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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	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
11/04/2016	2025 On 05-May-16			Bond Future	124.76	124.5466	124.7589	124.5466	4,532.00
11/04/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
11/04/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
11/04/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
11/04/2016	2025 On 05-May-16	126.00	Put	Bond Future	1241	1	1241	1	0.00
11/04/2016	2025 On 05-May-16	125.99	Put	Bond Future	1231	1	1231	1	0.00
11/04/2016	2025 On 05-May-16	126.01	Put	Bond Future	1251	1	1251	1	0.00
11/04/2016	2025 On 04-August-16			Bond Future	125.88	125.6644	125.8797	125.6644	0.00
11/04/2016	2025 On 04-August-16	123.85	Call	Bond Future	2030	2	2030	2	0.00
11/04/2016	2025 On 04-August-16	123.86	Call	Bond Future	2020	2	2020	2	0.00
11/04/2016	2025 On 04-August-16	123.87	Call	Bond Future	2010	2	2010	2	0.00
11/04/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2030 On 05-May-16			Bond Future	9.55	90.0391	9.5540	90.0391	17,754.00
11/04/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
11/04/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
11/04/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
11/04/2016	2030 On 05-May-16	9.00	Put	Bond Future	3957	4	3957	4	0.00
11/04/2016	2030 On 05-May-16	8.99	Put	Bond Future	4030	4	4030	4	0.00
11/04/2016	2030 On 05-May-16	9.01	Put	Bond Future	3883	4	3883	4	0.00
11/04/2016	2030 On 04-August-16			Bond Future	9.62	87.7478	9.6169	87.7478	0.00
11/04/2016	2030 On 04-August-16	10.17	Call	Bond Future	3661	3	3661	3	0.00
11/04/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2032 On 05-May-16			Bond Future	9.69	88.8923	9.6884	88.8923	9,481.00
11/04/2016	2032 On 05-May-16	8.99	Call	Bond Future	113	0	113	0	0.00
11/04/2016	2032 On 05-May-16	9.01	Call	Bond Future	124	0	124	0	0.00
11/04/2016	2032 On 05-May-16	9.00	Call	Bond Future	118	0	118	0	0.00
11/04/2016	2032 On 05-May-16	8.99	Put	Bond Future	5463	6	5463	6	0.00
11/04/2016	2032 On 05-May-16	9.01	Put	Bond Future	5315	6	5315	6	0.00
11/04/2016	2032 On 05-May-16	9.00	Put	Bond Future	5389	6	5389	6	0.00
11/04/2016	2032 On 04-August-16			Bond Future	9.75	90.5874	9.7499	90.5874	76.00
11/04/2016	2032 On 04-August-16	8.99	Call	Bond Future	1083	1	1083	1	0.00
11/04/2016	2032 On 04-August-16	9.01	Call	Bond Future	1120	1	1120	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
11/04/2016	2032 On 04-August-16	9.00	Call	Bond Future	1102	1	1102	1	0.00
11/04/2016	2032 On 04-August-16	9.00	Put	Bond Future	6786	7	6786	7	0.00
11/04/2016	2032 On 04-August-16	9.01	Put	Bond Future	6725	7	6725	7	0.00
11/04/2016	2032 On 04-August-16	8.99	Put	Bond Future	6847	7	6847	7	0.00
11/04/2016	2032 On 03-November-16			Bond Future	9.81	88.1553	9.8083	88.1553	0.00
11/04/2016	2032 On 03-November-16	10.28	Call	Bond Future	5987	6	5987	6	0.00
11/04/2016	2032 On 03-November-16	10.30	Call	Bond Future	6072	6	6072	6	0.00
11/04/2016	2032 On 03-November-16	10.29	Call	Bond Future	6029	6	6029	6	0.00
11/04/2016	2032 On 03-November-16	10.28	Put	Bond Future	2708	3	2708	3	0.00
11/04/2016	2032 On 03-November-16	10.29	Put	Bond Future	2683	3	2683	3	0.00
11/04/2016	2032 On 03-November-16	10.30	Put	Bond Future	2658	3	2658	3	0.00
11/04/2016	2033 On 05-May-16			Bond Future	105.57	105.5581	105.5685	105.5581	1,032.00
11/04/2016	2033 On 05-May-16	102.40	Call	Bond Future	3169	3	3169	3	0.00
11/04/2016	2033 On 05-May-16	102.41	Call	Bond Future	3159	3	3159	3	0.00
11/04/2016	2033 On 05-May-16	102.39	Call	Bond Future	3179	3	3179	3	0.00
11/04/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2033 On 04-August-16			Bond Future	107.59	107.5798	107.5895	107.5798	2,064.00
11/04/2016	2033 On 04-August-16	104.99	Call	Bond Future	2600	3	2600	3	0.00
11/04/2016	2033 On 04-August-16	105.00	Call	Bond Future	2590	3	2590	3	0.00
11/04/2016	2033 On 04-August-16	105.01	Call	Bond Future	2580	3	2580	3	0.00
11/04/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2037 On 05-May-16			Bond Future	9.84	90.0372	9.8388	90.0372	40,208.00
11/04/2016	2037 On 05-May-16	8.99	Call	Bond Future	60	0	60	0	0.00
11/04/2016	2037 On 05-May-16	9.67	Call	Bond Future	999	1	999	1	500.00
11/04/2016	2037 On 05-May-16	9.00	Call	Bond Future	63	0	63	0	0.00
11/04/2016	2037 On 05-May-16	9.01	Call	Bond Future	67	0	67	0	0.00
11/04/2016	2037 On 05-May-16	9.67	Put	Bond Future	2357	3	2357	3	0.00
11/04/2016	2037 On 05-May-16	9.00	Put	Bond Future	7154	8	7154	8	0.00
11/04/2016	2037 On 05-May-16	9.01	Put	Bond Future	7068	8	7068	8	0.00
11/04/2016	2037 On 05-May-16	8.99	Put	Bond Future	7241	8	7241	8	0.00

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11/04/2016	2037 On 04-August-16			Bond Future	9.90	87.4953	9.9014	87.4953	221.00
11/04/2016	2037 On 04-August-16	9.25	Call	Bond Future	1439	1	1439	1	0.00
11/04/2016	2037 On 04-August-16	9.26	Call	Bond Future	1462	1	1462	1	0.00
11/04/2016	2037 On 04-August-16	9.24	Call	Bond Future	1417	1	1417	1	0.00
11/04/2016	2037 On 04-August-16	9.25	Put	Bond Future	6801	7	6801	7	0.00
11/04/2016	2037 On 04-August-16	9.24	Put	Bond Future	6865	7	6865	7	0.00
11/04/2016	2037 On 04-August-16	9.26	Put	Bond Future	6738	7	6738	7	0.00
11/04/2016	2037 On 03-November-16			Bond Future	9.96	89.1635	9.9563	89.1635	0.00
11/04/2016	2037 On 03-November-16	10.35	Call	Bond Future	6179	6	6179	6	0.00
