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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2016	2025 On 04-August-16			Bond Future	127.56	127.4571	127.5631	127.4571	2,704.00
11/05/2016	2025 On 04-August-16	123.86	Call	Bond Future	3703	4	3703	4	0.00
11/05/2016	2025 On 04-August-16	123.87	Call	Bond Future	3693	4	3693	4	0.00
11/05/2016	2025 On 04-August-16	123.85	Call	Bond Future	3713	4	3713	4	0.00
11/05/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2025 On 03-November-16			Bond Future	130.02	129.9078	130.0152	129.9078	0.00
11/05/2016	2025 On 03-November-16	129.23	Call	Bond Future	785	1	785	1	0.00
11/05/2016	2025 On 03-November-16	129.22	Call	Bond Future	795	1	795	1	0.00
11/05/2016	2025 On 03-November-16	129.21	Call	Bond Future	805	1	805	1	0.00
11/05/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2030 On 04-August-16			Bond Future	9.63	88.0419	9.6348	88.0419	25,310.00
11/05/2016	2030 On 04-August-16	10.17	Call	Bond Future	3539	4	3539	4	0.00
11/05/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2030 On 03-November-16			Bond Future	9.69	89.7280	9.6888	89.7280	0.00
11/05/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
11/05/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
11/05/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
11/05/2016	2030 On 03-November-16	9.33	Put	Bond Future	2457	2	2457	2	0.00
11/05/2016	2030 On 03-November-16	9.34	Put	Bond Future	2387	2	2387	2	0.00
11/05/2016	2030 On 03-November-16	9.35	Put	Bond Future	2317	2	2317	2	0.00
11/05/2016	2032 On 04-August-16			Bond Future	9.76	90.9685	9.7634	90.9685	7,553.00
11/05/2016	2032 On 04-August-16	8.99	Call	Bond Future	583	1	583	1	0.00
11/05/2016	2032 On 04-August-16	9.01	Call	Bond Future	611	1	611	1	0.00
11/05/2016	2032 On 04-August-16	9.00	Call	Bond Future	597	1	597	1	0.00
11/05/2016	2032 On 04-August-16	9.00	Put	Bond Future	6378	6	6378	6	0.00
11/05/2016	2032 On 04-August-16	9.01	Put	Bond Future	6313	6	6313	6	0.00
11/05/2016	2032 On 04-August-16	8.99	Put	Bond Future	6444	6	6444	6	0.00
11/05/2016	2032 On 03-November-16			Bond Future	9.82	88.5512	9.8210	88.5512	0.00
11/05/2016	2032 On 03-November-16	10.28	Call	Bond Future	5384	5	5384	5	0.00
11/05/2016	2032 On 03-November-16	10.30	Call	Bond Future	5471	5	5471	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
11/05/2016	2032 On 03-November-16	10.29	Call	Bond Future	5427	5	5427	5	0.00
11/05/2016	2032 On 03-November-16	10.28	Put	Bond Future	2196	2	2196	2	0.00
11/05/2016	2032 On 03-November-16	10.29	Put	Bond Future	2172	2	2172	2	0.00
11/05/2016	2032 On 03-November-16	10.30	Put	Bond Future	2148	2	2148	2	0.00
11/05/2016	2032 On 02-February-17			Bond Future	9.87	90.3428	9.8718	90.3428	0.00
11/05/2016	2032 On 02-February-17	9.51	Call	Bond Future	3198	3	3198	3	0.00
11/05/2016	2032 On 02-February-17	9.53	Call	Bond Future	3257	3	3257	3	0.00
11/05/2016	2032 On 02-February-17	9.52	Call	Bond Future	3227	3	3227	3	0.00
11/05/2016	2032 On 02-February-17	9.52	Put	Bond Future	5760	6	5760	6	0.00
11/05/2016	2032 On 02-February-17	9.51	Put	Bond Future	5804	6	5804	6	0.00
11/05/2016	2032 On 02-February-17	9.53	Put	Bond Future	5716	6	5716	6	0.00
11/05/2016	2033 On 05-May-16			Bond Future	106.86	106.8631	106.8631	106.8631	0.00
11/05/2016	2033 On 04-August-16			Bond Future	108.39	108.2959	108.3858	108.2959	3,915.00
11/05/2016	2033 On 04-August-16	104.99	Call	Bond Future	3396	3	3396	3	0.00
11/05/2016	2033 On 04-August-16	105.00	Call	Bond Future	3386	3	3386	3	0.00
11/05/2016	2033 On 04-August-16	105.01	Call	Bond Future	3376	3	3376	3	0.00
11/05/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2033 On 03-November-16			Bond Future	109.45	109.3553	109.4465	109.3553	0.00
11/05/2016	2033 On 03-November-16	109.18	Call	Bond Future	267	0	267	0	0.00
11/05/2016	2033 On 03-November-16	109.17	Call	Bond Future	277	0	277	0	0.00
11/05/2016	2033 On 03-November-16	109.16	Call	Bond Future	287	0	287	0	0.00
11/05/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2037 On 04-August-16			Bond Future	9.89	88.1143	9.8937	88.1143	41,343.00
11/05/2016	2037 On 04-August-16	9.24	Call	Bond Future	888	1	888	1	0.00
11/05/2016	2037 On 04-August-16	9.25	Call	Bond Future	907	1	907	1	0.00
11/05/2016	2037 On 04-August-16	9.26	Call	Bond Future	927	1	927	1	0.00
11/05/2016	2037 On 04-August-16	9.25	Put	Bond Future	6209	6	6209	6	0.00
11/05/2016	2037 On 04-August-16	9.26	Put	Bond Future	6142	6	6142	6	0.00
11/05/2016	2037 On 04-August-16	9.24	Put	Bond Future	6276	6	6276	6	0.00
11/05/2016	2037 On 03-November-16			Bond Future	9.95	89.8018	9.9473	89.8018	0.00

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11/05/2016	2037 On 03-November-16	10.35	Call	Bond Future	5661	6	5661	6	0.00
11/05/2016	2037 On 03-November-16	10.36	Call	Bond Future	5707	6	5707	6	0.00
11/05/2016	2037 On 03-November-16	10.37	Call	Bond Future	5753	6	5753	6	0.00
11/05/2016	2037 On 03-November-16	10.36	Put	Bond Future	2586	3	2586	3	0.00
11/05/2016	2037 On 03-November-16	10.37	Put	Bond Future	2559	3	2559	3	0.00
11/05/2016	2037 On 03-November-16	10.35	Put	Bond Future	2614	3	2614	3	0.00
