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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/08/2016 TO: 11/08/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	2025 On 03-November-16			Bond Future	130.30	130.2089	130.2962	130.2089	3,077.00
11/08/2016	2025 On 03-November-16	129.21	Call	Bond Future	1086	1	1	1	0.00
11/08/2016	2025 On 03-November-16	129.22	Call	Bond Future	1076	1	1	1	0.00
11/08/2016	2025 On 03-November-16	129.23	Call	Bond Future	1066	1	1	1	0.00
11/08/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
11/08/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
11/08/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
11/08/2016	2030 On 03-November-16			Bond Future	8.82	95.7739	95.8525	95.7739	30,296.00
11/08/2016	2030 On 03-November-16	9.33	Call	Bond Future	3690	4	4	4	0.00
11/08/2016	2030 On 03-November-16	9.34	Call	Bond Future	3759	4	4	4	0.00
11/08/2016	2030 On 03-November-16	9.35	Call	Bond Future	3829	4	4	4	0.00
11/08/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
11/08/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
11/08/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
11/08/2016	2030 On 02-February-17			Bond Future	8.84	93.6354	93.7135	93.6354	0.00
11/08/2016	2030 On 02-February-17	9.29	Call	Bond Future	3176	3	3	3	0.00
11/08/2016	2030 On 02-February-17	9.31	Call	Bond Future	3315	3	3	3	0.00
11/08/2016	2030 On 02-February-17	9.30	Call	Bond Future	3245	3	3	3	0.00
11/08/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
11/08/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
11/08/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
11/08/2016	2030 On 04-May-17			Bond Future	8.86	95.5466	95.6282	95.5466	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2016	2030 On 04-May-17	9.34	Call	Bond Future	3343	3	3	3	0.00
11/08/2016	2030 On 04-May-17	9.33	Call	Bond Future	3275	3	3	3	0.00
11/08/2016	2030 On 04-May-17	9.32	Call	Bond Future	3206	3	3	3	0.00
11/08/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
11/08/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
11/08/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
11/08/2016	2032 On 03-November-16			Bond Future	8.93	95.1185	95.2033	95.1185	13,093.00
11/08/2016	2032 On 03-November-16	10.28	Call	Bond Future	9981	10	10	10	0.00
11/08/2016	2032 On 03-November-16	10.30	Call	Bond Future	10109	10	10	10	0.00
11/08/2016	2032 On 03-November-16	10.29	Call	Bond Future	10045	10	10	10	0.00
11/08/2016	2032 On 03-November-16	10.28	Put	Bond Future	117	0	0	0	0.00
11/08/2016	2032 On 03-November-16	10.30	Put	Bond Future	111	0	0	0	0.00
11/08/2016	2032 On 03-November-16	10.29	Put	Bond Future	114	0	0	0	0.00
11/08/2016	2032 On 02-February-17			Bond Future	8.97	96.9735	97.0578	96.9735	0.00
11/08/2016	2032 On 02-February-17	9.51	Call	Bond Future	5901	6	6	6	0.00
11/08/2016	2032 On 02-February-17	9.53	Call	Bond Future	6003	6	6	6	0.00
11/08/2016	2032 On 02-February-17	9.52	Call	Bond Future	5952	6	6	6	0.00
11/08/2016	2032 On 02-February-17	9.52	Put	Bond Future	1743	2	2	2	0.00
11/08/2016	2032 On 02-February-17	9.51	Put	Bond Future	1765	2	2	2	0.00
11/08/2016	2032 On 02-February-17	9.53	Put	Bond Future	1720	2	2	2	0.00
11/08/2016	2032 On 04-May-17			Bond Future	8.99	94.7913	94.8793	94.7913	0.00
11/08/2016	2032 On 04-May-17	9.46	Call	Bond Future	6201	6	6	6	0.00
11/08/2016	2032 On 04-May-17	9.45	Call	Bond Future	6154	6	6	6	0.00
11/08/2016	2032 On 04-May-17	9.44	Call	Bond Future	6107	6	6	6	0.00
11/08/2016	2032 On 04-May-17	9.45	Put	Bond Future	2649	3	3	3	0.00
11/08/2016	2032 On 04-May-17	9.46	Put	Bond Future	2623	3	3	3	0.00
11/08/2016	2032 On 04-May-17	9.44	Put	Bond Future	2676	3	3	3	0.00
11/08/2016	2033 On 03-November-16			Bond Future	108.53	108.5369	108.5258	108.5369	4,275.00
11/08/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
11/08/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
11/08/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
11/08/2016	2033 On 03-November-16	109.17	Put	Bond Future	644	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2016	2033 On 03-November-16	109.18	Put	Bond Future	654	1	1	1	0.00
11/08/2016	2033 On 03-November-16	109.16	Put	Bond Future	634	1	1	1	0.00
11/08/2016	2037 On 03-November-16			Bond Future	9.06	97.1575	97.1607	97.1575	40,431.00
11/08/2016	2037 On 03-November-16	10.35	Call	Bond Future	10622	11	11	11	0.00
11/08/2016	2037 On 03-November-16	10.36	Call	Bond Future	10691	11	11	11	0.00
11/08/2016	2037 On 03-November-16	10.37	Call	Bond Future	10759	11	11	11	0.00
11/08/2016	2037 On 03-November-16	10.36	Put	Bond Future	187	0	0	0	0.00
11/08/2016	2037 On 03-November-16	10.37	Put	Bond Future	182	0	0	0	0.00
11/08/2016	2037 On 03-November-16	10.35	Put	Bond Future	192	0	0	0	0.00
11/08/2016	2037 On 02-February-17			Bond Future	9.09	94.7956	94.7967	94.7956	0.00
11/08/2016	2037 On 02-February-17	9.66	Call	Bond Future	6751	7	7	7	0.00
11/08/2016	2037 On 02-February-17	9.68	Call	Bond Future	6864	7	7	7	0.00
11/08/2016	2037 On 02-February-17	9.67	Call	Bond Future	6807	7	7	7	0.00
