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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
05/12/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	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
05/12/2016	2025 On 02-February-17			Bond Future	127.58	127.9738	127.5762	127.9738	3,278.00
05/12/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2025 On 02-February-17	129.99	Put	Bond Future	2414	2	2414	2	0.00
05/12/2016	2025 On 02-February-17	130.00	Put	Bond Future	2424	2	2424	2	0.00
05/12/2016	2025 On 02-February-17	130.01	Put	Bond Future	2434	2	2434	2	0.00
05/12/2016	2025 On 04-May-17			Bond Future	130.06	130.4667	130.0589	130.4667	0.00
05/12/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2025 On 04-May-17	132.57	Put	Bond Future	2511	2	2511	2	0.00
05/12/2016	2025 On 04-May-17	132.58	Put	Bond Future	2521	2	2521	2	0.00
05/12/2016	2025 On 04-May-17	132.56	Put	Bond Future	2501	2	2501	2	0.00
05/12/2016	2025 On 03-August-17			Bond Future	131.34	131.7536	131.3385	131.7536	0.00
05/12/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2025 On 03-August-17	133.96	Put	Bond Future	2621	2	2621	2	0.00
05/12/2016	2025 On 03-August-17	133.97	Put	Bond Future	2631	2	2631	2	0.00
05/12/2016	2025 On 03-August-17	133.98	Put	Bond Future	2641	2	2641	2	0.00
05/12/2016	2030 On 02-February-17			Bond Future	9.40	89.2756	9.4014	89.2756	32,061.00
05/12/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2030 On 02-February-17	9.30	Put	Bond Future	700	1	700	1	0.00
05/12/2016	2030 On 02-February-17	9.31	Put	Bond Future	630	1	630	1	0.00
05/12/2016	2030 On 02-February-17	9.29	Put	Bond Future	769	1	769	1	0.00
05/12/2016	2030 On 04-May-17			Bond Future	9.45	91.0095	9.4538	91.0095	0.00
05/12/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2030 On 04-May-17	9.33	Put	Bond Future	843	1	843	1	0.00
05/12/2016	2030 On 04-May-17	9.32	Put	Bond Future	912	1	912	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
05/12/2016	2030 On 04-May-17	9.34	Put	Bond Future	775	1	775	1	0.00
05/12/2016	2030 On 03-August-17			Bond Future	9.50	88.8253	9.5004	88.8253	0.00
05/12/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2030 On 03-August-17	9.34	Put	Bond Future	1079	2	1079	2	0.00
05/12/2016	2030 On 03-August-17	9.33	Put	Bond Future	1147	2	1147	2	0.00
05/12/2016	2030 On 03-August-17	9.35	Put	Bond Future	1011	2	1011	2	0.00
05/12/2016	2032 On 02-February-17			Bond Future	9.54	92.1883	9.5383	92.1883	18,016.00
05/12/2016	2032 On 02-February-17	9.51	Call	Bond Future	1789	2	1789	2	0.00
05/12/2016	2032 On 02-February-17	9.53	Call	Bond Future	1862	2	1862	2	0.00
05/12/2016	2032 On 02-February-17	9.52	Call	Bond Future	1825	2	1825	2	0.00
05/12/2016	2032 On 02-February-17	9.52	Put	Bond Future	1960	2	1960	2	0.00
05/12/2016	2032 On 02-February-17	9.53	Put	Bond Future	1923	2	1923	2	0.00
05/12/2016	2032 On 02-February-17	9.51	Put	Bond Future	1997	2	1997	2	0.00
05/12/2016	2032 On 04-May-17			Bond Future	9.59	89.8193	9.5899	89.8193	0.00
05/12/2016	2032 On 04-May-17	9.46	Call	Bond Future	2569	2	2569	2	0.00
05/12/2016	2032 On 04-May-17	9.45	Call	Bond Future	2537	2	2537	2	0.00
05/12/2016	2032 On 04-May-17	9.44	Call	Bond Future	2504	2	2504	2	0.00
05/12/2016	2032 On 04-May-17	9.45	Put	Bond Future	3558	4	3558	4	0.00
05/12/2016	2032 On 04-May-17	9.44	Put	Bond Future	3599	4	3599	4	0.00
05/12/2016	2032 On 04-May-17	9.46	Put	Bond Future	3517	4	3517	4	0.00
05/12/2016	2032 On 03-August-17			Bond Future	9.63	91.6185	9.6342	91.6185	0.00
05/12/2016	2032 On 03-August-17	9.43	Call	Bond Future	3127	3	3127	3	0.00
05/12/2016	2032 On 03-August-17	9.45	Call	Bond Future	3191	3	3191	3	0.00
05/12/2016	2032 On 03-August-17	9.44	Call	Bond Future	3159	3	3159	3	0.00
05/12/2016	2032 On 03-August-17	9.45	Put	Bond Future	4523	5	4523	5	0.00
05/12/2016	2032 On 03-August-17	9.43	Put	Bond Future	4605	5	4605	5	0.00
05/12/2016	2032 On 03-August-17	9.44	Put	Bond Future	4564	5	4564	5	0.00
05/12/2016	2033 On 02-February-17			Bond Future	107.21	107.2188	107.2073	107.2188	5,474.00
05/12/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2033 On 02-February-17	109.71	Put	Bond Future	2503	2	2503	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
05/12/2016	2033 On 02-February-17	109.72	Put	Bond Future	2513	3	2513	3	0.00
05/12/2016	2033 On 02-February-17	109.70	Put	Bond Future	2493	2	2493	2	0.00
05/12/2016	2033 On 04-May-17			Bond Future	108.25	108.2675	108.2536	108.2675	0.00
05/12/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2033 On 04-May-17	110.84	Put	Bond Future	2586	3	2586	3	0.00
05/12/2016	2033 On 04-May-17	110.85	Put	Bond Future	2596	3	2596	3	0.00
05/12/2016	2033 On 04-May-17	110.83	Put	Bond Future	2576	3	2576	3	0.00
05/12/2016	2033 On 03-August-17			Bond Future	110.43	110.4421	110.4286	110.4421	0.00
05/12/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2033 On 03-August-17	113.12	Put	Bond Future	2691	3	2691	3	0.00
05/12/2016	2033 On 03-August-17	113.13	Put	Bond Future	2701	3	2701	3	0.00
05/12/2016	2033 On 03-August-17	113.14	Put	Bond Future	2711	3	2711	3	0.00
05/12/2016	2037 On 02-February-17			Bond Future	9.73	88.8634	9.7272	88.8634	45,371.00
05/12/2016	2037 On 02-February-17	9.66	Call	Bond Future	1868	2	1868	2	0.00
05/12/2016	2037 On 02-February-17	9.68	Call	Bond Future	1943	2	1943	2	0.00
05/12/2016	2037 On 02-February-17	9.67	Call	Bond Future	1905	2	1905	2	0.00
05/12/2016	2037 On 02-February-17	9.66	Put	Bond Future	2408	3	2408	3	0.00
05/12/2016	2037 On 02-February-17	9.67	Put	Bond Future	2365	3	2365	3	0.00
05/12/2016	2037 On 02-February-17	9.68	Put	Bond Future	2321	3	2321	3	0.00
05/12/2016	2037 On 04-May-17			Bond Future	9.78	90.5893	9.7808	90.5893	0.00
05/12/2016	2037 On 04-May-17	9.59	Call	Bond Future	2697	2	2697	2	0.00