11/05/2016	2037 On 02-February-17			Bond Future	10.00	87.3616	9.9951	87.3616	0.00
11/05/2016	2037 On 02-February-17	9.66	Call	Bond Future	3684	4	3684	4	0.00
11/05/2016	2037 On 02-February-17	9.68	Call	Bond Future	3750	4	3750	4	0.00
11/05/2016	2037 On 02-February-17	9.67	Call	Bond Future	3717	4	3717	4	0.00
11/05/2016	2037 On 02-February-17	9.66	Put	Bond Future	6327	6	6327	6	0.00
11/05/2016	2037 On 02-February-17	9.67	Put	Bond Future	6279	6	6279	6	0.00
11/05/2016	2037 On 02-February-17	9.68	Put	Bond Future	6231	6	6231	6	0.00
11/05/2016	2038 On 04-August-16			Bond Future	135.18	135.0690	135.1824	135.0690	22,243.00
11/05/2016	2038 On 04-August-16	129.31	Call	Bond Future	5872	6	5872	6	0.00
11/05/2016	2038 On 04-August-16	129.30	Call	Bond Future	5882	6	5882	6	0.00
11/05/2016	2038 On 04-August-16	129.32	Call	Bond Future	5862	6	5862	6	0.00
11/05/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2038 On 03-November-16			Bond Future	137.78	137.6659	137.7811	137.6659	0.00
11/05/2016	2038 On 03-November-16	136.33	Call	Bond Future	1451	1	1451	1	0.00
11/05/2016	2038 On 03-November-16	136.32	Call	Bond Future	1461	1	1461	1	0.00
11/05/2016	2038 On 03-November-16	136.31	Call	Bond Future	1471	1	1471	1	0.00
11/05/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2040 On 04-August-16			Bond Future	9.96	91.6189	9.9590	91.6189	812.00
11/05/2016	2040 On 04-August-16	9.51	Call	Bond Future	1445	1	1445	1	0.00
11/05/2016	2040 On 04-August-16	9.50	Call	Bond Future	1418	1	1418	1	0.00
11/05/2016	2040 On 04-August-16	9.49	Call	Bond Future	1392	1	1392	1	0.00
11/05/2016	2040 On 04-August-16	9.51	Put	Bond Future	5334	5	5334	5	0.00
11/05/2016	2040 On 04-August-16	9.50	Put	Bond Future	5397	5	5397	5	0.00
11/05/2016	2040 On 04-August-16	9.49	Put	Bond Future	5461	5	5461	5	0.00

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11/05/2016	2040 On 03-November-16			Bond Future	10.01	93.3733	10.0131	93.3733	0.00
11/05/2016	2040 On 03-November-16	9.70	Call	Bond Future	3098	3	3098	3	0.00
11/05/2016	2040 On 03-November-16	9.71	Call	Bond Future	3132	3	3132	3	0.00
11/05/2016	2040 On 03-November-16	9.69	Call	Bond Future	3064	3	3064	3	0.00
11/05/2016	2040 On 03-November-16	9.69	Put	Bond Future	5806	6	5806	6	0.00
11/05/2016	2040 On 03-November-16	9.71	Put	Bond Future	5701	6	5701	6	0.00
11/05/2016	2040 On 03-November-16	9.70	Put	Bond Future	5753	6	5753	6	0.00
11/05/2016	2044 On 04-August-16			Bond Future	9.99	88.6746	9.9929	88.6746	20,486.00
11/05/2016	2044 On 04-August-16	9.51	Call	Bond Future	1372	1	1372	1	0.00
11/05/2016	2044 On 04-August-16	9.50	Call	Bond Future	1347	1	1347	1	0.00
11/05/2016	2044 On 04-August-16	9.49	Call	Bond Future	1321	1	1321	1	0.00
11/05/2016	2044 On 04-August-16	9.50	Put	Bond Future	5653	6	5653	6	0.00
11/05/2016	2044 On 04-August-16	9.51	Put	Bond Future	5587	6	5587	6	0.00
11/05/2016	2044 On 04-August-16	9.49	Put	Bond Future	5719	6	5719	6	0.00
11/05/2016	2044 On 03-November-16			Bond Future	10.05	90.3728	10.0459	90.3728	0.00
11/05/2016	2044 On 03-November-16	10.42	Call	Bond Future	5990	6	5990	6	0.00
11/05/2016	2044 On 03-November-16	10.43	Call	Bond Future	6038	6	6038	6	0.00
11/05/2016	2044 On 03-November-16	10.41	Call	Bond Future	5942	6	5942	6	0.00
11/05/2016	2044 On 03-November-16	10.43	Put	Bond Future	2946	3	2946	3	0.00
11/05/2016	2044 On 03-November-16	10.42	Put	Bond Future	2976	3	2976	3	0.00
11/05/2016	2044 On 03-November-16	10.41	Put	Bond Future	3007	3	3007	3	0.00
11/05/2016	2044 On 02-February-17			Bond Future	10.09	87.8190	10.0935	87.8190	0.00
11/05/2016	2044 On 02-February-17	9.77	Call	Bond Future	4093	4	4093	4	0.00
11/05/2016	2044 On 02-February-17	9.76	Call	Bond Future	4058	4	4058	4	0.00
11/05/2016	2044 On 02-February-17	9.78	Call	Bond Future	4128	4	4128	4	0.00
11/05/2016	2044 On 02-February-17	9.77	Put	Bond Future	6826	7	6826	7	0.00
11/05/2016	2044 On 02-February-17	9.78	Put	Bond Future	6774	7	6774	7	0.00
11/05/2016	2044 On 02-February-17	9.76	Put	Bond Future	6877	7	6877	7	0.00
11/05/2016	2046 On 04-August-16			Bond Future	136.12	136.0026	136.1162	136.0026	16,234.00
11/05/2016	2046 On 04-August-16	129.00	Call	Bond Future	7116	7	7116	7	0.00
11/05/2016	2046 On 04-August-16	129.01	Call	Bond Future	7106	7	7106	7	0.00
11/05/2016	2046 On 04-August-16	129.02	Call	Bond Future	7096	7	7096	7	0.00
11/05/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00

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11/05/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2046 On 03-November-16			Bond Future	137.22	137.1066	137.2220	137.1066	0.00
11/05/2016	2046 On 03-November-16	137.07	Call	Bond Future	152	0	152	0	0.00
11/05/2016	2046 On 03-November-16	137.09	Call	Bond Future	132	0	132	0	0.00
11/05/2016	2046 On 03-November-16	137.08	Call	Bond Future	142	0	142	0	0.00
11/05/2016	2046 On 03-November-16	137.09	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2046 On 03-November-16	137.07	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2046 On 03-November-16	137.08	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2050 On 04-August-16			Bond Future	143.98	143.8620	143.9842	143.8620	20,717.00
