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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
12/12/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	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
12/12/2016	2025 On 02-February-17			Bond Future	126.07	126.1724	126.0653	126.1724	3,231.00
12/12/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2025 On 02-February-17	129.99	Put	Bond Future	3925	4	3925	4	0.00
12/12/2016	2025 On 02-February-17	130.00	Put	Bond Future	3935	4	3935	4	0.00
12/12/2016	2025 On 02-February-17	130.01	Put	Bond Future	3945	4	3945	4	0.00
12/12/2016	2025 On 04-May-17			Bond Future	128.51	128.6249	128.5134	128.6249	0.00
12/12/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2025 On 04-May-17	132.57	Put	Bond Future	4057	4	4057	4	0.00
12/12/2016	2025 On 04-May-17	132.58	Put	Bond Future	4067	4	4067	4	0.00
12/12/2016	2025 On 04-May-17	132.56	Put	Bond Future	4047	4	4047	4	0.00
12/12/2016	2025 On 03-August-17			Bond Future	129.76	129.8705	129.7558	129.8705	0.00
12/12/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2025 On 03-August-17	133.96	Put	Bond Future	4204	4	4204	4	0.00
12/12/2016	2025 On 03-August-17	133.97	Put	Bond Future	4214	4	4214	4	0.00
12/12/2016	2025 On 03-August-17	133.98	Put	Bond Future	4224	4	4224	4	0.00
12/12/2016	2030 On 02-February-17			Bond Future	9.34	90.2851	9.3413	90.2851	36,961.00
12/12/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2030 On 02-February-17	9.30	Put	Bond Future	286	0	286	0	0.00
12/12/2016	2030 On 02-February-17	9.31	Put	Bond Future	216	0	216	0	0.00
12/12/2016	2030 On 02-February-17	9.29	Put	Bond Future	355	0	355	0	0.00
12/12/2016	2030 On 04-May-17			Bond Future	9.39	92.0348	9.3922	92.0348	0.00
12/12/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2030 On 04-May-17	9.33	Put	Bond Future	425	0	425	0	0.00
12/12/2016	2030 On 04-May-17	9.32	Put	Bond Future	493	0	493	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
12/12/2016	2030 On 04-May-17	9.34	Put	Bond Future	356	0	356	0	0.00
12/12/2016	2030 On 03-August-17			Bond Future	9.44	89.8679	9.4374	89.8679	0.00
12/12/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2030 On 03-August-17	9.34	Put	Bond Future	657	1	657	1	0.00
12/12/2016	2030 On 03-August-17	9.33	Put	Bond Future	725	1	725	1	0.00
12/12/2016	2030 On 03-August-17	9.35	Put	Bond Future	589	0	589	0	0.00
12/12/2016	2032 On 02-February-17			Bond Future	9.49	93.2299	9.4882	93.2299	19,889.00
12/12/2016	2032 On 02-February-17	9.51	Call	Bond Future	1855	2	1855	2	0.00
12/12/2016	2032 On 02-February-17	9.53	Call	Bond Future	1933	2	1933	2	0.00
12/12/2016	2032 On 02-February-17	9.52	Call	Bond Future	1894	2	1894	2	0.00
12/12/2016	2032 On 02-February-17	9.52	Put	Bond Future	1659	2	1659	2	0.00
12/12/2016	2032 On 02-February-17	9.53	Put	Bond Future	1625	2	1625	2	0.00
12/12/2016	2032 On 02-February-17	9.51	Put	Bond Future	1695	2	1695	2	0.00
12/12/2016	2032 On 04-May-17			Bond Future	9.54	90.8773	9.5386	90.8773	0.00
12/12/2016	2032 On 04-May-17	9.46	Call	Bond Future	2669	3	2669	3	0.00
12/12/2016	2032 On 04-May-17	9.45	Call	Bond Future	2635	3	2635	3	0.00
12/12/2016	2032 On 04-May-17	9.44	Call	Bond Future	2601	3	2601	3	0.00
12/12/2016	2032 On 04-May-17	9.45	Put	Bond Future	3284	3	3284	3	0.00
12/12/2016	2032 On 04-May-17	9.44	Put	Bond Future	3324	3	3324	3	0.00
12/12/2016	2032 On 04-May-17	9.46	Put	Bond Future	3244	3	3244	3	0.00
12/12/2016	2032 On 03-August-17			Bond Future	9.58	92.6946	9.5820	92.6946	0.00
12/12/2016	2032 On 03-August-17	9.43	Call	Bond Future	3279	3	3279	3	0.00
12/12/2016	2032 On 03-August-17	9.45	Call	Bond Future	3345	3	3345	3	0.00
12/12/2016	2032 On 03-August-17	9.44	Call	Bond Future	3312	3	3312	3	0.00
12/12/2016	2032 On 03-August-17	9.45	Put	Bond Future	4302	4	4302	4	0.00
12/12/2016	2032 On 03-August-17	9.43	Put	Bond Future	4382	4	4382	4	0.00
12/12/2016	2032 On 03-August-17	9.44	Put	Bond Future	4342	4	4342	4	0.00
12/12/2016	2033 On 02-February-17			Bond Future	105.96	105.9700	105.9592	105.9700	5,474.00
12/12/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2033 On 02-February-17	109.71	Put	Bond Future	3751	4	3751	4	0.00