05/12/2016	2037 On 04-May-17	9.58	Call	Bond Future	2663	2	2663	2	0.00
05/12/2016	2037 On 04-May-17	9.60	Call	Bond Future	2732	3	2732	3	0.00
05/12/2016	2037 On 04-May-17	9.58	Put	Bond Future	4274	5	4274	5	0.00
05/12/2016	2037 On 04-May-17	9.60	Put	Bond Future	4181	5	4181	5	0.00
05/12/2016	2037 On 04-May-17	9.59	Put	Bond Future	4227	5	4227	5	0.00
05/12/2016	2037 On 03-August-17			Bond Future	9.83	88.1463	9.8297	88.1463	0.00
05/12/2016	2037 On 03-August-17	9.58	Call	Bond Future	3398	3	3398	3	0.00
05/12/2016	2037 On 03-August-17	9.57	Call	Bond Future	3364	3	3364	3	0.00
05/12/2016	2037 On 03-August-17	9.56	Call	Bond Future	3330	3	3330	3	0.00

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05/12/2016	2037 On 03-August-17	9.56	Put	Bond Future	5481	6	5481	6	0.00
05/12/2016	2037 On 03-August-17	9.57	Put	Bond Future	5433	6	5433	6	0.00
05/12/2016	2037 On 03-August-17	9.58	Put	Bond Future	5386	6	5386	6	0.00
05/12/2016	2038 On 02-February-17			Bond Future	133.37	133.3871	133.3721	133.3871	22,790.00
05/12/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2038 On 02-February-17	137.05	Put	Bond Future	3678	4	3678	4	0.00
05/12/2016	2038 On 02-February-17	137.06	Put	Bond Future	3688	4	3688	4	0.00
05/12/2016	2038 On 02-February-17	137.07	Put	Bond Future	3698	4	3698	4	0.00
05/12/2016	2038 On 04-May-17			Bond Future	135.97	135.9853	135.9676	135.9853	0.00
05/12/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2038 On 04-May-17	139.78	Put	Bond Future	3812	4	3812	4	0.00
05/12/2016	2038 On 04-May-17	139.79	Put	Bond Future	3822	4	3822	4	0.00
05/12/2016	2038 On 04-May-17	139.77	Put	Bond Future	3802	4	3802	4	0.00
05/12/2016	2038 On 03-August-17			Bond Future	137.20	137.2166	137.1992	137.2166	0.00
05/12/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2038 On 03-August-17	141.17	Put	Bond Future	3971	4	3971	4	0.00
05/12/2016	2038 On 03-August-17	141.16	Put	Bond Future	3961	4	3961	4	0.00
05/12/2016	2038 On 03-August-17	141.18	Put	Bond Future	3981	4	3981	4	0.00
05/12/2016	2040 On 02-February-17			Bond Future	9.76	92.6692	9.7567	92.6692	8,238.00
05/12/2016	2040 On 02-February-17	9.58	Call	Bond Future	1635	1	1635	1	0.00
05/12/2016	2040 On 02-February-17	9.60	Call	Bond Future	1705	2	1705	2	0.00
05/12/2016	2040 On 02-February-17	9.59	Call	Bond Future	1670	1	1670	1	0.00
05/12/2016	2040 On 02-February-17	9.58	Put	Bond Future	3173	4	3173	4	0.00
05/12/2016	2040 On 02-February-17	9.60	Put	Bond Future	3067	3	3067	3	0.00
05/12/2016	2040 On 02-February-17	9.59	Put	Bond Future	3119	4	3119	4	0.00
05/12/2016	2040 On 04-May-17			Bond Future	9.81	94.4690	9.8095	94.4690	0.00
05/12/2016	2040 On 04-May-17	9.64	Call	Bond Future	3030	3	3030	3	0.00
05/12/2016	2040 On 04-May-17	9.63	Call	Bond Future	2993	3	2993	3	0.00

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05/12/2016	2040 On 04-May-17	9.62	Call	Bond Future	2955	3	2955	3	0.00
05/12/2016	2040 On 04-May-17	9.63	Put	Bond Future	4539	5	4539	5	0.00
05/12/2016	2040 On 04-May-17	9.62	Put	Bond Future	4589	5	4589	5	0.00
05/12/2016	2040 On 04-May-17	9.64	Put	Bond Future	4489	5	4489	5	0.00
05/12/2016	2040 On 03-August-17			Bond Future	9.86	91.8532	9.8577	91.8532	0.00
05/12/2016	2040 On 03-August-17	9.61	Call	Bond Future	3725	3	3725	3	0.00
05/12/2016	2040 On 03-August-17	9.62	Call	Bond Future	3762	4	3762	4	0.00
05/12/2016	2040 On 03-August-17	9.63	Call	Bond Future	3799	4	3799	4	0.00
05/12/2016	2040 On 03-August-17	9.62	Put	Bond Future	5797	6	5797	6	0.00
05/12/2016	2040 On 03-August-17	9.63	Put	Bond Future	5747	6	5747	6	0.00
05/12/2016	2040 On 03-August-17	9.61	Put	Bond Future	5848	6	5848	6	0.00
05/12/2016	2044 On 02-February-17			Bond Future	9.76	89.9850	9.7603	89.9850	20,651.00
05/12/2016	2044 On 02-February-17	9.77	Call	Bond Future	2395	2	2395	2	0.00
05/12/2016	2044 On 02-February-17	9.76	Call	Bond Future	2351	2	2351	2	0.00
05/12/2016	2044 On 02-February-17	9.78	Call	Bond Future	2439	2	2439	2	0.00
05/12/2016	2044 On 02-February-17	9.78	Put	Bond Future	2268	3	2268	3	0.00
05/12/2016	2044 On 02-February-17	9.77	Put	Bond Future	2311	3	2311	3	0.00
05/12/2016	2044 On 02-February-17	9.76	Put	Bond Future	2354	3	2354	3	0.00
05/12/2016	2044 On 04-May-17			Bond Future	9.81	91.7327	9.8111	91.7327	0.00
05/12/2016	2044 On 04-May-17	9.67	Call	Bond Future	3188	3	3188	3	0.00
05/12/2016	2044 On 04-May-17	9.68	Call	Bond Future	3227	3	3227	3	0.00
05/12/2016	2044 On 04-May-17	9.66	Call	Bond Future	3149	3	3149	3	0.00
05/12/2016	2044 On 04-May-17	9.67	Put	Bond Future	4416	5	4416	5	0.00
05/12/2016	2044 On 04-May-17	9.68	Put	Bond Future	4367	5	4367	5	0.00
05/12/2016	2044 On 04-May-17	9.66	Put	Bond Future	4465	5	4465	5	0.00
05/12/2016	2044 On 03-August-17			Bond Future	9.86	89.1874	9.8573	89.1874	0.00
05/12/2016	2044 On 03-August-17	9.64	Call	Bond Future	3899	4	3899	4	0.00
05/12/2016	2044 On 03-August-17	9.62	Call	Bond Future	3825	4	3825	4	0.00
05/12/2016	2044 On 03-August-17	9.63	Call	Bond Future	3862	4	3862	4	0.00
05/12/2016	2044 On 03-August-17	9.62	Put	Bond Future	5887	6	5887	6	0.00
05/12/2016	2044 On 03-August-17	9.63	Put	Bond Future	5835	6	5835	6	0.00
05/12/2016	2044 On 03-August-17	9.64	Put	Bond Future	5785	6	5785	6	0.00
05/12/2016	2046 On 02-February-17			Bond Future	132.47	132.4857	132.4716	132.4857	18,408.00
05/12/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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05/12/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2046 On 02-February-17	137.14	Put	Bond Future	4668	5	4668	5	0.00
05/12/2016	2046 On 02-February-17	137.15	Put	Bond Future	4678	5	4678	5	0.00
05/12/2016	2046 On 02-February-17	137.13	Put	Bond Future	4658	5	4658	5	0.00
05/12/2016	2046 On 04-May-17			Bond Future	133.52	133.5373	133.5203	133.5373	0.00
05/12/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2046 On 04-May-17	138.33	Put	Bond Future	4810	5	4810	5	0.00