11/04/2016	2037 On 03-November-16	10.37	Call	Bond Future	6268	6	6268	6	0.00
11/04/2016	2037 On 03-November-16	10.36	Call	Bond Future	6223	6	6223	6	0.00
11/04/2016	2037 On 03-November-16	10.36	Put	Bond Future	3174	3	3174	3	0.00
11/04/2016	2037 On 03-November-16	10.37	Put	Bond Future	3145	3	3145	3	0.00
11/04/2016	2037 On 03-November-16	10.35	Put	Bond Future	3202	3	3202	3	0.00
11/04/2016	2038 On 05-May-16			Bond Future	132.09	132.0740	132.0872	132.0740	16,932.00
11/04/2016	2038 On 05-May-16	131.01	Call	Bond Future	1077	1	1077	1	0.00
11/04/2016	2038 On 05-May-16	130.99	Call	Bond Future	1097	1	1097	1	0.00
11/04/2016	2038 On 05-May-16	131.00	Call	Bond Future	1087	1	1087	1	0.00
11/04/2016	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2038 On 04-August-16			Bond Future	133.19	133.1776	133.1899	133.1776	1,180.00
11/04/2016	2038 On 04-August-16	129.31	Call	Bond Future	3880	4	3880	4	0.00
11/04/2016	2038 On 04-August-16	129.30	Call	Bond Future	3890	4	3890	4	0.00
11/04/2016	2038 On 04-August-16	129.32	Call	Bond Future	3870	4	3870	4	0.00
11/04/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2040 On 05-May-16			Bond Future	9.91	93.5557	9.9089	93.5557	1,812.00
11/04/2016	2040 On 05-May-16	9.51	Call	Bond Future	496	0	496	0	0.00
11/04/2016	2040 On 05-May-16	9.50	Call	Bond Future	478	0	478	0	0.00
11/04/2016	2040 On 05-May-16	9.49	Call	Bond Future	461	0	461	0	0.00
11/04/2016	2040 On 05-May-16	9.50	Put	Bond Future	4046	5	4046	5	0.00
11/04/2016	2040 On 05-May-16	9.49	Put	Bond Future	4119	5	4119	5	0.00

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11/04/2016	2040 On 05-May-16	9.51	Put	Bond Future	3974	5	3974	5	0.00
11/04/2016	2040 On 04-August-16			Bond Future	9.97	90.8304	9.9721	90.8304	0.00
11/04/2016	2040 On 04-August-16	9.50	Call	Bond Future	2033	2	2033	2	0.00
11/04/2016	2040 On 04-August-16	9.51	Call	Bond Future	2062	2	2062	2	0.00
11/04/2016	2040 On 04-August-16	9.49	Call	Bond Future	2004	2	2004	2	0.00
11/04/2016	2040 On 04-August-16	9.51	Put	Bond Future	6061	7	6061	7	0.00
11/04/2016	2040 On 04-August-16	9.50	Put	Bond Future	6121	7	6121	7	0.00
11/04/2016	2040 On 04-August-16	9.49	Put	Bond Future	6182	7	6182	7	0.00
11/04/2016	2044 On 05-May-16			Bond Future	9.94	90.6308	9.9385	90.6308	20,223.00
11/04/2016	2044 On 05-May-16	9.00	Call	Bond Future	38	0	38	0	0.00
11/04/2016	2044 On 05-May-16	9.01	Call	Bond Future	40	0	40	0	0.00
11/04/2016	2044 On 05-May-16	8.99	Call	Bond Future	36	0	36	0	0.00
11/04/2016	2044 On 05-May-16	9.01	Put	Bond Future	8554	9	8554	9	0.00
11/04/2016	2044 On 05-May-16	8.99	Put	Bond Future	8748	9	8748	9	0.00
11/04/2016	2044 On 05-May-16	9.00	Put	Bond Future	8651	9	8651	9	0.00
11/04/2016	2044 On 04-August-16			Bond Future	10.00	87.9751	10.0003	87.9751	0.00
11/04/2016	2044 On 04-August-16	9.51	Call	Bond Future	1994	2	1994	2	0.00
11/04/2016	2044 On 04-August-16	9.50	Call	Bond Future	1965	2	1965	2	0.00
11/04/2016	2044 On 04-August-16	9.49	Call	Bond Future	1937	2	1937	2	0.00
11/04/2016	2044 On 04-August-16	9.50	Put	Bond Future	6333	7	6333	7	0.00
11/04/2016	2044 On 04-August-16	9.51	Put	Bond Future	6271	7	6271	7	0.00
11/04/2016	2044 On 04-August-16	9.49	Put	Bond Future	6396	7	6396	7	0.00
11/04/2016	2044 On 03-November-16			Bond Future	10.05	89.6524	10.0545	89.6524	0.00
11/04/2016	2044 On 03-November-16	10.42	Call	Bond Future	6512	6	6512	6	0.00
11/04/2016	2044 On 03-November-16	10.43	Call	Bond Future	6559	6	6559	6	0.00
11/04/2016	2044 On 03-November-16	10.41	Call	Bond Future	6465	6	6465	6	0.00
11/04/2016	2044 On 03-November-16	10.43	Put	Bond Future	3538	4	3538	4	0.00
11/04/2016	2044 On 03-November-16	10.42	Put	Bond Future	3569	4	3569	4	0.00
11/04/2016	2044 On 03-November-16	10.41	Put	Bond Future	3601	4	3601	4	0.00
11/04/2016	2046 On 05-May-16			Bond Future	132.18	131.5983	132.1843	131.5983	12,687.00
11/04/2016	2046 On 05-May-16	129.99	Call	Bond Future	2194	2	2194	2	0.00
11/04/2016	2046 On 05-May-16	130.01	Call	Bond Future	2174	2	2174	2	0.00
11/04/2016	2046 On 05-May-16	130.00	Call	Bond Future	2184	2	2184	2	0.00
11/04/2016	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00

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11/04/2016	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2046 On 04-August-16			Bond Future	134.71	134.1187	134.7149	134.1187	3,590.00
11/04/2016	2046 On 04-August-16	129.00	Call	Bond Future	5715	5	5715	5	0.00
11/04/2016	2046 On 04-August-16	129.01	Call	Bond Future	5705	5	5705	5	0.00
11/04/2016	2046 On 04-August-16	129.02	Call	Bond Future	5695	5	5695	5	0.00
11/04/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2050 On 05-May-16			Bond Future	141.95	141.2597	141.9516	141.2597	14,861.00
11/04/2016	2050 On 05-May-16	138.00	Call	Bond Future	3952	3	3952	3	0.00
11/04/2016	2050 On 05-May-16	137.99	Call	Bond Future	3962	3	3962	3	0.00
11/04/2016	2050 On 05-May-16	138.01	Call	Bond Future	3942	3	3942	3	0.00
11/04/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2050 On 04-August-16			Bond Future	143.09	142.3875	143.0918	142.3875	4,100.00
11/04/2016	2050 On 04-August-16	139.12	Call	Bond Future	3972	3	3972	3	0.00
11/04/2016	2050 On 04-August-16	139.14	Call	Bond Future	3952	3	3952	3	0.00
11/04/2016	2050 On 04-August-16	139.13	Call	Bond Future	3962	3	3962	3	0.00
11/04/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
11/04/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