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12/12/2016	2033 On 02-February-17	109.72	Put	Bond Future	3761	4	3761	4	0.00
12/12/2016	2033 On 02-February-17	109.70	Put	Bond Future	3741	4	3741	4	0.00
12/12/2016	2033 On 04-May-17			Bond Future	106.98	106.9900	106.9771	106.9900	0.00
12/12/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2033 On 04-May-17	110.84	Put	Bond Future	3863	4	3863	4	0.00
12/12/2016	2033 On 04-May-17	110.85	Put	Bond Future	3873	4	3873	4	0.00
12/12/2016	2033 On 04-May-17	110.83	Put	Bond Future	3853	4	3853	4	0.00
12/12/2016	2033 On 03-August-17			Bond Future	109.12	109.1351	109.1212	109.1351	0.00
12/12/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2033 On 03-August-17	113.12	Put	Bond Future	3999	4	3999	4	0.00
12/12/2016	2033 On 03-August-17	113.13	Put	Bond Future	4009	4	4009	4	0.00
12/12/2016	2033 On 03-August-17	113.14	Put	Bond Future	4019	4	4019	4	0.00
12/12/2016	2037 On 02-February-17			Bond Future	9.66	90.1204	9.6569	90.1204	45,256.00
12/12/2016	2037 On 02-February-17	9.66	Call	Bond Future	2010	2	2010	2	0.00
12/12/2016	2037 On 02-February-17	9.68	Call	Bond Future	2091	2	2091	2	0.00
12/12/2016	2037 On 02-February-17	9.67	Call	Bond Future	2050	2	2050	2	0.00
12/12/2016	2037 On 02-February-17	9.66	Put	Bond Future	1984	2	1984	2	0.00
12/12/2016	2037 On 02-February-17	9.67	Put	Bond Future	1944	2	1944	2	0.00
12/12/2016	2037 On 02-February-17	9.68	Put	Bond Future	1905	2	1905	2	0.00
12/12/2016	2037 On 04-May-17			Bond Future	9.71	91.8669	9.7088	91.8669	0.00
12/12/2016	2037 On 04-May-17	9.59	Call	Bond Future	2874	3	2874	3	0.00
12/12/2016	2037 On 04-May-17	9.58	Call	Bond Future	2838	3	2838	3	0.00
12/12/2016	2037 On 04-May-17	9.60	Call	Bond Future	2911	3	2911	3	0.00
12/12/2016	2037 On 04-May-17	9.58	Put	Bond Future	3877	4	3877	4	0.00
12/12/2016	2037 On 04-May-17	9.60	Put	Bond Future	3787	4	3787	4	0.00
12/12/2016	2037 On 04-May-17	9.59	Put	Bond Future	3831	4	3831	4	0.00
12/12/2016	2037 On 03-August-17			Bond Future	9.76	89.4463	9.7560	89.4463	0.00
12/12/2016	2037 On 03-August-17	9.58	Call	Bond Future	3641	4	3641	4	0.00
12/12/2016	2037 On 03-August-17	9.57	Call	Bond Future	3606	4	3606	4	0.00
12/12/2016	2037 On 03-August-17	9.56	Call	Bond Future	3570	4	3570	4	0.00

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12/12/2016	2037 On 03-August-17	9.56	Put	Bond Future	5142	5	5142	5	0.00
12/12/2016	2037 On 03-August-17	9.57	Put	Bond Future	5096	5	5096	5	0.00
12/12/2016	2037 On 03-August-17	9.58	Put	Bond Future	5051	5	5051	5	0.00
12/12/2016	2038 On 02-February-17			Bond Future	130.17	130.3996	130.1667	130.3996	22,790.00
12/12/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2038 On 02-February-17	137.05	Put	Bond Future	6883	7	6883	7	0.00
12/12/2016	2038 On 02-February-17	137.06	Put	Bond Future	6893	7	6893	7	0.00
12/12/2016	2038 On 02-February-17	137.07	Put	Bond Future	6903	7	6903	7	0.00
12/12/2016	2038 On 04-May-17			Bond Future	132.69	132.9344	132.6944	132.9344	0.00
12/12/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2038 On 04-May-17	139.78	Put	Bond Future	7086	7	7086	7	0.00
12/12/2016	2038 On 04-May-17	139.79	Put	Bond Future	7096	7	7096	7	0.00
12/12/2016	2038 On 04-May-17	139.77	Put	Bond Future	7076	7	7076	7	0.00
12/12/2016	2038 On 03-August-17			Bond Future	133.85	134.0997	133.8540	134.0997	0.00
12/12/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2038 On 03-August-17	141.17	Put	Bond Future	7316	7	7316	7	0.00
12/12/2016	2038 On 03-August-17	141.16	Put	Bond Future	7306	7	7306	7	0.00
12/12/2016	2038 On 03-August-17	141.18	Put	Bond Future	7326	7	7326	7	0.00
12/12/2016	2040 On 02-February-17			Bond Future	9.68	94.0623	9.6763	94.0623	8,238.00
12/12/2016	2040 On 02-February-17	9.58	Call	Bond Future	1790	2	1790	2	0.00
12/12/2016	2040 On 02-February-17	9.60	Call	Bond Future	1867	2	1867	2	0.00
12/12/2016	2040 On 02-February-17	9.59	Call	Bond Future	1828	2	1828	2	0.00
12/12/2016	2040 On 02-February-17	9.58	Put	Bond Future	2632	3	2632	3	0.00
12/12/2016	2040 On 02-February-17	9.60	Put	Bond Future	2534	3	2534	3	0.00
12/12/2016	2040 On 02-February-17	9.59	Put	Bond Future	2583	3	2583	3	0.00
