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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	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
01/12/2016	2025 On 02-February-17			Bond Future	128.18	128.1935	128.1789	128.1935	3,278.00
01/12/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2025 On 02-February-17	129.99	Put	Bond Future	1811	2	1811	2	0.00
01/12/2016	2025 On 02-February-17	130.00	Put	Bond Future	1821	2	1821	2	0.00
01/12/2016	2025 On 02-February-17	130.01	Put	Bond Future	1831	2	1831	2	0.00
01/12/2016	2025 On 04-May-17			Bond Future	130.68	130.6919	130.6758	130.6919	0.00
01/12/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2025 On 04-May-17	132.57	Put	Bond Future	1894	2	1894	2	0.00
01/12/2016	2025 On 04-May-17	132.58	Put	Bond Future	1904	2	1904	2	0.00
01/12/2016	2025 On 04-May-17	132.56	Put	Bond Future	1884	2	1884	2	0.00
01/12/2016	2025 On 03-August-17			Bond Future	131.97	131.9888	131.9714	131.9888	0.00
01/12/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2025 On 03-August-17	133.96	Put	Bond Future	1989	2	1989	2	0.00
01/12/2016	2025 On 03-August-17	133.97	Put	Bond Future	1999	2	1999	2	0.00
01/12/2016	2025 On 03-August-17	133.98	Put	Bond Future	2009	2	2009	2	0.00
01/12/2016	2030 On 02-February-17			Bond Future	9.53	89.4075	9.5304	89.4075	32,061.00
01/12/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2030 On 02-February-17	9.30	Put	Bond Future	1579	1	1579	1	0.00
01/12/2016	2030 On 02-February-17	9.31	Put	Bond Future	1510	1	1510	1	0.00
01/12/2016	2030 On 02-February-17	9.29	Put	Bond Future	1649	1	1649	1	0.00
01/12/2016	2030 On 04-May-17			Bond Future	9.59	91.1448	9.5869	91.1448	0.00
01/12/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2030 On 04-May-17	9.33	Put	Bond Future	1738	1	1738	1	0.00
01/12/2016	2030 On 04-May-17	9.32	Put	Bond Future	1807	1	1807	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
01/12/2016	2030 On 04-May-17	9.34	Put	Bond Future	1669	1	1669	1	0.00
01/12/2016	2030 On 03-August-17			Bond Future	9.64	88.9665	9.6379	88.9665	0.00
01/12/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2030 On 03-August-17	9.34	Put	Bond Future	1990	1	1990	1	0.00
01/12/2016	2030 On 03-August-17	9.33	Put	Bond Future	2057	2	2057	2	0.00
01/12/2016	2030 On 03-August-17	9.35	Put	Bond Future	1922	1	1922	1	0.00
01/12/2016	2032 On 02-February-17			Bond Future	9.66	92.3657	9.6621	92.3657	18,016.00
01/12/2016	2032 On 02-February-17	9.51	Call	Bond Future	1441	2	1441	2	0.00
01/12/2016	2032 On 02-February-17	9.53	Call	Bond Future	1502	2	1502	2	0.00
01/12/2016	2032 On 02-February-17	9.52	Call	Bond Future	1471	2	1471	2	0.00
01/12/2016	2032 On 02-February-17	9.52	Put	Bond Future	2507	2	2507	2	0.00
01/12/2016	2032 On 02-February-17	9.53	Put	Bond Future	2465	2	2465	2	0.00
01/12/2016	2032 On 02-February-17	9.51	Put	Bond Future	2550	2	2550	2	0.00
01/12/2016	2032 On 04-May-17			Bond Future	9.72	90.0011	9.7175	90.0011	0.00
01/12/2016	2032 On 04-May-17	9.46	Call	Bond Future	2202	2	2202	2	0.00
01/12/2016	2032 On 04-May-17	9.45	Call	Bond Future	2173	2	2173	2	0.00
01/12/2016	2032 On 04-May-17	9.44	Call	Bond Future	2144	2	2144	2	0.00
01/12/2016	2032 On 04-May-17	9.45	Put	Bond Future	4111	4	4111	4	0.00
01/12/2016	2032 On 04-May-17	9.44	Put	Bond Future	4155	4	4155	4	0.00
01/12/2016	2032 On 04-May-17	9.46	Put	Bond Future	4067	4	4067	4	0.00
01/12/2016	2032 On 03-August-17			Bond Future	9.77	91.8071	9.7656	91.8071	0.00
01/12/2016	2032 On 03-August-17	9.43	Call	Bond Future	2747	3	2747	3	0.00
01/12/2016	2032 On 03-August-17	9.45	Call	Bond Future	2805	3	2805	3	0.00
01/12/2016	2032 On 03-August-17	9.44	Call	Bond Future	2776	3	2776	3	0.00
01/12/2016	2032 On 03-August-17	9.45	Put	Bond Future	5071	5	5071	5	0.00
01/12/2016	2032 On 03-August-17	9.43	Put	Bond Future	5159	5	5159	5	0.00
01/12/2016	2032 On 03-August-17	9.44	Put	Bond Future	5115	5	5115	5	0.00
01/12/2016	2033 On 02-February-17			Bond Future	107.23	107.2402	107.2292	107.2402	5,474.00
01/12/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2033 On 02-February-17	109.71	Put	Bond Future	2481	2	2481	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
01/12/2016	2033 On 02-February-17	109.72	Put	Bond Future	2491	2	2491	2	0.00
01/12/2016	2033 On 02-February-17	109.70	Put	Bond Future	2471	2	2471	2	0.00
01/12/2016	2033 On 04-May-17			Bond Future	108.28	108.2912	108.2781	108.2912	0.00
01/12/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2033 On 04-May-17	110.84	Put	Bond Future	2562	3	2562	3	0.00
01/12/2016	2033 On 04-May-17	110.85	Put	Bond Future	2572	3	2572	3	0.00
01/12/2016	2033 On 04-May-17	110.83	Put	Bond Future	2552	3	2552	3	0.00
01/12/2016	2033 On 03-August-17			Bond Future	110.46	110.4699	110.4564	110.4699	0.00
01/12/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2033 On 03-August-17	113.12	Put	Bond Future	2664	3	2664	3	0.00
01/12/2016	2033 On 03-August-17	113.13	Put	Bond Future	2674	3	2674	3	0.00
01/12/2016	2033 On 03-August-17	113.14	Put	Bond Future	2684	3	2684	3	0.00
01/12/2016	2037 On 02-February-17			Bond Future	9.85	89.0566	9.8508	89.0566	45,471.00
01/12/2016	2037 On 02-February-17	9.66	Call	Bond Future	1510	2	1510	2	0.00
01/12/2016	2037 On 02-February-17	9.68	Call	Bond Future	1573	2	1573	2	0.00
01/12/2016	2037 On 02-February-17	9.67	Call	Bond Future	1541	2	1541	2	0.00
01/12/2016	2037 On 02-February-17	9.66	Put	Bond Future	3030	3	3030	3	0.00
01/12/2016	2037 On 02-February-17	9.67	Put	Bond Future	2981	3	2981	3	0.00
01/12/2016	2037 On 02-February-17	9.68	Put	Bond Future	2932	3	2932	3	0.00
01/12/2016	2037 On 04-May-17			Bond Future	9.91	90.7872	9.9080	90.7872	0.00
01/12/2016	2037 On 04-May-17	9.59	Call	Bond Future	2317	3	2317	3	0.00
01/12/2016	2037 On 04-May-17	9.58	Call	Bond Future	2287	3	2287	3	0.00