11/08/2016	2037 On 02-February-17	9.66	Put	Bond Future	1930	2	2	2	0.00
11/08/2016	2037 On 02-February-17	9.67	Put	Bond Future	1906	2	2	2	0.00
11/08/2016	2037 On 02-February-17	9.68	Put	Bond Future	1881	2	2	2	0.00
11/08/2016	2037 On 04-May-17			Bond Future	9.11	96.7305	96.7337	96.7305	0.00
11/08/2016	2037 On 04-May-17	9.59	Call	Bond Future	7176	7	7	7	0.00
11/08/2016	2037 On 04-May-17	9.58	Call	Bond Future	7124	7	7	7	0.00
11/08/2016	2037 On 04-May-17	9.60	Call	Bond Future	7228	7	7	7	0.00
11/08/2016	2037 On 04-May-17	9.58	Put	Bond Future	3173	3	3	3	0.00
11/08/2016	2037 On 04-May-17	9.60	Put	Bond Future	3114	3	3	3	0.00
11/08/2016	2037 On 04-May-17	9.59	Put	Bond Future	3143	3	3	3	0.00
11/08/2016	2038 On 03-November-16			Bond Future	136.61	136.6242	136.6101	136.6242	20,808.00
11/08/2016	2038 On 03-November-16	136.33	Call	Bond Future	280	0	0	0	0.00
11/08/2016	2038 On 03-November-16	136.32	Call	Bond Future	290	0	0	0	0.00
11/08/2016	2038 On 03-November-16	136.31	Call	Bond Future	300	0	0	0	0.00
11/08/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
11/08/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
11/08/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
11/08/2016	2040 On 03-November-16			Bond Future	9.09	101.5349	101.5386	101.5349	3,584.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2016	2040 On 03-November-16	9.69	Call	Bond Future	6476	6	6	6	0.00
11/08/2016	2040 On 03-November-16	9.71	Call	Bond Future	6610	7	7	7	0.00
11/08/2016	2040 On 03-November-16	9.70	Call	Bond Future	6543	7	7	7	0.00
11/08/2016	2040 On 03-November-16	9.69	Put	Bond Future	1027	1	1	1	0.00
11/08/2016	2040 On 03-November-16	9.70	Put	Bond Future	1007	1	1	1	0.00
11/08/2016	2040 On 03-November-16	9.71	Put	Bond Future	987	1	1	1	0.00
11/08/2016	2040 On 02-February-17			Bond Future	9.12	99.0081	99.0094	99.0081	0.00
11/08/2016	2040 On 02-February-17	9.58	Call	Bond Future	6667	7	7	7	0.00
11/08/2016	2040 On 02-February-17	9.59	Call	Bond Future	6725	7	7	7	0.00
11/08/2016	2040 On 02-February-17	9.60	Call	Bond Future	6784	7	7	7	0.00
11/08/2016	2040 On 02-February-17	9.59	Put	Bond Future	2449	2	2	2	0.00
11/08/2016	2040 On 02-February-17	9.60	Put	Bond Future	2419	2	2	2	0.00
11/08/2016	2040 On 02-February-17	9.58	Put	Bond Future	2479	2	2	2	0.00
11/08/2016	2040 On 04-May-17			Bond Future	9.15	101.0290	101.0325	101.0290	0.00
11/08/2016	2040 On 04-May-17	9.62	Call	Bond Future	7730	8	8	8	0.00
11/08/2016	2040 On 04-May-17	9.63	Call	Bond Future	7785	8	8	8	0.00
11/08/2016	2040 On 04-May-17	9.64	Call	Bond Future	7841	8	8	8	0.00
11/08/2016	2040 On 04-May-17	9.63	Put	Bond Future	3392	3	3	3	0.00
11/08/2016	2040 On 04-May-17	9.64	Put	Bond Future	3360	3	3	3	0.00
11/08/2016	2040 On 04-May-17	9.62	Put	Bond Future	3424	3	3	3	0.00
11/08/2016	2044 On 03-November-16			Bond Future	9.12	98.6396	98.6431	98.6396	18,597.00
11/08/2016	2044 On 03-November-16	10.42	Call	Bond Future	11545	12	12	12	0.00
11/08/2016	2044 On 03-November-16	10.41	Call	Bond Future	11473	11	11	11	0.00
11/08/2016	2044 On 03-November-16	10.43	Call	Bond Future	11617	12	12	12	0.00
11/08/2016	2044 On 03-November-16	10.43	Put	Bond Future	228	0	0	0	0.00
11/08/2016	2044 On 03-November-16	10.42	Put	Bond Future	234	0	0	0	0.00
11/08/2016	2044 On 03-November-16	10.41	Put	Bond Future	240	0	0	0	0.00
11/08/2016	2044 On 02-February-17			Bond Future	9.15	96.1815	96.1829	96.1815	0.00
11/08/2016	2044 On 02-February-17	9.77	Call	Bond Future	7697	8	8	8	0.00
11/08/2016	2044 On 02-February-17	9.78	Call	Bond Future	7758	8	8	8	0.00
11/08/2016	2044 On 02-February-17	9.76	Call	Bond Future	7636	8	8	8	0.00
11/08/2016	2044 On 02-February-17	9.77	Put	Bond Future	2035	2	2	2	0.00
11/08/2016	2044 On 02-February-17	9.78	Put	Bond Future	2010	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2016	2044 On 02-February-17	9.76	Put	Bond Future	2061	2	2	2	0.00
11/08/2016	2044 On 04-May-17			Bond Future	9.17	98.1447	98.1482	98.1447	0.00
11/08/2016	2044 On 04-May-17	9.67	Call	Bond Future	8001	8	8	8	0.00
11/08/2016	2044 On 04-May-17	9.66	Call	Bond Future	7945	8	8	8	0.00
11/08/2016	2044 On 04-May-17	9.68	Call	Bond Future	8057	8	8	8	0.00
11/08/2016	2044 On 04-May-17	9.68	Put	Bond Future	3412	3	3	3	0.00
11/08/2016	2044 On 04-May-17	9.67	Put	Bond Future	3445	3	3	3	0.00
11/08/2016	2044 On 04-May-17	9.66	Put	Bond Future	3477	3	3	3	0.00
11/08/2016	2046 On 03-November-16			Bond Future	135.19	134.7693	135.1911	134.7693	17,253.00
11/08/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
11/08/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
11/08/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
11/08/2016	2046 On 03-November-16	137.09	Put	Bond Future	1899	2	2	2	0.00
11/08/2016	2046 On 03-November-16	137.07	Put	Bond Future	1879	2	2	2	0.00
11/08/2016	2046 On 03-November-16	137.08	Put	Bond Future	1889	2	2	2	0.00
11/08/2016	2050 On 03-November-16			Bond Future	145.26	144.9339	145.2636	144.9339	21,628.00
11/08/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
11/08/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