11/05/2016	2050 On 04-August-16	139.12	Call	Bond Future	4864	5	4864	5	0.00
11/05/2016	2050 On 04-August-16	139.14	Call	Bond Future	4844	5	4844	5	0.00
11/05/2016	2050 On 04-August-16	139.13	Call	Bond Future	4854	5	4854	5	0.00
11/05/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
11/05/2016	2050 On 03-November-16			Bond Future	146.75	146.6281	146.7521	146.6281	0.00
11/05/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
11/05/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
11/05/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
11/05/2016	2050 On 03-November-16	149.53	Put	Bond Future	2778	3	2778	3	0.00
11/05/2016	2050 On 03-November-16	149.54	Put	Bond Future	2788	3	2788	3	0.00
11/05/2016	2050 On 03-November-16	149.52	Put	Bond Future	2768	3	2768	3	0.00
11/05/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	AL37 On 04-August-16			Index Future	484.27	484.4380	484.2660	484.4380	17.00
11/05/2016	AL37 On 03-November-16			Index Future	493.64	493.8130	493.6370	493.8130	0.00
11/05/2016	AL7T On 04-August-16			Index Future	555.88	556.2090	555.8780	556.2090	9.00
11/05/2016	AL7T On 03-November-16			Index Future	566.64	566.9730	566.6360	566.9730	0.00
11/05/2016	ALBI On 04-August-16			Index Future	504.63	504.8350	504.6260	504.8350	627.00
11/05/2016	ALBI On 03-November-16			Index Future	514.39	514.6040	514.3920	514.6040	0.00
11/05/2016	ALBI On 02-February-17			Index Future	524.77	525.0060	524.7740	525.0060	0.00
11/05/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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11/05/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/05/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	CS23 On 25-January-23			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
11/05/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2016	EL28 On 04-August-16			Bond Future	131.43	131.3148	131.4286	131.3148	0.00
11/05/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4569	4	4569	4	0.00
11/05/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4559	4	4559	4	0.00
11/05/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4549	4	4549	4	0.00
11/05/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
11/05/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
11/05/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
11/05/2016	EL28 On 03-November-16			Bond Future	132.29	132.1696	132.2850	132.1696	0.00
11/05/2016	EL28 On 03-November-16	132.15	Call	Bond Future	135	0	135	0	0.00
11/05/2016	EL28 On 03-November-16	132.17	Call	Bond Future	115	0	115	0	0.00
11/05/2016	EL28 On 03-November-16	132.16	Call	Bond Future	125	0	125	0	0.00
11/05/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
11/05/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
11/05/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
11/05/2016	ES33 On 04-August-16			Bond Future	10.76	77.8087	10.7635	77.8087	8,923.00
11/05/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
11/05/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
11/05/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
11/05/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3365	3	3365	3	0.00
11/05/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3233	3	3233	3	0.00
11/05/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3299	3	3299	3	0.00
11/05/2016	ES33 On 03-November-16			Bond Future	10.85	75.5056	10.8503	75.5056	0.00
11/05/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2739	3	2739	3	0.00
11/05/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2623	3	2623	3	0.00
11/05/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2681	3	2681	3	0.00
11/05/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
11/05/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
11/05/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
11/05/2016	ES33 On 02-February-17			Bond Future	10.93	77.0331	10.9336	77.0331	0.00
11/05/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
11/05/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
11/05/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2016	ES33 On 02-February-17	10.60	Put	Bond Future	2060	2	2060	2	0.00
11/05/2016	ES33 On 02-February-17	10.61	Put	Bond Future	1997	2	1997	2	0.00
11/05/2016	ES33 On 02-February-17	10.59	Put	Bond Future	2123	2	2123	2	0.00
11/05/2016	ES42 On 04-August-16			Bond Future	10.93	81.6927	10.9286	81.6927	7,270.00
11/05/2016	ES42 On 03-November-16			Bond Future	11.01	78.9943	11.0146	78.9943	0.00
11/05/2016	GOVI On 04-August-16			GOVI	503.55	503.7600	503.5530	503.7600	469.00
11/05/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
11/05/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
11/05/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
11/05/2016	GOVI On 04-August-16	521.01	Put	GOVI	174570	17	174570	17	0.00
11/05/2016	GOVI On 04-August-16	520.99	Put	GOVI	174370	17	174370	17	0.00
11/05/2016	GOVI On 04-August-16	521.00	Put	GOVI	174470	17	174470	17	0.00
11/05/2016	GOVI On 03-November-16			GOVI	513.30	513.5080	513.2970	513.5080	146.00
11/05/2016	GOVI On 03-November-16	476.11	Call	GOVI	371870	37	371870	37	0.00