01/12/2016	2037 On 04-May-17	9.60	Call	Bond Future	2348	3	2348	3	0.00
01/12/2016	2037 On 04-May-17	9.58	Put	Bond Future	4895	5	4895	5	0.00
01/12/2016	2037 On 04-May-17	9.60	Put	Bond Future	4794	4	4794	4	0.00
01/12/2016	2037 On 04-May-17	9.59	Put	Bond Future	4845	4	4845	4	0.00
01/12/2016	2037 On 03-August-17			Bond Future	9.96	88.3513	9.9605	88.3513	0.00
01/12/2016	2037 On 03-August-17	9.58	Call	Bond Future	2993	3	2993	3	0.00
01/12/2016	2037 On 03-August-17	9.57	Call	Bond Future	2962	3	2962	3	0.00
01/12/2016	2037 On 03-August-17	9.56	Call	Bond Future	2931	3	2931	3	0.00

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01/12/2016	2037 On 03-August-17	9.56	Put	Bond Future	6097	6	6097	6	0.00
01/12/2016	2037 On 03-August-17	9.57	Put	Bond Future	6047	6	6047	6	0.00
01/12/2016	2037 On 03-August-17	9.58	Put	Bond Future	5997	6	5997	6	0.00
01/12/2016	2038 On 02-February-17			Bond Future	133.40	133.4157	133.4005	133.4157	22,790.00
01/12/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2038 On 02-February-17	137.05	Put	Bond Future	3650	4	3650	4	0.00
01/12/2016	2038 On 02-February-17	137.06	Put	Bond Future	3660	4	3660	4	0.00
01/12/2016	2038 On 02-February-17	137.07	Put	Bond Future	3670	4	3670	4	0.00
01/12/2016	2038 On 04-May-17			Bond Future	136.00	136.0160	135.9990	136.0160	0.00
01/12/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2038 On 04-May-17	139.78	Put	Bond Future	3781	4	3781	4	0.00
01/12/2016	2038 On 04-May-17	139.79	Put	Bond Future	3791	4	3791	4	0.00
01/12/2016	2038 On 04-May-17	139.77	Put	Bond Future	3771	4	3771	4	0.00
01/12/2016	2038 On 03-August-17			Bond Future	137.24	137.2535	137.2351	137.2535	0.00
01/12/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2038 On 03-August-17	141.17	Put	Bond Future	3935	4	3935	4	0.00
01/12/2016	2038 On 03-August-17	141.16	Put	Bond Future	3925	4	3925	4	0.00
01/12/2016	2038 On 03-August-17	141.18	Put	Bond Future	3945	4	3945	4	0.00
01/12/2016	2040 On 02-February-17			Bond Future	9.88	92.8331	9.8803	92.8331	8,238.00
01/12/2016	2040 On 02-February-17	9.58	Call	Bond Future	1313	2	1313	2	0.00
01/12/2016	2040 On 02-February-17	9.60	Call	Bond Future	1372	2	1372	2	0.00
01/12/2016	2040 On 02-February-17	9.59	Call	Bond Future	1342	2	1342	2	0.00
01/12/2016	2040 On 02-February-17	9.58	Put	Bond Future	3902	4	3902	4	0.00
01/12/2016	2040 On 02-February-17	9.60	Put	Bond Future	3784	3	3784	3	0.00
01/12/2016	2040 On 02-February-17	9.59	Put	Bond Future	3843	3	3843	3	0.00
01/12/2016	2040 On 04-May-17			Bond Future	9.94	94.6370	9.9366	94.6370	0.00
01/12/2016	2040 On 04-May-17	9.64	Call	Bond Future	2613	3	2613	3	0.00
01/12/2016	2040 On 04-May-17	9.63	Call	Bond Future	2579	3	2579	3	0.00

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01/12/2016	2040 On 04-May-17	9.62	Call	Bond Future	2546	3	2546	3	0.00
01/12/2016	2040 On 04-May-17	9.63	Put	Bond Future	5195	5	5195	5	0.00
01/12/2016	2040 On 04-May-17	9.62	Put	Bond Future	5249	5	5249	5	0.00
01/12/2016	2040 On 04-May-17	9.64	Put	Bond Future	5142	5	5142	5	0.00
01/12/2016	2040 On 03-August-17			Bond Future	9.99	92.0279	9.9884	92.0279	0.00
01/12/2016	2040 On 03-August-17	9.61	Call	Bond Future	3288	4	3288	4	0.00
01/12/2016	2040 On 03-August-17	9.62	Call	Bond Future	3322	4	3322	4	0.00
01/12/2016	2040 On 03-August-17	9.63	Call	Bond Future	3356	4	3356	4	0.00
01/12/2016	2040 On 03-August-17	9.62	Put	Bond Future	6446	6	6446	6	0.00
01/12/2016	2040 On 03-August-17	9.63	Put	Bond Future	6393	6	6393	6	0.00
01/12/2016	2040 On 03-August-17	9.61	Put	Bond Future	6500	6	6500	6	0.00
01/12/2016	2044 On 02-February-17			Bond Future	9.88	90.1509	9.8838	90.1509	20,651.00
01/12/2016	2044 On 02-February-17	9.77	Call	Bond Future	1959	2	1959	2	0.00
01/12/2016	2044 On 02-February-17	9.76	Call	Bond Future	1921	2	1921	2	0.00
01/12/2016	2044 On 02-February-17	9.78	Call	Bond Future	1997	2	1997	2	0.00
01/12/2016	2044 On 02-February-17	9.78	Put	Bond Future	2888	3	2888	3	0.00
01/12/2016	2044 On 02-February-17	9.77	Put	Bond Future	2937	3	2937	3	0.00
01/12/2016	2044 On 02-February-17	9.76	Put	Bond Future	2986	3	2986	3	0.00
01/12/2016	2044 On 04-May-17			Bond Future	9.94	91.9028	9.9380	91.9028	0.00
01/12/2016	2044 On 04-May-17	9.67	Call	Bond Future	2754	3	2754	3	0.00
01/12/2016	2044 On 04-May-17	9.68	Call	Bond Future	2789	3	2789	3	0.00
01/12/2016	2044 On 04-May-17	9.66	Call	Bond Future	2720	3	2720	3	0.00
01/12/2016	2044 On 04-May-17	9.67	Put	Bond Future	5063	5	5063	5	0.00
01/12/2016	2044 On 04-May-17	9.68	Put	Bond Future	5010	5	5010	5	0.00
01/12/2016	2044 On 04-May-17	9.66	Put	Bond Future	5116	5	5116	5	0.00
01/12/2016	2044 On 03-August-17			Bond Future	9.99	89.3641	9.9877	89.3641	0.00
01/12/2016	2044 On 03-August-17	9.64	Call	Bond Future	3448	4	3448	4	0.00
01/12/2016	2044 On 03-August-17	9.62	Call	Bond Future	3379	4	3379	4	0.00
01/12/2016	2044 On 03-August-17	9.63	Call	Bond Future	3413	4	3413	4	0.00
01/12/2016	2044 On 03-August-17	9.62	Put	Bond Future	6541	6	6541	6	0.00
01/12/2016	2044 On 03-August-17	9.63	Put	Bond Future	6487	6	6487	6	0.00
01/12/2016	2044 On 03-August-17	9.64	Put	Bond Future	6433	6	6433	6	0.00
01/12/2016	2046 On 02-February-17			Bond Future	133.06	132.5123	133.0573	132.5123	18,408.00
01/12/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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01/12/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2046 On 02-February-17	137.14	Put	Bond Future	4083	5	4083	5	0.00
01/12/2016	2046 On 02-February-17	137.15	Put	Bond Future	4093	5	4093	5	0.00
01/12/2016	2046 On 02-February-17	137.13	Put	Bond Future	4073	5	4073	5	0.00
01/12/2016	2046 On 04-May-17			Bond Future	134.12	133.5668	134.1203	133.5668	0.00
01/12/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2046 On 04-May-17	138.33	Put	Bond Future	4210	5	4210	5	0.00