12/12/2016	2040 On 04-May-17			Bond Future	9.73	95.8852	9.7272	95.8852	0.00
12/12/2016	2040 On 04-May-17	9.64	Call	Bond Future	3271	3	3271	3	0.00
12/12/2016	2040 On 04-May-17	9.63	Call	Bond Future	3231	3	3231	3	0.00

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12/12/2016	2040 On 04-May-17	9.62	Call	Bond Future	3192	3	3192	3	0.00
12/12/2016	2040 On 04-May-17	9.63	Put	Bond Future	4073	4	4073	4	0.00
12/12/2016	2040 On 04-May-17	9.62	Put	Bond Future	4121	4	4121	4	0.00
12/12/2016	2040 On 04-May-17	9.64	Put	Bond Future	4026	4	4026	4	0.00
12/12/2016	2040 On 03-August-17			Bond Future	9.77	93.2945	9.7734	93.2945	0.00
12/12/2016	2040 On 03-August-17	9.61	Call	Bond Future	4033	4	4033	4	0.00
12/12/2016	2040 On 03-August-17	9.62	Call	Bond Future	4072	4	4072	4	0.00
12/12/2016	2040 On 03-August-17	9.63	Call	Bond Future	4111	4	4111	4	0.00
12/12/2016	2040 On 03-August-17	9.62	Put	Bond Future	5394	5	5394	5	0.00
12/12/2016	2040 On 03-August-17	9.63	Put	Bond Future	5346	5	5346	5	0.00
12/12/2016	2040 On 03-August-17	9.61	Put	Bond Future	5442	5	5442	5	0.00
12/12/2016	2044 On 02-February-17			Bond Future	9.68	91.3928	9.6801	91.3928	20,651.00
12/12/2016	2044 On 02-February-17	9.77	Call	Bond Future	2629	3	2629	3	0.00
12/12/2016	2044 On 02-February-17	9.76	Call	Bond Future	2581	3	2581	3	0.00
12/12/2016	2044 On 02-February-17	9.78	Call	Bond Future	2678	3	2678	3	0.00
12/12/2016	2044 On 02-February-17	9.78	Put	Bond Future	1805	2	1805	2	0.00
12/12/2016	2044 On 02-February-17	9.77	Put	Bond Future	1844	2	1844	2	0.00
12/12/2016	2044 On 02-February-17	9.76	Put	Bond Future	1882	2	1882	2	0.00
12/12/2016	2044 On 04-May-17			Bond Future	9.73	93.1639	9.7289	93.1639	0.00
12/12/2016	2044 On 04-May-17	9.67	Call	Bond Future	3443	4	3443	4	0.00
12/12/2016	2044 On 04-May-17	9.68	Call	Bond Future	3484	4	3484	4	0.00
12/12/2016	2044 On 04-May-17	9.66	Call	Bond Future	3401	3	3401	3	0.00
12/12/2016	2044 On 04-May-17	9.67	Put	Bond Future	3959	4	3959	4	0.00
12/12/2016	2044 On 04-May-17	9.68	Put	Bond Future	3913	4	3913	4	0.00
12/12/2016	2044 On 04-May-17	9.66	Put	Bond Future	4006	4	4006	4	0.00
12/12/2016	2044 On 03-August-17			Bond Future	9.77	90.6440	9.7733	90.6440	0.00
12/12/2016	2044 On 03-August-17	9.64	Call	Bond Future	4222	4	4222	4	0.00
12/12/2016	2044 On 03-August-17	9.62	Call	Bond Future	4143	4	4143	4	0.00
12/12/2016	2044 On 03-August-17	9.63	Call	Bond Future	4182	4	4182	4	0.00
12/12/2016	2044 On 03-August-17	9.62	Put	Bond Future	5484	5	5484	5	0.00
12/12/2016	2044 On 03-August-17	9.63	Put	Bond Future	5435	5	5435	5	0.00
12/12/2016	2044 On 03-August-17	9.64	Put	Bond Future	5386	5	5386	5	0.00
12/12/2016	2046 On 02-February-17			Bond Future	129.36	129.3781	129.3649	129.3781	18,408.00
12/12/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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12/12/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2046 On 02-February-17	137.14	Put	Bond Future	7775	8	7775	8	0.00
12/12/2016	2046 On 02-February-17	137.15	Put	Bond Future	7785	8	7785	8	0.00
12/12/2016	2046 On 02-February-17	137.13	Put	Bond Future	7765	8	7765	8	0.00
12/12/2016	2046 On 04-May-17			Bond Future	130.35	130.3637	130.3480	130.3637	0.00
12/12/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2046 On 04-May-17	138.33	Put	Bond Future	7982	8	7982	8	0.00
12/12/2016	2046 On 04-May-17	138.34	Put	Bond Future	7992	8	7992	8	0.00
12/12/2016	2046 On 04-May-17	138.32	Put	Bond Future	7972	8	7972	8	0.00
12/12/2016	2046 On 03-August-17			Bond Future	132.96	132.9775	132.9607	132.9775	0.00
12/12/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2046 On 03-August-17	141.19	Put	Bond Future	8229	8	8229	8	0.00
12/12/2016	2046 On 03-August-17	141.17	Put	Bond Future	8209	8	8209	8	0.00
12/12/2016	2046 On 03-August-17	141.18	Put	Bond Future	8219	8	8219	8	0.00
12/12/2016	2050 On 02-February-17			Bond Future	138.17	137.8575	138.1654	137.8575	24,832.00
12/12/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2050 On 02-February-17	144.97	Put	Bond Future	6805	7	6805	7	0.00
12/12/2016	2050 On 02-February-17	144.98	Put	Bond Future	6815	7	6815	7	0.00