11/08/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
11/08/2016	2050 On 03-November-16	149.53	Put	Bond Future	4266	5	4	5	0.00
11/08/2016	2050 On 03-November-16	149.54	Put	Bond Future	4276	5	4	5	0.00
11/08/2016	2050 On 03-November-16	149.52	Put	Bond Future	4256	5	4	5	0.00
11/08/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	AL37 On 03-November-16			Index Future	508.82	508.3300	508.8230	508.3300	14.00
11/08/2016	AL37 On 02-February-17			Index Future	518.73	518.2420	518.7330	518.2420	0.00
11/08/2016	AL7T On 03-November-16			Index Future	595.97	595.5730	595.9700	595.5730	9.00

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11/08/2016	AL7T On 02-February-17			Index Future	607.58	607.1860	607.5780	607.1860	0.00
11/08/2016	ALBI On 03-November-16			Index Future	545.07	544.7930	545.0710	544.7930	721.00
11/08/2016	ALBI On 02-February-17			Index Future	555.69	555.4160	555.6870	555.4160	0.00
11/08/2016	ALBI On 04-May-17			Index Future	567.03	566.7430	567.0310	566.7430	0.00
11/08/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/08/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	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
11/08/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2016	EL28 On 03-November-16			Bond Future	131.83	131.8442	131.8322	131.8442	0.00
11/08/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
11/08/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
11/08/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
11/08/2016	EL28 On 03-November-16	132.16	Put	Bond Future	328	0	0	0	0.00
11/08/2016	EL28 On 03-November-16	132.17	Put	Bond Future	338	0	0	0	0.00
11/08/2016	EL28 On 03-November-16	132.15	Put	Bond Future	318	0	0	0	0.00
11/08/2016	EL28 On 02-February-17			Bond Future	134.41	134.4233	134.4079	134.4233	0.00
11/08/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
11/08/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
11/08/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
11/08/2016	EL28 On 02-February-17	135.10	Put	Bond Future	692	1	1	1	0.00
11/08/2016	EL28 On 02-February-17	135.12	Put	Bond Future	712	1	1	1	0.00
11/08/2016	EL28 On 02-February-17	135.11	Put	Bond Future	702	1	1	1	0.00
11/08/2016	EL28 On 04-May-17			Bond Future	135.47	135.4822	135.4694	135.4822	0.00
11/08/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
11/08/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
11/08/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
11/08/2016	EL28 On 04-May-17	137.90	Put	Bond Future	2431	2	2	2	0.00
11/08/2016	EL28 On 04-May-17	137.91	Put	Bond Future	2441	2	2	2	0.00
11/08/2016	EL28 On 04-May-17	137.92	Put	Bond Future	2451	2	2	2	0.00
11/08/2016	ES33 On 03-November-16			Bond Future	9.97	81.1214	81.1263	81.1214	8,789.00
11/08/2016	ES33 On 03-November-16	11.31	Call	Bond Future	8440	8	8	8	0.00
11/08/2016	ES33 On 03-November-16	11.29	Call	Bond Future	8324	8	8	8	0.00
11/08/2016	ES33 On 03-November-16	11.30	Call	Bond Future	8382	8	8	8	0.00
11/08/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
11/08/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
11/08/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
11/08/2016	ES33 On 02-February-17			Bond Future	10.03	82.7034	82.7064	82.7034	0.00
11/08/2016	ES33 On 02-February-17	10.61	Call	Bond Future	3760	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2016	ES33 On 02-February-17	10.60	Call	Bond Future	3697	4	4	4	0.00
11/08/2016	ES33 On 02-February-17	10.59	Call	Bond Future	3634	4	4	4	0.00
11/08/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
11/08/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
11/08/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
11/08/2016	ES33 On 04-May-17			Bond Future	10.08	80.5950	80.5999	80.5950	0.00
11/08/2016	ES33 On 04-May-17	10.55	Call	Bond Future	3026	3	3	3	0.00
11/08/2016	ES33 On 04-May-17	10.56	Call	Bond Future	3090	3	3	3	0.00
11/08/2016	ES33 On 04-May-17	10.54	Call	Bond Future	2963	3	3	3	0.00
11/08/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
11/08/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
11/08/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
11/08/2016	ES42 On 03-November-16			Bond Future	10.07	86.0159	86.0214	86.0159	8,777.00
11/08/2016	ES42 On 02-February-17			Bond Future	10.13	87.6936	87.6973	87.6936	0.00
11/08/2016	ES42 On 04-May-17			Bond Future	10.18	85.2197	85.2252	85.2197	0.00
11/08/2016	GOVI On 03-November-16			GOVI	541.75	541.4290	541.7510	541.4290	418.00
11/08/2016	GOVI On 03-November-16	476.11	Call	GOVI	656410	65	66	65	0.00
11/08/2016	GOVI On 03-November-16	476.13	Call	GOVI	656210	65	66	65	0.00
11/08/2016	GOVI On 03-November-16	476.12	Call	GOVI	656310	65	66	65	0.00
11/08/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
11/08/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
11/08/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
11/08/2016	GOVI On 02-February-17			GOVI	552.30	551.9860	552.3020	551.9860	26.00
11/08/2016	GOVI On 02-February-17	533.32	Call	GOVI	189820	19	19	19	0.00