01/12/2016	2046 On 04-May-17	138.34	Put	Bond Future	4220	5	4220	5	0.00
01/12/2016	2046 On 04-May-17	138.32	Put	Bond Future	4200	5	4200	5	0.00
01/12/2016	2046 On 03-August-17			Bond Future	136.82	136.2541	136.8185	136.2541	0.00
01/12/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2046 On 03-August-17	141.19	Put	Bond Future	4371	5	4371	5	0.00
01/12/2016	2046 On 03-August-17	141.17	Put	Bond Future	4351	5	4351	5	0.00
01/12/2016	2046 On 03-August-17	141.18	Put	Bond Future	4361	5	4361	5	0.00
01/12/2016	2050 On 02-February-17			Bond Future	141.90	141.9145	141.8994	141.9145	24,942.00
01/12/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2050 On 02-February-17	144.97	Put	Bond Future	3071	3	3071	3	0.00
01/12/2016	2050 On 02-February-17	144.98	Put	Bond Future	3081	3	3081	3	0.00
01/12/2016	2050 On 02-February-17	144.96	Put	Bond Future	3061	3	3061	3	0.00
01/12/2016	2050 On 04-May-17			Bond Future	144.66	144.6801	144.6634	144.6801	0.00
01/12/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2050 On 04-May-17	147.84	Put	Bond Future	3177	3	3177	3	0.00
01/12/2016	2050 On 04-May-17	147.85	Put	Bond Future	3187	3	3187	3	0.00
01/12/2016	2050 On 04-May-17	147.83	Put	Bond Future	3167	3	3167	3	0.00
01/12/2016	2050 On 03-August-17			Bond Future	145.91	145.9293	145.9109	145.9293	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
01/12/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
01/12/2016	2050 On 03-August-17	149.22	Put	Bond Future	3309	3	3309	3	0.00
01/12/2016	2050 On 03-August-17	149.24	Put	Bond Future	3329	3	3329	3	0.00
01/12/2016	2050 On 03-August-17	149.23	Put	Bond Future	3319	3	3319	3	0.00
01/12/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	AL37 On 02-February-17			Index Future	508.37	509.3600	508.3740	509.3600	7.00
01/12/2016	AL37 On 04-May-17			Index Future	518.25	519.2560	518.2450	519.2560	0.00
01/12/2016	AL37 On 03-August-17			Index Future	528.64	529.6720	528.6410	529.6720	0.00
01/12/2016	AL7T On 02-February-17			Index Future	584.39	586.8620	584.3890	586.8620	2.00
01/12/2016	AL7T On 04-May-17			Index Future	595.74	598.2640	595.7370	598.2640	0.00
01/12/2016	AL7T On 03-August-17			Index Future	607.69	610.2650	607.6870	610.2650	0.00
01/12/2016	ALBI On 02-February-17			Index Future	529.57	532.1890	529.5700	532.1890	746.00
01/12/2016	ALBI On 04-May-17			Index Future	539.85	542.5280	539.8540	542.5280	0.00
01/12/2016	ALBI On 03-August-17			Index Future	550.68	553.4110	550.6820	553.4110	0.00
01/12/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C197 On 07-December-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
01/12/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/12/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2016	EL28 On 02-February-17			Bond Future	129.06	129.0732	129.0621	129.0732	0.00
01/12/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
01/12/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
01/12/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
01/12/2016	EL28 On 02-February-17	135.10	Put	Bond Future	6038	6	6038	6	0.00
01/12/2016	EL28 On 02-February-17	135.11	Put	Bond Future	6048	6	6048	6	0.00
01/12/2016	EL28 On 02-February-17	135.12	Put	Bond Future	6058	6	6058	6	0.00
01/12/2016	EL28 On 04-May-17			Bond Future	129.89	129.9068	129.8930	129.9068	0.00
01/12/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
01/12/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
01/12/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
01/12/2016	EL28 On 04-May-17	137.90	Put	Bond Future	8007	8	8007	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
01/12/2016	EL28 On 04-May-17	137.91	Put	Bond Future	8017	8	8017	8	0.00
01/12/2016	EL28 On 04-May-17	137.92	Put	Bond Future	8027	8	8027	8	0.00
01/12/2016	EL28 On 03-August-17			Bond Future	132.51	132.5206	132.5064	132.5206	0.00
01/12/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
01/12/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
01/12/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
01/12/2016	EL28 On 03-August-17	135.17	Put	Bond Future	2664	3	2664	3	0.00
01/12/2016	EL28 On 03-August-17	135.16	Put	Bond Future	2654	3	2654	3	0.00
01/12/2016	EL28 On 03-August-17	135.18	Put	Bond Future	2674	3	2674	3	0.00
01/12/2016	ES33 On 02-February-17			Bond Future	10.77	78.4469	10.7655	78.4469	8,849.00
01/12/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
01/12/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
01/12/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
01/12/2016	ES33 On 02-February-17	10.60	Put	Bond Future	1033	1	1033	1	0.00
01/12/2016	ES33 On 02-February-17	10.59	Put	Bond Future	1096	1	1096	1	0.00
01/12/2016	ES33 On 02-February-17	10.61	Put	Bond Future	970	0	970	0	0.00
01/12/2016	ES33 On 04-May-17			Bond Future	10.85	76.1772	10.8525	76.1772	0.00
01/12/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
01/12/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
01/12/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
01/12/2016	ES33 On 04-May-17	10.55	Put	Bond Future	1877	1	1877	1	0.00
01/12/2016	ES33 On 04-May-17	10.56	Put	Bond Future	1814	1	1814	1	0.00
01/12/2016	ES33 On 04-May-17	10.54	Put	Bond Future	1940	1	1940	1	0.00
01/12/2016	ES33 On 03-August-17			Bond Future	10.93	77.7058	10.9329	77.7058	0.00
01/12/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
01/12/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
01/12/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
01/12/2016	ES33 On 03-August-17	10.53	Put	Bond Future	2481	2	2481	2	0.00
01/12/2016	ES33 On 03-August-17	10.55	Put	Bond Future	2355	2	2355	2	0.00
01/12/2016	ES33 On 03-August-17	10.54	Put	Bond Future	2418	2	2418	2	0.00
01/12/2016	ES42 On 02-February-17			Bond Future	10.90	82.4440	10.8969	82.4440	8,777.00