05/12/2016	2046 On 04-May-17	138.34	Put	Bond Future	4820	5	4820	5	0.00
05/12/2016	2046 On 04-May-17	138.32	Put	Bond Future	4800	5	4800	5	0.00
05/12/2016	2046 On 03-August-17			Bond Future	136.20	136.2196	136.2031	136.2196	0.00
05/12/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2046 On 03-August-17	141.19	Put	Bond Future	4987	5	4987	5	0.00
05/12/2016	2046 On 03-August-17	141.17	Put	Bond Future	4967	5	4967	5	0.00
05/12/2016	2046 On 03-August-17	141.18	Put	Bond Future	4977	5	4977	5	0.00
05/12/2016	2050 On 02-February-17			Bond Future	141.87	141.8852	141.8696	141.8852	24,942.00
05/12/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2050 On 02-February-17	144.97	Put	Bond Future	3100	3	3100	3	0.00
05/12/2016	2050 On 02-February-17	144.98	Put	Bond Future	3110	3	3110	3	0.00
05/12/2016	2050 On 02-February-17	144.96	Put	Bond Future	3090	3	3090	3	0.00
05/12/2016	2050 On 04-May-17			Bond Future	144.63	144.6490	144.6303	144.6490	0.00
05/12/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2050 On 04-May-17	147.84	Put	Bond Future	3210	3	3210	3	0.00
05/12/2016	2050 On 04-May-17	147.85	Put	Bond Future	3220	3	3220	3	0.00
05/12/2016	2050 On 04-May-17	147.83	Put	Bond Future	3200	3	3200	3	0.00
05/12/2016	2050 On 03-August-17			Bond Future	145.87	145.8914	145.8736	145.8914	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
05/12/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
05/12/2016	2050 On 03-August-17	149.22	Put	Bond Future	3346	3	3346	3	0.00
05/12/2016	2050 On 03-August-17	149.24	Put	Bond Future	3366	3	3366	3	0.00
05/12/2016	2050 On 03-August-17	149.23	Put	Bond Future	3356	3	3356	3	0.00
05/12/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	AL37 On 02-February-17			Index Future	510.36	509.1450	510.3630	509.1450	7.00
05/12/2016	AL37 On 04-May-17			Index Future	520.26	519.0320	520.2610	519.0320	0.00
05/12/2016	AL37 On 03-August-17			Index Future	530.68	529.4260	530.6820	529.4260	0.00
05/12/2016	AL7T On 02-February-17			Index Future	588.75	586.1900	588.7510	586.1900	2.00
05/12/2016	AL7T On 04-May-17			Index Future	600.17	597.5730	600.1710	597.5730	0.00
05/12/2016	AL7T On 03-August-17			Index Future	612.19	609.5400	612.1920	609.5400	0.00
05/12/2016	ALBI On 02-February-17			Index Future	534.15	531.4500	534.1450	531.4500	746.00
05/12/2016	ALBI On 04-May-17			Index Future	544.51	541.7700	544.5050	541.7700	0.00
05/12/2016	ALBI On 03-August-17			Index Future	555.41	552.6190	555.4110	552.6190	0.00
05/12/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	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
05/12/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/12/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2016	EL28 On 02-February-17			Bond Future	129.04	129.0518	129.0401	129.0518	0.00
05/12/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
05/12/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
05/12/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
05/12/2016	EL28 On 02-February-17	135.10	Put	Bond Future	6060	6	6060	6	0.00
05/12/2016	EL28 On 02-February-17	135.11	Put	Bond Future	6070	6	6070	6	0.00
05/12/2016	EL28 On 02-February-17	135.12	Put	Bond Future	6080	6	6080	6	0.00
05/12/2016	EL28 On 04-May-17			Bond Future	129.87	129.8826	129.8682	129.8826	0.00
05/12/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
05/12/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
05/12/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
05/12/2016	EL28 On 04-May-17	137.90	Put	Bond Future	8032	8	8032	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
05/12/2016	EL28 On 04-May-17	137.91	Put	Bond Future	8042	8	8042	8	0.00
05/12/2016	EL28 On 04-May-17	137.92	Put	Bond Future	8052	8	8052	8	0.00
05/12/2016	EL28 On 03-August-17			Bond Future	132.48	132.4913	132.4776	132.4913	0.00
05/12/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
05/12/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
05/12/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
05/12/2016	EL28 On 03-August-17	135.17	Put	Bond Future	2692	3	2692	3	0.00
05/12/2016	EL28 On 03-August-17	135.16	Put	Bond Future	2682	3	2682	3	0.00
05/12/2016	EL28 On 03-August-17	135.18	Put	Bond Future	2702	3	2702	3	0.00
05/12/2016	ES33 On 02-February-17			Bond Future	10.64	78.2997	10.6408	78.2997	8,849.00
05/12/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
05/12/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
05/12/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
05/12/2016	ES33 On 02-February-17	10.60	Put	Bond Future	257	1	257	1	0.00
05/12/2016	ES33 On 02-February-17	10.59	Put	Bond Future	320	1	320	1	0.00
05/12/2016	ES33 On 02-February-17	10.61	Put	Bond Future	194	1	194	1	0.00
05/12/2016	ES33 On 04-May-17			Bond Future	10.72	76.0264	10.7238	76.0264	0.00
05/12/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
05/12/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
05/12/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
05/12/2016	ES33 On 04-May-17	10.55	Put	Bond Future	1087	2	1087	2	0.00
05/12/2016	ES33 On 04-May-17	10.56	Put	Bond Future	1024	1	1024	1	0.00
05/12/2016	ES33 On 04-May-17	10.54	Put	Bond Future	1150	2	1150	2	0.00
05/12/2016	ES33 On 03-August-17			Bond Future	10.80	77.5493	10.8002	77.5493	0.00
05/12/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
05/12/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
05/12/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
05/12/2016	ES33 On 03-August-17	10.53	Put	Bond Future	1678	2	1678	2	0.00
05/12/2016	ES33 On 03-August-17	10.55	Put	Bond Future	1552	2	1552	2	0.00
05/12/2016	ES33 On 03-August-17	10.54	Put	Bond Future	1615	2	1615	2	0.00
05/12/2016	ES42 On 02-February-17			Bond Future	10.77	82.3119	10.7723	82.3119	8,777.00