11/08/2016	GOVI On 02-February-17	533.34	Call	GOVI	189620	19	19	19	0.00
11/08/2016	GOVI On 02-February-17	533.33	Call	GOVI	189720	19	19	19	0.00
11/08/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
11/08/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
11/08/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
11/08/2016	GOVI On 04-May-17			GOVI	563.58	563.2430	563.5770	563.2430	0.00
11/08/2016	GOVI On 04-May-17	262.20	Call	GOVI	3013770	301	301	301	0.00
11/08/2016	GOVI On 04-May-17	262.19	Call	GOVI	3013870	301	301	301	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2016	GOVI On 04-May-17	262.18	Call	GOVI	3013970	301	301	301	0.00
11/08/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
11/08/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
11/08/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
11/08/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/08/2016	IGOV On 03-November-16			Index Future	252.11	251.9590	252.1070	251.9590	1,023.00
11/08/2016	IGOV On 02-February-17			Index Future	257.03	256.8870	257.0330	256.8870	55.00
11/08/2016	IGOV On 04-May-17			Index Future	262.30	262.1410	262.2950	262.1410	0.00
11/08/2016	ILBI On 03-November-16			Index Future	682.40	682.1260	682.4010	682.1260	0.00
11/08/2016	ILBI On 02-February-17			Index Future	695.67	695.3950	695.6740	695.3950	150.00
11/08/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0693	100.0682	100.0693	0.00
11/08/2016	IS01 On 16-March-17			Interest Rate Swap	100.02	100.0192	100.0157	100.0192	0.00
11/08/2016	IS01 On 15-June-17			Interest Rate Swap	99.65	99.6546	99.6485	99.6546	0.00
11/08/2016	IS01 On 21-September-17			Interest Rate Swap	99.72	99.7293	99.7214	99.7293	0.00
11/08/2016	IS02 On 18-December-17			Interest Rate Swap	100.02	100.0250	100.0172	100.0250	0.00
11/08/2016	IS02 On 16-March-18			Interest Rate Swap	99.32	99.3242	99.3161	99.3242	0.00
11/08/2016	IS02 On 15-June-18			Interest Rate Swap	99.00	99.0042	98.9955	99.0042	0.00
11/08/2016	IS02 On 21-September-18			Interest Rate Swap	99.08	99.0866	99.0767	99.0866	0.00
11/08/2016	IS05 On 17-December-20			Interest Rate Swap	97.89	97.8535	97.8898	97.8535	0.00
11/08/2016	IS05 On 16-March-21			Interest Rate Swap	97.21	97.1619	97.2074	97.1619	0.00
11/08/2016	IS05 On 15-June-21			Interest Rate Swap	96.49	96.4360	96.4880	96.4360	0.00
11/08/2016	IS05 On 21-September-21			Interest Rate Swap	96.74	96.6857	96.7383	96.6857	0.00
11/08/2016	IS10 On 17-December-25			Interest Rate Swap	97.14	97.1699	97.1441	97.1699	0.00
11/08/2016	IS10 On 16-March-26			Interest Rate Swap	94.19	94.2143	94.1890	94.2143	0.00
11/08/2016	IS10 On 15-June-26			Interest Rate Swap	92.93	92.9506	92.9260	92.9506	0.00
11/08/2016	IS10 On 21-September-26			Interest Rate Swap	94.99	95.0118	94.9860	95.0118	0.00
11/08/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/08/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/08/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/08/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.36	92.6400	92.6400	92.6400	0.00
11/08/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.36	92.6400	92.6400	92.6400	10.00
11/08/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
11/08/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.39	92.6100	92.6100	92.6100	0.00
11/08/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
11/08/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.46	92.5400	92.5400	92.5400	0.00
11/08/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
11/08/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.51	92.4900	92.4900	92.4900	0.00
11/08/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.53	92.4700	92.4700	92.4700	0.00
11/08/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.54	92.4600	92.4600	92.4600	0.00
11/08/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.54	92.4600	92.4600	92.4600	0.00
11/08/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
11/08/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
11/08/2016	R023 On 03-November-16			Bond Future	8.19	99.2158	99.3422	99.2158	15,011.00
11/08/2016	R023 On 03-November-16	9.73	Call	Bond Future	7083	7	7	7	0.00
11/08/2016	R023 On 03-November-16	9.74	Call	Bond Future	7126	7	7	7	0.00
11/08/2016	R023 On 03-November-16	9.75	Call	Bond Future	7168	7	7	7	0.00
11/08/2016	R023 On 03-November-16	9.74	Put	Bond Future	20	0	0	0	0.00
11/08/2016	R023 On 03-November-16	9.75	Put	Bond Future	19	0	0	0	0.00
11/08/2016	R023 On 03-November-16	9.73	Put	Bond Future	21	0	0	0	0.00
11/08/2016	R023 On 02-February-17			Bond Future	8.21	101.1505	101.2771	101.1505	0.00
11/08/2016	R023 On 02-February-17	8.86	Call	Bond Future	3746	4	4	4	0.00
11/08/2016	R023 On 02-February-17	8.85	Call	Bond Future	3713	4	4	4	0.00
11/08/2016	R023 On 02-February-17	8.84	Call	Bond Future	3680	4	4	4	0.00
11/08/2016	R023 On 02-February-17	8.85	Put	Bond Future	779	1	1	1	0.00
11/08/2016	R023 On 02-February-17	8.86	Put	Bond Future	767	1	1	1	0.00
11/08/2016	R023 On 02-February-17	8.84	Put	Bond Future	790	1	1	1	0.00