01/12/2016	ES42 On 04-May-17			Bond Future	10.98	79.7831	10.9836	79.7831	0.00
01/12/2016	ES42 On 03-August-17			Bond Future	11.06	81.3844	11.0628	81.3844	0.00
01/12/2016	GOVI On 02-February-17			GOVI	527.47	530.0730	527.4650	530.0730	487.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
01/12/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
01/12/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
01/12/2016	GOVI On 02-February-17	533.33	Put	GOVI	58650	3	58650	3	0.00
01/12/2016	GOVI On 02-February-17	533.34	Put	GOVI	58750	3	58750	3	0.00
01/12/2016	GOVI On 02-February-17	533.32	Put	GOVI	58550	3	58550	3	0.00
01/12/2016	GOVI On 04-May-17			GOVI	537.71	540.3710	537.7080	540.3710	0.00
01/12/2016	GOVI On 04-May-17	262.20	Call	GOVI	2755080	278	2755080	278	0.00
01/12/2016	GOVI On 04-May-17	262.19	Call	GOVI	2755180	278	2755180	278	0.00
01/12/2016	GOVI On 04-May-17	262.18	Call	GOVI	2755280	278	2755280	278	0.00
01/12/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
01/12/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
01/12/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
01/12/2016	GOVI On 03-August-17			GOVI	548.49	551.2110	548.4930	551.2110	0.00
01/12/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
01/12/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
01/12/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
01/12/2016	GOVI On 03-August-17	561.11	Put	GOVI	126170	10	126170	10	0.00
01/12/2016	GOVI On 03-August-17	561.09	Put	GOVI	125970	10	125970	10	0.00
01/12/2016	GOVI On 03-August-17	561.10	Put	GOVI	126070	10	126070	10	0.00
01/12/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/12/2016	IGOV On 02-February-17			Index Future	249.98	249.9620	249.9750	249.9620	1,030.00
01/12/2016	IGOV On 04-May-17			Index Future	254.84	254.8330	254.8440	254.8330	0.00
01/12/2016	IGOV On 03-August-17			Index Future	259.97	259.9600	259.9710	259.9600	0.00
01/12/2016	ILBI On 02-February-17			Index Future	677.97	677.9830	677.9730	677.9830	155.00
01/12/2016	ILBI On 04-May-17			Index Future	691.14	691.1510	691.1400	691.1510	0.00
01/12/2016	ILBI On 03-August-17			Index Future	704.75	704.7560	704.7450	704.7560	0.00
01/12/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
01/12/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0093	100.0097	100.0093	0.00
01/12/2016	IS01 On 15-June-17			Interest Rate Swap	99.65	99.6411	99.6480	99.6411	0.00
01/12/2016	IS01 On 21-September-17			Interest Rate Swap	99.72	99.7039	99.7190	99.7039	0.00
01/12/2016	IS01 On 21-December-17			Interest Rate Swap	100.04	100.0219	100.0417	100.0219	0.00
01/12/2016	IS02 On 18-December-17			Interest Rate Swap	100.06	100.0444	100.0634	100.0444	0.00
01/12/2016	IS02 On 16-March-18			Interest Rate Swap	99.40	99.3789	99.4035	99.3789	0.00

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01/12/2016	IS02 On 15-June-18			Interest Rate Swap	99.13	99.1011	99.1339	99.1011	0.00
01/12/2016	IS02 On 21-September-18			Interest Rate Swap	99.27	99.2252	99.2705	99.2252	0.00
01/12/2016	IS02 On 21-December-18			Interest Rate Swap	99.85	99.7800	99.8500	99.7800	0.00
01/12/2016	IS05 On 17-December-20			Interest Rate Swap	98.89	98.7323	98.8917	98.7323	0.00
01/12/2016	IS05 On 16-March-21			Interest Rate Swap	98.32	98.1470	98.3189	98.1470	0.00
01/12/2016	IS05 On 15-June-21			Interest Rate Swap	97.72	97.5330	97.7180	97.5330	0.00
01/12/2016	IS05 On 21-September-21			Interest Rate Swap	98.09	97.8921	98.0900	97.8921	0.00
01/12/2016	IS05 On 21-December-21			Interest Rate Swap	100.41	100.2013	100.4057	100.2013	50.00
01/12/2016	IS10 On 17-December-25			Interest Rate Swap	100.41	100.0953	100.4143	100.0953	0.00
01/12/2016	IS10 On 16-March-26			Interest Rate Swap	97.61	97.2704	97.6063	97.2704	0.00
01/12/2016	IS10 On 15-June-26			Interest Rate Swap	96.48	96.1232	96.4758	96.1232	0.00
01/12/2016	IS10 On 21-September-26			Interest Rate Swap	98.63	98.2632	98.6273	98.2632	0.00
01/12/2016	IS10 On 21-December-26			Interest Rate Swap	102.31	101.9446	102.3107	101.9446	0.00
01/12/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/12/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/12/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/12/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/12/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	10,000.00
01/12/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
01/12/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	0.00
01/12/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	1,000.00
01/12/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
01/12/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
01/12/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.54	92.4600	7.5400	92.4600	0.00
01/12/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.61	92.3900	7.6100	92.3900	0.00
01/12/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
01/12/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.69	92.3100	7.6900	92.3100	0.00
01/12/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.71	92.2900	7.7100	92.2900	0.00
01/12/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.73	92.2700	7.7300	92.2700	0.00
01/12/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
01/12/2016	R023 On 02-February-17			Bond Future	8.83	98.6881	8.8294	98.6881	17,910.00
01/12/2016	R023 On 02-February-17	8.86	Call	Bond Future	1159	1	1159	1	0.00
01/12/2016	R023 On 02-February-17	8.85	Call	Bond Future	1135	1	1135	1	0.00
01/12/2016	R023 On 02-February-17	8.84	Call	Bond Future	1112	1	1112	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
01/12/2016	R023 On 02-February-17	8.85	Put	Bond Future	1043	1	1043	1	0.00
01/12/2016	R023 On 02-February-17	8.84	Put	Bond Future	1065	1	1065	1	0.00
