149.52	Put	Bond Future	5433	5	5433	5	0.00
12/10/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	AL37 On 03-November-16			Index Future	503.07	502.4930	503.0710	502.4930	9.00
12/10/2016	AL37 On 02-February-17			Index Future	512.69	512.1000	512.6870	512.1000	0.00
12/10/2016	AL7T On 03-November-16			Index Future	580.14	578.6800	580.1440	578.6800	2.00
12/10/2016	AL7T On 02-February-17			Index Future	591.23	589.7440	591.2330	589.7440	0.00
12/10/2016	ALBI On 03-November-16			Index Future	529.01	526.9100	529.0140	526.9100	604.00
12/10/2016	ALBI On 02-February-17			Index Future	539.13	536.9840	539.1250	536.9840	19.00
12/10/2016	ALBI On 04-May-17			Index Future	549.81	547.6320	549.8120	547.6320	0.00
12/10/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/10/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/10/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2016	EL28 On 03-November-16			Bond Future	128.65	129.8880	128.6501	129.8880	0.00
12/10/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
12/10/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
12/10/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
12/10/2016	EL28 On 03-November-16	132.16	Put	Bond Future	3510	2	3510	2	0.00
12/10/2016	EL28 On 03-November-16	132.17	Put	Bond Future	3520	2	3520	2	0.00
12/10/2016	EL28 On 03-November-16	132.15	Put	Bond Future	3500	2	3500	2	0.00
12/10/2016	EL28 On 02-February-17			Bond Future	131.12	132.3800	131.1172	132.3800	0.00
12/10/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
12/10/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
12/10/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
12/10/2016	EL28 On 02-February-17	135.10	Put	Bond Future	3983	3	3983	3	0.00
12/10/2016	EL28 On 02-February-17	135.12	Put	Bond Future	4003	3	4003	3	0.00
12/10/2016	EL28 On 02-February-17	135.11	Put	Bond Future	3993	3	3993	3	0.00
12/10/2016	EL28 On 04-May-17			Bond Future	132.04	133.3318	132.0424	133.3318	0.00
12/10/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
12/10/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
12/10/2016	EL28 On 04-May-17	137.90	Put	Bond Future	5858	5	5858	5	0.00
12/10/2016	EL28 On 04-May-17	137.91	Put	Bond Future	5868	5	5868	5	0.00
12/10/2016	EL28 On 04-May-17	137.92	Put	Bond Future	5878	5	5878	5	0.00
12/10/2016	ES33 On 03-November-16			Bond Future	10.39	77.9527	10.3851	77.9527	8,789.00
12/10/2016	ES33 On 03-November-16	11.31	Call	Bond Future	5676	5	5676	5	0.00
12/10/2016	ES33 On 03-November-16	11.29	Call	Bond Future	5560	5	5560	5	0.00
12/10/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5618	5	5618	5	0.00
12/10/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
12/10/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
12/10/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
12/10/2016	ES33 On 02-February-17			Bond Future	10.47	79.4433	10.4662	79.4433	0.00
12/10/2016	ES33 On 02-February-17	10.61	Call	Bond Future	914	0	914	0	0.00
12/10/2016	ES33 On 02-February-17	10.60	Call	Bond Future	851	0	851	0	0.00
12/10/2016	ES33 On 02-February-17	10.59	Call	Bond Future	788	0	788	0	0.00
12/10/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
12/10/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
12/10/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
12/10/2016	ES33 On 04-May-17			Bond Future	10.54	77.2245	10.5381	77.2245	0.00
12/10/2016	ES33 On 04-May-17	10.55	Call	Bond Future	75	0	75	0	0.00
12/10/2016	ES33 On 04-May-17	10.56	Call	Bond Future	138	0	138	0	0.00
12/10/2016	ES33 On 04-May-17	10.54	Call	Bond Future	12	0	12	0	0.00
12/10/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
12/10/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
12/10/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
12/10/2016	ES42 On 03-November-16			Bond Future	10.49	82.2193	10.4936	82.2193	8,777.00
12/10/2016	ES42 On 02-February-17			Bond Future	10.57	83.7916	10.5691	83.7916	0.00
12/10/2016	ES42 On 04-May-17			Bond Future	10.64	81.1906	10.6402	81.1906	0.00
12/10/2016	GOVI On 03-November-16			GOVI	527.03	525.1990	527.0250	525.1990	414.00