11/04/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	AL37 On 05-May-16			Index Future	475.19	473.8090	475.1920	473.8090	12.00
11/04/2016	AL37 On 04-August-16			Index Future	484.15	482.7470	484.1500	482.7470	0.00
11/04/2016	AL7T On 05-May-16			Index Future	546.60	544.4320	546.5960	544.4320	0.00
11/04/2016	AL7T On 04-August-16			Index Future	556.90	554.7020	556.9000	554.7020	0.00
11/04/2016	ALBI On 05-May-16			Index Future	495.42	493.1500	495.4210	493.1500	499.00
11/04/2016	ALBI On 04-August-16			Index Future	504.76	502.4530	504.7610	502.4530	133.00
11/04/2016	ALBI On 03-November-16			Index Future	514.48	512.1340	514.4810	512.1340	0.00
11/04/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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11/04/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/04/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	CES1 On 20-April-18			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
11/04/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2016	EL28 On 05-May-16			Bond Future	127.68	127.3982	127.6774	127.3982	0.00
11/04/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
11/04/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
11/04/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
11/04/2016	EL28 On 05-May-16	129.01	Put	Bond Future	1333	2	1333	2	0.00
11/04/2016	EL28 On 05-May-16	129.00	Put	Bond Future	1323	2	1323	2	0.00
11/04/2016	EL28 On 05-May-16	128.99	Put	Bond Future	1313	2	1313	2	0.00
11/04/2016	EL28 On 04-August-16			Bond Future	130.12	129.8383	130.1217	129.8383	0.00
11/04/2016	EL28 On 04-August-16	126.86	Call	Bond Future	3262	3	3262	3	0.00
11/04/2016	EL28 On 04-August-16	126.87	Call	Bond Future	3252	3	3252	3	0.00
11/04/2016	EL28 On 04-August-16	126.88	Call	Bond Future	3242	3	3242	3	0.00
11/04/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
11/04/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
11/04/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
11/04/2016	ES33 On 05-May-16			Bond Future	10.68	75.7882	10.6758	75.7882	8,776.00
11/04/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
11/04/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
11/04/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
11/04/2016	ES33 On 05-May-16	9.99	Put	Bond Future	4522	5	4522	5	0.00
11/04/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4453	5	4453	5	0.00
11/04/2016	ES33 On 05-May-16	10.01	Put	Bond Future	4384	5	4384	5	0.00
11/04/2016	ES33 On 04-August-16			Bond Future	10.76	77.2334	10.7646	77.2334	0.00
11/04/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
11/04/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
11/04/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
11/04/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3372	4	3372	4	0.00
11/04/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3240	4	3240	4	0.00
11/04/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3306	4	3306	4	0.00
11/04/2016	ES33 On 03-November-16			Bond Future	10.85	74.9130	10.8526	74.9130	0.00
11/04/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2725	2	2725	2	0.00
11/04/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2609	2	2609	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
11/04/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2667	2	2667	2	0.00
11/04/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
11/04/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
11/04/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
11/04/2016	ES42 On 05-May-16			Bond Future	10.87	79.4531	10.8666	79.4531	7,270.00
11/04/2016	GOVI On 05-May-16			GOVI	494.43	492.3300	494.4330	492.3300	477.00
11/04/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
11/04/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
11/04/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
11/04/2016	GOVI On 05-May-16	517.99	Put	GOVI	235570	26	235570	26	0.00
11/04/2016	GOVI On 05-May-16	518.00	Put	GOVI	235670	26	235670	26	0.00
11/04/2016	GOVI On 05-May-16	518.01	Put	GOVI	235770	26	235770	26	0.00
11/04/2016	GOVI On 04-August-16			GOVI	503.75	501.6170	503.7540	501.6170	26.00
11/04/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
11/04/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
11/04/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
11/04/2016	GOVI On 04-August-16	521.01	Put	GOVI	172560	19	172560	19	0.00
11/04/2016	GOVI On 04-August-16	520.99	Put	GOVI	172360	19	172360	19	0.00
11/04/2016	GOVI On 04-August-16	521.00	Put	GOVI	172460	19	172460	19	0.00
11/04/2016	GOVI On 03-November-16			GOVI	513.46	511.2820	513.4550	511.2820	0.00
11/04/2016	GOVI On 03-November-16	476.11	Call	GOVI	373450	35	373450	35	0.00
11/04/2016	GOVI On 03-November-16	476.12	Call	GOVI	373350	35	373350	35	0.00
11/04/2016	GOVI On 03-November-16	476.13	Call	GOVI	373250	35	373250	35	0.00
11/04/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
11/04/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
11/04/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
11/04/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/04/2016	IGOV On 05-May-16			Index Future	240.91	240.5540	240.9070	240.5540	977.00
11/04/2016	IGOV On 04-August-16			Index Future	245.47	245.1120	245.4680	245.1120	111.00
11/04/2016	IGOV On 03-November-16			Index Future	250.22	249.8540	250.2150	249.8540	0.00