12/12/2016	2050 On 02-February-17	144.96	Put	Bond Future	6795	7	6795	7	0.00
12/12/2016	2050 On 04-May-17			Bond Future	140.85	140.5371	140.8484	140.5371	0.00
12/12/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2050 On 04-May-17	147.84	Put	Bond Future	6992	7	6992	7	0.00
12/12/2016	2050 On 04-May-17	147.85	Put	Bond Future	7002	7	7002	7	0.00
12/12/2016	2050 On 04-May-17	147.83	Put	Bond Future	6982	7	6982	7	0.00
12/12/2016	2050 On 03-August-17			Bond Future	142.01	141.6924	142.0085	141.6924	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
12/12/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
12/12/2016	2050 On 03-August-17	149.22	Put	Bond Future	7211	8	7211	8	0.00
12/12/2016	2050 On 03-August-17	149.24	Put	Bond Future	7231	8	7231	8	0.00
12/12/2016	2050 On 03-August-17	149.23	Put	Bond Future	7221	8	7221	8	0.00
12/12/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	AL37 On 02-February-17			Index Future	511.47	511.7240	511.4700	511.7240	7.00
12/12/2016	AL37 On 04-May-17			Index Future	521.37	521.6390	521.3690	521.6390	0.00
12/12/2016	AL37 On 03-August-17			Index Future	531.79	532.0670	531.7870	532.0670	0.00
12/12/2016	AL7T On 02-February-17			Index Future	591.39	592.0470	591.3860	592.0470	2.00
12/12/2016	AL7T On 04-May-17			Index Future	602.83	603.5180	602.8320	603.5180	0.00
12/12/2016	AL7T On 03-August-17			Index Future	614.88	615.5830	614.8770	615.5830	0.00
12/12/2016	ALBI On 02-February-17			Index Future	536.82	537.3270	536.8180	537.3270	746.00
12/12/2016	ALBI On 04-May-17			Index Future	547.21	547.7390	547.2080	547.7390	0.00
12/12/2016	ALBI On 03-August-17			Index Future	558.14	558.6880	558.1420	558.6880	0.00
12/12/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	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
12/12/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/12/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2016	EL28 On 02-February-17			Bond Future	128.09	128.0997	128.0888	128.0997	0.00
12/12/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
12/12/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
12/12/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
12/12/2016	EL28 On 02-February-17	135.10	Put	Bond Future	7011	7	7011	7	0.00
12/12/2016	EL28 On 02-February-17	135.11	Put	Bond Future	7021	7	7021	7	0.00
12/12/2016	EL28 On 02-February-17	135.12	Put	Bond Future	7031	7	7031	7	0.00
12/12/2016	EL28 On 04-May-17			Bond Future	128.89	128.9064	128.8930	128.9064	0.00
12/12/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
12/12/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
12/12/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
12/12/2016	EL28 On 04-May-17	137.90	Put	Bond Future	9007	9	9007	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2016	EL28 On 04-May-17	137.91	Put	Bond Future	9017	9	9017	9	0.00
12/12/2016	EL28 On 04-May-17	137.92	Put	Bond Future	9027	9	9027	9	0.00
12/12/2016	EL28 On 03-August-17			Bond Future	131.48	131.4912	131.4766	131.4912	0.00
12/12/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
12/12/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
12/12/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
12/12/2016	EL28 On 03-August-17	135.17	Put	Bond Future	3693	4	3693	4	0.00
12/12/2016	EL28 On 03-August-17	135.16	Put	Bond Future	3683	4	3683	4	0.00
12/12/2016	EL28 On 03-August-17	135.18	Put	Bond Future	3703	4	3703	4	0.00
12/12/2016	ES33 On 02-February-17			Bond Future	10.56	79.3372	10.5626	79.3372	8,849.00
12/12/2016	ES33 On 02-February-17	10.59	Call	Bond Future	174	0	174	0	0.00
12/12/2016	ES33 On 02-February-17	10.60	Call	Bond Future	237	0	237	0	0.00
12/12/2016	ES33 On 02-February-17	10.61	Call	Bond Future	300	0	300	0	0.00
12/12/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
12/12/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
12/12/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
12/12/2016	ES33 On 04-May-17			Bond Future	10.64	77.0807	10.6435	77.0807	0.00
12/12/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
12/12/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