12/10/2016	GOVI On 03-November-16	476.11	Call	GOVI	509150	49	509150	49	0.00
12/10/2016	GOVI On 03-November-16	476.13	Call	GOVI	508950	49	508950	49	0.00
12/10/2016	GOVI On 03-November-16	476.12	Call	GOVI	509050	49	509050	49	0.00
12/10/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
12/10/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
12/10/2016	GOVI On 02-February-17			GOVI	537.10	535.2410	537.0990	535.2410	27.00
12/10/2016	GOVI On 02-February-17	533.32	Call	GOVI	37790	2	37790	2	0.00
12/10/2016	GOVI On 02-February-17	533.34	Call	GOVI	37590	2	37590	2	0.00
12/10/2016	GOVI On 02-February-17	533.33	Call	GOVI	37690	2	37690	2	0.00
12/10/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
12/10/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
12/10/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
12/10/2016	GOVI On 04-May-17			GOVI	547.75	545.8540	547.7450	545.8540	0.00
12/10/2016	GOVI On 04-May-17	262.20	Call	GOVI	2855450	284	2855450	284	0.00
12/10/2016	GOVI On 04-May-17	262.19	Call	GOVI	2855550	284	2855550	284	0.00
12/10/2016	GOVI On 04-May-17	262.18	Call	GOVI	2855650	284	2855650	284	0.00
12/10/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
12/10/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
12/10/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
12/10/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/10/2016	IGOV On 03-November-16			Index Future	250.00	250.0020	249.9960	250.0020	1,021.00
12/10/2016	IGOV On 02-February-17			Index Future	254.79	254.7970	254.7900	254.7970	57.00
12/10/2016	IGOV On 04-May-17			Index Future	259.86	259.8650	259.8550	259.8650	0.00
12/10/2016	ILBI On 03-November-16			Index Future	677.85	677.6310	677.8540	677.6310	0.00
12/10/2016	ILBI On 02-February-17			Index Future	690.98	690.7520	690.9780	690.7520	155.00
12/10/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
12/10/2016	IS01 On 16-March-17			Interest Rate Swap	100.03	100.0293	100.0254	100.0293	0.00
12/10/2016	IS01 On 15-June-17			Interest Rate Swap	99.67	99.6855	99.6741	99.6855	0.00
12/10/2016	IS01 On 21-September-17			Interest Rate Swap	99.76	99.7735	99.7579	99.7735	0.00
12/10/2016	IS01 On 21-December-17			Interest Rate Swap	100.07	100.0836	100.0652	100.0836	0.00
12/10/2016	IS02 On 18-December-17			Interest Rate Swap	100.09	100.1091	100.0914	100.1091	0.00
12/10/2016	IS02 On 16-March-18			Interest Rate Swap	99.42	99.4450	99.4194	99.4450	0.00
12/10/2016	IS02 On 15-June-18			Interest Rate Swap	99.13	99.1631	99.1265	99.1631	0.00
12/10/2016	IS02 On 21-September-18			Interest Rate Swap	99.24	99.2794	99.2427	99.2794	0.00
12/10/2016	IS02 On 21-December-18			Interest Rate Swap	99.79	99.8300	99.7900	99.8300	0.00
12/10/2016	IS05 On 17-December-20			Interest Rate Swap	98.52	98.4983	98.5167	98.4983	0.00
12/10/2016	IS05 On 16-March-21			Interest Rate Swap	97.90	97.8727	97.8979	97.8727	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
12/10/2016	IS05 On 15-June-21			Interest Rate Swap	97.25	97.2149	97.2454	97.2149	0.00
12/10/2016	IS05 On 21-September-21			Interest Rate Swap	97.56	97.5197	97.5569	97.5197	0.00
12/10/2016	IS05 On 21-December-21			Interest Rate Swap	99.82	99.7750	99.8211	99.7750	50.00
12/10/2016	IS10 On 17-December-25			Interest Rate Swap	98.96	98.8918	98.9562	98.8918	0.00
12/10/2016	IS10 On 16-March-26			Interest Rate Swap	96.08	96.0143	96.0839	96.0143	0.00
12/10/2016	IS10 On 15-June-26			Interest Rate Swap	94.89	94.8201	94.8949	94.8201	0.00
12/10/2016	IS10 On 21-September-26			Interest Rate Swap	97.00	96.9210	96.9993	96.9210	0.00
12/10/2016	IS10 On 21-December-26			Interest Rate Swap	100.65	100.5745	100.6530	100.5745	0.00
12/10/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/10/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/10/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/10/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/10/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.37	92.6400	7.3700	92.6400	0.00