11/05/2016	GOVI On 03-November-16	476.12	Call	GOVI	371770	37	371770	37	0.00
11/05/2016	GOVI On 03-November-16	476.13	Call	GOVI	371670	37	371670	37	0.00
11/05/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
11/05/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
11/05/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
11/05/2016	GOVI On 02-February-17			GOVI	523.66	523.8890	523.6580	523.8890	0.00
11/05/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
11/05/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
11/05/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
11/05/2016	GOVI On 02-February-17	533.33	Put	GOVI	96720	9	96720	9	0.00
11/05/2016	GOVI On 02-February-17	533.34	Put	GOVI	96820	9	96820	9	0.00
11/05/2016	GOVI On 02-February-17	533.32	Put	GOVI	96620	9	96620	9	0.00
11/05/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/05/2016	IGOV On 04-August-16			Index Future	248.05	247.9800	248.0470	247.9800	1,031.00
11/05/2016	IGOV On 03-November-16			Index Future	252.87	252.7990	252.8670	252.7990	23.00
11/05/2016	IGOV On 02-February-17			Index Future	257.99	257.9280	257.9910	257.9280	0.00
11/05/2016	ILBI On 04-August-16			Index Future	672.22	671.6560	672.2160	671.6560	157.00
11/05/2016	ILBI On 03-November-16			Index Future	685.05	684.4800	685.0510	684.4800	0.00
11/05/2016	IS01 On 19-December-16			Interest Rate Swap	100.14	100.1448	100.1439	100.1448	0.00
11/05/2016	IS01 On 16-March-17			Interest Rate Swap	100.17	100.1773	100.1749	100.1773	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
11/05/2016	IS01 On 15-June-17			Interest Rate Swap	99.93	99.9389	99.9298	99.9389	0.00
11/05/2016	IS02 On 18-December-17			Interest Rate Swap	100.55	100.5598	100.5471	100.5598	0.00
11/05/2016	IS02 On 16-March-18			Interest Rate Swap	100.00	100.0072	99.9950	100.0072	0.00
11/05/2016	IS02 On 15-June-18			Interest Rate Swap	99.84	99.8479	99.8410	99.8479	0.00
11/05/2016	IS05 On 17-December-20			Interest Rate Swap	100.51	100.4874	100.5120	100.4874	0.00
11/05/2016	IS05 On 16-March-21			Interest Rate Swap	100.01	99.9759	100.0093	99.9759	0.00
11/05/2016	IS05 On 15-June-21			Interest Rate Swap	99.47	99.4311	99.4703	99.4311	0.00
11/05/2016	IS10 On 17-December-25			Interest Rate Swap	102.40	102.3399	102.3999	102.3399	0.00
11/05/2016	IS10 On 16-March-26			Interest Rate Swap	99.64	99.5774	99.6403	99.5774	0.00
11/05/2016	IS10 On 15-June-26			Interest Rate Swap	98.52	98.4571	98.5224	98.4571	0.00
11/05/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/05/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/05/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/05/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/05/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
11/05/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
11/05/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
11/05/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.54	92.4600	7.5400	92.4600	0.00
11/05/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
11/05/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
11/05/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.78	92.2200	7.7800	92.2200	0.00
11/05/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.93	92.0700	7.9300	92.0700	0.00
11/05/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.03	91.9700	8.0300	91.9700	0.00
11/05/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.11	91.8900	8.1100	91.8900	0.00
11/05/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.19	91.8100	8.1900	91.8100	0.00
11/05/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.24	91.7600	8.2400	91.7600	0.00
11/05/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
11/05/2016	R023 On 04-August-16			Bond Future	8.99	97.4186	8.9857	97.4186	6,473.00
11/05/2016	R023 On 04-August-16	8.24	Call	Bond Future	316	0	316	0	0.00
11/05/2016	R023 On 04-August-16	8.26	Call	Bond Future	332	0	332	0	0.00
11/05/2016	R023 On 04-August-16	8.25	Call	Bond Future	324	0	324	0	0.00
11/05/2016	R023 On 04-August-16	8.25	Put	Bond Future	3855	4	3855	4	0.00
11/05/2016	R023 On 04-August-16	8.24	Put	Bond Future	3896	4	3896	4	0.00
11/05/2016	R023 On 04-August-16	8.26	Put	Bond Future	3814	4	3814	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
11/05/2016	R023 On 03-November-16			Bond Future	9.04	95.3522	9.0443	95.3522	0.00
11/05/2016	R023 On 03-November-16	9.73	Call	Bond Future	3983	4	3983	4	0.00
11/05/2016	R023 On 03-November-16	9.75	Call	Bond Future	4047	4	4047	4	0.00
11/05/2016	R023 On 03-November-16	9.74	Call	Bond Future	4015	4	4015	4	0.00
11/05/2016	R023 On 03-November-16	9.74	Put	Bond Future	915	1	915	1	0.00
11/05/2016	R023 On 03-November-16	9.75	Put	Bond Future	904	1	904	1	0.00
11/05/2016	R023 On 03-November-16	9.73	Put	Bond Future	927	1	927	1	0.00
11/05/2016	R023 On 02-February-17			Bond Future	9.09	97.2809	9.0939	97.2809	0.00
11/05/2016	R023 On 02-February-17	8.86	Call	Bond Future	2026	2	2026	2	0.00
11/05/2016	R023 On 02-February-17	8.85	Call	Bond Future	2006	2	2006	2	0.00
11/05/2016	R023 On 02-February-17	8.84	Call	Bond Future	1987	2	1987	2	0.00
11/05/2016	R023 On 02-February-17	8.85	Put	Bond Future	3088	3	3088	3	0.00