12/12/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
12/12/2016	ES33 On 04-May-17	10.55	Put	Bond Future	587	0	587	0	0.00
12/12/2016	ES33 On 04-May-17	10.56	Put	Bond Future	524	0	524	0	0.00
12/12/2016	ES33 On 04-May-17	10.54	Put	Bond Future	651	1	651	1	0.00
12/12/2016	ES33 On 03-August-17			Bond Future	10.72	78.6221	10.7178	78.6221	0.00
12/12/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
12/12/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
12/12/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
12/12/2016	ES33 On 03-August-17	10.53	Put	Bond Future	1172	1	1172	1	0.00
12/12/2016	ES33 On 03-August-17	10.55	Put	Bond Future	1046	1	1046	1	0.00
12/12/2016	ES33 On 03-August-17	10.54	Put	Bond Future	1109	1	1109	1	0.00
12/12/2016	ES42 On 02-February-17			Bond Future	10.70	83.4569	10.6996	83.4569	8,777.00
12/12/2016	ES42 On 04-May-17			Bond Future	10.78	80.8114	10.7804	80.8114	0.00
12/12/2016	ES42 On 03-August-17			Bond Future	10.85	82.4277	10.8537	82.4277	0.00
12/12/2016	GOVI On 02-February-17			GOVI	534.71	535.2090	534.7130	535.2090	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
12/12/2016	GOVI On 02-February-17	533.32	Call	GOVI	13930	2	13930	2	0.00
12/12/2016	GOVI On 02-February-17	533.34	Call	GOVI	13730	2	13730	2	0.00
12/12/2016	GOVI On 02-February-17	533.33	Call	GOVI	13830	2	13830	2	0.00
12/12/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
12/12/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
12/12/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
12/12/2016	GOVI On 04-May-17			GOVI	545.06	545.5790	545.0620	545.5790	0.00
12/12/2016	GOVI On 04-May-17	262.20	Call	GOVI	2828620	283	2828620	283	0.00
12/12/2016	GOVI On 04-May-17	262.19	Call	GOVI	2828720	283	2828720	283	0.00
12/12/2016	GOVI On 04-May-17	262.18	Call	GOVI	2828820	283	2828820	283	0.00
12/12/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
12/12/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
12/12/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
12/12/2016	GOVI On 03-August-17			GOVI	555.95	556.4850	555.9530	556.4850	0.00
12/12/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
12/12/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
12/12/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
12/12/2016	GOVI On 03-August-17	561.11	Put	GOVI	51570	5	51570	5	0.00
12/12/2016	GOVI On 03-August-17	561.09	Put	GOVI	51370	5	51370	5	0.00
12/12/2016	GOVI On 03-August-17	561.10	Put	GOVI	51470	5	51470	5	0.00
12/12/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/12/2016	IGOV On 02-February-17			Index Future	246.35	246.4110	246.3450	246.4110	1,030.00
12/12/2016	IGOV On 04-May-17			Index Future	251.13	251.2010	251.1280	251.2010	0.00
12/12/2016	IGOV On 03-August-17			Index Future	256.16	256.2370	256.1600	256.2370	0.00
12/12/2016	ILBI On 02-February-17			Index Future	669.81	669.9220	669.8100	669.9220	155.00
12/12/2016	ILBI On 04-May-17			Index Future	682.81	682.9250	682.8080	682.9250	0.00
12/12/2016	ILBI On 03-August-17			Index Future	696.25	696.3680	696.2500	696.3680	0.00
12/12/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
12/12/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0082	100.0077	100.0082	0.00
12/12/2016	IS01 On 15-June-17			Interest Rate Swap	99.63	99.6331	99.6303	99.6331	0.00
12/12/2016	IS01 On 21-September-17			Interest Rate Swap	99.68	99.6838	99.6834	99.6838	0.00
12/12/2016	IS01 On 21-December-17			Interest Rate Swap	99.97	99.9673	99.9655	99.9673	0.00
12/12/2016	IS02 On 18-December-17			Interest Rate Swap	99.99	99.9894	99.9875	99.9894	0.00
12/12/2016	IS02 On 16-March-18			Interest Rate Swap	99.29	99.2933	99.2946	99.2933	0.00

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12/12/2016	IS02 On 15-June-18			Interest Rate Swap	98.99	98.9842	98.9863	98.9842	0.00
12/12/2016	IS02 On 21-September-18			Interest Rate Swap	99.09	99.0799	99.0867	99.0799	0.00
12/12/2016	IS02 On 21-December-18			Interest Rate Swap	99.61	99.6000	99.6100	99.6000	0.00
12/12/2016	IS05 On 17-December-20			Interest Rate Swap	98.25	98.2083	98.2546	98.2083	0.00