12/10/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.40	92.6200	7.4000	92.6200	0.00
12/10/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.48	92.5800	7.4800	92.5800	10,000.00
12/10/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.51	92.5600	7.5100	92.5600	0.00
12/10/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.57	92.5300	7.5700	92.5300	0.00
12/10/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.58	92.5300	7.5800	92.5300	1,000.00
12/10/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.70	92.4900	7.7000	92.4900	0.00
12/10/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.72	92.4900	7.7200	92.4900	0.00
12/10/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.73	92.5000	7.7300	92.5000	0.00
12/10/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.74	92.5000	7.7400	92.5000	0.00
12/10/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
12/10/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.74	92.5000	7.7400	92.5000	0.00
12/10/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
12/10/2016	R023 On 03-November-16			Bond Future	8.54	97.5029	8.5426	97.5029	14,556.00
12/10/2016	R023 On 03-November-16	9.73	Call	Bond Future	5373	5	5373	5	0.00
12/10/2016	R023 On 03-November-16	9.74	Call	Bond Future	5417	5	5417	5	0.00
12/10/2016	R023 On 03-November-16	9.75	Call	Bond Future	5460	5	5460	5	0.00
12/10/2016	R023 On 03-November-16	9.74	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R023 On 03-November-16	9.75	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R023 On 03-November-16	9.73	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R023 On 02-February-17			Bond Future	8.59	99.3675	8.5886	99.3675	0.00
12/10/2016	R023 On 02-February-17	8.86	Call	Bond Future	2166	2	2166	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
12/10/2016	R023 On 02-February-17	8.85	Call	Bond Future	2137	2	2137	2	0.00
12/10/2016	R023 On 02-February-17	8.84	Call	Bond Future	2109	2	2109	2	0.00
12/10/2016	R023 On 02-February-17	8.85	Put	Bond Future	960	1	960	1	0.00
12/10/2016	R023 On 02-February-17	8.86	Put	Bond Future	944	1	944	1	0.00
12/10/2016	R023 On 02-February-17	8.84	Put	Bond Future	977	1	977	1	0.00
12/10/2016	R023 On 04-May-17			Bond Future	8.62	97.4047	8.6165	97.4047	0.00
12/10/2016	R023 On 04-May-17	8.59	Call	Bond Future	1844	2	1844	2	0.00
12/10/2016	R023 On 04-May-17	8.61	Call	Bond Future	1888	2	1888	2	0.00
12/10/2016	R023 On 04-May-17	8.60	Call	Bond Future	1866	2	1866	2	0.00
12/10/2016	R023 On 04-May-17	8.59	Put	Bond Future	1960	2	1960	2	0.00
12/10/2016	R023 On 04-May-17	8.61	Put	Bond Future	1916	2	1916	2	0.00
12/10/2016	R023 On 04-May-17	8.60	Put	Bond Future	1938	2	1938	2	0.00
12/10/2016	R035 On 03-November-16			Bond Future	9.44	96.2466	9.4431	96.2466	4,673.00
12/10/2016	R035 On 03-November-16	9.57	Call	Bond Future	1046	1	1046	1	0.00
12/10/2016	R035 On 03-November-16	9.59	Call	Bond Future	1209	1	1209	1	0.00
12/10/2016	R035 On 03-November-16	9.58	Call	Bond Future	1127	1	1127	1	0.00
12/10/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R035 On 02-February-17			Bond Future	9.49	98.0871	9.4942	98.0871	0.00
12/10/2016	R035 On 02-February-17	9.51	Call	Bond Future	129	0	129	0	0.00
12/10/2016	R035 On 02-February-17	9.52	Call	Bond Future	211	0	211	0	0.00
12/10/2016	R035 On 02-February-17	9.50	Call	Bond Future	47	0	47	0	0.00
12/10/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R035 On 04-May-17			Bond Future	9.53	95.5280	9.5347	95.5280	0.00
12/10/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
12/10/2016	R035 On 04-May-17	9.55	Call	Bond Future	124	0	124	0	0.00
12/10/2016	R035 On 04-May-17	9.54	Call	Bond Future	43	0	43	0	0.00
12/10/2016	R035 On 04-May-17	9.53	Put	Bond Future	39	1	39	1	0.00
12/10/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R186 On 03-November-16			Bond Future	8.89	114.2829	8.8922	114.2829	87,480.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2016	R186 On 03-November-16	9.10	Call	Bond Future	1912	2	1912	2	0.00
12/10/2016	R186 On 03-November-16	9.66	Call	Bond Future	5259	5	5259	5	0.00