11/05/2016	R023 On 02-February-17	8.84	Put	Bond Future	3114	3	3114	3	0.00
11/05/2016	R023 On 02-February-17	8.86	Put	Bond Future	3063	3	3063	3	0.00
11/05/2016	R035 On 04-August-16			Bond Future	9.82	95.9116	9.8249	95.9116	5,341.00
11/05/2016	R035 On 04-August-16	10.35	Call	Bond Future	4024	4	4024	4	0.00
11/05/2016	R035 On 04-August-16	10.36	Call	Bond Future	4098	4	4098	4	0.00
11/05/2016	R035 On 04-August-16	10.37	Call	Bond Future	4171	4	4171	4	0.00
11/05/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R035 On 03-November-16			Bond Future	9.88	93.2456	9.8820	93.2456	0.00
11/05/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
11/05/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
11/05/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
11/05/2016	R035 On 03-November-16	9.59	Put	Bond Future	2334	2	2334	2	0.00
11/05/2016	R035 On 03-November-16	9.57	Put	Bond Future	2497	2	2497	2	0.00
11/05/2016	R035 On 03-November-16	9.58	Put	Bond Future	2416	2	2416	2	0.00
11/05/2016	R186 On 04-August-16			Bond Future	9.23	109.8599	9.2254	109.8599	89,471.00
11/05/2016	R186 On 04-August-16	9.60	Call	Bond Future	3758	4	3758	4	0.00
11/05/2016	R186 On 04-August-16	8.51	Call	Bond Future	542	1	542	1	0.00
11/05/2016	R186 On 04-August-16	8.49	Call	Bond Future	516	1	516	1	0.00
11/05/2016	R186 On 04-August-16	10.00	Call	Bond Future	5764	6	5764	6	0.00
11/05/2016	R186 On 04-August-16	8.50	Call	Bond Future	529	1	529	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
11/05/2016	R186 On 04-August-16	9.25	Call	Bond Future	2315	2	2315	2	0.00
11/05/2016	R186 On 04-August-16	9.40	Call	Bond Future	2891	3	2891	3	0.00
11/05/2016	R186 On 04-August-16	9.60	Put	Bond Future	1195	1	1195	1	5,635.00
11/05/2016	R186 On 04-August-16	8.49	Put	Bond Future	5802	6	5802	6	0.00
11/05/2016	R186 On 04-August-16	10.00	Put	Bond Future	553	1	553	1	6,500.00
11/05/2016	R186 On 04-August-16	8.51	Put	Bond Future	5679	6	5679	6	0.00
11/05/2016	R186 On 04-August-16	8.50	Put	Bond Future	5740	6	5740	6	0.00
11/05/2016	R186 On 04-August-16	9.25	Put	Bond Future	2144	2	2144	2	1,000.00
11/05/2016	R186 On 04-August-16	9.40	Put	Bond Future	1685	2	1685	2	5,000.00
11/05/2016	R186 On 03-November-16			Bond Future	9.28	111.9636	9.2781	111.9636	0.00
11/05/2016	R186 On 03-November-16	8.96	Call	Bond Future	2197	2	2197	2	0.00
11/05/2016	R186 On 03-November-16	8.95	Call	Bond Future	2169	2	2169	2	0.00
11/05/2016	R186 On 03-November-16	8.97	Call	Bond Future	2224	2	2224	2	0.00
11/05/2016	R186 On 03-November-16	8.95	Put	Bond Future	4438	4	4438	4	0.00
11/05/2016	R186 On 03-November-16	8.96	Put	Bond Future	4396	4	4396	4	0.00
11/05/2016	R186 On 03-November-16	8.97	Put	Bond Future	4353	4	4353	4	0.00
11/05/2016	R197 On 04-August-16			Bond Future	299.25	298.9965	299.2464	298.9965	1,889.00
11/05/2016	R197 On 04-August-16	293.98	Call	Bond Future	5266	5	5266	5	0.00
11/05/2016	R197 On 04-August-16	293.96	Call	Bond Future	5286	5	5286	5	0.00
11/05/2016	R197 On 04-August-16	293.97	Call	Bond Future	5276	5	5276	5	0.00
11/05/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R197 On 03-November-16			Bond Future	305.00	304.7451	304.9986	304.7451	0.00
11/05/2016	R197 On 03-November-16	303.56	Call	Bond Future	1439	1	1439	1	0.00
11/05/2016	R197 On 03-November-16	303.58	Call	Bond Future	1419	1	1419	1	0.00
11/05/2016	R197 On 03-November-16	303.57	Call	Bond Future	1429	1	1429	1	0.00
11/05/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R202 On 04-August-16			Bond Future	250.07	249.8587	250.0687	249.8587	36,980.00
11/05/2016	R202 On 04-August-16	243.26	Call	Bond Future	8478	8	8478	8	0.00
11/05/2016	R202 On 04-August-16	243.25	Call	Bond Future	8485	8	8485	8	0.00
11/05/2016	R202 On 04-August-16	243.24	Call	Bond Future	8493	8	8493	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2016	R202 On 04-August-16	243.25	Put	Bond Future	1667	2	1667	2	0.00
11/05/2016	R202 On 04-August-16	243.26	Put	Bond Future	1669	2	1669	2	0.00
11/05/2016	R202 On 04-August-16	243.24	Put	Bond Future	1664	2	1664	2	0.00
11/05/2016	R202 On 03-November-16			Bond Future	254.88	254.6627	254.8756	254.6627	0.00
11/05/2016	R202 On 03-November-16	253.85	Call	Bond Future	1026	1	1026	1	0.00
11/05/2016	R202 On 03-November-16	253.86	Call	Bond Future	1016	1	1016	1	0.00
11/05/2016	R202 On 03-November-16	253.87	Call	Bond Future	1006	1	1006	1	0.00
11/05/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R203 On 04-August-16			Bond Future	7.92	103.6535	7.9237	103.6535	58,097.00
11/05/2016	R203 On 04-August-16	7.24	Call	Bond Future	39	0	39	0	0.00
11/05/2016	R203 On 04-August-16	7.26	Call	Bond Future	42	0	42	0	0.00
11/05/2016	R203 On 04-August-16	7.25	Call	Bond Future	40	0	40	0	0.00
11/05/2016	R203 On 04-August-16	7.24	Put	Bond Future	751	1	751	1	0.00
11/05/2016	R203 On 04-August-16	7.26	Put	Bond Future	733	1	733	1	0.00
11/05/2016	R203 On 04-August-16	7.25	Put	Bond Future	742	1	742	1	0.00
11/05/2016	R203 On 03-November-16			Bond Future	7.95	101.4659	7.9525	101.4659	0.00
11/05/2016	R203 On 03-November-16	8.84	Call	Bond Future	800	1	800	1	0.00
11/05/2016	R203 On 03-November-16	8.86	Call	Bond Future	813	1	813	1	0.00