11/04/2016	ILBI On 05-May-16			Index Future	652.28	651.5770	652.2760	651.5770	0.00
11/04/2016	ILBI On 04-August-16			Index Future	664.29	663.5810	664.2870	663.5810	157.00
11/04/2016	IS01 On 19-December-16			Interest Rate Swap	100.14	100.1508	100.1420	100.1508	0.00
11/04/2016	IS01 On 16-March-17			Interest Rate Swap	100.18	100.1947	100.1795	100.1947	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
11/04/2016	IS01 On 15-June-17			Interest Rate Swap	99.92	99.9409	99.9206	99.9409	0.00
11/04/2016	IS02 On 18-December-17			Interest Rate Swap	100.55	100.5827	100.5486	100.5827	0.00
11/04/2016	IS02 On 16-March-18			Interest Rate Swap	100.00	100.0458	100.0048	100.0458	0.00
11/04/2016	IS02 On 15-June-18			Interest Rate Swap	99.86	99.9126	99.8593	99.9126	0.00
11/04/2016	IS05 On 17-December-20			Interest Rate Swap	100.71	100.8797	100.7146	100.8797	0.00
11/04/2016	IS05 On 16-March-21			Interest Rate Swap	100.23	100.3954	100.2289	100.3954	0.00
11/04/2016	IS05 On 15-June-21			Interest Rate Swap	99.70	99.8746	99.7005	99.8746	0.00
11/04/2016	IS10 On 17-December-25			Interest Rate Swap	102.40	102.6841	102.3956	102.6841	0.00
11/04/2016	IS10 On 16-March-26			Interest Rate Swap	99.59	99.8990	99.5873	99.8990	0.00
11/04/2016	IS10 On 15-June-26			Interest Rate Swap	98.43	98.7582	98.4313	98.7582	0.00
11/04/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/04/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/04/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/04/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/04/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
11/04/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.29	92.6900	7.2900	92.6900	0.00
11/04/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.39	92.6000	7.3900	92.6000	0.00
11/04/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.44	92.4800	7.4400	92.4800	0.00
11/04/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.53	92.4200	7.5300	92.4200	0.00
11/04/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.59	92.3400	7.5900	92.3400	0.00
11/04/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.81	92.1400	7.8100	92.1400	0.00
11/04/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.93	91.9900	7.9300	91.9900	0.00
11/04/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.06	91.8700	8.0600	91.8700	0.00
11/04/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.17	91.7300	8.1700	91.7300	0.00
11/04/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.26	91.6600	8.2600	91.6600	0.00
11/04/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.35	91.5900	8.3500	91.5900	0.00
11/04/2016	R023 On 05-May-16			Bond Future	8.93	95.2039	8.9335	95.2039	8,194.00
11/04/2016	R023 On 05-May-16	8.25	Call	Bond Future	56	0	56	0	0.00
11/04/2016	R023 On 05-May-16	8.26	Call	Bond Future	59	0	59	0	0.00
11/04/2016	R023 On 05-May-16	8.24	Call	Bond Future	53	0	53	0	0.00
11/04/2016	R023 On 05-May-16	8.25	Put	Bond Future	3432	4	3432	4	0.00
11/04/2016	R023 On 05-May-16	8.26	Put	Bond Future	3384	4	3384	4	0.00
11/04/2016	R023 On 05-May-16	8.24	Put	Bond Future	3479	4	3479	4	0.00
11/04/2016	R023 On 04-August-16			Bond Future	8.99	97.0193	8.9926	97.0193	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
11/04/2016	R023 On 04-August-16	8.24	Call	Bond Future	576	1	576	1	0.00
11/04/2016	R023 On 04-August-16	8.25	Call	Bond Future	587	1	587	1	0.00
11/04/2016	R023 On 04-August-16	8.26	Call	Bond Future	598	1	598	1	0.00
11/04/2016	R023 On 04-August-16	8.25	Put	Bond Future	4150	4	4150	4	0.00
11/04/2016	R023 On 04-August-16	8.26	Put	Bond Future	4112	4	4112	4	0.00
11/04/2016	R023 On 04-August-16	8.24	Put	Bond Future	4188	4	4188	4	0.00
11/04/2016	R023 On 03-November-16			Bond Future	9.05	94.9374	9.0535	94.9374	0.00
11/04/2016	R023 On 03-November-16	9.73	Call	Bond Future	4279	4	4279	4	0.00
11/04/2016	R023 On 03-November-16	9.74	Call	Bond Future	4310	4	4310	4	0.00
11/04/2016	R023 On 03-November-16	9.75	Call	Bond Future	4340	4	4340	4	0.00
11/04/2016	R023 On 03-November-16	9.74	Put	Bond Future	1252	1	1252	1	0.00
11/04/2016	R023 On 03-November-16	9.75	Put	Bond Future	1239	1	1239	1	0.00
11/04/2016	R023 On 03-November-16	9.73	Put	Bond Future	1266	1	1266	1	0.00
11/04/2016	R035 On 05-May-16			Bond Future	9.78	93.3953	9.7776	93.3953	5,096.00
11/04/2016	R035 On 05-May-16	10.35	Call	Bond Future	4418	4	4418	4	0.00
11/04/2016	R035 On 05-May-16	10.37	Call	Bond Future	4567	4	4567	4	0.00
11/04/2016	R035 On 05-May-16	10.36	Call	Bond Future	4493	4	4493	4	0.00
11/04/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
11/04/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
11/04/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
11/04/2016	R035 On 04-August-16			Bond Future	9.84	95.1762	9.8362	95.1762	155.00
11/04/2016	R035 On 04-August-16	10.37	Call	Bond Future	4082	3	4082	3	0.00
11/04/2016	R035 On 04-August-16	10.36	Call	Bond Future	4008	3	4008	3	0.00
11/04/2016	R035 On 04-August-16	10.35	Call	Bond Future	3934	3	3934	3	0.00
11/04/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
11/04/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
11/04/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
11/04/2016	R186 On 05-May-16			Bond Future	9.14	112.7197	9.1381	112.7197	54,740.00
11/04/2016	R186 On 05-May-16	8.34	Call	Bond Future	49	0	49	0	0.00
11/04/2016	R186 On 05-May-16	9.25	Call	Bond Future	1747	2	1747	2	180.00