12/10/2016	R186 On 03-November-16	8.96	Call	Bond Future	1279	1	1279	1	0.00
12/10/2016	R186 On 03-November-16	9.40	Call	Bond Future	3609	3	3609	3	1,425.00
12/10/2016	R186 On 03-November-16	8.52	Call	Bond Future	198	0	198	0	0.00
12/10/2016	R186 On 03-November-16	8.82	Call	Bond Future	788	1	788	1	0.00
12/10/2016	R186 On 03-November-16	8.95	Call	Bond Future	1239	1	1239	1	0.00
12/10/2016	R186 On 03-November-16	9.20	Call	Bond Future	2436	2	2436	2	1,425.00
12/10/2016	R186 On 03-November-16	8.30	Call	Bond Future	50	0	50	0	150.00
12/10/2016	R186 On 03-November-16	8.90	Call	Bond Future	1051	1	1051	1	0.00
12/10/2016	R186 On 03-November-16	8.97	Call	Bond Future	1320	1	1320	1	0.00
12/10/2016	R186 On 03-November-16	9.71	Call	Bond Future	5582	5	5582	5	0.00
12/10/2016	R186 On 03-November-16	9.66	Put	Bond Future	22	0	22	0	0.00
12/10/2016	R186 On 03-November-16	9.71	Put	Bond Future	16	0	16	0	0.00
12/10/2016	R186 On 03-November-16	8.90	Put	Bond Future	996	1	996	1	5,092.00
12/10/2016	R186 On 03-November-16	9.10	Put	Bond Future	460	1	460	1	108.00
12/10/2016	R186 On 03-November-16	8.96	Put	Bond Future	803	1	803	1	0.00
12/10/2016	R186 On 03-November-16	8.97	Put	Bond Future	773	1	773	1	0.00
12/10/2016	R186 On 03-November-16	8.30	Put	Bond Future	4333	5	4333	5	0.00
12/10/2016	R186 On 03-November-16	8.52	Put	Bond Future	2864	3	2864	3	150.00
12/10/2016	R186 On 03-November-16	8.95	Put	Bond Future	833	1	833	1	0.00
12/10/2016	R186 On 03-November-16	9.20	Put	Bond Future	295	0	295	0	0.00
12/10/2016	R186 On 03-November-16	8.82	Put	Bond Future	1299	1	1299	1	150.00
12/10/2016	R186 On 03-November-16	9.40	Put	Bond Future	107	0	107	0	0.00
12/10/2016	R186 On 02-February-17			Bond Future	8.94	111.1655	8.9378	111.1655	2,681.00
12/10/2016	R186 On 02-February-17	9.50	Call	Bond Future	4701	4	4701	4	0.00
12/10/2016	R186 On 02-February-17	8.87	Call	Bond Future	2068	2	2068	2	0.00
12/10/2016	R186 On 02-February-17	9.40	Call	Bond Future	4217	4	4217	4	0.00
12/10/2016	R186 On 02-February-17	8.60	Call	Bond Future	1302	1	1302	1	7,000.00
12/10/2016	R186 On 02-February-17	8.81	Call	Bond Future	1879	2	1879	2	0.00
12/10/2016	R186 On 02-February-17	8.00	Call	Bond Future	339	0	339	0	7,000.00
12/10/2016	R186 On 02-February-17	8.37	Call	Bond Future	822	1	822	1	500.00
12/10/2016	R186 On 02-February-17	8.79	Call	Bond Future	1818	2	1818	2	0.00
12/10/2016	R186 On 02-February-17	8.43	Call	Bond Future	933	1	933	1	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2016	R186 On 02-February-17	8.80	Call	Bond Future	1848	2	1848	2	0.00
12/10/2016	R186 On 02-February-17	8.90	Call	Bond Future	2167	2	2167	2	0.00
12/10/2016	R186 On 02-February-17	9.50	Put	Bond Future	910	1	910	1	13,500.00
12/10/2016	R186 On 02-February-17	8.87	Put	Bond Future	2537	3	2537	3	500.00
12/10/2016	R186 On 02-February-17	8.60	Put	Bond Future	3667	4	3667	4	0.00
12/10/2016	R186 On 02-February-17	8.37	Put	Bond Future	4837	5	4837	5	0.00
12/10/2016	R186 On 02-February-17	8.79	Put	Bond Future	2844	3	2844	3	0.00
12/10/2016	R186 On 02-February-17	9.40	Put	Bond Future	1087	1	1087	1	750.00
12/10/2016	R186 On 02-February-17	8.00	Put	Bond Future	7077	7	7077	7	0.00
12/10/2016	R186 On 02-February-17	8.81	Put	Bond Future	2765	3	2765	3	0.00
12/10/2016	R186 On 02-February-17	8.43	Put	Bond Future	4514	5	4514	5	0.00
12/10/2016	R186 On 02-February-17	8.80	Put	Bond Future	2805	3	2805	3	0.00
12/10/2016	R186 On 02-February-17	8.90	Put	Bond Future	2429	3	2429	3	750.00
12/10/2016	R186 On 04-May-17			Bond Future	8.98	113.3709	8.9752	113.3709	0.00
12/10/2016	R186 On 04-May-17	8.90	Call	Bond Future	2827	3	2827	3	0.00
12/10/2016	R186 On 04-May-17	8.91	Call	Bond Future	2859	3	2859	3	0.00
12/10/2016	R186 On 04-May-17	8.89	Call	Bond Future	2795	3	2795	3	0.00
12/10/2016	R186 On 04-May-17	8.89	Put	Bond Future	3373	3	3373	3	0.00
12/10/2016	R186 On 04-May-17	8.90	Put	Bond Future	3337	3	3337	3	0.00
12/10/2016	R186 On 04-May-17	8.91	Put	Bond Future	3301	3	3301	3	0.00
12/10/2016	R197 On 03-November-16			Bond Future	303.32	303.2222	303.3203	303.2222	875.00
12/10/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