05/12/2016	ES42 On 04-May-17			Bond Future	10.86	79.6476	10.8551	79.6476	0.00
05/12/2016	ES42 On 03-August-17			Bond Future	10.93	81.2433	10.9303	81.2433	0.00
05/12/2016	GOVI On 02-February-17			GOVI	532.02	529.3440	532.0170	529.3440	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
05/12/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
05/12/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
05/12/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
05/12/2016	GOVI On 02-February-17	533.33	Put	GOVI	13130	4	13130	4	0.00
05/12/2016	GOVI On 02-February-17	533.34	Put	GOVI	13230	4	13230	4	0.00
05/12/2016	GOVI On 02-February-17	533.32	Put	GOVI	13030	4	13030	4	0.00
05/12/2016	GOVI On 04-May-17			GOVI	542.34	539.6230	542.3360	539.6230	0.00
05/12/2016	GOVI On 04-May-17	262.20	Call	GOVI	2801360	277	2801360	277	0.00
05/12/2016	GOVI On 04-May-17	262.19	Call	GOVI	2801460	277	2801460	277	0.00
05/12/2016	GOVI On 04-May-17	262.18	Call	GOVI	2801560	277	2801560	277	0.00
05/12/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
05/12/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
05/12/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
05/12/2016	GOVI On 03-August-17			GOVI	553.20	550.4290	553.1990	550.4290	0.00
05/12/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
05/12/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
05/12/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
05/12/2016	GOVI On 03-August-17	561.11	Put	GOVI	79110	11	79110	11	0.00
05/12/2016	GOVI On 03-August-17	561.09	Put	GOVI	78910	11	78910	11	0.00
05/12/2016	GOVI On 03-August-17	561.10	Put	GOVI	79010	11	79010	11	0.00
05/12/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/12/2016	IGOV On 02-February-17			Index Future	249.58	249.8480	249.5820	249.8480	1,030.00
05/12/2016	IGOV On 04-May-17			Index Future	254.44	254.7150	254.4380	254.7150	0.00
05/12/2016	IGOV On 03-August-17			Index Future	259.55	259.8300	259.5490	259.8300	0.00
05/12/2016	ILBI On 02-February-17			Index Future	677.15	677.7370	677.1500	677.7370	155.00
05/12/2016	ILBI On 04-May-17			Index Future	690.30	690.8990	690.2980	690.8990	0.00
05/12/2016	ILBI On 03-August-17			Index Future	703.89	704.4990	703.8860	704.4990	0.00
05/12/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
05/12/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0082	100.0090	100.0082	0.00
05/12/2016	IS01 On 15-June-17			Interest Rate Swap	99.64	99.6434	99.6415	99.6434	0.00
05/12/2016	IS01 On 21-September-17			Interest Rate Swap	99.70	99.7137	99.7031	99.7137	0.00
05/12/2016	IS01 On 21-December-17			Interest Rate Swap	100.01	100.0293	100.0073	100.0293	0.00
05/12/2016	IS02 On 18-December-17			Interest Rate Swap	100.03	100.0509	100.0293	100.0509	0.00
05/12/2016	IS02 On 16-March-18			Interest Rate Swap	99.35	99.3881	99.3528	99.3881	0.00

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05/12/2016	IS02 On 15-June-18			Interest Rate Swap	99.07	99.1161	99.0667	99.1161	0.00
05/12/2016	IS02 On 21-September-18			Interest Rate Swap	99.18	99.2492	99.1834	99.2492	0.00
05/12/2016	IS02 On 21-December-18			Interest Rate Swap	99.73	99.8100	99.7300	99.8100	0.00
05/12/2016	IS05 On 17-December-20			Interest Rate Swap	98.59	98.8473	98.5866	98.8473	0.00
05/12/2016	IS05 On 16-March-21			Interest Rate Swap	97.98	98.2668	97.9842	98.2668	0.00
05/12/2016	IS05 On 15-June-21			Interest Rate Swap	97.35	97.6563	97.3498	97.6563	0.00
05/12/2016	IS05 On 21-September-21			Interest Rate Swap	97.69	98.0197	97.6910	98.0197	0.00
05/12/2016	IS05 On 21-December-21			Interest Rate Swap	99.99	100.3335	99.9887	100.3335	50.00
05/12/2016	IS10 On 17-December-25			Interest Rate Swap	99.72	100.2817	99.7233	100.2817	0.00
05/12/2016	IS10 On 16-March-26			Interest Rate Swap	96.89	97.4740	96.8945	97.4740	0.00
05/12/2016	IS10 On 15-June-26			Interest Rate Swap	95.75	96.3473	95.7508	96.3473	0.00
05/12/2016	IS10 On 21-September-26			Interest Rate Swap	97.90	98.5054	97.9042	98.5054	0.00
05/12/2016	IS10 On 21-December-26			Interest Rate Swap	101.60	102.1956	101.5964	102.1956	0.00
05/12/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/12/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/12/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/12/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/12/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	10,000.00
05/12/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
05/12/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	0.00
05/12/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	1,000.00
05/12/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
05/12/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
05/12/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.54	92.4600	7.5400	92.4600	0.00
05/12/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.61	92.3900	7.6100	92.3900	0.00
05/12/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
05/12/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.69	92.3100	7.6900	92.3100	0.00
05/12/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.71	92.2900	7.7100	92.2900	0.00
05/12/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.73	92.2700	7.7300	92.2700	0.00
05/12/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
05/12/2016	R023 On 02-February-17			Bond Future	8.73	98.6004	8.7299	98.6004	19,260.00
05/12/2016	R023 On 02-February-17	8.86	Call	Bond Future	1373	1	1373	1	0.00
05/12/2016	R023 On 02-February-17	8.85	Call	Bond Future	1347	1	1347	1	0.00
05/12/2016	R023 On 02-February-17	8.84	Call	Bond Future	1321	1	1321	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2016	R023 On 02-February-17	8.85	Put	Bond Future	808	1	808	1	0.00
05/12/2016	R023 On 02-February-17	8.84	Put	Bond Future	827	1	827	1	0.00