12/12/2016	IS05 On 16-March-21			Interest Rate Swap	97.63	97.5794	97.6293	97.5794	0.00
12/12/2016	IS05 On 15-June-21			Interest Rate Swap	96.97	96.9213	96.9712	96.9213	0.00
12/12/2016	IS05 On 21-September-21			Interest Rate Swap	97.29	97.2414	97.2948	97.2414	0.00
12/12/2016	IS05 On 21-December-21			Interest Rate Swap	99.58	99.5192	99.5770	99.5192	50.00
12/12/2016	IS10 On 17-December-25			Interest Rate Swap	99.17	99.0056	99.1703	99.0056	0.00
12/12/2016	IS10 On 16-March-26			Interest Rate Swap	96.32	96.1556	96.3240	96.1556	0.00
12/12/2016	IS10 On 15-June-26			Interest Rate Swap	95.16	94.9953	95.1631	94.9953	0.00
12/12/2016	IS10 On 21-September-26			Interest Rate Swap	97.32	97.1485	97.3160	97.1485	0.00
12/12/2016	IS10 On 21-December-26			Interest Rate Swap	101.01	100.8486	101.0137	100.8486	0.00
12/12/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/12/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/12/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/12/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/12/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	10,000.00
12/12/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.39	92.5900	7.3900	92.5900	0.00
12/12/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.42	92.5600	7.4200	92.5600	0.00
12/12/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.43	92.5500	7.4300	92.5500	1,000.00
12/12/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.45	92.5200	7.4500	92.5200	0.00
12/12/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.47	92.4900	7.4700	92.4900	0.00
12/12/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.49	92.4600	7.4900	92.4600	0.00
12/12/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.53	92.3900	7.5300	92.3900	0.00
12/12/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.56	92.3400	7.5600	92.3400	0.00
12/12/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.59	92.3100	7.5900	92.3100	0.00
12/12/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.62	92.2900	7.6200	92.2900	0.00
12/12/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.64	92.2700	7.6400	92.2700	0.00
12/12/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
12/12/2016	R023 On 02-February-17			Bond Future	8.67	99.2014	8.6739	99.2014	19,260.00
12/12/2016	R023 On 02-February-17	8.86	Call	Bond Future	1461	2	1461	2	0.00
12/12/2016	R023 On 02-February-17	8.85	Call	Bond Future	1432	2	1432	2	0.00
12/12/2016	R023 On 02-February-17	8.84	Call	Bond Future	1404	1	1404	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
12/12/2016	R023 On 02-February-17	8.85	Put	Bond Future	642	1	642	1	0.00
12/12/2016	R023 On 02-February-17	8.84	Put	Bond Future	658	1	658	1	0.00
12/12/2016	R023 On 02-February-17	8.86	Put	Bond Future	626	1	626	1	0.00
12/12/2016	R023 On 04-May-17			Bond Future	8.72	97.1910	8.7167	97.1910	0.00
12/12/2016	R023 On 04-May-17	8.59	Call	Bond Future	1336	1	1336	1	0.00
12/12/2016	R023 On 04-May-17	8.61	Call	Bond Future	1376	1	1376	1	0.00
12/12/2016	R023 On 04-May-17	8.60	Call	Bond Future	1356	1	1356	1	0.00
12/12/2016	R023 On 04-May-17	8.59	Put	Bond Future	1891	2	1891	2	0.00
12/12/2016	R023 On 04-May-17	8.61	Put	Bond Future	1843	2	1843	2	0.00
12/12/2016	R023 On 04-May-17	8.60	Put	Bond Future	1867	2	1867	2	0.00
12/12/2016	R023 On 03-August-17			Bond Future	8.75	99.1343	8.7474	99.1343	0.00
12/12/2016	R023 On 03-August-17	8.58	Call	Bond Future	1669	2	1669	2	0.00
12/12/2016	R023 On 03-August-17	8.60	Call	Bond Future	1707	2	1707	2	0.00
12/12/2016	R023 On 03-August-17	8.59	Call	Bond Future	1688	2	1688	2	0.00
12/12/2016	R023 On 03-August-17	8.58	Put	Bond Future	2378	2	2378	2	0.00
12/12/2016	R023 On 03-August-17	8.59	Put	Bond Future	2355	2	2355	2	0.00
12/12/2016	R023 On 03-August-17	8.60	Put	Bond Future	2331	2	2331	2	0.00
12/12/2016	R035 On 02-February-17			Bond Future	9.60	97.8721	9.5995	97.8721	6,944.00
12/12/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R035 On 02-February-17	9.51	Put	Bond Future	729	1	729	1	0.00
12/12/2016	R035 On 02-February-17	9.52	Put	Bond Future	648	1	648	1	0.00
12/12/2016	R035 On 02-February-17	9.50	Put	Bond Future	811	1	811	1	0.00