11/04/2016	R186 On 05-May-16	9.89	Call	Bond Future	5265	5	5265	5	0.00
11/04/2016	R186 On 05-May-16	8.35	Call	Bond Future	52	0	52	0	0.00
11/04/2016	R186 On 05-May-16	9.96	Call	Bond Future	5706	5	5706	5	0.00
11/04/2016	R186 On 05-May-16	9.86	Call	Bond Future	5077	5	5077	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
11/04/2016	R186 On 05-May-16	8.33	Call	Bond Future	46	0	46	0	0.00
11/04/2016	R186 On 05-May-16	8.75	Call	Bond Future	360	0	360	0	180.00
11/04/2016	R186 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	0.00
11/04/2016	R186 On 05-May-16	8.85	Call	Bond Future	528	0	528	0	0.00
11/04/2016	R186 On 05-May-16	8.33	Put	Bond Future	6013	6	6013	6	0.00
11/04/2016	R186 On 05-May-16	9.89	Put	Bond Future	86	0	86	0	180.00
11/04/2016	R186 On 05-May-16	9.96	Put	Bond Future	62	0	62	0	5,000.00
11/04/2016	R186 On 05-May-16	9.86	Put	Bond Future	99	0	99	0	5,000.00
11/04/2016	R186 On 05-May-16	7.56	Put	Bond Future	12071	13	12071	13	0.00
11/04/2016	R186 On 05-May-16	8.35	Put	Bond Future	5866	6	5866	6	0.00
11/04/2016	R186 On 05-May-16	8.34	Put	Bond Future	5939	6	5939	6	0.00
11/04/2016	R186 On 05-May-16	8.85	Put	Bond Future	2606	3	2606	3	5,350.00
11/04/2016	R186 On 05-May-16	8.75	Put	Bond Future	3172	4	3172	4	1,900.00
11/04/2016	R186 On 05-May-16	9.25	Put	Bond Future	954	1	954	1	0.00
11/04/2016	R186 On 04-August-16			Bond Future	9.20	109.5650	9.1957	109.5650	521.00
11/04/2016	R186 On 04-August-16	8.51	Call	Bond Future	1041	1	1041	1	0.00
11/04/2016	R186 On 04-August-16	8.49	Call	Bond Future	1005	1	1005	1	0.00
11/04/2016	R186 On 04-August-16	8.50	Call	Bond Future	1023	1	1023	1	0.00
11/04/2016	R186 On 04-August-16	10.00	Call	Bond Future	6369	6	6369	6	0.00
11/04/2016	R186 On 04-August-16	8.49	Put	Bond Future	6083	6	6083	6	0.00
11/04/2016	R186 On 04-August-16	8.50	Put	Bond Future	6027	6	6027	6	0.00
11/04/2016	R186 On 04-August-16	8.51	Put	Bond Future	5971	6	5971	6	0.00
11/04/2016	R186 On 04-August-16	10.00	Put	Bond Future	951	1	951	1	6,500.00
11/04/2016	R197 On 05-May-16			Bond Future	296.36	296.3292	296.3579	296.3292	1,931.00
11/04/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
11/04/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
11/04/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
11/04/2016	R197 On 05-May-16	300.00	Put	Bond Future	3642	4	3642	4	0.00
11/04/2016	R197 On 05-May-16	300.01	Put	Bond Future	3652	4	3652	4	0.00
11/04/2016	R197 On 05-May-16	299.99	Put	Bond Future	3632	4	3632	4	0.00
11/04/2016	R197 On 04-August-16			Bond Future	295.53	295.5080	295.5347	295.5080	0.00
11/04/2016	R197 On 04-August-16	293.96	Call	Bond Future	1575	2	1575	2	0.00
11/04/2016	R197 On 04-August-16	293.98	Call	Bond Future	1555	2	1555	2	0.00
11/04/2016	R197 On 04-August-16	293.97	Call	Bond Future	1565	2	1565	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
11/04/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
11/04/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
11/04/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
11/04/2016	R202 On 05-May-16			Bond Future	244.93	244.9067	244.9312	244.9067	40,414.00
11/04/2016	R202 On 05-May-16	246.99	Call	Bond Future	1508	2	1508	2	0.00
11/04/2016	R202 On 05-May-16	247.01	Call	Bond Future	1501	2	1501	2	0.00
11/04/2016	R202 On 05-May-16	247.00	Call	Bond Future	1504	2	1504	2	0.00
11/04/2016	R202 On 05-May-16	247.00	Put	Bond Future	3573	4	3573	4	0.00
11/04/2016	R202 On 05-May-16	247.01	Put	Bond Future	3579	4	3579	4	0.00
11/04/2016	R202 On 05-May-16	246.99	Put	Bond Future	3567	4	3567	4	0.00
11/04/2016	R202 On 04-August-16			Bond Future	246.17	246.1466	246.1694	246.1466	299.00
11/04/2016	R202 On 04-August-16	243.26	Call	Bond Future	6474	7	6474	7	0.00
11/04/2016	R202 On 04-August-16	243.25	Call	Bond Future	6480	7	6480	7	0.00
11/04/2016	R202 On 04-August-16	243.24	Call	Bond Future	6486	7	6486	7	0.00
11/04/2016	R202 On 04-August-16	243.25	Put	Bond Future	3560	4	3560	4	0.00
11/04/2016	R202 On 04-August-16	243.24	Put	Bond Future	3556	4	3556	4	0.00
11/04/2016	R202 On 04-August-16	243.26	Put	Bond Future	3565	4	3565	4	0.00
11/04/2016	R203 On 05-May-16			Bond Future	8.01	101.4493	8.0068	101.4493	53,812.00
11/04/2016	R203 On 05-May-16	7.26	Call	Bond Future	5	0	5	0	0.00
11/04/2016	R203 On 05-May-16	7.24	Call	Bond Future	4	0	4	0	0.00
11/04/2016	R203 On 05-May-16	7.25	Call	Bond Future	4	0	4	0	0.00
11/04/2016	R203 On 05-May-16	7.24	Put	Bond Future	976	1	976	1	0.00
11/04/2016	R203 On 05-May-16	7.26	Put	Bond Future	951	1	951	1	0.00
11/04/2016	R203 On 05-May-16	7.25	Put	Bond Future	963	1	963	1	0.00
11/04/2016	R203 On 04-August-16			Bond Future	8.08	103.3839	8.0813	103.3839	0.00
11/04/2016	R203 On 04-August-16	7.24	Call	Bond Future	76	0	76	0	0.00
11/04/2016	R203 On 04-August-16	7.26	Call	Bond Future	79	0	79	0	0.00
11/04/2016	R203 On 04-August-16	7.25	Call	Bond Future	77	0	77	0	0.00
11/04/2016	R203 On 04-August-16	7.25	Put	Bond Future	942	1	942	1	0.00
11/04/2016	R203 On 04-August-16	7.26	Put	Bond Future	934	1	934	1	0.00
11/04/2016	R203 On 04-August-16	7.24	Put	Bond Future	951	1	951	1	0.00
11/04/2016	R203 On 03-November-16			Bond Future	8.17	101.1827	8.1693	101.1827	0.00
11/04/2016	R203 On 03-November-16	8.84	Call	Bond Future	733	1	733	1	0.00
11/04/2016	R203 On 03-November-16	8.86	Call	Bond Future	745	1	745	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
11/04/2016	R203 On 03-November-16	8.85	Call	Bond Future	739	1	739	1	0.00