05/12/2016	R023 On 02-February-17	8.86	Put	Bond Future	790	1	790	1	0.00
05/12/2016	R023 On 04-May-17			Bond Future	8.77	96.5825	8.7748	96.5825	0.00
05/12/2016	R023 On 04-May-17	8.59	Call	Bond Future	1270	1	1270	1	0.00
05/12/2016	R023 On 04-May-17	8.61	Call	Bond Future	1307	1	1307	1	0.00
05/12/2016	R023 On 04-May-17	8.60	Call	Bond Future	1289	1	1289	1	0.00
05/12/2016	R023 On 04-May-17	8.59	Put	Bond Future	2078	2	2078	2	0.00
05/12/2016	R023 On 04-May-17	8.61	Put	Bond Future	2028	2	2028	2	0.00
05/12/2016	R023 On 04-May-17	8.60	Put	Bond Future	2053	2	2053	2	0.00
05/12/2016	R023 On 03-August-17			Bond Future	8.81	98.5170	8.8076	98.5170	0.00
05/12/2016	R023 On 03-August-17	8.58	Call	Bond Future	1576	1	1576	1	0.00
05/12/2016	R023 On 03-August-17	8.60	Call	Bond Future	1613	2	1613	2	0.00
05/12/2016	R023 On 03-August-17	8.59	Call	Bond Future	1595	1	1595	1	0.00
05/12/2016	R023 On 03-August-17	8.58	Put	Bond Future	2538	3	2538	3	0.00
05/12/2016	R023 On 03-August-17	8.59	Put	Bond Future	2514	3	2514	3	0.00
05/12/2016	R023 On 03-August-17	8.60	Put	Bond Future	2490	3	2490	3	0.00
05/12/2016	R035 On 02-February-17			Bond Future	9.68	96.4851	9.6805	96.4851	6,944.00
05/12/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R035 On 02-February-17	9.51	Put	Bond Future	1382	2	1382	2	0.00
05/12/2016	R035 On 02-February-17	9.52	Put	Bond Future	1300	2	1300	2	0.00
05/12/2016	R035 On 02-February-17	9.50	Put	Bond Future	1464	2	1464	2	0.00
05/12/2016	R035 On 04-May-17			Bond Future	9.73	93.8553	9.7317	93.8553	0.00
05/12/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R035 On 04-May-17	9.53	Put	Bond Future	1620	2	1620	2	0.00
05/12/2016	R035 On 04-May-17	9.54	Put	Bond Future	1538	2	1538	2	0.00
05/12/2016	R035 On 04-May-17	9.55	Put	Bond Future	1457	2	1457	2	0.00
05/12/2016	R035 On 03-August-17			Bond Future	9.78	95.7352	9.7766	95.7352	0.00
05/12/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
05/12/2016	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
05/12/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R035 On 03-August-17	9.50	Put	Bond Future	2208	3	2208	3	0.00
05/12/2016	R035 On 03-August-17	9.52	Put	Bond Future	2045	3	2045	3	0.00
05/12/2016	R035 On 03-August-17	9.51	Put	Bond Future	2127	3	2127	3	0.00
05/12/2016	R186 On 02-February-17			Bond Future	9.01	110.5056	9.0054	110.5056	114,114.00
05/12/2016	R186 On 02-February-17	9.50	Call	Bond Future	3841	3	3841	3	0.00
05/12/2016	R186 On 02-February-17	8.87	Call	Bond Future	1228	1	1228	1	0.00
05/12/2016	R186 On 02-February-17	9.40	Call	Bond Future	3334	3	3334	3	0.00
05/12/2016	R186 On 02-February-17	8.37	Call	Bond Future	293	0	293	0	500.00
05/12/2016	R186 On 02-February-17	8.79	Call	Bond Future	1013	1	1013	1	0.00
05/12/2016	R186 On 02-February-17	8.95	Call	Bond Future	1470	1	1470	1	0.00
05/12/2016	R186 On 02-February-17	9.02	Call	Bond Future	1706	2	1706	2	0.00
05/12/2016	R186 On 02-February-17	8.00	Call	Bond Future	68	0	68	0	7,000.00
05/12/2016	R186 On 02-February-17	8.60	Call	Bond Future	608	1	608	1	7,000.00
05/12/2016	R186 On 02-February-17	8.81	Call	Bond Future	1064	1	1064	1	0.00
05/12/2016	R186 On 02-February-17	8.80	Call	Bond Future	1038	1	1038	1	0.00
05/12/2016	R186 On 02-February-17	8.90	Call	Bond Future	1316	1	1316	1	0.00
05/12/2016	R186 On 02-February-17	8.43	Call	Bond Future	359	0	359	0	750.00
05/12/2016	R186 On 02-February-17	9.10	Call	Bond Future	2003	2	2003	2	0.00
05/12/2016	R186 On 02-February-17	8.62	Call	Bond Future	644	1	644	1	500.00
05/12/2016	R186 On 02-February-17	8.79	Put	Bond Future	2505	3	2505	3	0.00
05/12/2016	R186 On 02-February-17	8.95	Put	Bond Future	1851	2	1851	2	2,546.00
05/12/2016	R186 On 02-February-17	9.02	Put	Bond Future	1606	2	1606	2	500.00
05/12/2016	R186 On 02-February-17	8.60	Put	Bond Future	3439	4	3439	4	0.00
05/12/2016	R186 On 02-February-17	8.37	Put	Bond Future	4774	5	4774	5	0.00
05/12/2016	R186 On 02-February-17	9.40	Put	Bond Future	669	1	669	1	750.00
05/12/2016	R186 On 02-February-17	9.50	Put	Bond Future	515	1	515	1	13,500.00
05/12/2016	R186 On 02-February-17	8.87	Put	Bond Future	2163	3	2163	3	500.00
05/12/2016	R186 On 02-February-17	8.62	Put	Bond Future	3333	4	3333	4	0.00
05/12/2016	R186 On 02-February-17	8.00	Put	Bond Future	7272	8	7272	8	0.00
05/12/2016	R186 On 02-February-17	8.81	Put	Bond Future	2416	3	2416	3	0.00
05/12/2016	R186 On 02-February-17	9.10	Put	Bond Future	1356	2	1356	2	2,546.00
05/12/2016	R186 On 02-February-17	8.90	Put	Bond Future	2042	2	2042	2	750.00
05/12/2016	R186 On 02-February-17	8.80	Put	Bond Future	2460	3	2460	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
05/12/2016	R186 On 02-February-17	8.43	Put	Bond Future	4407	5	4407	5	0.00
05/12/2016	R186 On 04-May-17			Bond Future	9.05	112.6516	9.0526	112.6516	0.00
05/12/2016	R186 On 04-May-17	8.91	Call	Bond Future	2171	2	2171	2	0.00
05/12/2016	R186 On 04-May-17	8.89	Call	Bond Future	2112	2	2112	2	0.00
05/12/2016	R186 On 04-May-17	8.90	Call	Bond Future	2141	2	2141	2	0.00
05/12/2016	R186 On 04-May-17	8.89	Put	Bond Future	3212	4	3212	4	0.00
05/12/2016	R186 On 04-May-17	8.90	Put	Bond Future	3174	3	3174	3	0.00
05/12/2016	R186 On 04-May-17	8.91	Put	Bond Future	3136	3	3136	3	0.00
05/12/2016	R186 On 03-August-17			Bond Future	9.09	109.6026	9.0909	109.6026	0.00
05/12/2016	R186 On 03-August-17	8.91	Call	Bond Future	2740	3	2740	3	0.00
05/12/2016	R186 On 03-August-17	8.93	Call	Bond Future	2800	3	2800	3	0.00
05/12/2016	R186 On 03-August-17	8.92	Call	Bond Future	2770	3	2770	3	0.00
05/12/2016	R186 On 03-August-17	8.91	Put	Bond Future	3939	4	3939	4	0.00
05/12/2016	R186 On 03-August-17	8.92	Put	Bond Future	3902	4	3902	4	0.00
05/12/2016	R186 On 03-August-17	8.93	Put	Bond Future	3866	4	3866	4	0.00
05/12/2016	R197 On 02-February-17			Bond Future	296.16	296.8096	296.1589	296.8096	1,246.00