01/12/2016	R023 On 02-February-17	8.86	Put	Bond Future	1022	1	1022	1	0.00
01/12/2016	R023 On 04-May-17			Bond Future	8.88	96.6728	8.8793	96.6728	0.00
01/12/2016	R023 On 04-May-17	8.59	Call	Bond Future	1105	1	1105	1	0.00
01/12/2016	R023 On 04-May-17	8.61	Call	Bond Future	1139	1	1139	1	0.00
01/12/2016	R023 On 04-May-17	8.60	Call	Bond Future	1122	1	1122	1	0.00
01/12/2016	R023 On 04-May-17	8.59	Put	Bond Future	2367	2	2367	2	0.00
01/12/2016	R023 On 04-May-17	8.61	Put	Bond Future	2313	2	2313	2	0.00
01/12/2016	R023 On 04-May-17	8.60	Put	Bond Future	2340	2	2340	2	0.00
01/12/2016	R023 On 03-August-17			Bond Future	8.92	98.6124	8.9174	98.6124	0.00
01/12/2016	R023 On 03-August-17	8.58	Call	Bond Future	1400	2	1400	2	0.00
01/12/2016	R023 On 03-August-17	8.60	Call	Bond Future	1434	2	1434	2	0.00
01/12/2016	R023 On 03-August-17	8.59	Call	Bond Future	1417	2	1417	2	0.00
01/12/2016	R023 On 03-August-17	8.58	Put	Bond Future	2823	3	2823	3	0.00
01/12/2016	R023 On 03-August-17	8.59	Put	Bond Future	2797	3	2797	3	0.00
01/12/2016	R023 On 03-August-17	8.60	Put	Bond Future	2772	3	2772	3	0.00
01/12/2016	R035 On 02-February-17			Bond Future	9.80	96.7188	9.8043	96.7188	6,557.00
01/12/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R035 On 02-February-17	9.51	Put	Bond Future	2366	2	2366	2	0.00
01/12/2016	R035 On 02-February-17	9.52	Put	Bond Future	2284	2	2284	2	0.00
01/12/2016	R035 On 02-February-17	9.50	Put	Bond Future	2448	2	2448	2	0.00
01/12/2016	R035 On 04-May-17			Bond Future	9.86	94.0943	9.8592	94.0943	0.00
01/12/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R035 On 04-May-17	9.53	Put	Bond Future	2621	2	2621	2	0.00
01/12/2016	R035 On 04-May-17	9.54	Put	Bond Future	2540	2	2540	2	0.00
01/12/2016	R035 On 04-May-17	9.55	Put	Bond Future	2459	2	2459	2	0.00
01/12/2016	R035 On 03-August-17			Bond Future	9.91	95.9824	9.9078	95.9824	0.00
01/12/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R035 On 03-August-17	9.51	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
01/12/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R035 On 03-August-17	9.50	Put	Bond Future	3227	3	3227	3	0.00
01/12/2016	R035 On 03-August-17	9.52	Put	Bond Future	3065	2	3065	2	0.00
01/12/2016	R035 On 03-August-17	9.51	Put	Bond Future	3146	3	3146	3	0.00
01/12/2016	R186 On 02-February-17			Bond Future	9.13	110.6385	9.1297	110.6385	115,625.00
01/12/2016	R186 On 02-February-17	9.50	Call	Bond Future	3242	4	3242	4	0.00
01/12/2016	R186 On 02-February-17	8.87	Call	Bond Future	957	1	957	1	0.00
01/12/2016	R186 On 02-February-17	9.40	Call	Bond Future	2782	3	2782	3	0.00
01/12/2016	R186 On 02-February-17	8.79	Call	Bond Future	781	1	781	1	0.00
01/12/2016	R186 On 02-February-17	8.95	Call	Bond Future	1158	1	1158	1	0.00
01/12/2016	R186 On 02-February-17	9.02	Call	Bond Future	1356	2	1356	2	0.00
01/12/2016	R186 On 02-February-17	8.37	Call	Bond Future	215	0	215	0	500.00
01/12/2016	R186 On 02-February-17	8.00	Call	Bond Future	48	0	48	0	7,000.00
01/12/2016	R186 On 02-February-17	8.60	Call	Bond Future	458	1	458	1	7,000.00
01/12/2016	R186 On 02-February-17	8.81	Call	Bond Future	823	1	823	1	0.00
01/12/2016	R186 On 02-February-17	8.43	Call	Bond Future	265	0	265	0	750.00
01/12/2016	R186 On 02-February-17	8.80	Call	Bond Future	802	1	802	1	0.00
01/12/2016	R186 On 02-February-17	8.90	Call	Bond Future	1029	1	1029	1	0.00
01/12/2016	R186 On 02-February-17	9.10	Call	Bond Future	1609	2	1609	2	0.00
01/12/2016	R186 On 02-February-17	8.62	Call	Bond Future	486	1	486	1	500.00
01/12/2016	R186 On 02-February-17	8.79	Put	Bond Future	3122	3	3122	3	0.00
01/12/2016	R186 On 02-February-17	8.95	Put	Bond Future	2388	2	2388	2	2,546.00
01/12/2016	R186 On 02-February-17	9.02	Put	Bond Future	2104	2	2104	2	500.00
01/12/2016	R186 On 02-February-17	8.37	Put	Bond Future	5545	5	5545	5	0.00
01/12/2016	R186 On 02-February-17	8.60	Put	Bond Future	4137	4	4137	4	0.00
01/12/2016	R186 On 02-February-17	9.40	Put	Bond Future	967	1	967	1	750.00
01/12/2016	R186 On 02-February-17	9.50	Put	Bond Future	766	1	766	1	13,550.00
01/12/2016	R186 On 02-February-17	8.87	Put	Bond Future	2740	2	2740	2	500.00
01/12/2016	R186 On 02-February-17	8.62	Put	Bond Future	4024	4	4024	4	0.00
01/12/2016	R186 On 02-February-17	8.81	Put	Bond Future	3024	3	3024	3	0.00
01/12/2016	R186 On 02-February-17	9.10	Put	Bond Future	1811	2	1811	2	2,546.00
01/12/2016	R186 On 02-February-17	8.00	Put	Bond Future	8101	8	8101	8	0.00
01/12/2016	R186 On 02-February-17	8.90	Put	Bond Future	2605	2	2605	2	750.00
01/12/2016	R186 On 02-February-17	8.43	Put	Bond Future	5161	5	5161	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
01/12/2016	R186 On 02-February-17	8.80	Put	Bond Future	3073	3	3073	3	0.00
01/12/2016	R186 On 04-May-17			Bond Future	9.18	112.7881	9.1818	112.7881	0.00
01/12/2016	R186 On 04-May-17	8.91	Call	Bond Future	1836	2	1836	2	0.00
01/12/2016	R186 On 04-May-17	8.89	Call	Bond Future	1783	2	1783	2	0.00
01/12/2016	R186 On 04-May-17	8.90	Call	Bond Future	1809	2	1809	2	0.00
01/12/2016	R186 On 04-May-17	8.89	Put	Bond Future	3746	3	3746	3	0.00
01/12/2016	R186 On 04-May-17	8.90	Put	Bond Future	3705	3	3705	3	0.00
01/12/2016	R186 On 04-May-17	8.91	Put	Bond Future	3663	3	3663	3	0.00
01/12/2016	R186 On 03-August-17			Bond Future	9.22	109.7458	9.2250	109.7458	0.00
01/12/2016	R186 On 03-August-17	8.91	Call	Bond Future	2384	3	2384	3	0.00
01/12/2016	R186 On 03-August-17	8.93	Call	Bond Future	2438	3	2438	3	0.00
01/12/2016	R186 On 03-August-17	8.92	Call	Bond Future	2411	3	2411	3	0.00
01/12/2016	R186 On 03-August-17	8.91	Put	Bond Future	4460	4	4460	4	0.00
01/12/2016	R186 On 03-August-17	8.92	Put	Bond Future	4420	4	4420	4	0.00
01/12/2016	R186 On 03-August-17	8.93	Put	Bond Future	4381	4	4381	4	0.00
01/12/2016	R197 On 02-February-17			Bond Future	296.84	296.6926	296.8387	296.6926	1,246.00