11/04/2016	R203 On 03-November-16	8.84	Put	Bond Future	193	0	193	0	0.00
11/04/2016	R203 On 03-November-16	8.86	Put	Bond Future	189	0	189	0	0.00
11/04/2016	R203 On 03-November-16	8.85	Put	Bond Future	191	0	191	0	0.00
11/04/2016	R204 On 05-May-16			Bond Future	8.38	102.0417	8.3774	102.0417	33,783.00
11/04/2016	R204 On 05-May-16	7.76	Call	Bond Future	26	0	26	0	0.00
11/04/2016	R204 On 05-May-16	7.75	Call	Bond Future	25	0	25	0	0.00
11/04/2016	R204 On 05-May-16	7.74	Call	Bond Future	23	0	23	0	0.00
11/04/2016	R204 On 05-May-16	7.75	Put	Bond Future	1477	2	1477	2	0.00
11/04/2016	R204 On 05-May-16	7.76	Put	Bond Future	1456	2	1456	2	0.00
11/04/2016	R204 On 05-May-16	7.74	Put	Bond Future	1499	2	1499	2	0.00
11/04/2016	R204 On 04-August-16			Bond Future	8.46	99.9462	8.4625	99.9462	0.00
11/04/2016	R204 On 04-August-16	7.74	Call	Bond Future	219	0	219	0	0.00
11/04/2016	R204 On 04-August-16	7.75	Call	Bond Future	224	0	224	0	0.00
11/04/2016	R204 On 04-August-16	7.76	Call	Bond Future	229	0	229	0	0.00
11/04/2016	R204 On 04-August-16	7.75	Put	Bond Future	1728	2	1728	2	0.00
11/04/2016	R204 On 04-August-16	7.76	Put	Bond Future	1712	2	1712	2	0.00
11/04/2016	R204 On 04-August-16	7.74	Put	Bond Future	1745	2	1745	2	0.00
11/04/2016	R204 On 03-November-16			Bond Future	8.54	101.8517	8.5438	101.8517	0.00
11/04/2016	R204 On 03-November-16	9.21	Call	Bond Future	1733	2	1733	2	0.00
11/04/2016	R204 On 03-November-16	9.23	Call	Bond Future	1760	2	1760	2	0.00
11/04/2016	R204 On 03-November-16	9.22	Call	Bond Future	1746	2	1746	2	0.00
11/04/2016	R204 On 03-November-16	9.22	Put	Bond Future	479	1	479	1	0.00
11/04/2016	R204 On 03-November-16	9.21	Put	Bond Future	485	1	485	1	0.00
11/04/2016	R204 On 03-November-16	9.23	Put	Bond Future	474	1	474	1	0.00
11/04/2016	R207 On 05-May-16			Bond Future	8.56	98.0104	8.5601	98.0104	67,366.00
11/04/2016	R207 On 05-May-16	7.56	Call	Bond Future	3	0	3	0	43.00
11/04/2016	R207 On 05-May-16	7.85	Call	Bond Future	22	0	22	0	0.00
11/04/2016	R207 On 05-May-16	7.86	Call	Bond Future	24	0	24	0	0.00
11/04/2016	R207 On 05-May-16	7.84	Call	Bond Future	21	0	21	0	0.00
11/04/2016	R207 On 05-May-16	7.85	Put	Bond Future	2201	2	2201	2	0.00
11/04/2016	R207 On 05-May-16	7.86	Put	Bond Future	2171	2	2171	2	0.00
11/04/2016	R207 On 05-May-16	7.84	Put	Bond Future	2231	2	2231	2	0.00
11/04/2016	R207 On 05-May-16	7.56	Put	Bond Future	3089	3	3089	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
11/04/2016	R207 On 04-August-16			Bond Future	8.64	96.2350	8.6382	96.2350	0.00
11/04/2016	R207 On 04-August-16	8.00	Call	Bond Future	373	0	373	0	0.00
11/04/2016	R207 On 04-August-16	7.99	Call	Bond Future	366	0	366	0	0.00
11/04/2016	R207 On 04-August-16	8.01	Call	Bond Future	381	0	381	0	0.00
11/04/2016	R207 On 04-August-16	7.99	Put	Bond Future	2230	2	2230	2	0.00
11/04/2016	R207 On 04-August-16	8.01	Put	Bond Future	2187	2	2187	2	0.00
11/04/2016	R207 On 04-August-16	8.00	Put	Bond Future	2209	2	2209	2	0.00
11/04/2016	R207 On 02-February-17			Bond Future	8.74	96.4351	8.7414	96.4351	0.00
11/04/2016	R207 On 02-February-17	8.91	Call	Bond Future	1759	2	1759	2	62.00
11/04/2016	R207 On 02-February-17	9.22	Call	Bond Future	2217	2	2217	2	0.00
11/04/2016	R207 On 02-February-17	9.24	Call	Bond Future	2248	2	2248	2	0.00
11/04/2016	R207 On 02-February-17	9.23	Call	Bond Future	2233	2	2233	2	0.00
11/04/2016	R207 On 02-February-17	8.91	Put	Bond Future	1342	1	1342	1	0.00
11/04/2016	R207 On 02-February-17	9.22	Put	Bond Future	1038	1	1038	1	0.00
11/04/2016	R207 On 02-February-17	9.23	Put	Bond Future	1029	1	1029	1	0.00
11/04/2016	R207 On 02-February-17	9.24	Put	Bond Future	1021	1	1021	1	0.00
11/04/2016	R208 On 05-May-16			Bond Future	8.68	92.9134	8.6806	92.9134	46,641.00
11/04/2016	R208 On 05-May-16	7.99	Call	Bond Future	35	0	35	0	0.00
11/04/2016	R208 On 05-May-16	8.01	Call	Bond Future	39	0	39	0	0.00
11/04/2016	R208 On 05-May-16	8.00	Call	Bond Future	37	0	37	0	0.00
11/04/2016	R208 On 05-May-16	8.00	Put	Bond Future	2622	3	2622	3	0.00
11/04/2016	R208 On 05-May-16	7.99	Put	Bond Future	2659	3	2659	3	0.00
11/04/2016	R208 On 05-May-16	8.01	Put	Bond Future	2586	3	2586	3	0.00
11/04/2016	R208 On 04-August-16			Bond Future	8.75	94.6852	8.7464	94.6852	0.00
11/04/2016	R208 On 04-August-16	7.99	Call	Bond Future	392	0	392	0	0.00
11/04/2016	R208 On 04-August-16	8.00	Call	Bond Future	400	0	400	0	0.00
11/04/2016	R208 On 04-August-16	8.01	Call	Bond Future	408	0	408	0	0.00
11/04/2016	R208 On 04-August-16	7.99	Put	Bond Future	3145	3	3145	3	0.00
11/04/2016	R208 On 04-August-16	8.00	Put	Bond Future	3116	3	3116	3	0.00
11/04/2016	R208 On 04-August-16	8.01	Put	Bond Future	3087	3	3087	3	0.00
11/04/2016	R208 On 03-November-16			Bond Future	8.81	93.0874	8.8084	93.0874	0.00
11/04/2016	R208 On 03-November-16	9.57	Call	Bond Future	3367	3	3367	3	0.00
11/04/2016	R208 On 03-November-16	9.59	Call	Bond Future	3415	3	3415	3	0.00
11/04/2016	R208 On 03-November-16	9.58	Call	Bond Future	3391	3	3391	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
11/04/2016	R208 On 03-November-16	9.57	Put	Bond Future	809	1	809	1	0.00
11/04/2016	R208 On 03-November-16	9.58	Put	Bond Future	799	1	799	1	0.00
11/04/2016	R208 On 03-November-16	9.59	Put	Bond Future	790	1	790	1	0.00
11/04/2016	R209 On 05-May-16			Bond Future	9.72	69.8971	9.7162	69.8971	30,575.00
11/04/2016	R209 On 05-May-16	9.00	Call	Bond Future	94	0	94	0	6,700.00