05/12/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R197 On 02-February-17	302.58	Put	Bond Future	6421	6	6421	6	0.00
05/12/2016	R197 On 02-February-17	302.59	Put	Bond Future	6431	6	6431	6	0.00
05/12/2016	R197 On 02-February-17	302.57	Put	Bond Future	6411	6	6411	6	0.00
05/12/2016	R197 On 04-May-17			Bond Future	301.92	302.5913	301.9220	302.5913	0.00
05/12/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R197 On 04-May-17	308.59	Put	Bond Future	6668	6	6668	6	0.00
05/12/2016	R197 On 04-May-17	308.60	Put	Bond Future	6678	6	6678	6	0.00
05/12/2016	R197 On 04-May-17	308.58	Put	Bond Future	6658	6	6658	6	0.00
05/12/2016	R197 On 03-August-17			Bond Future	301.08	301.7648	301.0841	301.7648	0.00
05/12/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R197 On 03-August-17	308.05	Put	Bond Future	6966	6	6966	6	0.00

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05/12/2016	R197 On 03-August-17	308.07	Put	Bond Future	6986	6	6986	6	0.00
05/12/2016	R197 On 03-August-17	308.06	Put	Bond Future	6976	6	6976	6	0.00
05/12/2016	R202 On 02-February-17			Bond Future	246.30	246.3314	246.3046	246.3314	36,620.00
05/12/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R202 On 02-February-17	251.73	Put	Bond Future	5425	5	5425	5	0.00
05/12/2016	R202 On 02-February-17	251.74	Put	Bond Future	5435	5	5435	5	0.00
05/12/2016	R202 On 02-February-17	251.72	Put	Bond Future	5415	5	5415	5	0.00
05/12/2016	R202 On 04-May-17			Bond Future	251.10	251.1300	251.0977	251.1300	0.00
05/12/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R202 On 04-May-17	256.71	Put	Bond Future	5612	6	5612	6	0.00
05/12/2016	R202 On 04-May-17	256.72	Put	Bond Future	5622	6	5622	6	0.00
05/12/2016	R202 On 04-May-17	256.73	Put	Bond Future	5632	6	5632	6	0.00
05/12/2016	R202 On 03-August-17			Bond Future	252.48	252.5064	252.4755	252.5064	0.00
05/12/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R202 On 03-August-17	258.36	Put	Bond Future	5885	6	5885	6	0.00
05/12/2016	R202 On 03-August-17	258.37	Put	Bond Future	5895	6	5895	6	0.00
05/12/2016	R202 On 03-August-17	258.35	Put	Bond Future	5875	6	5875	6	0.00
05/12/2016	R203 On 02-February-17			Bond Future	7.72	103.5462	7.7249	103.5462	27,039.00
05/12/2016	R203 On 02-February-17	7.70	Call	Bond Future	96	0	96	0	0.00
05/12/2016	R203 On 02-February-17	7.71	Call	Bond Future	98	0	98	0	0.00
05/12/2016	R203 On 02-February-17	7.72	Call	Bond Future	101	0	101	0	0.00
05/12/2016	R203 On 02-February-17	7.71	Put	Bond Future	107	0	107	0	0.00
05/12/2016	R203 On 02-February-17	7.70	Put	Bond Future	110	0	110	0	0.00
05/12/2016	R203 On 02-February-17	7.72	Put	Bond Future	104	0	104	0	0.00
05/12/2016	R203 On 04-May-17			Bond Future	7.52	101.3837	7.5165	101.3837	0.00
05/12/2016	R203 On 04-May-17	6.91	Call	Bond Future	29	0	29	0	0.00
05/12/2016	R203 On 04-May-17	6.93	Call	Bond Future	30	0	30	0	0.00
05/12/2016	R203 On 04-May-17	6.92	Call	Bond Future	29	0	29	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
05/12/2016	R203 On 04-May-17	6.92	Put	Bond Future	238	0	238	0	0.00
05/12/2016	R203 On 04-May-17	6.93	Put	Bond Future	235	0	235	0	0.00
05/12/2016	R203 On 04-May-17	6.91	Put	Bond Future	241	0	241	0	0.00
05/12/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
05/12/2016	R203 On 03-August-17	4.87	Call	Bond Future	52	0	52	0	0.00
05/12/2016	R203 On 03-August-17	4.89	Call	Bond Future	54	0	54	0	0.00
05/12/2016	R203 On 03-August-17	4.88	Call	Bond Future	53	0	53	0	0.00
05/12/2016	R203 On 03-August-17	4.89	Put	Bond Future	29	0	29	0	0.00
05/12/2016	R203 On 03-August-17	4.88	Put	Bond Future	30	0	30	0	0.00
05/12/2016	R203 On 03-August-17	4.87	Put	Bond Future	30	0	30	0	0.00
05/12/2016	R204 On 02-February-17			Bond Future	7.94	101.0247	7.9432	101.0247	30,194.00
05/12/2016	R204 On 02-February-17	8.28	Call	Bond Future	684	1	684	1	0.00
05/12/2016	R204 On 02-February-17	8.30	Call	Bond Future	711	1	711	1	0.00
05/12/2016	R204 On 02-February-17	8.29	Call	Bond Future	698	1	698	1	0.00
05/12/2016	R204 On 02-February-17	8.28	Put	Bond Future	111	0	111	0	0.00
05/12/2016	R204 On 02-February-17	8.29	Put	Bond Future	108	0	108	0	0.00
05/12/2016	R204 On 02-February-17	8.30	Put	Bond Future	104	0	104	0	0.00
05/12/2016	R204 On 04-May-17			Bond Future	7.96	102.9865	7.9612	102.9865	0.00
05/12/2016	R204 On 04-May-17	7.90	Call	Bond Future	421	0	421	0	0.00
05/12/2016	R204 On 04-May-17	7.92	Call	Bond Future	435	0	435	0	0.00
05/12/2016	R204 On 04-May-17	7.91	Call	Bond Future	428	0	428	0	0.00
05/12/2016	R204 On 04-May-17	7.91	Put	Bond Future	504	1	504	1	0.00
05/12/2016	R204 On 04-May-17	7.92	Put	Bond Future	497	1	497	1	0.00
05/12/2016	R204 On 04-May-17	7.90	Put	Bond Future	512	1	512	1	0.00
05/12/2016	R204 On 03-August-17			Bond Future	7.93	101.0071	7.9308	101.0071	0.00
05/12/2016	R204 On 03-August-17	7.75	Call	Bond Future	411	0	411	0	0.00
05/12/2016	R204 On 03-August-17	7.76	Call	Bond Future	417	0	417	0	0.00
05/12/2016	R204 On 03-August-17	7.77	Call	Bond Future	423	0	423	0	0.00
05/12/2016	R204 On 03-August-17	7.75	Put	Bond Future	642	1	642	1	0.00
05/12/2016	R204 On 03-August-17	7.76	Put	Bond Future	635	1	635	1	0.00
05/12/2016	R204 On 03-August-17	7.77	Put	Bond Future	628	1	628	1	0.00
05/12/2016	R207 On 02-February-17			Bond Future	8.24	97.7542	8.2350	97.7542	85,410.00
05/12/2016	R207 On 02-February-17	8.91	Call	Bond Future	1742	2	1742	2	62.00
05/12/2016	R207 On 02-February-17	9.22	Call	Bond Future	2461	2	2461	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
05/12/2016	R207 On 02-February-17	9.24	Call	Bond Future	2509	2	2509	2	0.00
05/12/2016	R207 On 02-February-17	9.23	Call	Bond Future	2485	2	2485	2	0.00
05/12/2016	R207 On 02-February-17	9.23	Put	Bond Future	15	0	15	0	0.00
05/12/2016	R207 On 02-February-17	9.24	Put	Bond Future	14	0	14	0	0.00