11/08/2016	R023 On 04-May-17			Bond Future	8.20	99.2789	99.4102	99.2789	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2016	R023 On 04-May-17	8.59	Call	Bond Future	3197	3	3	3	0.00
11/08/2016	R023 On 04-May-17	8.61	Call	Bond Future	3253	3	3	3	0.00
11/08/2016	R023 On 04-May-17	8.60	Call	Bond Future	3225	3	3	3	0.00
11/08/2016	R023 On 04-May-17	8.59	Put	Bond Future	1461	2	1	2	0.00
11/08/2016	R023 On 04-May-17	8.61	Put	Bond Future	1430	1	1	1	0.00
11/08/2016	R023 On 04-May-17	8.60	Put	Bond Future	1446	1	1	1	0.00
11/08/2016	R035 On 03-November-16			Bond Future	9.02	100.4186	100.4219	100.4186	4,315.00
11/08/2016	R035 On 03-November-16	9.57	Call	Bond Future	4706	5	5	5	0.00
11/08/2016	R035 On 03-November-16	9.59	Call	Bond Future	4869	5	5	5	0.00
11/08/2016	R035 On 03-November-16	9.58	Call	Bond Future	4787	5	5	5	0.00
11/08/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
11/08/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
11/08/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
11/08/2016	R035 On 02-February-17			Bond Future	9.05	102.3768	102.3779	102.3768	0.00
11/08/2016	R035 On 02-February-17	9.51	Call	Bond Future	3896	4	4	4	0.00
11/08/2016	R035 On 02-February-17	9.52	Call	Bond Future	3978	4	4	4	0.00
11/08/2016	R035 On 02-February-17	9.50	Call	Bond Future	3814	4	4	4	0.00
11/08/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
11/08/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
11/08/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
11/08/2016	R035 On 04-May-17			Bond Future	9.07	99.9591	99.9624	99.9591	0.00
11/08/2016	R035 On 04-May-17	9.53	Call	Bond Future	3862	4	4	4	0.00
11/08/2016	R035 On 04-May-17	9.55	Call	Bond Future	4025	4	4	4	0.00
11/08/2016	R035 On 04-May-17	9.54	Call	Bond Future	3944	4	4	4	0.00
11/08/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
11/08/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
11/08/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
11/08/2016	R186 On 03-November-16			Bond Future	8.46	117.6217	117.6998	117.6217	94,247.00
11/08/2016	R186 On 03-November-16	9.66	Call	Bond Future	8492	8	8	8	0.00
11/08/2016	R186 On 03-November-16	9.10	Call	Bond Future	5127	5	5	5	0.00
11/08/2016	R186 On 03-November-16	8.96	Call	Bond Future	4358	4	4	4	0.00
11/08/2016	R186 On 03-November-16	9.40	Call	Bond Future	6890	7	7	7	1,425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2016	R186 On 03-November-16	8.95	Call	Bond Future	4305	4	4	4	0.00
11/08/2016	R186 On 03-November-16	9.20	Call	Bond Future	5700	6	6	6	1,425.00
11/08/2016	R186 On 03-November-16	8.97	Call	Bond Future	4412	4	4	4	0.00
11/08/2016	R186 On 03-November-16	9.71	Call	Bond Future	8804	9	9	9	0.00
11/08/2016	R186 On 03-November-16	9.66	Put	Bond Future	134	0	0	0	5,000.00
11/08/2016	R186 On 03-November-16	9.71	Put	Bond Future	117	0	0	0	5,000.00
11/08/2016	R186 On 03-November-16	9.10	Put	Bond Future	555	1	1	1	5,200.00
11/08/2016	R186 On 03-November-16	8.96	Put	Bond Future	761	1	1	1	0.00
11/08/2016	R186 On 03-November-16	8.97	Put	Bond Future	744	1	1	1	0.00
11/08/2016	R186 On 03-November-16	8.95	Put	Bond Future	778	1	1	1	0.00
11/08/2016	R186 On 03-November-16	9.20	Put	Bond Future	438	0	0	0	0.00
11/08/2016	R186 On 03-November-16	9.40	Put	Bond Future	267	0	0	0	0.00
11/08/2016	R186 On 02-February-17			Bond Future	8.48	114.6116	114.6886	114.6116	0.00
11/08/2016	R186 On 02-February-17	9.50	Call	Bond Future	7702	8	8	8	0.00
11/08/2016	R186 On 02-February-17	9.40	Call	Bond Future	7157	7	7	7	0.00
11/08/2016	R186 On 02-February-17	8.81	Call	Bond Future	4221	4	4	4	0.00
11/08/2016	R186 On 02-February-17	8.79	Call	Bond Future	4132	4	4	4	0.00
11/08/2016	R186 On 02-February-17	8.80	Call	Bond Future	4176	4	4	4	0.00
11/08/2016	R186 On 02-February-17	8.90	Call	Bond Future	4629	5	5	5	0.00
11/08/2016	R186 On 02-February-17	8.43	Call	Bond Future	2720	3	3	3	750.00
11/08/2016	R186 On 02-February-17	9.50	Put	Bond Future	689	1	1	1	6,500.00
11/08/2016	R186 On 02-February-17	8.79	Put	Bond Future	1936	2	2	2	0.00
11/08/2016	R186 On 02-February-17	9.40	Put	Bond Future	805	1	1	1	750.00
11/08/2016	R186 On 02-February-17	8.81	Put	Bond Future	1885	2	2	2	0.00
11/08/2016	R186 On 02-February-17	8.43	Put	Bond Future	3079	3	3	3	0.00
11/08/2016	R186 On 02-February-17	8.80	Put	Bond Future	1910	2	2	2	0.00
11/08/2016	R186 On 02-February-17	8.90	Put	Bond Future	1668	2	2	2	750.00
11/08/2016	R186 On 04-May-17			Bond Future	8.49	116.9505	117.0316	116.9505	0.00
11/08/2016	R186 On 04-May-17	8.90	Call	Bond Future	5252	5	5	5	0.00
11/08/2016	R186 On 04-May-17	8.89	Call	Bond Future	5208	5	5	5	0.00
11/08/2016	R186 On 04-May-17	8.91	Call	Bond Future	5296	5	5	5	0.00
11/08/2016	R186 On 04-May-17	8.89	Put	Bond Future	2431	2	2	2	0.00
11/08/2016	R186 On 04-May-17	8.90	Put	Bond Future	2406	2	2	2	0.00
11/08/2016	R186 On 04-May-17	8.91	Put	Bond Future	2382	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2016	R197 On 03-November-16			Bond Future	304.86	304.8903	304.8581	304.8903	1,789.00
11/08/2016	R197 On 03-November-16	303.56	Call	Bond Future	1298	1	1	1	0.00
11/08/2016	R197 On 03-November-16	303.57	Call	Bond Future	1288	1	1	1	0.00