11/04/2016	R209 On 05-May-16	8.25	Call	Bond Future	1	0	1	0	6,700.00
11/04/2016	R209 On 05-May-16	8.99	Call	Bond Future	89	0	89	0	0.00
11/04/2016	R209 On 05-May-16	9.01	Call	Bond Future	98	0	98	0	0.00
11/04/2016	R209 On 05-May-16	9.01	Put	Bond Future	5044	6	5044	6	0.00
11/04/2016	R209 On 05-May-16	9.00	Put	Bond Future	5113	6	5113	6	0.00
11/04/2016	R209 On 05-May-16	8.25	Put	Bond Future	10885	11	10885	11	0.00
11/04/2016	R209 On 05-May-16	8.99	Put	Bond Future	5182	6	5182	6	0.00
11/04/2016	R209 On 04-August-16			Bond Future	9.77	71.2300	9.7703	71.2300	190.00
11/04/2016	R209 On 04-August-16	10.60	Call	Bond Future	6140	6	6140	6	5,760.00
11/04/2016	R209 On 04-August-16	9.24	Call	Bond Future	1425	1	1425	1	0.00
11/04/2016	R209 On 04-August-16	9.26	Call	Bond Future	1468	1	1468	1	0.00
11/04/2016	R209 On 04-August-16	9.25	Call	Bond Future	1447	1	1447	1	0.00
11/04/2016	R209 On 04-August-16	9.70	Call	Bond Future	2631	2	2631	2	0.00
11/04/2016	R209 On 04-August-16	10.29	Call	Bond Future	4803	4	4803	4	0.00
11/04/2016	R209 On 04-August-16	9.60	Call	Bond Future	2331	2	2331	2	5,760.00
11/04/2016	R209 On 04-August-16	9.40	Call	Bond Future	1794	2	1794	2	250.00
11/04/2016	R209 On 04-August-16	10.60	Put	Bond Future	996	1	996	1	0.00
11/04/2016	R209 On 04-August-16	9.24	Put	Bond Future	5053	5	5053	5	0.00
11/04/2016	R209 On 04-August-16	9.26	Put	Bond Future	4954	5	4954	5	0.00
11/04/2016	R209 On 04-August-16	9.25	Put	Bond Future	5003	5	5003	5	0.00
11/04/2016	R209 On 04-August-16	10.29	Put	Bond Future	1509	2	1509	2	250.00
11/04/2016	R209 On 04-August-16	9.70	Put	Bond Future	3096	3	3096	3	250.00
11/04/2016	R209 On 04-August-16	9.40	Put	Bond Future	4298	5	4298	5	0.00
11/04/2016	R209 On 04-August-16	9.60	Put	Bond Future	3466	4	3466	4	0.00
11/04/2016	R209 On 03-November-16			Bond Future	9.82	69.4371	9.8213	69.4371	0.00
11/04/2016	R209 On 03-November-16	10.24	Call	Bond Future	5251	5	5251	5	0.00
11/04/2016	R209 On 03-November-16	10.26	Call	Bond Future	5326	5	5326	5	0.00
11/04/2016	R209 On 03-November-16	10.25	Call	Bond Future	5288	5	5288	5	0.00
11/04/2016	R209 On 03-November-16	10.25	Put	Bond Future	2578	3	2578	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
11/04/2016	R209 On 03-November-16	10.26	Put	Bond Future	2555	3	2555	3	0.00
11/04/2016	R209 On 03-November-16	10.24	Put	Bond Future	2602	3	2602	3	0.00
11/04/2016	R210 On 05-May-16			Bond Future	182.44	182.0470	182.4420	182.0470	1,441.00
11/04/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
11/04/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
11/04/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
11/04/2016	R210 On 05-May-16	185.00	Put	Bond Future	2558	3	2558	3	0.00
11/04/2016	R210 On 05-May-16	185.01	Put	Bond Future	2568	3	2568	3	0.00
11/04/2016	R210 On 05-May-16	184.99	Put	Bond Future	2548	3	2548	3	0.00
11/04/2016	R210 On 04-August-16			Bond Future	185.93	185.5337	185.9346	185.5337	0.00
11/04/2016	R210 On 04-August-16	181.51	Call	Bond Future	4425	4	4425	4	0.00
11/04/2016	R210 On 04-August-16	181.50	Call	Bond Future	4435	4	4435	4	0.00
11/04/2016	R210 On 04-August-16	181.52	Call	Bond Future	4415	4	4415	4	0.00
11/04/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
11/04/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
11/04/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
11/04/2016	R211 On 05-May-16			Bond Future	138.14	138.0041	138.1436	138.0041	62.00
11/04/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
11/04/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
11/04/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
11/04/2016	R211 On 05-May-16	138.99	Put	Bond Future	846	1	846	1	0.00
11/04/2016	R211 On 05-May-16	139.00	Put	Bond Future	856	1	856	1	0.00
11/04/2016	R211 On 05-May-16	139.01	Put	Bond Future	866	1	866	1	0.00
11/04/2016	R211 On 04-August-16			Bond Future	139.03	138.8876	139.0286	138.8876	0.00
11/04/2016	R211 On 04-August-16	137.09	Call	Bond Future	1939	2	1939	2	0.00
11/04/2016	R211 On 04-August-16	137.07	Call	Bond Future	1959	2	1959	2	0.00
11/04/2016	R211 On 04-August-16	137.08	Call	Bond Future	1949	2	1949	2	0.00
11/04/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
11/04/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
11/04/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
11/04/2016	R212 On 05-May-16			Bond Future	144.01	143.9916	144.0053	143.9916	3,488.00
11/04/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
11/04/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
11/04/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2016	R212 On 05-May-16	145.00	Put	Bond Future	995	1	995	1	0.00
11/04/2016	R212 On 05-May-16	145.01	Put	Bond Future	1005	1	1005	1	0.00
11/04/2016	R212 On 05-May-16	144.99	Put	Bond Future	985	1	985	1	0.00
11/04/2016	R212 On 04-August-16			Bond Future	144.83	144.8180	144.8307	144.8180	0.00
11/04/2016	R212 On 04-August-16	142.44	Call	Bond Future	2391	2	2391	2	0.00
11/04/2016	R212 On 04-August-16	142.43	Call	Bond Future	2401	2	2401	2	0.00
11/04/2016	R212 On 04-August-16	142.42	Call	Bond Future	2411	2	2411	2	0.00
11/04/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
11/04/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
11/04/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
11/04/2016	R213 On 05-May-16			Bond Future	9.59	80.6994	9.5867	80.6994	47,733.00