11/05/2016	R203 On 03-November-16	8.85	Call	Bond Future	807	1	807	1	0.00
11/05/2016	R203 On 03-November-16	8.85	Put	Bond Future	83	0	83	0	0.00
11/05/2016	R203 On 03-November-16	8.86	Put	Bond Future	82	0	82	0	0.00
11/05/2016	R203 On 03-November-16	8.84	Put	Bond Future	84	0	84	0	0.00
11/05/2016	R203 On 02-February-17			Bond Future	7.88	103.5184	7.8828	103.5184	0.00
11/05/2016	R203 On 02-February-17	7.70	Call	Bond Future	223	0	223	0	0.00
11/05/2016	R203 On 02-February-17	7.72	Call	Bond Future	228	0	228	0	0.00
11/05/2016	R203 On 02-February-17	7.71	Call	Bond Future	225	0	225	0	0.00
11/05/2016	R203 On 02-February-17	7.71	Put	Bond Future	325	0	325	0	0.00
11/05/2016	R203 On 02-February-17	7.70	Put	Bond Future	328	0	328	0	0.00
11/05/2016	R203 On 02-February-17	7.72	Put	Bond Future	322	0	322	0	0.00
11/05/2016	R204 On 04-August-16			Bond Future	8.33	100.3932	8.3334	100.3932	34,911.00
11/05/2016	R204 On 04-August-16	7.76	Call	Bond Future	168	0	168	0	0.00
11/05/2016	R204 On 04-August-16	7.75	Call	Bond Future	164	0	164	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
11/05/2016	R204 On 04-August-16	7.74	Call	Bond Future	159	0	159	0	0.00
11/05/2016	R204 On 04-August-16	7.75	Put	Bond Future	1398	1	1398	1	0.00
11/05/2016	R204 On 04-August-16	7.74	Put	Bond Future	1415	1	1415	1	0.00
11/05/2016	R204 On 04-August-16	7.76	Put	Bond Future	1381	1	1381	1	0.00
11/05/2016	R204 On 03-November-16			Bond Future	8.39	102.3155	8.3934	102.3155	0.00
11/05/2016	R204 On 03-November-16	9.22	Call	Bond Future	1813	2	1813	2	0.00
11/05/2016	R204 On 03-November-16	9.21	Call	Bond Future	1798	2	1798	2	0.00
11/05/2016	R204 On 03-November-16	9.23	Call	Bond Future	1827	2	1827	2	0.00
11/05/2016	R204 On 03-November-16	9.22	Put	Bond Future	261	0	261	0	0.00
11/05/2016	R204 On 03-November-16	9.23	Put	Bond Future	257	0	257	0	0.00
11/05/2016	R204 On 03-November-16	9.21	Put	Bond Future	265	0	265	0	0.00
11/05/2016	R204 On 02-February-17			Bond Future	8.42	100.3426	8.4242	100.3426	0.00
11/05/2016	R204 On 02-February-17	8.28	Call	Bond Future	735	1	735	1	0.00
11/05/2016	R204 On 02-February-17	8.29	Call	Bond Future	743	1	743	1	0.00
11/05/2016	R204 On 02-February-17	8.30	Call	Bond Future	751	1	751	1	0.00
11/05/2016	R204 On 02-February-17	8.28	Put	Bond Future	979	1	979	1	0.00
11/05/2016	R204 On 02-February-17	8.29	Put	Bond Future	970	1	970	1	0.00
11/05/2016	R204 On 02-February-17	8.30	Put	Bond Future	961	1	961	1	0.00
11/05/2016	R207 On 04-August-16			Bond Future	8.62	96.5550	8.6175	96.5550	76,765.00
11/05/2016	R207 On 04-August-16	8.00	Call	Bond Future	226	0	226	0	0.00
11/05/2016	R207 On 04-August-16	7.99	Call	Bond Future	221	0	221	0	0.00
11/05/2016	R207 On 04-August-16	8.01	Call	Bond Future	232	0	232	0	0.00
11/05/2016	R207 On 04-August-16	7.99	Put	Bond Future	2026	2	2026	2	0.00
11/05/2016	R207 On 04-August-16	8.00	Put	Bond Future	2003	2	2003	2	0.00
11/05/2016	R207 On 04-August-16	8.01	Put	Bond Future	1980	2	1980	2	0.00
11/05/2016	R207 On 02-February-17			Bond Future	8.72	96.7508	8.7233	96.7508	0.00
11/05/2016	R207 On 02-February-17	8.91	Call	Bond Future	1594	2	1594	2	62.00
11/05/2016	R207 On 02-February-17	9.22	Call	Bond Future	2064	2	2064	2	0.00
11/05/2016	R207 On 02-February-17	9.24	Call	Bond Future	2096	2	2096	2	0.00
11/05/2016	R207 On 02-February-17	9.23	Call	Bond Future	2080	2	2080	2	0.00
11/05/2016	R207 On 02-February-17	8.91	Put	Bond Future	1132	1	1132	1	0.00
11/05/2016	R207 On 02-February-17	9.22	Put	Bond Future	840	1	840	1	0.00
11/05/2016	R207 On 02-February-17	9.23	Put	Bond Future	831	1	831	1	0.00
11/05/2016	R207 On 02-February-17	9.24	Put	Bond Future	823	1	823	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
11/05/2016	R208 On 04-August-16			Bond Future	8.75	94.9652	8.7474	94.9652	48,357.00
11/05/2016	R208 On 04-August-16	7.99	Call	Bond Future	209	0	209	0	0.00
11/05/2016	R208 On 04-August-16	8.00	Call	Bond Future	215	0	215	0	0.00
11/05/2016	R208 On 04-August-16	8.01	Call	Bond Future	221	0	221	0	0.00
11/05/2016	R208 On 04-August-16	7.99	Put	Bond Future	2966	3	2966	3	0.00
11/05/2016	R208 On 04-August-16	8.00	Put	Bond Future	2935	3	2935	3	0.00
11/05/2016	R208 On 04-August-16	8.01	Put	Bond Future	2904	3	2904	3	0.00
11/05/2016	R208 On 03-November-16			Bond Future	8.81	93.3806	8.8070	93.3806	0.00
11/05/2016	R208 On 03-November-16	9.57	Call	Bond Future	3149	3	3149	3	0.00
11/05/2016	R208 On 03-November-16	9.59	Call	Bond Future	3199	3	3199	3	0.00
11/05/2016	R208 On 03-November-16	9.58	Call	Bond Future	3174	3	3174	3	0.00
11/05/2016	R208 On 03-November-16	9.57	Put	Bond Future	586	1	586	1	0.00
11/05/2016	R208 On 03-November-16	9.58	Put	Bond Future	578	1	578	1	0.00
11/05/2016	R208 On 03-November-16	9.59	Put	Bond Future	570	1	570	1	0.00
11/05/2016	R208 On 02-February-17			Bond Future	8.85	95.2695	8.8525	95.2695	0.00
11/05/2016	R208 On 02-February-17	8.64	Call	Bond Future	1469	1	1469	1	0.00
11/05/2016	R208 On 02-February-17	8.63	Call	Bond Future	1454	1	1454	1	0.00
11/05/2016	R208 On 02-February-17	8.65	Call	Bond Future	1483	1	1483	1	0.00
11/05/2016	R208 On 02-February-17	8.65	Put	Bond Future	2146	2	2146	2	0.00