01/12/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R197 On 02-February-17	302.58	Put	Bond Future	5741	6	5741	6	0.00
01/12/2016	R197 On 02-February-17	302.59	Put	Bond Future	5751	6	5751	6	0.00
01/12/2016	R197 On 02-February-17	302.57	Put	Bond Future	5731	6	5731	6	0.00
01/12/2016	R197 On 04-May-17			Bond Future	302.62	302.4747	302.6209	302.4747	0.00
01/12/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R197 On 04-May-17	308.59	Put	Bond Future	5969	6	5969	6	0.00
01/12/2016	R197 On 04-May-17	308.60	Put	Bond Future	5979	6	5979	6	0.00
01/12/2016	R197 On 04-May-17	308.58	Put	Bond Future	5959	6	5959	6	0.00
01/12/2016	R197 On 03-August-17			Bond Future	301.81	301.6612	301.8050	301.6612	0.00
01/12/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R197 On 03-August-17	308.05	Put	Bond Future	6245	6	6245	6	0.00

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01/12/2016	R197 On 03-August-17	308.07	Put	Bond Future	6265	6	6265	6	0.00
01/12/2016	R197 On 03-August-17	308.06	Put	Bond Future	6255	6	6255	6	0.00
01/12/2016	R202 On 02-February-17			Bond Future	246.36	246.3814	246.3556	246.3814	36,619.00
01/12/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R202 On 02-February-17	251.73	Put	Bond Future	5374	5	5374	5	0.00
01/12/2016	R202 On 02-February-17	251.74	Put	Bond Future	5384	5	5384	5	0.00
01/12/2016	R202 On 02-February-17	251.72	Put	Bond Future	5364	5	5364	5	0.00
01/12/2016	R202 On 04-May-17			Bond Future	251.15	251.1829	251.1545	251.1829	0.00
01/12/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R202 On 04-May-17	256.71	Put	Bond Future	5555	6	5555	6	0.00
01/12/2016	R202 On 04-May-17	256.72	Put	Bond Future	5565	6	5565	6	0.00
01/12/2016	R202 On 04-May-17	256.73	Put	Bond Future	5575	6	5575	6	0.00
01/12/2016	R202 On 03-August-17			Bond Future	252.54	252.5720	252.5400	252.5720	0.00
01/12/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R202 On 03-August-17	258.36	Put	Bond Future	5820	6	5820	6	0.00
01/12/2016	R202 On 03-August-17	258.37	Put	Bond Future	5830	6	5830	6	0.00
01/12/2016	R202 On 03-August-17	258.35	Put	Bond Future	5810	6	5810	6	0.00
01/12/2016	R203 On 02-February-17			Bond Future	7.87	103.5271	7.8735	103.5271	27,039.00
01/12/2016	R203 On 02-February-17	7.70	Call	Bond Future	63	0	63	0	0.00
01/12/2016	R203 On 02-February-17	7.71	Call	Bond Future	65	0	65	0	0.00
01/12/2016	R203 On 02-February-17	7.72	Call	Bond Future	68	0	68	0	0.00
01/12/2016	R203 On 02-February-17	7.71	Put	Bond Future	160	0	160	0	0.00
01/12/2016	R203 On 02-February-17	7.70	Put	Bond Future	164	0	164	0	0.00
01/12/2016	R203 On 02-February-17	7.72	Put	Bond Future	156	0	156	0	0.00
01/12/2016	R203 On 04-May-17			Bond Future	7.76	101.3652	7.7616	101.3652	0.00
01/12/2016	R203 On 04-May-17	6.91	Call	Bond Future	16	0	16	0	0.00
01/12/2016	R203 On 04-May-17	6.93	Call	Bond Future	17	0	17	0	0.00
01/12/2016	R203 On 04-May-17	6.92	Call	Bond Future	16	0	16	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
01/12/2016	R203 On 04-May-17	6.92	Put	Bond Future	310	0	310	0	0.00
01/12/2016	R203 On 04-May-17	6.93	Put	Bond Future	307	0	307	0	0.00
01/12/2016	R203 On 04-May-17	6.91	Put	Bond Future	313	0	313	0	0.00
01/12/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
01/12/2016	R203 On 03-August-17	4.87	Call	Bond Future	53	0	53	0	0.00
01/12/2016	R203 On 03-August-17	4.89	Call	Bond Future	54	0	54	0	0.00
01/12/2016	R203 On 03-August-17	4.88	Call	Bond Future	53	0	53	0	0.00
01/12/2016	R203 On 03-August-17	4.89	Put	Bond Future	30	0	30	0	0.00
01/12/2016	R203 On 03-August-17	4.88	Put	Bond Future	30	0	30	0	0.00
01/12/2016	R203 On 03-August-17	4.87	Put	Bond Future	31	0	31	0	0.00
01/12/2016	R204 On 02-February-17			Bond Future	8.06	100.9955	8.0643	100.9955	30,194.00
01/12/2016	R204 On 02-February-17	8.28	Call	Bond Future	545	1	545	1	0.00
01/12/2016	R204 On 02-February-17	8.30	Call	Bond Future	568	1	568	1	0.00
01/12/2016	R204 On 02-February-17	8.29	Call	Bond Future	556	1	556	1	0.00
01/12/2016	R204 On 02-February-17	8.28	Put	Bond Future	178	0	178	0	0.00
01/12/2016	R204 On 02-February-17	8.29	Put	Bond Future	173	0	173	0	0.00
01/12/2016	R204 On 02-February-17	8.30	Put	Bond Future	168	0	168	0	0.00
01/12/2016	R204 On 04-May-17			Bond Future	8.10	102.9578	8.1011	102.9578	0.00
01/12/2016	R204 On 04-May-17	7.90	Call	Bond Future	336	0	336	0	0.00
01/12/2016	R204 On 04-May-17	7.92	Call	Bond Future	348	0	348	0	0.00
01/12/2016	R204 On 04-May-17	7.91	Call	Bond Future	342	0	342	0	0.00
01/12/2016	R204 On 04-May-17	7.91	Put	Bond Future	627	1	627	1	0.00
01/12/2016	R204 On 04-May-17	7.92	Put	Bond Future	618	1	618	1	0.00
01/12/2016	R204 On 04-May-17	7.90	Put	Bond Future	636	1	636	1	0.00
01/12/2016	R204 On 03-August-17			Bond Future	8.10	100.9813	8.0957	100.9813	0.00
01/12/2016	R204 On 03-August-17	7.75	Call	Bond Future	331	0	331	0	0.00
01/12/2016	R204 On 03-August-17	7.76	Call	Bond Future	336	0	336	0	0.00
01/12/2016	R204 On 03-August-17	7.77	Call	Bond Future	341	0	341	0	0.00
01/12/2016	R204 On 03-August-17	7.75	Put	Bond Future	772	1	772	1	0.00
01/12/2016	R204 On 03-August-17	7.76	Put	Bond Future	764	1	764	1	0.00
01/12/2016	R204 On 03-August-17	7.77	Put	Bond Future	757	1	757	1	0.00
01/12/2016	R207 On 02-February-17			Bond Future	8.35	97.7654	8.3529	97.7654	85,410.00
01/12/2016	R207 On 02-February-17	8.91	Call	Bond Future	1489	2	1489	2	62.00
01/12/2016	R207 On 02-February-17	9.22	Call	Bond Future	2181	2	2181	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
01/12/2016	R207 On 02-February-17	9.24	Call	Bond Future	2227	2	2227	2	0.00
01/12/2016	R207 On 02-February-17	9.23	Call	Bond Future	2204	2	2204	2	0.00
01/12/2016	R207 On 02-February-17	9.23	Put	Bond Future	30	0	30	0	0.00
01/12/2016	R207 On 02-February-17	9.24	Put	Bond Future	29	0	29	0	0.00