11/04/2016	R213 On 05-May-16	8.74	Call	Bond Future	46	0	46	0	0.00
11/04/2016	R213 On 05-May-16	8.76	Call	Bond Future	51	0	51	0	0.00
11/04/2016	R213 On 05-May-16	8.75	Call	Bond Future	48	0	48	0	0.00
11/04/2016	R213 On 05-May-16	8.75	Put	Bond Future	5915	6	5915	6	0.00
11/04/2016	R213 On 05-May-16	8.74	Put	Bond Future	5986	6	5986	6	0.00
11/04/2016	R213 On 05-May-16	8.76	Put	Bond Future	5844	6	5844	6	0.00
11/04/2016	R213 On 04-August-16			Bond Future	9.64	82.2382	9.6419	82.2382	462.00
11/04/2016	R213 On 04-August-16	9.01	Call	Bond Future	1196	1	1196	1	0.00
11/04/2016	R213 On 04-August-16	8.99	Call	Bond Future	1158	1	1158	1	0.00
11/04/2016	R213 On 04-August-16	9.00	Call	Bond Future	1177	1	1177	1	0.00
11/04/2016	R213 On 04-August-16	8.99	Put	Bond Future	5620	6	5620	6	0.00
11/04/2016	R213 On 04-August-16	9.01	Put	Bond Future	5515	6	5515	6	0.00
11/04/2016	R213 On 04-August-16	9.00	Put	Bond Future	5567	6	5567	6	0.00
11/04/2016	R213 On 03-November-16			Bond Future	9.70	80.2550	9.6972	80.2550	0.00
11/04/2016	R213 On 03-November-16	10.20	Call	Bond Future	5518	5	5518	5	0.00
11/04/2016	R213 On 03-November-16	10.19	Call	Bond Future	5478	5	5478	5	0.00
11/04/2016	R213 On 03-November-16	10.18	Call	Bond Future	5439	5	5439	5	0.00
11/04/2016	R213 On 03-November-16	10.19	Put	Bond Future	2362	3	2362	3	0.00
11/04/2016	R213 On 03-November-16	10.20	Put	Bond Future	2340	3	2340	3	0.00
11/04/2016	R213 On 03-November-16	10.18	Put	Bond Future	2385	3	2385	3	0.00
11/04/2016	R214 On 05-May-16			Bond Future	9.85	69.9126	9.8459	69.9126	32,450.00
11/04/2016	R214 On 05-May-16	8.99	Call	Bond Future	48	0	48	0	0.00
11/04/2016	R214 On 05-May-16	9.01	Call	Bond Future	54	0	54	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
11/04/2016	R214 On 05-May-16	9.00	Call	Bond Future	51	0	51	0	0.00
11/04/2016	R214 On 05-May-16	9.30	Call	Bond Future	222	0	222	0	0.00
11/04/2016	R214 On 05-May-16	9.01	Put	Bond Future	6178	7	6178	7	0.00
11/04/2016	R214 On 05-May-16	9.00	Put	Bond Future	6254	7	6254	7	0.00
11/04/2016	R214 On 05-May-16	8.99	Put	Bond Future	6330	7	6330	7	0.00
11/04/2016	R214 On 05-May-16	9.30	Put	Bond Future	4124	5	4124	5	0.00
11/04/2016	R214 On 04-August-16			Bond Future	9.90	71.2458	9.8990	71.2458	100.00
11/04/2016	R214 On 04-August-16	9.30	Call	Bond Future	1339	1	1339	1	1,300.00
11/04/2016	R214 On 04-August-16	11.30	Call	Bond Future	8933	9	8933	9	5,800.00
11/04/2016	R214 On 04-August-16	9.24	Call	Bond Future	1218	1	1218	1	0.00
11/04/2016	R214 On 04-August-16	9.26	Call	Bond Future	1257	1	1257	1	0.00
11/04/2016	R214 On 04-August-16	9.25	Call	Bond Future	1237	1	1237	1	0.00
11/04/2016	R214 On 04-August-16	8.55	Call	Bond Future	338	0	338	0	1,300.00
11/04/2016	R214 On 04-August-16	10.30	Call	Bond Future	4451	4	4451	4	5,800.00
11/04/2016	R214 On 04-August-16	9.26	Put	Bond Future	5816	6	5816	6	0.00
11/04/2016	R214 On 04-August-16	9.24	Put	Bond Future	5927	6	5927	6	0.00
11/04/2016	R214 On 04-August-16	9.30	Put	Bond Future	5597	6	5597	6	0.00
11/04/2016	R214 On 04-August-16	11.30	Put	Bond Future	446	1	446	1	0.00
11/04/2016	R214 On 04-August-16	10.30	Put	Bond Future	1825	2	1825	2	0.00
11/04/2016	R214 On 04-August-16	9.25	Put	Bond Future	5871	6	5871	6	0.00
11/04/2016	R214 On 04-August-16	8.55	Put	Bond Future	10567	11	10567	11	0.00
11/04/2016	R214 On 03-November-16			Bond Future	9.95	69.3066	9.9518	69.3066	0.00
11/04/2016	R214 On 03-November-16	10.33	Call	Bond Future	5257	5	5257	5	0.00
11/04/2016	R214 On 03-November-16	10.35	Call	Bond Future	5332	5	5332	5	0.00
11/04/2016	R214 On 03-November-16	10.34	Call	Bond Future	5294	5	5294	5	0.00
11/04/2016	R214 On 03-November-16	10.33	Put	Bond Future	2797	3	2797	3	0.00
11/04/2016	R214 On 03-November-16	10.34	Put	Bond Future	2772	3	2772	3	0.00
11/04/2016	R214 On 03-November-16	10.35	Put	Bond Future	2747	3	2747	3	0.00
11/04/2016	R248 On 05-May-16			Bond Future	9.93	89.7561	9.9267	89.7561	63,272.00
11/04/2016	R248 On 05-May-16	9.01	Call	Bond Future	43	0	43	0	0.00
11/04/2016	R248 On 05-May-16	9.00	Call	Bond Future	40	0	40	0	0.00
11/04/2016	R248 On 05-May-16	8.99	Call	Bond Future	38	0	38	0	0.00
11/04/2016	R248 On 05-May-16	9.00	Put	Bond Future	8744	9	8744	9	0.00
11/04/2016	R248 On 05-May-16	8.99	Put	Bond Future	8844	9	8844	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2016	R248 On 05-May-16	9.01	Put	Bond Future	8645	9	8645	9	0.00
11/04/2016	R248 On 04-August-16			Bond Future	9.98	91.4676	9.9827	91.4676	0.00
11/04/2016	R248 On 04-August-16	9.25	Call	Bond Future	1388	1	1388	1	0.00
11/04/2016	R248 On 04-August-16	9.26	Call	Bond Future	1411	1	1411	1	0.00
11/04/2016	R248 On 04-August-16	9.24	Call	Bond Future	1365	1	1365	1	0.00
11/04/2016	R248 On 04-August-16	9.26	Put	Bond Future	7998	9	7998	9	0.00
11/04/2016	R248 On 04-August-16	9.25	Put	Bond Future	8072	9	8072	9	0.00
11/04/2016	R248 On 04-August-16	9.24	Put	Bond Future	8147	9	8147	9	0.00
11/04/2016	R248 On 03-November-16			Bond Future	10.04	88.7726	10.0384	88.7726	0.00
11/04/2016	R248 On 03-November-16	10.39	Call	Bond Future	6559	6	6559	6	0.00
11/04/2016	R248 On 03-November-16	10.38	Call	Bond Future	6512	6	6512	6	0.00
11/04/2016	R248 On 03-November-16	10.37	Call	Bond Future	6464	6	6464	6	0.00
11/04/2016	R248 On 03-November-16	10.38	Put	Bond Future	3705	4	3705	4	0.00
11/04/2016	R248 On 03-November-16	10.39	Put	Bond Future	3672	4	3672	4	0.00
11/04/2016	R248 On 03-November-16	10.37	Put	Bond Future	3737	4	3737	4	0.00