11/05/2016	R208 On 02-February-17	8.64	Put	Bond Future	2164	2	2164	2	0.00
11/05/2016	R208 On 02-February-17	8.63	Put	Bond Future	2182	2	2182	2	0.00
11/05/2016	R209 On 04-August-16			Bond Future	9.76	71.8285	9.7607	71.8285	54,869.00
11/05/2016	R209 On 04-August-16	9.24	Call	Bond Future	908	1	908	1	0.00
11/05/2016	R209 On 04-August-16	10.60	Call	Bond Future	5751	6	5751	6	5,760.00
11/05/2016	R209 On 04-August-16	9.26	Call	Bond Future	946	1	946	1	0.00
11/05/2016	R209 On 04-August-16	9.25	Call	Bond Future	927	1	927	1	0.00
11/05/2016	R209 On 04-August-16	9.70	Call	Bond Future	2043	2	2043	2	0.00
11/05/2016	R209 On 04-August-16	10.29	Call	Bond Future	4312	4	4312	4	0.00
11/05/2016	R209 On 04-August-16	9.60	Call	Bond Future	1747	2	1747	2	5,760.00
11/05/2016	R209 On 04-August-16	9.40	Call	Bond Future	1238	1	1238	1	250.00
11/05/2016	R209 On 04-August-16	9.24	Put	Bond Future	4472	4	4472	4	0.00
11/05/2016	R209 On 04-August-16	10.60	Put	Bond Future	543	1	543	1	0.00
11/05/2016	R209 On 04-August-16	9.26	Put	Bond Future	4368	4	4368	4	0.00
11/05/2016	R209 On 04-August-16	9.25	Put	Bond Future	4420	4	4420	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
11/05/2016	R209 On 04-August-16	10.29	Put	Bond Future	954	1	954	1	250.00
11/05/2016	R209 On 04-August-16	9.70	Put	Bond Future	2444	2	2444	2	250.00
11/05/2016	R209 On 04-August-16	9.60	Put	Bond Future	2818	3	2818	3	0.00
11/05/2016	R209 On 04-August-16	9.40	Put	Bond Future	3678	4	3678	4	0.00
11/05/2016	R209 On 03-November-16			Bond Future	9.81	70.0530	9.8104	70.0530	0.00
11/05/2016	R209 On 03-November-16	10.24	Call	Bond Future	4780	5	4780	5	0.00
11/05/2016	R209 On 03-November-16	10.26	Call	Bond Future	4858	5	4858	5	0.00
11/05/2016	R209 On 03-November-16	10.25	Call	Bond Future	4819	5	4819	5	0.00
11/05/2016	R209 On 03-November-16	10.25	Put	Bond Future	2037	2	2037	2	0.00
11/05/2016	R209 On 03-November-16	10.26	Put	Bond Future	2015	2	2015	2	0.00
11/05/2016	R209 On 03-November-16	10.24	Put	Bond Future	2059	2	2059	2	0.00
11/05/2016	R209 On 02-February-17			Bond Future	9.85	71.4702	9.8539	71.4702	0.00
11/05/2016	R209 On 02-February-17	9.53	Call	Bond Future	3038	3	3038	3	0.00
11/05/2016	R209 On 02-February-17	9.55	Call	Bond Future	3094	3	3094	3	0.00
11/05/2016	R209 On 02-February-17	9.54	Call	Bond Future	3066	3	3066	3	0.00
11/05/2016	R209 On 02-February-17	9.53	Put	Bond Future	5185	5	5185	5	0.00
11/05/2016	R209 On 02-February-17	9.54	Put	Bond Future	5145	5	5145	5	0.00
11/05/2016	R209 On 02-February-17	9.55	Put	Bond Future	5105	5	5105	5	0.00
11/05/2016	R210 On 04-August-16			Bond Future	187.72	187.5615	187.7170	187.5615	1,391.00
11/05/2016	R210 On 04-August-16	181.51	Call	Bond Future	6207	6	6207	6	0.00
11/05/2016	R210 On 04-August-16	181.50	Call	Bond Future	6217	6	6217	6	0.00
11/05/2016	R210 On 04-August-16	181.52	Call	Bond Future	6197	6	6197	6	0.00
11/05/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R210 On 03-November-16			Bond Future	189.04	188.8773	189.0350	188.8773	0.00
11/05/2016	R210 On 03-November-16	188.90	Call	Bond Future	135	0	135	0	0.00
11/05/2016	R210 On 03-November-16	188.92	Call	Bond Future	115	0	115	0	0.00
11/05/2016	R210 On 03-November-16	188.91	Call	Bond Future	125	0	125	0	0.00
11/05/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R211 On 04-August-16			Bond Future	139.71	139.6070	139.7083	139.6070	62.00
11/05/2016	R211 On 04-August-16	137.09	Call	Bond Future	2618	3	2618	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2016	R211 On 04-August-16	137.07	Call	Bond Future	2638	3	2638	3	0.00
11/05/2016	R211 On 04-August-16	137.08	Call	Bond Future	2628	3	2628	3	0.00
11/05/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R211 On 03-November-16			Bond Future	142.39	142.2912	142.3939	142.2912	0.00
11/05/2016	R211 On 03-November-16	141.76	Call	Bond Future	634	1	634	1	0.00
11/05/2016	R211 On 03-November-16	141.75	Call	Bond Future	644	1	644	1	0.00
11/05/2016	R211 On 03-November-16	141.74	Call	Bond Future	654	1	654	1	0.00
11/05/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R212 On 04-August-16			Bond Future	146.01	145.8936	146.0145	145.8936	3,880.00
11/05/2016	R212 On 04-August-16	142.44	Call	Bond Future	3574	3	3574	3	0.00
11/05/2016	R212 On 04-August-16	142.43	Call	Bond Future	3584	3	3584	3	0.00
11/05/2016	R212 On 04-August-16	142.42	Call	Bond Future	3594	3	3594	3	0.00
11/05/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R212 On 03-November-16			Bond Future	148.82	148.6988	148.8214	148.6988	0.00
11/05/2016	R212 On 03-November-16	148.11	Call	Bond Future	711	1	711	1	0.00
11/05/2016	R212 On 03-November-16	148.12	Call	Bond Future	701	1	701	1	0.00
11/05/2016	R212 On 03-November-16	148.10	Call	Bond Future	721	1	721	1	0.00
11/05/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
11/05/2016	R213 On 04-August-16			Bond Future	9.66	82.5372	9.6626	82.5372	44,354.00
11/05/2016	R213 On 04-August-16	9.01	Call	Bond Future	675	1	675	1	0.00
11/05/2016	R213 On 04-August-16	8.99	Call	Bond Future	646	1	646	1	0.00
11/05/2016	R213 On 04-August-16	9.00	Call	Bond Future	660	1	660	1	0.00
11/05/2016	R213 On 04-August-16	8.99	Put	Bond Future	5244	5	5244	5	0.00