05/12/2016	R207 On 02-February-17	8.91	Put	Bond Future	57	0	57	0	0.00
05/12/2016	R207 On 02-February-17	9.22	Put	Bond Future	15	0	15	0	0.00
05/12/2016	R207 On 04-May-17			Bond Future	8.28	99.6526	8.2809	99.6526	0.00
05/12/2016	R207 On 04-May-17	8.20	Call	Bond Future	674	1	674	1	0.00
05/12/2016	R207 On 04-May-17	8.22	Call	Bond Future	696	1	696	1	0.00
05/12/2016	R207 On 04-May-17	8.21	Call	Bond Future	685	1	685	1	0.00
05/12/2016	R207 On 04-May-17	8.20	Put	Bond Future	863	1	863	1	0.00
05/12/2016	R207 On 04-May-17	8.22	Put	Bond Future	838	1	838	1	0.00
05/12/2016	R207 On 04-May-17	8.21	Put	Bond Future	851	1	851	1	0.00
05/12/2016	R207 On 03-August-17			Bond Future	8.30	98.0044	8.3034	98.0044	0.00
05/12/2016	R207 On 03-August-17	8.19	Call	Bond Future	803	1	803	1	51.00
05/12/2016	R207 On 03-August-17	8.40	Call	Bond Future	1035	1	1035	1	0.00
05/12/2016	R207 On 03-August-17	8.39	Call	Bond Future	1023	1	1023	1	0.00
05/12/2016	R207 On 03-August-17	8.41	Call	Bond Future	1047	1	1047	1	0.00
05/12/2016	R207 On 03-August-17	8.39	Put	Bond Future	838	1	838	1	0.00
05/12/2016	R207 On 03-August-17	8.41	Put	Bond Future	820	1	820	1	0.00
05/12/2016	R207 On 03-August-17	8.19	Put	Bond Future	1045	1	1045	1	0.00
05/12/2016	R207 On 03-August-17	8.40	Put	Bond Future	829	1	829	1	0.00
05/12/2016	R208 On 02-February-17			Bond Future	8.43	96.4080	8.4265	96.4080	33,468.00
05/12/2016	R208 On 02-February-17	8.64	Call	Bond Future	1115	1	1115	1	0.00
05/12/2016	R208 On 02-February-17	8.63	Call	Bond Future	1093	1	1093	1	0.00
05/12/2016	R208 On 02-February-17	8.65	Call	Bond Future	1137	1	1137	1	0.00
05/12/2016	R208 On 02-February-17	8.65	Put	Bond Future	399	0	399	0	0.00
05/12/2016	R208 On 02-February-17	8.64	Put	Bond Future	410	1	410	1	0.00
05/12/2016	R208 On 02-February-17	8.63	Put	Bond Future	421	1	421	1	0.00
05/12/2016	R208 On 04-May-17			Bond Future	8.47	94.8772	8.4688	94.8772	0.00
05/12/2016	R208 On 04-May-17	8.37	Call	Bond Future	941	1	941	1	0.00
05/12/2016	R208 On 04-May-17	8.39	Call	Bond Future	971	1	971	1	0.00
05/12/2016	R208 On 04-May-17	8.38	Call	Bond Future	956	1	956	1	0.00
05/12/2016	R208 On 04-May-17	8.37	Put	Bond Future	1253	1	1253	1	0.00

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05/12/2016	R208 On 04-May-17	8.39	Put	Bond Future	1219	1	1219	1	0.00
05/12/2016	R208 On 04-May-17	8.38	Put	Bond Future	1236	1	1236	1	0.00
05/12/2016	R208 On 03-August-17			Bond Future	8.49	96.7776	8.4943	96.7776	0.00
05/12/2016	R208 On 03-August-17	8.30	Call	Bond Future	1064	1	1064	1	0.00
05/12/2016	R208 On 03-August-17	8.32	Call	Bond Future	1091	1	1091	1	0.00
05/12/2016	R208 On 03-August-17	8.31	Call	Bond Future	1077	1	1077	1	0.00
05/12/2016	R208 On 03-August-17	8.31	Put	Bond Future	1628	2	1628	2	0.00
05/12/2016	R208 On 03-August-17	8.32	Put	Bond Future	1612	2	1612	2	0.00
05/12/2016	R208 On 03-August-17	8.30	Put	Bond Future	1645	2	1645	2	0.00
05/12/2016	R209 On 02-February-17			Bond Future	9.62	72.5094	9.6195	72.5094	63,540.00
05/12/2016	R209 On 02-February-17	9.53	Call	Bond Future	1451	1	1451	1	0.00
05/12/2016	R209 On 02-February-17	9.55	Call	Bond Future	1512	1	1512	1	0.00
05/12/2016	R209 On 02-February-17	9.54	Call	Bond Future	1481	1	1481	1	0.00
05/12/2016	R209 On 02-February-17	9.53	Put	Bond Future	2054	2	2054	2	0.00
05/12/2016	R209 On 02-February-17	9.54	Put	Bond Future	2017	2	2017	2	0.00
05/12/2016	R209 On 02-February-17	9.55	Put	Bond Future	1980	2	1980	2	0.00
05/12/2016	R209 On 04-May-17			Bond Future	9.67	70.7665	9.6659	70.7665	0.00
05/12/2016	R209 On 04-May-17	9.46	Call	Bond Future	2153	2	2153	2	0.00
05/12/2016	R209 On 04-May-17	9.48	Call	Bond Future	2210	2	2210	2	0.00
05/12/2016	R209 On 04-May-17	9.47	Call	Bond Future	2181	2	2181	2	0.00
05/12/2016	R209 On 04-May-17	9.46	Put	Bond Future	3540	4	3540	4	0.00
05/12/2016	R209 On 04-May-17	9.47	Put	Bond Future	3500	4	3500	4	0.00
05/12/2016	R209 On 04-May-17	9.48	Put	Bond Future	3461	4	3461	4	0.00
05/12/2016	R209 On 03-August-17			Bond Future	9.71	72.1841	9.7059	72.1841	0.00
05/12/2016	R209 On 03-August-17	9.44	Call	Bond Future	2710	3	2710	3	0.00
05/12/2016	R209 On 03-August-17	9.43	Call	Bond Future	2681	2	2681	2	0.00
05/12/2016	R209 On 03-August-17	9.45	Call	Bond Future	2738	3	2738	3	0.00
05/12/2016	R209 On 03-August-17	9.45	Put	Bond Future	4454	5	4454	5	0.00
05/12/2016	R209 On 03-August-17	9.44	Put	Bond Future	4494	5	4494	5	0.00
05/12/2016	R209 On 03-August-17	9.43	Put	Bond Future	4534	5	4534	5	0.00
05/12/2016	R210 On 02-February-17			Bond Future	187.48	187.4974	187.4771	187.4974	1,885.00
05/12/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00

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05/12/2016	R210 On 02-February-17	190.84	Put	Bond Future	3363	3	3363	3	0.00
05/12/2016	R210 On 02-February-17	190.86	Put	Bond Future	3383	3	3383	3	0.00
05/12/2016	R210 On 02-February-17	190.85	Put	Bond Future	3373	3	3373	3	0.00
05/12/2016	R210 On 04-May-17			Bond Future	188.81	188.8319	188.8074	188.8319	0.00
05/12/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R210 On 04-May-17	192.31	Put	Bond Future	3503	3	3503	3	0.00
05/12/2016	R210 On 04-May-17	192.33	Put	Bond Future	3523	3	3523	3	0.00
05/12/2016	R210 On 04-May-17	192.32	Put	Bond Future	3513	3	3513	3	0.00
05/12/2016	R210 On 03-August-17			Bond Future	192.60	192.6246	192.6009	192.6246	0.00
05/12/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R210 On 03-August-17	196.29	Put	Bond Future	3689	4	3689	4	0.00
05/12/2016	R210 On 03-August-17	196.30	Put	Bond Future	3699	4	3699	4	0.00
05/12/2016	R210 On 03-August-17	196.28	Put	Bond Future	3679	4	3679	4	0.00
05/12/2016	R212 On 02-February-17			Bond Future	146.43	146.5845	146.4275	146.5845	3,380.00
05/12/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R212 On 02-February-17	149.29	Put	Bond Future	2863	3	2863	3	0.00