11/08/2016	R197 On 03-November-16	303.58	Call	Bond Future	1278	1	1	1	0.00
11/08/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
11/08/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
11/08/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
11/08/2016	R202 On 03-November-16			Bond Future	252.58	252.4376	252.5818	252.4376	36,658.00
11/08/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
11/08/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
11/08/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
11/08/2016	R202 On 03-November-16	253.86	Put	Bond Future	1278	1	1	1	0.00
11/08/2016	R202 On 03-November-16	253.87	Put	Bond Future	1288	1	1	1	0.00
11/08/2016	R202 On 03-November-16	253.85	Put	Bond Future	1268	1	1	1	0.00
11/08/2016	R203 On 03-November-16			Bond Future	7.42	101.8742	101.8892	101.8742	30,318.00
11/08/2016	R203 On 03-November-16	8.84	Call	Bond Future	1155	1	1	1	0.00
11/08/2016	R203 On 03-November-16	8.86	Call	Bond Future	1171	1	1	1	0.00
11/08/2016	R203 On 03-November-16	8.85	Call	Bond Future	1163	1	1	1	0.00
11/08/2016	R203 On 03-November-16	8.84	Put	Bond Future	4	0	0	0	0.00
11/08/2016	R203 On 03-November-16	8.86	Put	Bond Future	4	0	0	0	0.00
11/08/2016	R203 On 03-November-16	8.85	Put	Bond Future	4	0	0	0	0.00
11/08/2016	R203 On 02-February-17			Bond Future	7.24	103.8609	103.8738	103.8609	0.00
11/08/2016	R203 On 02-February-17	7.70	Call	Bond Future	391	0	0	0	0.00
11/08/2016	R203 On 02-February-17	7.72	Call	Bond Future	399	0	0	0	0.00
11/08/2016	R203 On 02-February-17	7.71	Call	Bond Future	395	0	0	0	0.00
11/08/2016	R203 On 02-February-17	7.71	Put	Bond Future	123	0	0	0	0.00
11/08/2016	R203 On 02-February-17	7.72	Put	Bond Future	122	0	0	0	0.00
11/08/2016	R203 On 02-February-17	7.70	Put	Bond Future	125	0	0	0	0.00
11/08/2016	R203 On 04-May-17			Bond Future	6.41	101.8044	101.8199	101.8044	0.00
11/08/2016	R203 On 04-May-17	6.91	Call	Bond Future	284	0	0	0	0.00
11/08/2016	R203 On 04-May-17	6.92	Call	Bond Future	287	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2016	R203 On 04-May-17	6.93	Call	Bond Future	289	0	0	0	0.00
11/08/2016	R203 On 04-May-17	6.92	Put	Bond Future	106	0	0	0	0.00
11/08/2016	R203 On 04-May-17	6.91	Put	Bond Future	107	0	0	0	0.00
11/08/2016	R203 On 04-May-17	6.93	Put	Bond Future	105	0	0	0	0.00
11/08/2016	R204 On 03-November-16			Bond Future	7.66	103.6649	103.6974	103.6649	28,909.00
11/08/2016	R204 On 03-November-16	9.21	Call	Bond Future	2938	3	3	3	0.00
11/08/2016	R204 On 03-November-16	9.23	Call	Bond Future	2975	3	3	3	0.00
11/08/2016	R204 On 03-November-16	9.22	Call	Bond Future	2957	3	3	3	0.00
11/08/2016	R204 On 03-November-16	9.22	Put	Bond Future	4	0	0	0	0.00
11/08/2016	R204 On 03-November-16	9.23	Put	Bond Future	4	0	0	0	0.00
11/08/2016	R204 On 03-November-16	9.21	Put	Bond Future	4	0	0	0	0.00
11/08/2016	R204 On 02-February-17			Bond Future	7.63	101.6455	101.6762	101.6455	0.00
11/08/2016	R204 On 02-February-17	8.28	Call	Bond Future	1339	1	1	1	0.00
11/08/2016	R204 On 02-February-17	8.29	Call	Bond Future	1352	1	1	1	0.00
11/08/2016	R204 On 02-February-17	8.30	Call	Bond Future	1365	1	1	1	0.00
11/08/2016	R204 On 02-February-17	8.28	Put	Bond Future	226	0	0	0	0.00
11/08/2016	R204 On 02-February-17	8.30	Put	Bond Future	219	0	0	0	0.00
11/08/2016	R204 On 02-February-17	8.29	Put	Bond Future	222	0	0	0	0.00
11/08/2016	R204 On 04-May-17			Bond Future	7.52	103.7196	103.7531	103.7196	0.00
11/08/2016	R204 On 04-May-17	7.90	Call	Bond Future	1008	1	1	1	0.00
11/08/2016	R204 On 04-May-17	7.92	Call	Bond Future	1027	1	1	1	0.00
11/08/2016	R204 On 04-May-17	7.91	Call	Bond Future	1017	1	1	1	0.00
11/08/2016	R204 On 04-May-17	7.91	Put	Bond Future	439	0	0	0	0.00
11/08/2016	R204 On 04-May-17	7.92	Put	Bond Future	434	0	0	0	0.00
11/08/2016	R204 On 04-May-17	7.90	Put	Bond Future	445	0	0	0	0.00
11/08/2016	R207 On 03-November-16			Bond Future	7.83	100.5865	100.6610	100.5865	57,287.00
11/08/2016	R207 On 03-November-16	7.94	Call	Bond Future	863	1	1	1	0.00
11/08/2016	R207 On 03-November-16	7.93	Call	Bond Future	847	1	1	1	0.00
11/08/2016	R207 On 03-November-16	7.95	Call	Bond Future	879	1	1	1	0.00
11/08/2016	R207 On 03-November-16	7.95	Put	Bond Future	551	1	1	1	0.00
11/08/2016	R207 On 03-November-16	7.94	Put	Bond Future	562	1	1	1	0.00
11/08/2016	R207 On 03-November-16	7.93	Put	Bond Future	574	1	1	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2016	R207 On 02-February-17			Bond Future	7.82	98.9051	98.9788	98.9051	0.00
11/08/2016	R207 On 02-February-17	8.91	Call	Bond Future	2894	3	3	3	62.00
11/08/2016	R207 On 02-February-17	9.22	Call	Bond Future	3579	4	4	4	0.00
11/08/2016	R207 On 02-February-17	9.24	Call	Bond Future	3624	4	4	4	0.00
11/08/2016	R207 On 02-February-17	9.23	Call	Bond Future	3601	4	4	4	0.00
11/08/2016	R207 On 02-February-17	8.91	Put	Bond Future	159	0	0	0	0.00
11/08/2016	R207 On 02-February-17	9.22	Put	Bond Future	83	0	0	0	0.00
11/08/2016	R207 On 02-February-17	9.24	Put	Bond Future	79	0	0	0	0.00
11/08/2016	R207 On 02-February-17	9.23	Put	Bond Future	81	0	0	0	0.00