11/05/2016	R213 On 04-August-16	9.00	Put	Bond Future	5187	5	5187	5	0.00
11/05/2016	R213 On 04-August-16	9.01	Put	Bond Future	5131	5	5131	5	0.00
11/05/2016	R213 On 03-November-16			Bond Future	9.72	80.5664	9.7174	80.5664	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
11/05/2016	R213 On 03-November-16	10.20	Call	Bond Future	4935	5	4935	5	0.00
11/05/2016	R213 On 03-November-16	10.19	Call	Bond Future	4895	5	4895	5	0.00
11/05/2016	R213 On 03-November-16	10.18	Call	Bond Future	4855	5	4855	5	0.00
11/05/2016	R213 On 03-November-16	10.19	Put	Bond Future	1910	2	1910	2	0.00
11/05/2016	R213 On 03-November-16	10.18	Put	Bond Future	1931	2	1931	2	0.00
11/05/2016	R213 On 03-November-16	10.20	Put	Bond Future	1888	2	1888	2	0.00
11/05/2016	R213 On 02-February-17			Bond Future	9.77	82.1961	9.7668	82.1961	0.00
11/05/2016	R213 On 02-February-17	9.40	Call	Bond Future	2843	3	2843	3	0.00
11/05/2016	R213 On 02-February-17	9.42	Call	Bond Future	2897	3	2897	3	0.00
11/05/2016	R213 On 02-February-17	9.41	Call	Bond Future	2870	3	2870	3	0.00
11/05/2016	R213 On 02-February-17	9.40	Put	Bond Future	5245	5	5245	5	0.00
11/05/2016	R213 On 02-February-17	9.42	Put	Bond Future	5165	5	5165	5	0.00
11/05/2016	R213 On 02-February-17	9.41	Put	Bond Future	5205	5	5205	5	0.00
11/05/2016	R214 On 04-August-16			Bond Future	9.89	71.7888	9.8949	71.7888	30,123.00
11/05/2016	R214 On 04-August-16	9.30	Call	Bond Future	828	1	828	1	1,300.00
11/05/2016	R214 On 04-August-16	9.24	Call	Bond Future	729	1	729	1	0.00
11/05/2016	R214 On 04-August-16	11.30	Call	Bond Future	8694	9	8694	9	5,800.00
11/05/2016	R214 On 04-August-16	9.26	Call	Bond Future	761	1	761	1	0.00
11/05/2016	R214 On 04-August-16	9.25	Call	Bond Future	745	1	745	1	0.00
11/05/2016	R214 On 04-August-16	10.30	Call	Bond Future	3914	4	3914	4	5,800.00
11/05/2016	R214 On 04-August-16	8.55	Call	Bond Future	116	0	116	0	1,300.00
11/05/2016	R214 On 04-August-16	9.30	Put	Bond Future	5059	5	5059	5	0.00
11/05/2016	R214 On 04-August-16	9.26	Put	Bond Future	5291	5	5291	5	0.00
11/05/2016	R214 On 04-August-16	9.24	Put	Bond Future	5410	5	5410	5	0.00
11/05/2016	R214 On 04-August-16	11.30	Put	Bond Future	180	0	180	0	0.00
11/05/2016	R214 On 04-August-16	10.30	Put	Bond Future	1260	1	1260	1	0.00
11/05/2016	R214 On 04-August-16	9.25	Put	Bond Future	5350	5	5350	5	0.00
11/05/2016	R214 On 04-August-16	8.55	Put	Bond Future	10316	10	10316	10	0.00
11/05/2016	R214 On 03-November-16			Bond Future	9.95	69.8658	9.9466	69.8658	0.00
11/05/2016	R214 On 03-November-16	10.33	Call	Bond Future	4747	5	4747	5	0.00
11/05/2016	R214 On 03-November-16	10.35	Call	Bond Future	4825	5	4825	5	0.00
11/05/2016	R214 On 03-November-16	10.34	Call	Bond Future	4786	5	4786	5	0.00
11/05/2016	R214 On 03-November-16	10.33	Put	Bond Future	2253	2	2253	2	0.00
11/05/2016	R214 On 03-November-16	10.34	Put	Bond Future	2229	2	2229	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
11/05/2016	R214 On 03-November-16	10.35	Put	Bond Future	2205	2	2205	2	0.00
11/05/2016	R214 On 02-February-17			Bond Future	9.99	71.2791	9.9937	71.2791	0.00
11/05/2016	R214 On 02-February-17	9.67	Call	Bond Future	3169	3	3169	3	0.00
11/05/2016	R214 On 02-February-17	9.66	Call	Bond Future	3140	3	3140	3	0.00
11/05/2016	R214 On 02-February-17	9.68	Call	Bond Future	3197	3	3197	3	0.00
11/05/2016	R214 On 02-February-17	9.67	Put	Bond Future	5380	5	5380	5	0.00
11/05/2016	R214 On 02-February-17	9.66	Put	Bond Future	5421	5	5421	5	0.00
11/05/2016	R214 On 02-February-17	9.68	Put	Bond Future	5338	5	5338	5	0.00
11/05/2016	R248 On 04-August-16			Bond Future	9.99	92.0746	9.9878	92.0746	59,325.00
11/05/2016	R248 On 04-August-16	9.25	Call	Bond Future	834	1	834	1	0.00
11/05/2016	R248 On 04-August-16	9.26	Call	Bond Future	853	1	853	1	0.00
11/05/2016	R248 On 04-August-16	9.24	Call	Bond Future	816	1	816	1	0.00
11/05/2016	R248 On 04-August-16	9.26	Put	Bond Future	7484	7	7484	7	0.00
11/05/2016	R248 On 04-August-16	9.25	Put	Bond Future	7563	8	7563	8	0.00
11/05/2016	R248 On 04-August-16	9.24	Put	Bond Future	7642	8	7642	8	0.00
11/05/2016	R248 On 03-November-16			Bond Future	10.04	89.3987	10.0427	89.3987	0.00
11/05/2016	R248 On 03-November-16	10.39	Call	Bond Future	5975	6	5975	6	0.00
11/05/2016	R248 On 03-November-16	10.38	Call	Bond Future	5927	6	5927	6	0.00
11/05/2016	R248 On 03-November-16	10.37	Call	Bond Future	5879	6	5879	6	0.00
11/05/2016	R248 On 03-November-16	10.38	Put	Bond Future	3156	3	3156	3	0.00
11/05/2016	R248 On 03-November-16	10.39	Put	Bond Future	3125	3	3125	3	0.00
11/05/2016	R248 On 03-November-16	10.37	Put	Bond Future	3188	3	3188	3	0.00
11/05/2016	R248 On 02-February-17			Bond Future	10.09	91.2071	10.0931	91.2071	0.00
11/05/2016	R248 On 02-February-17	9.76	Call	Bond Future	4144	4	4144	4	0.00
11/05/2016	R248 On 02-February-17	9.77	Call	Bond Future	4180	4	4180	4	0.00
11/05/2016	R248 On 02-February-17	9.78	Call	Bond Future	4216	4	4216	4	0.00
11/05/2016	R248 On 02-February-17	9.77	Put	Bond Future	6962	7	6962	7	0.00
11/05/2016	R248 On 02-February-17	9.76	Put	Bond Future	7014	7	7014	7	0.00
11/05/2016	R248 On 02-February-17	9.78	Put	Bond Future	6909	7	6909	7	0.00