12/10/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
12/10/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
12/10/2016	R197 On 03-November-16	303.57	Put	Bond Future	250	0	250	0	0.00
12/10/2016	R197 On 03-November-16	303.58	Put	Bond Future	260	0	260	0	0.00
12/10/2016	R197 On 03-November-16	303.56	Put	Bond Future	240	0	240	0	0.00
12/10/2016	R202 On 03-November-16			Bond Future	250.37	250.2847	250.3676	250.2847	35,840.00
12/10/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
12/10/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
12/10/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
12/10/2016	R202 On 03-November-16	253.86	Put	Bond Future	3492	4	3492	4	0.00
12/10/2016	R202 On 03-November-16	253.87	Put	Bond Future	3502	4	3502	4	0.00
12/10/2016	R202 On 03-November-16	253.85	Put	Bond Future	3482	4	3482	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2016	R203 On 03-November-16			Bond Future	7.68	101.6411	7.6829	101.6411	23,644.00
12/10/2016	R203 On 03-November-16	8.84	Call	Bond Future	935	1	935	1	0.00
12/10/2016	R203 On 03-November-16	8.86	Call	Bond Future	951	1	951	1	0.00
12/10/2016	R203 On 03-November-16	8.85	Call	Bond Future	943	1	943	1	0.00
12/10/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R203 On 02-February-17			Bond Future	7.69	103.5848	7.6861	103.5848	0.00
12/10/2016	R203 On 02-February-17	7.70	Call	Bond Future	153	0	153	0	0.00
12/10/2016	R203 On 02-February-17	7.72	Call	Bond Future	159	0	159	0	0.00
12/10/2016	R203 On 02-February-17	7.71	Call	Bond Future	156	0	156	0	0.00
12/10/2016	R203 On 02-February-17	7.71	Put	Bond Future	142	0	142	0	0.00
12/10/2016	R203 On 02-February-17	7.72	Put	Bond Future	140	0	140	0	0.00
12/10/2016	R203 On 02-February-17	7.70	Put	Bond Future	145	0	145	0	0.00
12/10/2016	R203 On 04-May-17			Bond Future	7.33	101.4652	7.3279	101.4652	0.00
12/10/2016	R203 On 04-May-17	6.91	Call	Bond Future	59	0	59	0	0.00
12/10/2016	R203 On 04-May-17	6.92	Call	Bond Future	60	0	60	0	0.00
12/10/2016	R203 On 04-May-17	6.93	Call	Bond Future	61	0	61	0	0.00
12/10/2016	R203 On 04-May-17	6.92	Put	Bond Future	203	0	203	0	0.00
12/10/2016	R203 On 04-May-17	6.91	Put	Bond Future	205	0	205	0	0.00
12/10/2016	R203 On 04-May-17	6.93	Put	Bond Future	201	0	201	0	0.00
12/10/2016	R204 On 03-November-16			Bond Future	7.88	103.2161	7.8791	103.2161	30,921.00
12/10/2016	R204 On 03-November-16	9.21	Call	Bond Future	2515	2	2515	2	0.00
12/10/2016	R204 On 03-November-16	9.23	Call	Bond Future	2552	2	2552	2	0.00
12/10/2016	R204 On 03-November-16	9.22	Call	Bond Future	2533	2	2533	2	0.00
12/10/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R204 On 02-February-17			Bond Future	7.90	101.1497	7.8994	101.1497	0.00
12/10/2016	R204 On 02-February-17	8.28	Call	Bond Future	860	1	860	1	0.00
12/10/2016	R204 On 02-February-17	8.29	Call	Bond Future	873	1	873	1	0.00
12/10/2016	R204 On 02-February-17	8.30	Call	Bond Future	885	1	885	1	0.00
12/10/2016	R204 On 02-February-17	8.28	Put	Bond Future	213	0	213	0	0.00
12/10/2016	R204 On 02-February-17	8.30	Put	Bond Future	203	0	203	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
12/10/2016	R204 On 02-February-17	8.29	Put	Bond Future	208	0	208	0	0.00
12/10/2016	R204 On 04-May-17			Bond Future	7.88	103.1563	7.8811	103.1563	0.00
12/10/2016	R204 On 04-May-17	7.90	Call	Bond Future	554	1	554	1	0.00
12/10/2016	R204 On 04-May-17	7.92	Call	Bond Future	569	1	569	1	0.00
12/10/2016	R204 On 04-May-17	7.91	Call	Bond Future	561	1	561	1	0.00
12/10/2016	R204 On 04-May-17	7.91	Put	Bond Future	518	1	518	1	0.00
12/10/2016	R204 On 04-May-17	7.92	Put	Bond Future	511	1	511	1	0.00
12/10/2016	R204 On 04-May-17	7.90	Put	Bond Future	525	1	525	1	0.00
12/10/2016	R207 On 03-November-16			Bond Future	8.09	99.8511	8.0948	99.8511	58,834.00
12/10/2016	R207 On 03-November-16	7.94	Call	Bond Future	166	0	166	0	0.00
12/10/2016	R207 On 03-November-16	7.93	Call	Bond Future	157	0	157	0	0.00
12/10/2016	R207 On 03-November-16	7.95	Call	Bond Future	174	0	174	0	0.00
12/10/2016	R207 On 03-November-16	7.95	Put	Bond Future	569	1	569	1	0.00