01/12/2016	R207 On 02-February-17	8.91	Put	Bond Future	101	0	101	0	0.00
01/12/2016	R207 On 02-February-17	9.22	Put	Bond Future	31	0	31	0	0.00
01/12/2016	R207 On 04-May-17			Bond Future	8.41	99.6650	8.4102	99.6650	0.00
01/12/2016	R207 On 04-May-17	8.20	Call	Bond Future	553	1	553	1	0.00
01/12/2016	R207 On 04-May-17	8.22	Call	Bond Future	573	1	573	1	0.00
01/12/2016	R207 On 04-May-17	8.21	Call	Bond Future	563	1	563	1	0.00
01/12/2016	R207 On 04-May-17	8.20	Put	Bond Future	1043	1	1043	1	0.00
01/12/2016	R207 On 04-May-17	8.22	Put	Bond Future	1016	1	1016	1	0.00
01/12/2016	R207 On 04-May-17	8.21	Put	Bond Future	1029	1	1029	1	0.00
01/12/2016	R207 On 03-August-17			Bond Future	8.45	98.0205	8.4461	98.0205	0.00
01/12/2016	R207 On 03-August-17	8.19	Call	Bond Future	677	1	677	1	51.00
01/12/2016	R207 On 03-August-17	8.40	Call	Bond Future	886	1	886	1	0.00
01/12/2016	R207 On 03-August-17	8.39	Call	Bond Future	876	1	876	1	0.00
01/12/2016	R207 On 03-August-17	8.41	Call	Bond Future	897	1	897	1	0.00
01/12/2016	R207 On 03-August-17	8.39	Put	Bond Future	995	1	995	1	0.00
01/12/2016	R207 On 03-August-17	8.41	Put	Bond Future	974	1	974	1	0.00
01/12/2016	R207 On 03-August-17	8.19	Put	Bond Future	1224	1	1224	1	0.00
01/12/2016	R207 On 03-August-17	8.40	Put	Bond Future	984	1	984	1	0.00
01/12/2016	R208 On 02-February-17			Bond Future	8.54	96.4219	8.5427	96.4219	33,544.00
01/12/2016	R208 On 02-February-17	8.64	Call	Bond Future	901	1	901	1	0.00
01/12/2016	R208 On 02-February-17	8.63	Call	Bond Future	882	1	882	1	0.00
01/12/2016	R208 On 02-February-17	8.65	Call	Bond Future	920	1	920	1	0.00
01/12/2016	R208 On 02-February-17	8.65	Put	Bond Future	567	1	567	1	0.00
01/12/2016	R208 On 02-February-17	8.64	Put	Bond Future	580	1	580	1	0.00
01/12/2016	R208 On 02-February-17	8.63	Put	Bond Future	594	1	594	1	0.00
01/12/2016	R208 On 04-May-17			Bond Future	8.59	94.8922	8.5931	94.8922	0.00
01/12/2016	R208 On 04-May-17	8.37	Call	Bond Future	787	1	787	1	0.00
01/12/2016	R208 On 04-May-17	8.39	Call	Bond Future	813	1	813	1	0.00
01/12/2016	R208 On 04-May-17	8.38	Call	Bond Future	800	1	800	1	0.00
01/12/2016	R208 On 04-May-17	8.37	Put	Bond Future	1488	1	1488	1	0.00

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01/12/2016	R208 On 04-May-17	8.39	Put	Bond Future	1451	1	1451	1	0.00
01/12/2016	R208 On 04-May-17	8.38	Put	Bond Future	1470	1	1470	1	0.00
01/12/2016	R208 On 03-August-17			Bond Future	8.63	96.7962	8.6274	96.7962	0.00
01/12/2016	R208 On 03-August-17	8.30	Call	Bond Future	910	1	910	1	0.00
01/12/2016	R208 On 03-August-17	8.32	Call	Bond Future	935	1	935	1	0.00
01/12/2016	R208 On 03-August-17	8.31	Call	Bond Future	922	1	922	1	0.00
01/12/2016	R208 On 03-August-17	8.31	Put	Bond Future	1869	2	1869	2	0.00
01/12/2016	R208 On 03-August-17	8.32	Put	Bond Future	1851	2	1851	2	0.00
01/12/2016	R208 On 03-August-17	8.30	Put	Bond Future	1887	2	1887	2	0.00
01/12/2016	R209 On 02-February-17			Bond Future	9.74	72.6715	9.7429	72.6715	66,415.00
01/12/2016	R209 On 02-February-17	9.53	Call	Bond Future	1162	1	1162	1	0.00
01/12/2016	R209 On 02-February-17	9.55	Call	Bond Future	1214	1	1214	1	0.00
01/12/2016	R209 On 02-February-17	9.54	Call	Bond Future	1188	1	1188	1	0.00
01/12/2016	R209 On 02-February-17	9.53	Put	Bond Future	2584	2	2584	2	0.00
01/12/2016	R209 On 02-February-17	9.54	Put	Bond Future	2542	2	2542	2	0.00
01/12/2016	R209 On 02-February-17	9.55	Put	Bond Future	2501	2	2501	2	0.00
01/12/2016	R209 On 04-May-17			Bond Future	9.79	70.9325	9.7927	70.9325	0.00
01/12/2016	R209 On 04-May-17	9.46	Call	Bond Future	1840	2	1840	2	0.00
01/12/2016	R209 On 04-May-17	9.48	Call	Bond Future	1892	2	1892	2	0.00
01/12/2016	R209 On 04-May-17	9.47	Call	Bond Future	1866	2	1866	2	0.00
01/12/2016	R209 On 04-May-17	9.46	Put	Bond Future	4061	4	4061	4	0.00
01/12/2016	R209 On 04-May-17	9.47	Put	Bond Future	4018	4	4018	4	0.00
01/12/2016	R209 On 04-May-17	9.48	Put	Bond Future	3976	4	3976	4	0.00
01/12/2016	R209 On 03-August-17			Bond Future	9.84	72.3559	9.8360	72.3559	0.00
01/12/2016	R209 On 03-August-17	9.44	Call	Bond Future	2377	3	2377	3	0.00
01/12/2016	R209 On 03-August-17	9.43	Call	Bond Future	2351	3	2351	3	0.00
01/12/2016	R209 On 03-August-17	9.45	Call	Bond Future	2403	3	2403	3	0.00
01/12/2016	R209 On 03-August-17	9.45	Put	Bond Future	4967	5	4967	5	0.00
01/12/2016	R209 On 03-August-17	9.44	Put	Bond Future	5010	5	5010	5	0.00
01/12/2016	R209 On 03-August-17	9.43	Put	Bond Future	5052	5	5052	5	0.00
01/12/2016	R210 On 02-February-17			Bond Future	187.52	187.5354	187.5158	187.5354	1,885.00
01/12/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00

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01/12/2016	R210 On 02-February-17	190.84	Put	Bond Future	3324	3	3324	3	0.00
01/12/2016	R210 On 02-February-17	190.86	Put	Bond Future	3344	3	3344	3	0.00
01/12/2016	R210 On 02-February-17	190.85	Put	Bond Future	3334	3	3334	3	0.00
01/12/2016	R210 On 04-May-17			Bond Future	188.85	188.8741	188.8506	188.8741	0.00
01/12/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R210 On 04-May-17	192.31	Put	Bond Future	3459	3	3459	3	0.00
01/12/2016	R210 On 04-May-17	192.33	Put	Bond Future	3479	3	3479	3	0.00
01/12/2016	R210 On 04-May-17	192.32	Put	Bond Future	3469	3	3469	3	0.00
01/12/2016	R210 On 03-August-17			Bond Future	192.65	192.6742	192.6501	192.6742	0.00
01/12/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R210 On 03-August-17	196.29	Put	Bond Future	3640	4	3640	4	0.00
01/12/2016	R210 On 03-August-17	196.30	Put	Bond Future	3650	4	3650	4	0.00
01/12/2016	R210 On 03-August-17	196.28	Put	Bond Future	3630	4	3630	4	0.00
01/12/2016	R212 On 02-February-17			Bond Future	146.56	146.8986	146.5636	146.8986	3,380.00
01/12/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R212 On 02-February-17	149.29	Put	Bond Future	2726	2	2726	2	0.00