05/12/2016	R212 On 02-February-17	149.28	Put	Bond Future	2853	3	2853	3	0.00
05/12/2016	R212 On 02-February-17	149.27	Put	Bond Future	2843	3	2843	3	0.00
05/12/2016	R212 On 04-May-17			Bond Future	149.28	149.4400	149.2771	149.4400	0.00
05/12/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R212 On 04-May-17	152.24	Put	Bond Future	2963	3	2963	3	0.00
05/12/2016	R212 On 04-May-17	152.25	Put	Bond Future	2973	3	2973	3	0.00
05/12/2016	R212 On 04-May-17	152.23	Put	Bond Future	2953	3	2953	3	0.00
05/12/2016	R212 On 03-August-17			Bond Future	150.24	150.4097	150.2446	150.4097	0.00
05/12/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
05/12/2016	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
05/12/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
05/12/2016	R212 On 03-August-17	153.34	Put	Bond Future	3095	3	3095	3	0.00
05/12/2016	R212 On 03-August-17	153.35	Put	Bond Future	3105	3	3105	3	0.00
05/12/2016	R212 On 03-August-17	153.36	Put	Bond Future	3115	3	3115	3	0.00
05/12/2016	R213 On 02-February-17			Bond Future	9.43	83.9127	9.4272	83.9127	50,655.00
05/12/2016	R213 On 02-February-17	9.40	Call	Bond Future	1590	1	1590	1	0.00
05/12/2016	R213 On 02-February-17	9.42	Call	Bond Future	1655	1	1655	1	0.00
05/12/2016	R213 On 02-February-17	9.41	Call	Bond Future	1623	1	1623	1	0.00
05/12/2016	R213 On 02-February-17	9.41	Put	Bond Future	1738	2	1738	2	0.00
05/12/2016	R213 On 02-February-17	9.42	Put	Bond Future	1704	2	1704	2	0.00
05/12/2016	R213 On 02-February-17	9.40	Put	Bond Future	1772	2	1772	2	0.00
05/12/2016	R213 On 04-May-17			Bond Future	9.47	81.9901	9.4734	81.9901	0.00
05/12/2016	R213 On 04-May-17	9.35	Call	Bond Future	2304	2	2304	2	0.00
05/12/2016	R213 On 04-May-17	9.36	Call	Bond Future	2334	2	2334	2	0.00
05/12/2016	R213 On 04-May-17	9.37	Call	Bond Future	2364	2	2364	2	0.00
05/12/2016	R213 On 04-May-17	9.36	Put	Bond Future	3086	3	3086	3	0.00
05/12/2016	R213 On 04-May-17	9.37	Put	Bond Future	3049	3	3049	3	0.00
05/12/2016	R213 On 04-May-17	9.35	Put	Bond Future	3122	3	3122	3	0.00
05/12/2016	R213 On 03-August-17			Bond Future	9.51	83.6323	9.5127	83.6323	0.00
05/12/2016	R213 On 03-August-17	9.33	Call	Bond Future	2854	3	2854	3	0.00
05/12/2016	R213 On 03-August-17	9.34	Call	Bond Future	2883	3	2883	3	0.00
05/12/2016	R213 On 03-August-17	9.35	Call	Bond Future	2913	3	2913	3	0.00
05/12/2016	R213 On 03-August-17	9.34	Put	Bond Future	4019	4	4019	4	0.00
05/12/2016	R213 On 03-August-17	9.35	Put	Bond Future	3982	4	3982	4	0.00
05/12/2016	R213 On 03-August-17	9.33	Put	Bond Future	4056	4	4056	4	0.00
05/12/2016	R214 On 02-February-17			Bond Future	9.69	72.8576	9.6852	72.8576	36,737.00
05/12/2016	R214 On 02-February-17	9.67	Call	Bond Future	1764	2	1764	2	0.00
05/12/2016	R214 On 02-February-17	9.66	Call	Bond Future	1730	2	1730	2	0.00
05/12/2016	R214 On 02-February-17	9.68	Call	Bond Future	1798	2	1798	2	0.00
05/12/2016	R214 On 02-February-17	9.67	Put	Bond Future	1870	2	1870	2	0.00
05/12/2016	R214 On 02-February-17	9.66	Put	Bond Future	1906	2	1906	2	0.00
05/12/2016	R214 On 02-February-17	9.68	Put	Bond Future	1834	2	1834	2	0.00
05/12/2016	R214 On 04-May-17			Bond Future	9.73	70.9740	9.7296	70.9740	0.00
05/12/2016	R214 On 04-May-17	9.56	Call	Bond Future	2363	2	2363	2	0.00

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05/12/2016	R214 On 04-May-17	9.58	Call	Bond Future	2424	2	2424	2	0.00
05/12/2016	R214 On 04-May-17	9.57	Call	Bond Future	2393	2	2393	2	0.00
05/12/2016	R214 On 04-May-17	9.56	Put	Bond Future	3555	4	3555	4	0.00
05/12/2016	R214 On 04-May-17	9.57	Put	Bond Future	3514	4	3514	4	0.00
05/12/2016	R214 On 04-May-17	9.58	Put	Bond Future	3474	4	3474	4	0.00
05/12/2016	R214 On 03-August-17			Bond Future	9.77	72.3957	9.7682	72.3957	0.00
05/12/2016	R214 On 03-August-17	9.51	Call	Bond Future	2887	3	2887	3	0.00
05/12/2016	R214 On 03-August-17	9.52	Call	Bond Future	2917	3	2917	3	0.00
05/12/2016	R214 On 03-August-17	9.53	Call	Bond Future	2947	3	2947	3	0.00
05/12/2016	R214 On 03-August-17	9.52	Put	Bond Future	4660	5	4660	5	0.00
05/12/2016	R214 On 03-August-17	9.53	Put	Bond Future	4619	5	4619	5	0.00
05/12/2016	R214 On 03-August-17	9.51	Put	Bond Future	4703	5	4703	5	0.00
05/12/2016	R248 On 02-February-17			Bond Future	9.74	93.6185	9.7364	93.6185	68,598.00
05/12/2016	R248 On 02-February-17	9.76	Call	Bond Future	2522	2	2522	2	0.00
05/12/2016	R248 On 02-February-17	9.78	Call	Bond Future	2615	2	2615	2	0.00
05/12/2016	R248 On 02-February-17	9.77	Call	Bond Future	2568	2	2568	2	0.00
05/12/2016	R248 On 02-February-17	9.77	Put	Bond Future	2269	3	2269	3	0.00
05/12/2016	R248 On 02-February-17	9.76	Put	Bond Future	2312	3	2312	3	0.00
05/12/2016	R248 On 02-February-17	9.78	Put	Bond Future	2228	3	2228	3	0.00
05/12/2016	R248 On 04-May-17			Bond Future	9.78	90.9964	9.7823	90.9964	0.00
05/12/2016	R248 On 04-May-17	9.67	Call	Bond Future	3394	3	3394	3	0.00
05/12/2016	R248 On 04-May-17	9.66	Call	Bond Future	3354	3	3354	3	0.00
05/12/2016	R248 On 04-May-17	9.65	Call	Bond Future	3313	3	3313	3	0.00
05/12/2016	R248 On 04-May-17	9.66	Put	Bond Future	4445	5	4445	5	0.00
05/12/2016	R248 On 04-May-17	9.65	Put	Bond Future	4495	5	4495	5	0.00
05/12/2016	R248 On 04-May-17	9.67	Put	Bond Future	4395	5	4395	5	0.00
05/12/2016	R248 On 03-August-17			Bond Future	9.82	92.8191	9.8226	92.8191	0.00
05/12/2016	R248 On 03-August-17	9.57	Call	Bond Future	3875	4	3875	4	0.00
05/12/2016	R248 On 03-August-17	9.58	Call	Bond Future	3913	4	3913	4	0.00
05/12/2016	R248 On 03-August-17	9.56	Call	Bond Future	3837	4	3837	4	0.00
05/12/2016	R248 On 03-August-17	9.57	Put	Bond Future	6136	7	6136	7	0.00
05/12/2016	R248 On 03-August-17	9.58	Put	Bond Future	6083	6	6083	6	0.00
05/12/2016	R248 On 03-August-17	9.56	Put	Bond Future	6189	7	6189	7	0.00