12/10/2016	R207 On 03-November-16	7.94	Put	Bond Future	588	1	588	1	0.00
12/10/2016	R207 On 03-November-16	7.93	Put	Bond Future	607	1	607	1	0.00
12/10/2016	R207 On 02-February-17			Bond Future	8.13	98.1180	8.1255	98.1180	0.00
12/10/2016	R207 On 02-February-17	8.91	Call	Bond Future	2096	2	2096	2	62.00
12/10/2016	R207 On 02-February-17	9.22	Call	Bond Future	2782	3	2782	3	0.00
12/10/2016	R207 On 02-February-17	9.24	Call	Bond Future	2828	3	2828	3	0.00
12/10/2016	R207 On 02-February-17	9.23	Call	Bond Future	2805	3	2805	3	0.00
12/10/2016	R207 On 02-February-17	8.91	Put	Bond Future	135	0	135	0	0.00
12/10/2016	R207 On 02-February-17	9.22	Put	Bond Future	59	0	59	0	0.00
12/10/2016	R207 On 02-February-17	9.24	Put	Bond Future	56	0	56	0	0.00
12/10/2016	R207 On 02-February-17	9.23	Put	Bond Future	58	0	58	0	0.00
12/10/2016	R207 On 04-May-17			Bond Future	8.14	100.0646	8.1421	100.0646	0.00
12/10/2016	R207 On 04-May-17	8.20	Call	Bond Future	954	1	954	1	0.00
12/10/2016	R207 On 04-May-17	8.22	Call	Bond Future	979	1	979	1	0.00
12/10/2016	R207 On 04-May-17	8.21	Call	Bond Future	967	1	967	1	0.00
12/10/2016	R207 On 04-May-17	8.22	Put	Bond Future	797	1	797	1	0.00
12/10/2016	R207 On 04-May-17	8.20	Put	Bond Future	819	1	819	1	0.00
12/10/2016	R207 On 04-May-17	8.21	Put	Bond Future	808	1	808	1	0.00
12/10/2016	R207 On 03-August-17			Bond Future	8.12	98.4874	8.1204	98.4874	0.00
12/10/2016	R207 On 03-August-17	8.19	Call	Bond Future	1060	1	1060	1	51.00
12/10/2016	R207 On 03-August-17	8.40	Call	Bond Future	1321	1	1321	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2016	R207 On 03-August-17	8.39	Call	Bond Future	1308	1	1308	1	0.00
12/10/2016	R207 On 03-August-17	8.41	Call	Bond Future	1334	1	1334	1	0.00
12/10/2016	R207 On 03-August-17	8.39	Put	Bond Future	732	1	732	1	0.00
12/10/2016	R207 On 03-August-17	8.41	Put	Bond Future	716	1	716	1	0.00
12/10/2016	R207 On 03-August-17	8.19	Put	Bond Future	910	1	910	1	0.00
12/10/2016	R207 On 03-August-17	8.40	Put	Bond Future	724	1	724	1	0.00
12/10/2016	R208 On 03-November-16			Bond Future	8.28	95.0542	8.2816	95.0542	30,293.00
12/10/2016	R208 On 03-November-16	9.57	Call	Bond Future	4380	4	4380	4	0.00
12/10/2016	R208 On 03-November-16	9.58	Call	Bond Future	4413	4	4413	4	0.00
12/10/2016	R208 On 03-November-16	9.59	Call	Bond Future	4446	4	4446	4	0.00
12/10/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R208 On 02-February-17			Bond Future	8.32	96.8719	8.3210	96.8719	0.00
12/10/2016	R208 On 02-February-17	8.64	Call	Bond Future	1622	2	1622	2	0.00
12/10/2016	R208 On 02-February-17	8.63	Call	Bond Future	1600	2	1600	2	0.00
12/10/2016	R208 On 02-February-17	8.65	Call	Bond Future	1644	2	1644	2	0.00
12/10/2016	R208 On 02-February-17	8.64	Put	Bond Future	566	1	566	1	0.00
12/10/2016	R208 On 02-February-17	8.65	Put	Bond Future	555	1	555	1	0.00
12/10/2016	R208 On 02-February-17	8.63	Put	Bond Future	577	1	577	1	0.00
12/10/2016	R208 On 04-May-17			Bond Future	8.34	95.3898	8.3427	95.3898	0.00
12/10/2016	R208 On 04-May-17	8.37	Call	Bond Future	1322	1	1322	1	0.00
12/10/2016	R208 On 04-May-17	8.39	Call	Bond Future	1355	1	1355	1	0.00
12/10/2016	R208 On 04-May-17	8.38	Call	Bond Future	1338	1	1338	1	0.00
12/10/2016	R208 On 04-May-17	8.37	Put	Bond Future	1235	1	1235	1	0.00
12/10/2016	R208 On 04-May-17	8.39	Put	Bond Future	1206	1	1206	1	0.00
12/10/2016	R208 On 04-May-17	8.38	Put	Bond Future	1220	1	1220	1	0.00
12/10/2016	R209 On 03-November-16			Bond Future	9.40	72.3887	9.3963	72.3887	37,761.00
12/10/2016	R209 On 03-November-16	10.24	Call	Bond Future	5526	5	5526	5	0.00
12/10/2016	R209 On 03-November-16	10.26	Call	Bond Future	5646	5	5646	5	0.00
12/10/2016	R209 On 03-November-16	8.81	Call	Bond Future	65	0	65	0	345.00
12/10/2016	R209 On 03-November-16	10.25	Call	Bond Future	5586	5	5586	5	0.00
12/10/2016	R209 On 03-November-16	9.05	Call	Bond Future	259	0	259	0	0.00
12/10/2016	R209 On 03-November-16	9.45	Call	Bond Future	1257	1	1257	1	0.00



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12/10/2016	R209 On 03-November-16	8.87	Call	Bond Future	95	0	95	0	250.00