11/08/2016	R207 On 04-May-17			Bond Future	7.78	100.9234	101.0007	100.9234	0.00
11/08/2016	R207 On 04-May-17	8.20	Call	Bond Future	1663	2	2	2	0.00
11/08/2016	R207 On 04-May-17	8.22	Call	Bond Future	1694	2	2	2	0.00
11/08/2016	R207 On 04-May-17	8.21	Call	Bond Future	1678	2	2	2	0.00
11/08/2016	R207 On 04-May-17	8.22	Put	Bond Future	664	1	1	1	0.00
11/08/2016	R207 On 04-May-17	8.20	Put	Bond Future	680	1	1	1	0.00
11/08/2016	R207 On 04-May-17	8.21	Put	Bond Future	672	1	1	1	0.00
11/08/2016	R208 On 03-November-16			Bond Future	7.99	96.1141	96.2090	96.1141	34,900.00
11/08/2016	R208 On 03-November-16	9.57	Call	Bond Future	5432	5	5	5	0.00
11/08/2016	R208 On 03-November-16	9.59	Call	Bond Future	5497	5	5	5	0.00
11/08/2016	R208 On 03-November-16	9.58	Call	Bond Future	5465	5	5	5	0.00
11/08/2016	R208 On 03-November-16	9.57	Put	Bond Future	9	0	0	0	0.00
11/08/2016	R208 On 03-November-16	9.58	Put	Bond Future	9	0	0	0	0.00
11/08/2016	R208 On 03-November-16	9.59	Put	Bond Future	8	0	0	0	0.00
11/08/2016	R208 On 02-February-17			Bond Future	7.99	97.9885	98.0830	97.9885	0.00
11/08/2016	R208 On 02-February-17	8.64	Call	Bond Future	2662	3	3	3	0.00
11/08/2016	R208 On 02-February-17	8.63	Call	Bond Future	2637	3	3	3	0.00
11/08/2016	R208 On 02-February-17	8.65	Call	Bond Future	2687	3	3	3	0.00
11/08/2016	R208 On 02-February-17	8.65	Put	Bond Future	500	1	1	1	0.00
11/08/2016	R208 On 02-February-17	8.64	Put	Bond Future	509	1	1	1	0.00
11/08/2016	R208 On 02-February-17	8.63	Put	Bond Future	517	1	1	1	0.00
11/08/2016	R208 On 04-May-17			Bond Future	7.97	96.5833	96.6818	96.5833	0.00
11/08/2016	R208 On 04-May-17	8.37	Call	Bond Future	2221	2	2	2	0.00
11/08/2016	R208 On 04-May-17	8.39	Call	Bond Future	2263	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2016	R208 On 04-May-17	8.38	Call	Bond Future	2242	2	2	2	0.00
11/08/2016	R208 On 04-May-17	8.37	Put	Bond Future	958	1	1	1	0.00
11/08/2016	R208 On 04-May-17	8.39	Put	Bond Future	936	1	1	1	0.00
11/08/2016	R208 On 04-May-17	8.38	Put	Bond Future	946	1	1	1	0.00
11/08/2016	R209 On 03-November-16			Bond Future	8.97	75.8596	75.8623	75.8596	35,743.00
11/08/2016	R209 On 03-November-16	10.24	Call	Bond Future	8686	9	9	9	0.00
11/08/2016	R209 On 03-November-16	10.26	Call	Bond Future	8801	9	9	9	0.00
11/08/2016	R209 On 03-November-16	9.05	Call	Bond Future	2452	2	2	2	0.00
11/08/2016	R209 On 03-November-16	9.45	Call	Bond Future	4273	4	4	4	0.00
11/08/2016	R209 On 03-November-16	10.25	Call	Bond Future	8744	9	9	9	0.00
11/08/2016	R209 On 03-November-16	8.87	Call	Bond Future	1802	2	2	2	250.00
11/08/2016	R209 On 03-November-16	9.05	Put	Bond Future	1869	2	2	2	250.00
11/08/2016	R209 On 03-November-16	9.45	Put	Bond Future	856	1	1	1	250.00
11/08/2016	R209 On 03-November-16	10.25	Put	Bond Future	130	0	0	0	5,000.00
11/08/2016	R209 On 03-November-16	10.26	Put	Bond Future	126	0	0	0	0.00
11/08/2016	R209 On 03-November-16	10.24	Put	Bond Future	133	0	0	0	0.00
11/08/2016	R209 On 03-November-16	8.87	Put	Bond Future	2548	3	3	3	0.00
11/08/2016	R209 On 02-February-17			Bond Future	9.00	77.3391	77.3400	77.3391	0.00
11/08/2016	R209 On 02-February-17	9.55	Call	Bond Future	5493	6	5	6	0.00
11/08/2016	R209 On 02-February-17	9.53	Call	Bond Future	5400	5	5	5	0.00
11/08/2016	R209 On 02-February-17	9.54	Call	Bond Future	5447	5	5	5	0.00
11/08/2016	R209 On 02-February-17	9.53	Put	Bond Future	1651	2	2	2	0.00
11/08/2016	R209 On 02-February-17	9.54	Put	Bond Future	1630	2	2	2	0.00
11/08/2016	R209 On 02-February-17	9.55	Put	Bond Future	1609	2	2	2	0.00
11/08/2016	R209 On 04-May-17			Bond Future	9.02	75.7648	75.7674	75.7648	0.00
11/08/2016	R209 On 04-May-17	9.46	Call	Bond Future	5633	6	6	6	0.00
11/08/2016	R209 On 04-May-17	9.48	Call	Bond Future	5720	6	6	6	0.00
11/08/2016	R209 On 04-May-17	9.47	Call	Bond Future	5676	6	6	6	0.00
11/08/2016	R209 On 04-May-17	9.46	Put	Bond Future	2505	3	3	3	0.00
11/08/2016	R209 On 04-May-17	9.47	Put	Bond Future	2480	2	2	2	0.00
11/08/2016	R209 On 04-May-17	9.48	Put	Bond Future	2455	2	2	2	0.00
11/08/2016	R210 On 03-November-16			Bond Future	188.65	188.6741	188.6544	188.6741	2,269.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
11/08/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
11/08/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
11/08/2016	R210 On 03-November-16	188.90	Put	Bond Future	246	0	0	0	0.00
11/08/2016	R210 On 03-November-16	188.92	Put	Bond Future	266	0	0	0	0.00
11/08/2016	R210 On 03-November-16	188.91	Put	Bond Future	256	0	0	0	0.00
11/08/2016	R211 On 03-November-16			Bond Future	142.21	142.2209	142.2059	142.2209	56.00
11/08/2016	R211 On 03-November-16	141.76	Call	Bond Future	446	0	0	0	0.00
11/08/2016	R211 On 03-November-16	141.75	Call	Bond Future	456	0	0	0	0.00
11/08/2016	R211 On 03-November-16	141.74	Call	Bond Future	466	0	0	0	0.00
11/08/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
11/08/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
11/08/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
11/08/2016	R212 On 03-November-16			Bond Future	148.84	148.8555	148.8398	148.8555	4,145.00