12/12/2016	R035 On 04-May-17			Bond Future	9.65	95.2651	9.6488	95.2651	0.00
12/12/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R035 On 04-May-17	9.53	Put	Bond Future	959	1	959	1	0.00
12/12/2016	R035 On 04-May-17	9.54	Put	Bond Future	877	1	877	1	0.00
12/12/2016	R035 On 04-May-17	9.55	Put	Bond Future	796	1	796	1	0.00
12/12/2016	R035 On 03-August-17			Bond Future	9.69	97.1701	9.6917	97.1701	0.00
12/12/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
12/12/2016	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
12/12/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R035 On 03-August-17	9.52	Put	Bond Future	1376	1	1376	1	0.00
12/12/2016	R035 On 03-August-17	9.50	Put	Bond Future	1538	1	1538	1	0.00
12/12/2016	R035 On 03-August-17	9.51	Put	Bond Future	1457	1	1457	1	0.00
12/12/2016	R186 On 02-February-17			Bond Future	8.93	111.6610	8.9296	111.6610	114,336.00
12/12/2016	R186 On 02-February-17	9.50	Call	Bond Future	4191	4	4191	4	0.00
12/12/2016	R186 On 02-February-17	8.87	Call	Bond Future	1350	1	1350	1	0.00
12/12/2016	R186 On 02-February-17	9.40	Call	Bond Future	3650	4	3650	4	0.00
12/12/2016	R186 On 02-February-17	8.37	Call	Bond Future	310	0	310	0	500.00
12/12/2016	R186 On 02-February-17	8.79	Call	Bond Future	1110	1	1110	1	0.00
12/12/2016	R186 On 02-February-17	8.95	Call	Bond Future	1619	2	1619	2	0.00
12/12/2016	R186 On 02-February-17	9.02	Call	Bond Future	1880	2	1880	2	0.00
12/12/2016	R186 On 02-February-17	8.00	Call	Bond Future	66	0	66	0	7,000.00
12/12/2016	R186 On 02-February-17	8.60	Call	Bond Future	659	1	659	1	7,000.00
12/12/2016	R186 On 02-February-17	8.81	Call	Bond Future	1167	1	1167	1	0.00
12/12/2016	R186 On 02-February-17	8.43	Call	Bond Future	383	0	383	0	750.00
12/12/2016	R186 On 02-February-17	8.80	Call	Bond Future	1138	1	1138	1	0.00
12/12/2016	R186 On 02-February-17	8.90	Call	Bond Future	1447	2	1447	2	0.00
12/12/2016	R186 On 02-February-17	9.10	Call	Bond Future	2207	2	2207	2	0.00
12/12/2016	R186 On 02-February-17	8.62	Call	Bond Future	699	1	699	1	500.00
12/12/2016	R186 On 02-February-17	8.79	Put	Bond Future	2080	2	2080	2	0.00
12/12/2016	R186 On 02-February-17	8.95	Put	Bond Future	1479	1	1479	1	2,546.00
12/12/2016	R186 On 02-February-17	9.02	Put	Bond Future	1258	1	1258	1	500.00
12/12/2016	R186 On 02-February-17	8.37	Put	Bond Future	4269	4	4269	4	0.00
12/12/2016	R186 On 02-February-17	8.60	Put	Bond Future	2968	3	2968	3	0.00
12/12/2016	R186 On 02-February-17	9.40	Put	Bond Future	464	0	464	0	750.00
12/12/2016	R186 On 02-February-17	9.50	Put	Bond Future	344	0	344	0	13,500.00
12/12/2016	R186 On 02-February-17	8.87	Put	Bond Future	1763	2	1763	2	500.00
12/12/2016	R186 On 02-February-17	8.62	Put	Bond Future	2866	3	2866	3	0.00
12/12/2016	R186 On 02-February-17	8.81	Put	Bond Future	1998	2	1998	2	0.00
12/12/2016	R186 On 02-February-17	9.10	Put	Bond Future	1039	1	1039	1	2,546.00
12/12/2016	R186 On 02-February-17	8.00	Put	Bond Future	6748	7	6748	7	0.00
12/12/2016	R186 On 02-February-17	8.90	Put	Bond Future	1652	2	1652	2	750.00
12/12/2016	R186 On 02-February-17	8.43	Put	Bond Future	3908	4	3908	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2016	R186 On 02-February-17	8.80	Put	Bond Future	2039	2	2039	2	0.00
12/12/2016	R186 On 04-May-17			Bond Future	8.97	113.8245	8.9745	113.8245	0.00
12/12/2016	R186 On 04-May-17	8.91	Call	Bond Future	2344	2	2344	2	0.00
12/12/2016	R186 On 04-May-17	8.89	Call	Bond Future	2280	2	2280	2	0.00
12/12/2016	R186 On 04-May-17	8.90	Call	Bond Future	2312	2	2312	2	0.00
12/12/2016	R186 On 04-May-17	8.89	Put	Bond Future	2853	3	2853	3	0.00
12/12/2016	R186 On 04-May-17	8.90	Put	Bond Future	2817	3	2817	3	0.00
12/12/2016	R186 On 04-May-17	8.91	Put	Bond Future	2781	3	2781	3	0.00
12/12/2016	R186 On 03-August-17			Bond Future	9.01	110.7951	9.0102	110.7951	0.00
12/12/2016	R186 On 03-August-17	8.91	Call	Bond Future	2960	3	2960	3	0.00
12/12/2016	R186 On 03-August-17	8.93	Call	Bond Future	3023	3	3023	3	0.00
12/12/2016	R186 On 03-August-17	8.92	Call	Bond Future	2991	3	2991	3	0.00
12/12/2016	R186 On 03-August-17	8.91	Put	Bond Future	3626	4	3626	4	0.00
12/12/2016	R186 On 03-August-17	8.92	Put	Bond Future	3591	4	3591	4	0.00