12/10/2016	R209 On 03-November-16	9.42	Call	Bond Future	1145	1	1145	1	120.00
12/10/2016	R209 On 03-November-16	9.34	Call	Bond Future	878	1	878	1	0.00
12/10/2016	R209 On 03-November-16	9.04	Call	Bond Future	246	0	246	0	0.00
12/10/2016	R209 On 03-November-16	10.25	Put	Bond Future	18	0	18	0	0.00
12/10/2016	R209 On 03-November-16	10.26	Put	Bond Future	17	0	17	0	0.00
12/10/2016	R209 On 03-November-16	9.45	Put	Bond Future	886	1	886	1	250.00
12/10/2016	R209 On 03-November-16	9.05	Put	Bond Future	2721	3	2721	3	250.00
12/10/2016	R209 On 03-November-16	8.81	Put	Bond Future	4309	5	4309	5	0.00
12/10/2016	R209 On 03-November-16	10.24	Put	Bond Future	20	0	20	0	0.00
12/10/2016	R209 On 03-November-16	9.04	Put	Bond Future	2781	3	2781	3	345.00
12/10/2016	R209 On 03-November-16	9.42	Put	Bond Future	981	1	981	1	0.00
12/10/2016	R209 On 03-November-16	8.87	Put	Bond Future	3888	4	3888	4	0.00
12/10/2016	R209 On 03-November-16	9.34	Put	Bond Future	1270	2	1270	2	345.00
12/10/2016	R209 On 02-February-17			Bond Future	9.44	73.7730	9.4396	73.7730	0.00
12/10/2016	R209 On 02-February-17	9.55	Call	Bond Future	2811	3	2811	3	0.00
12/10/2016	R209 On 02-February-17	9.53	Call	Bond Future	2736	3	2736	3	0.00
12/10/2016	R209 On 02-February-17	9.54	Call	Bond Future	2773	3	2773	3	0.00
12/10/2016	R209 On 02-February-17	9.53	Put	Bond Future	2119	2	2119	2	0.00
12/10/2016	R209 On 02-February-17	9.54	Put	Bond Future	2088	2	2088	2	0.00
12/10/2016	R209 On 02-February-17	9.55	Put	Bond Future	2058	2	2058	2	0.00
12/10/2016	R209 On 04-May-17			Bond Future	9.48	72.0848	9.4764	72.0848	0.00
12/10/2016	R209 On 04-May-17	9.46	Call	Bond Future	3222	3	3222	3	0.00
12/10/2016	R209 On 04-May-17	9.48	Call	Bond Future	3289	3	3289	3	0.00
12/10/2016	R209 On 04-May-17	9.47	Call	Bond Future	3256	3	3256	3	0.00
12/10/2016	R209 On 04-May-17	9.46	Put	Bond Future	3334	4	3334	4	0.00
12/10/2016	R209 On 04-May-17	9.47	Put	Bond Future	3300	4	3300	4	0.00
12/10/2016	R209 On 04-May-17	9.48	Put	Bond Future	3265	3	3265	3	0.00
12/10/2016	R210 On 03-November-16			Bond Future	186.72	186.6542	186.7164	186.6542	2,086.00
12/10/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
12/10/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
12/10/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
12/10/2016	R210 On 03-November-16	188.90	Put	Bond Future	2184	2	2184	2	0.00
12/10/2016	R210 On 03-November-16	188.92	Put	Bond Future	2204	2	2204	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
12/10/2016	R210 On 03-November-16	188.91	Put	Bond Future	2194	2	2194	2	0.00
12/10/2016	R211 On 03-November-16			Bond Future	142.14	142.0878	142.1387	142.0878	56.00
12/10/2016	R211 On 03-November-16	141.76	Call	Bond Future	379	0	379	0	0.00
12/10/2016	R211 On 03-November-16	141.75	Call	Bond Future	389	0	389	0	0.00
12/10/2016	R211 On 03-November-16	141.74	Call	Bond Future	399	0	399	0	0.00
12/10/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R212 On 03-November-16			Bond Future	148.25	148.2036	148.2516	148.2036	3,049.00
12/10/2016	R212 On 03-November-16	148.11	Call	Bond Future	142	0	142	0	0.00
12/10/2016	R212 On 03-November-16	148.12	Call	Bond Future	132	0	132	0	0.00
12/10/2016	R212 On 03-November-16	148.10	Call	Bond Future	152	0	152	0	0.00
12/10/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
12/10/2016	R213 On 03-November-16			Bond Future	9.30	83.0145	9.2978	83.0145	42,360.00
12/10/2016	R213 On 03-November-16	10.18	Call	Bond Future	5729	5	5729	5	0.00
12/10/2016	R213 On 03-November-16	10.20	Call	Bond Future	5850	6	5850	6	0.00
12/10/2016	R213 On 03-November-16	10.19	Call	Bond Future	5789	5	5789	5	0.00
12/10/2016	R213 On 03-November-16	10.19	Put	Bond Future	14	0	14	0	0.00
12/10/2016	R213 On 03-November-16	10.20	Put	Bond Future	13	0	13	0	0.00
12/10/2016	R213 On 03-November-16	10.18	Put	Bond Future	15	0	15	0	0.00
12/10/2016	R213 On 02-February-17			Bond Future	9.35	84.6019	9.3471	84.6019	0.00
12/10/2016	R213 On 02-February-17	9.40	Call	Bond Future	2543	2	2543	2	0.00
12/10/2016	R213 On 02-February-17	9.42	Call	Bond Future	2614	2	2614	2	0.00