01/12/2016	R212 On 02-February-17	149.28	Put	Bond Future	2716	2	2716	2	0.00
01/12/2016	R212 On 02-February-17	149.27	Put	Bond Future	2706	2	2706	2	0.00
01/12/2016	R212 On 04-May-17			Bond Future	149.42	149.7616	149.4187	149.7616	0.00
01/12/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R212 On 04-May-17	152.24	Put	Bond Future	2821	2	2821	2	0.00
01/12/2016	R212 On 04-May-17	152.25	Put	Bond Future	2831	2	2831	2	0.00
01/12/2016	R212 On 04-May-17	152.23	Put	Bond Future	2811	2	2811	2	0.00
01/12/2016	R212 On 03-August-17			Bond Future	150.39	150.7443	150.3930	150.7443	0.00
01/12/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R212 On 03-August-17	153.35	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
01/12/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
01/12/2016	R212 On 03-August-17	153.34	Put	Bond Future	2947	3	2947	3	0.00
01/12/2016	R212 On 03-August-17	153.35	Put	Bond Future	2957	3	2957	3	0.00
01/12/2016	R212 On 03-August-17	153.36	Put	Bond Future	2967	3	2967	3	0.00
01/12/2016	R213 On 02-February-17			Bond Future	9.55	84.0742	9.5510	84.0742	50,655.00
01/12/2016	R213 On 02-February-17	9.40	Call	Bond Future	1273	2	1273	2	0.00
01/12/2016	R213 On 02-February-17	9.42	Call	Bond Future	1328	2	1328	2	0.00
01/12/2016	R213 On 02-February-17	9.41	Call	Bond Future	1300	2	1300	2	0.00
01/12/2016	R213 On 02-February-17	9.41	Put	Bond Future	2234	2	2234	2	0.00
01/12/2016	R213 On 02-February-17	9.42	Put	Bond Future	2195	2	2195	2	0.00
01/12/2016	R213 On 02-February-17	9.40	Put	Bond Future	2274	2	2274	2	0.00
01/12/2016	R213 On 04-May-17			Bond Future	9.60	82.1556	9.6008	82.1556	0.00
01/12/2016	R213 On 04-May-17	9.35	Call	Bond Future	1969	2	1969	2	0.00
01/12/2016	R213 On 04-May-17	9.36	Call	Bond Future	1996	2	1996	2	0.00
01/12/2016	R213 On 04-May-17	9.37	Call	Bond Future	2023	2	2023	2	0.00
01/12/2016	R213 On 04-May-17	9.36	Put	Bond Future	3581	3	3581	3	0.00
01/12/2016	R213 On 04-May-17	9.37	Put	Bond Future	3542	3	3542	3	0.00
01/12/2016	R213 On 04-May-17	9.35	Put	Bond Future	3621	3	3621	3	0.00
01/12/2016	R213 On 03-August-17			Bond Future	9.64	83.8040	9.6439	83.8040	0.00
01/12/2016	R213 On 03-August-17	9.33	Call	Bond Future	2504	3	2504	3	0.00
01/12/2016	R213 On 03-August-17	9.34	Call	Bond Future	2531	3	2531	3	0.00
01/12/2016	R213 On 03-August-17	9.35	Call	Bond Future	2558	3	2558	3	0.00
01/12/2016	R213 On 03-August-17	9.34	Put	Bond Future	4515	4	4515	4	0.00
01/12/2016	R213 On 03-August-17	9.35	Put	Bond Future	4476	4	4476	4	0.00
01/12/2016	R213 On 03-August-17	9.33	Put	Bond Future	4555	4	4555	4	0.00
01/12/2016	R214 On 02-February-17			Bond Future	9.81	72.9911	9.8086	72.9911	36,737.00
01/12/2016	R214 On 02-February-17	9.67	Call	Bond Future	1425	2	1425	2	0.00
01/12/2016	R214 On 02-February-17	9.66	Call	Bond Future	1396	2	1396	2	0.00
01/12/2016	R214 On 02-February-17	9.68	Call	Bond Future	1454	2	1454	2	0.00
01/12/2016	R214 On 02-February-17	9.67	Put	Bond Future	2386	2	2386	2	0.00
01/12/2016	R214 On 02-February-17	9.66	Put	Bond Future	2427	2	2427	2	0.00
01/12/2016	R214 On 02-February-17	9.68	Put	Bond Future	2345	2	2345	2	0.00
01/12/2016	R214 On 04-May-17			Bond Future	9.86	71.1108	9.8562	71.1108	0.00
01/12/2016	R214 On 04-May-17	9.56	Call	Bond Future	2024	2	2024	2	0.00

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01/12/2016	R214 On 04-May-17	9.58	Call	Bond Future	2079	2	2079	2	0.00
01/12/2016	R214 On 04-May-17	9.57	Call	Bond Future	2051	2	2051	2	0.00
01/12/2016	R214 On 04-May-17	9.56	Put	Bond Future	4087	4	4087	4	0.00
01/12/2016	R214 On 04-May-17	9.57	Put	Bond Future	4043	4	4043	4	0.00
01/12/2016	R214 On 04-May-17	9.58	Put	Bond Future	3999	4	3999	4	0.00
01/12/2016	R214 On 03-August-17			Bond Future	9.90	72.5377	9.8981	72.5377	0.00
01/12/2016	R214 On 03-August-17	9.51	Call	Bond Future	2536	3	2536	3	0.00
01/12/2016	R214 On 03-August-17	9.52	Call	Bond Future	2564	3	2564	3	0.00
01/12/2016	R214 On 03-August-17	9.53	Call	Bond Future	2591	3	2591	3	0.00
01/12/2016	R214 On 03-August-17	9.52	Put	Bond Future	5193	5	5193	5	0.00
01/12/2016	R214 On 03-August-17	9.53	Put	Bond Future	5149	5	5149	5	0.00
01/12/2016	R214 On 03-August-17	9.51	Put	Bond Future	5238	5	5238	5	0.00
01/12/2016	R248 On 02-February-17			Bond Future	9.86	93.7883	9.8599	93.7883	67,858.00
01/12/2016	R248 On 02-February-17	9.76	Call	Bond Future	2067	2	2067	2	0.00
01/12/2016	R248 On 02-February-17	9.78	Call	Bond Future	2147	2	2147	2	0.00
01/12/2016	R248 On 02-February-17	9.77	Call	Bond Future	2107	2	2107	2	0.00
01/12/2016	R248 On 02-February-17	9.77	Put	Bond Future	2897	3	2897	3	0.00
01/12/2016	R248 On 02-February-17	9.76	Put	Bond Future	2946	3	2946	3	0.00
01/12/2016	R248 On 02-February-17	9.78	Put	Bond Future	2849	3	2849	3	0.00
01/12/2016	R248 On 04-May-17			Bond Future	9.91	91.1702	9.9092	91.1702	0.00
01/12/2016	R248 On 04-May-17	9.67	Call	Bond Future	2937	3	2937	3	0.00
01/12/2016	R248 On 04-May-17	9.66	Call	Bond Future	2901	3	2901	3	0.00
01/12/2016	R248 On 04-May-17	9.65	Call	Bond Future	2865	3	2865	3	0.00
01/12/2016	R248 On 04-May-17	9.66	Put	Bond Future	5100	5	5100	5	0.00
01/12/2016	R248 On 04-May-17	9.65	Put	Bond Future	5154	5	5154	5	0.00
01/12/2016	R248 On 04-May-17	9.67	Put	Bond Future	5047	5	5047	5	0.00
01/12/2016	R248 On 03-August-17			Bond Future	9.95	92.9997	9.9528	92.9997	0.00
01/12/2016	R248 On 03-August-17	9.57	Call	Bond Future	3423	4	3423	4	0.00
01/12/2016	R248 On 03-August-17	9.58	Call	Bond Future	3458	4	3458	4	0.00
01/12/2016	R248 On 03-August-17	9.56	Call	Bond Future	3389	4	3389	4	0.00
01/12/2016	R248 On 03-August-17	9.57	Put	Bond Future	6812	6	6812	6	0.00
01/12/2016	R248 On 03-August-17	9.58	Put	Bond Future	6756	6	6756	6	0.00
01/12/2016	R248 On 03-August-17	9.56	Put	Bond Future	6869	7	6869	7	0.00