11/08/2016	R212 On 03-November-16	148.11	Call	Bond Future	730	1	1	1	0.00
11/08/2016	R212 On 03-November-16	148.12	Call	Bond Future	720	1	1	1	0.00
11/08/2016	R212 On 03-November-16	148.10	Call	Bond Future	740	1	1	1	0.00
11/08/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
11/08/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
11/08/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
11/08/2016	R213 On 03-November-16			Bond Future	8.84	86.4061	86.5193	86.4061	43,664.00
11/08/2016	R213 On 03-November-16	10.18	Call	Bond Future	8998	9	9	9	0.00
11/08/2016	R213 On 03-November-16	10.20	Call	Bond Future	9115	9	9	9	0.00
11/08/2016	R213 On 03-November-16	10.19	Call	Bond Future	9056	9	9	9	0.00
11/08/2016	R213 On 03-November-16	10.19	Put	Bond Future	96	0	0	0	0.00
11/08/2016	R213 On 03-November-16	10.20	Put	Bond Future	93	0	0	0	0.00
11/08/2016	R213 On 03-November-16	10.18	Put	Bond Future	99	0	0	0	0.00
11/08/2016	R213 On 02-February-17			Bond Future	8.87	88.0910	88.2044	88.0910	0.00
11/08/2016	R213 On 02-February-17	9.40	Call	Bond Future	5239	5	5	5	0.00
11/08/2016	R213 On 02-February-17	9.42	Call	Bond Future	5332	5	5	5	0.00
11/08/2016	R213 On 02-February-17	9.41	Call	Bond Future	5285	5	5	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
11/08/2016	R213 On 02-February-17	9.40	Put	Bond Future	1607	2	2	2	0.00
11/08/2016	R213 On 02-February-17	9.42	Put	Bond Future	1566	2	2	2	0.00
11/08/2016	R213 On 02-February-17	9.41	Put	Bond Future	1587	2	2	2	0.00
11/08/2016	R213 On 04-May-17			Bond Future	8.89	86.3338	86.4515	86.3338	0.00
11/08/2016	R213 On 04-May-17	9.37	Call	Bond Future	5576	6	6	6	0.00
11/08/2016	R213 On 04-May-17	9.36	Call	Bond Future	5533	5	6	5	0.00
11/08/2016	R213 On 04-May-17	9.35	Call	Bond Future	5490	5	5	5	0.00
11/08/2016	R213 On 04-May-17	9.36	Put	Bond Future	2310	2	2	2	0.00
11/08/2016	R213 On 04-May-17	9.37	Put	Bond Future	2286	2	2	2	0.00
11/08/2016	R213 On 04-May-17	9.35	Put	Bond Future	2333	2	2	2	0.00
11/08/2016	R214 On 03-November-16			Bond Future	9.04	76.3894	76.3919	76.3894	29,406.00
11/08/2016	R214 On 03-November-16	10.35	Call	Bond Future	9308	9	9	9	0.00
11/08/2016	R214 On 03-November-16	10.33	Call	Bond Future	9190	9	9	9	0.00
11/08/2016	R214 On 03-November-16	10.34	Call	Bond Future	9249	9	9	9	0.00
11/08/2016	R214 On 03-November-16	10.33	Put	Bond Future	145	0	0	0	0.00
11/08/2016	R214 On 03-November-16	10.34	Put	Bond Future	142	0	0	0	0.00
11/08/2016	R214 On 03-November-16	10.35	Put	Bond Future	138	0	0	0	0.00
11/08/2016	R214 On 02-February-17			Bond Future	9.07	77.8790	77.8799	77.8790	0.00
11/08/2016	R214 On 02-February-17	9.67	Call	Bond Future	6063	6	6	6	0.00
11/08/2016	R214 On 02-February-17	9.66	Call	Bond Future	6014	6	6	6	0.00
11/08/2016	R214 On 02-February-17	9.68	Call	Bond Future	6113	6	6	6	0.00
11/08/2016	R214 On 02-February-17	9.67	Put	Bond Future	1647	2	2	2	0.00
11/08/2016	R214 On 02-February-17	9.68	Put	Bond Future	1626	2	2	2	0.00
11/08/2016	R214 On 02-February-17	9.66	Put	Bond Future	1668	2	2	2	0.00
11/08/2016	R214 On 04-May-17			Bond Future	9.09	76.1673	76.1699	76.1673	0.00
11/08/2016	R214 On 04-May-17	9.58	Call	Bond Future	6220	6	6	6	0.00
11/08/2016	R214 On 04-May-17	9.56	Call	Bond Future	6129	6	6	6	0.00
11/08/2016	R214 On 04-May-17	9.57	Call	Bond Future	6174	6	6	6	0.00
11/08/2016	R214 On 04-May-17	9.56	Put	Bond Future	2633	3	3	3	0.00
11/08/2016	R214 On 04-May-17	9.57	Put	Bond Future	2607	3	3	3	0.00
11/08/2016	R214 On 04-May-17	9.58	Put	Bond Future	2582	3	3	3	0.00
11/08/2016	R248 On 03-November-16			Bond Future	9.11	97.9068	97.9104	97.9068	61,316.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2016	R248 On 03-November-16	10.39	Call	Bond Future	11630	12	12	12	0.00
11/08/2016	R248 On 03-November-16	10.38	Call	Bond Future	11557	12	12	12	0.00
11/08/2016	R248 On 03-November-16	10.37	Call	Bond Future	11483	11	11	11	0.00
11/08/2016	R248 On 03-November-16	10.38	Put	Bond Future	245	0	0	0	0.00
11/08/2016	R248 On 03-November-16	10.39	Put	Bond Future	239	0	0	0	0.00
11/08/2016	R248 On 03-November-16	10.37	Put	Bond Future	252	0	0	0	0.00
11/08/2016	R248 On 02-February-17			Bond Future	9.14	99.8160	99.8173	99.8160	0.00
11/08/2016	R248 On 02-February-17	9.76	Call	Bond Future	7972	8	8	8	0.00
11/08/2016	R248 On 02-February-17	9.77	Call	Bond Future	8034	8	8	8	0.00
11/08/2016	R248 On 02-February-17	9.78	Call	Bond Future	8096	8	8	8	0.00
11/08/2016	R248 On 02-February-17	9.77	Put	Bond Future	2173	2	2	2	0.00
11/08/2016	R248 On 02-February-17	9.76	Put	Bond Future	2199	2	2	2	0.00
11/08/2016	R248 On 02-February-17	9.78	Put	Bond Future	2147	2	2	2	0.00
11/08/2016	R248 On 04-May-17			Bond Future	9.16	97.4095	97.4130	97.4095	0.00
11/08/2016	R248 On 04-May-17	9.67	Call	Bond Future	8193	8	8	8	0.00
11/08/2016	R248 On 04-May-17	9.66	Call	Bond Future	8135	8	8	8	0.00
11/08/2016	R248 On 04-May-17	9.65	Call	Bond Future	8078	8	8	8	0.00
11/08/2016	R248 On 04-May-17	9.66	Put	Bond Future	3457	3	3	3	0.00
11/08/2016	R248 On 04-May-17	9.67	Put	Bond Future	3424	3	3	3	0.00
11/08/2016	R248 On 04-May-17	9.65	Put	Bond Future	3490	4	3	4	0.00