12/10/2016	R213 On 02-February-17	9.41	Call	Bond Future	2579	2	2579	2	0.00
12/10/2016	R213 On 02-February-17	9.40	Put	Bond Future	2188	2	2188	2	0.00
12/10/2016	R213 On 02-February-17	9.42	Put	Bond Future	2126	2	2126	2	0.00
12/10/2016	R213 On 02-February-17	9.41	Put	Bond Future	2157	2	2157	2	0.00
12/10/2016	R213 On 04-May-17			Bond Future	9.39	82.7270	9.3855	82.7270	0.00
12/10/2016	R213 On 04-May-17	9.37	Call	Bond Future	3106	3	3106	3	0.00
12/10/2016	R213 On 04-May-17	9.36	Call	Bond Future	3073	3	3073	3	0.00
12/10/2016	R213 On 04-May-17	9.35	Call	Bond Future	3041	3	3041	3	0.00
12/10/2016	R213 On 04-May-17	9.36	Put	Bond Future	3243	3	3243	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
12/10/2016	R213 On 04-May-17	9.37	Put	Bond Future	3209	3	3209	3	0.00
12/10/2016	R213 On 04-May-17	9.35	Put	Bond Future	3277	3	3277	3	0.00
12/10/2016	R214 On 03-November-16			Bond Future	9.46	72.7447	9.4615	72.7447	29,619.00
12/10/2016	R214 On 03-November-16	10.35	Call	Bond Future	6025	6	6025	6	0.00
12/10/2016	R214 On 03-November-16	10.33	Call	Bond Future	5901	5	5901	5	0.00
12/10/2016	R214 On 03-November-16	10.34	Call	Bond Future	5963	5	5963	5	0.00
12/10/2016	R214 On 03-November-16	10.33	Put	Bond Future	20	0	20	0	0.00
12/10/2016	R214 On 03-November-16	10.34	Put	Bond Future	19	0	19	0	0.00
12/10/2016	R214 On 03-November-16	10.35	Put	Bond Future	18	0	18	0	0.00
12/10/2016	R214 On 02-February-17			Bond Future	9.51	74.1357	9.5061	74.1357	7,379.00
12/10/2016	R214 On 02-February-17	9.67	Call	Bond Future	3192	3	3192	3	0.00
12/10/2016	R214 On 02-February-17	9.66	Call	Bond Future	3152	3	3152	3	0.00
12/10/2016	R214 On 02-February-17	9.68	Call	Bond Future	3233	3	3233	3	0.00
12/10/2016	R214 On 02-February-17	9.67	Put	Bond Future	2027	2	2027	2	0.00
12/10/2016	R214 On 02-February-17	9.68	Put	Bond Future	1998	2	1998	2	0.00
12/10/2016	R214 On 02-February-17	9.66	Put	Bond Future	2057	2	2057	2	0.00
12/10/2016	R214 On 04-May-17			Bond Future	9.54	72.3071	9.5412	72.3071	0.00
12/10/2016	R214 On 04-May-17	9.58	Call	Bond Future	3613	3	3613	3	0.00
12/10/2016	R214 On 04-May-17	9.56	Call	Bond Future	3540	3	3540	3	0.00
12/10/2016	R214 On 04-May-17	9.57	Call	Bond Future	3576	3	3576	3	0.00
12/10/2016	R214 On 04-May-17	9.56	Put	Bond Future	3406	4	3406	4	0.00
12/10/2016	R214 On 04-May-17	9.57	Put	Bond Future	3371	4	3371	4	0.00
12/10/2016	R214 On 04-May-17	9.58	Put	Bond Future	3337	4	3337	4	0.00
12/10/2016	R248 On 03-November-16			Bond Future	9.51	93.4061	9.5119	93.4061	64,217.00
12/10/2016	R248 On 03-November-16	10.39	Call	Bond Future	7585	7	7585	7	0.00
12/10/2016	R248 On 03-November-16	10.38	Call	Bond Future	7507	7	7507	7	0.00
12/10/2016	R248 On 03-November-16	10.37	Call	Bond Future	7429	7	7429	7	0.00
12/10/2016	R248 On 03-November-16	10.38	Put	Bond Future	35	0	35	0	0.00
12/10/2016	R248 On 03-November-16	10.39	Put	Bond Future	33	0	33	0	0.00
12/10/2016	R248 On 03-November-16	10.37	Put	Bond Future	37	0	37	0	0.00
12/10/2016	R248 On 02-February-17			Bond Future	9.56	95.1922	9.5579	95.1922	0.00
12/10/2016	R248 On 02-February-17	9.76	Call	Bond Future	4413	4	4413	4	0.00
12/10/2016	R248 On 02-February-17	9.77	Call	Bond Future	4465	4	4465	4	0.00
12/10/2016	R248 On 02-February-17	9.78	Call	Bond Future	4518	4	4518	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2016	R248 On 02-February-17	9.77	Put	Bond Future	2552	3	2552	3	0.00
12/10/2016	R248 On 02-February-17	9.76	Put	Bond Future	2589	3	2589	3	0.00
12/10/2016	R248 On 02-February-17	9.78	Put	Bond Future	2516	3	2516	3	0.00
12/10/2016	R248 On 04-May-17			Bond Future	9.59	92.6392	9.5946	92.6392	0.00
12/10/2016	R248 On 04-May-17	9.67	Call	Bond Future	4921	5	4921	5	0.00
12/10/2016	R248 On 04-May-17	9.66	Call	Bond Future	4875	5	4875	5	0.00
12/10/2016	R248 On 04-May-17	9.65	Call	Bond Future	4829	5	4829	5	0.00
12/10/2016	R248 On 04-May-17	9.66	Put	Bond Future	4281	5	4281	5	0.00
12/10/2016	R248 On 04-May-17	9.67	Put	Bond Future	4237	5	4237	5	0.00
12/10/2016	R248 On 04-May-17	9.65	Put	Bond Future	4325	5	4325	5	0.00