12/12/2016	R186 On 03-August-17	8.93	Put	Bond Future	3556	4	3556	4	0.00
12/12/2016	R197 On 02-February-17			Bond Future	294.73	294.7586	294.7287	294.7586	1,246.00
12/12/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R197 On 02-February-17	302.58	Put	Bond Future	7851	8	7851	8	0.00
12/12/2016	R197 On 02-February-17	302.59	Put	Bond Future	7861	8	7861	8	0.00
12/12/2016	R197 On 02-February-17	302.57	Put	Bond Future	7841	8	7841	8	0.00
12/12/2016	R197 On 04-May-17			Bond Future	300.45	300.4878	300.4518	300.4878	0.00
12/12/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R197 On 04-May-17	308.59	Put	Bond Future	8138	8	8138	8	0.00
12/12/2016	R197 On 04-May-17	308.60	Put	Bond Future	8148	8	8148	8	0.00
12/12/2016	R197 On 04-May-17	308.58	Put	Bond Future	8128	8	8128	8	0.00
12/12/2016	R197 On 03-August-17			Bond Future	299.57	299.6089	299.5701	299.6089	0.00
12/12/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R197 On 03-August-17	308.05	Put	Bond Future	8480	8	8480	8	0.00

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12/12/2016	R197 On 03-August-17	308.07	Put	Bond Future	8500	8	8500	8	0.00
12/12/2016	R197 On 03-August-17	308.06	Put	Bond Future	8490	8	8490	8	0.00
12/12/2016	R202 On 02-February-17			Bond Future	243.22	243.2458	243.2210	243.2458	36,620.00
12/12/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R202 On 02-February-17	251.73	Put	Bond Future	8509	8	8509	8	0.00
12/12/2016	R202 On 02-February-17	251.74	Put	Bond Future	8519	8	8519	8	0.00
12/12/2016	R202 On 02-February-17	251.72	Put	Bond Future	8499	8	8499	8	0.00
12/12/2016	R202 On 04-May-17			Bond Future	247.94	247.9737	247.9438	247.9737	0.00
12/12/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R202 On 04-May-17	256.71	Put	Bond Future	8766	9	8766	9	0.00
12/12/2016	R202 On 04-May-17	256.72	Put	Bond Future	8776	9	8776	9	0.00
12/12/2016	R202 On 04-May-17	256.73	Put	Bond Future	8786	9	8786	9	0.00
12/12/2016	R202 On 03-August-17			Bond Future	249.25	249.2785	249.2465	249.2785	0.00
12/12/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R202 On 03-August-17	258.36	Put	Bond Future	9114	9	9114	9	0.00
12/12/2016	R202 On 03-August-17	258.37	Put	Bond Future	9124	9	9124	9	0.00
12/12/2016	R202 On 03-August-17	258.35	Put	Bond Future	9104	9	9104	9	0.00
12/12/2016	R203 On 02-February-17			Bond Future	7.74	103.6030	7.7353	103.6030	27,216.00
12/12/2016	R203 On 02-February-17	7.70	Call	Bond Future	87	0	87	0	0.00
12/12/2016	R203 On 02-February-17	7.71	Call	Bond Future	89	0	89	0	0.00
12/12/2016	R203 On 02-February-17	7.72	Call	Bond Future	92	0	92	0	0.00
12/12/2016	R203 On 02-February-17	7.71	Put	Bond Future	104	0	104	0	0.00
12/12/2016	R203 On 02-February-17	7.70	Put	Bond Future	107	0	107	0	0.00
12/12/2016	R203 On 02-February-17	7.72	Put	Bond Future	101	0	101	0	0.00
12/12/2016	R203 On 04-May-17			Bond Future	7.55	101.4373	7.5461	101.4373	0.00
12/12/2016	R203 On 04-May-17	6.91	Call	Bond Future	23	0	23	0	0.00
12/12/2016	R203 On 04-May-17	6.93	Call	Bond Future	24	0	24	0	0.00
12/12/2016	R203 On 04-May-17	6.92	Call	Bond Future	23	0	23	0	0.00

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12/12/2016	R203 On 04-May-17	6.92	Put	Bond Future	243	0	243	0	0.00
12/12/2016	R203 On 04-May-17	6.93	Put	Bond Future	240	0	240	0	0.00
12/12/2016	R203 On 04-May-17	6.91	Put	Bond Future	245	0	245	0	0.00
12/12/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
12/12/2016	R203 On 03-August-17	4.87	Call	Bond Future	52	0	52	0	0.00
12/12/2016	R203 On 03-August-17	4.89	Call	Bond Future	53	0	53	0	0.00
12/12/2016	R203 On 03-August-17	4.88	Call	Bond Future	52	0	52	0	0.00
12/12/2016	R203 On 03-August-17	4.89	Put	Bond Future	29	0	29	0	0.00
12/12/2016	R203 On 03-August-17	4.88	Put	Bond Future	29	0	29	0	0.00
12/12/2016	R203 On 03-August-17	4.87	Put	Bond Future	30	0	30	0	0.00
12/12/2016	R204 On 02-February-17			Bond Future	7.94	101.1873	7.9353	101.1873	30,150.00
12/12/2016	R204 On 02-February-17	8.28	Call	Bond Future	680	1	680	1	0.00
12/12/2016	R204 On 02-February-17	8.30	Call	Bond Future	707	1	707	1	0.00
12/12/2016	R204 On 02-February-17	8.29	Call	Bond Future	693	1	693	1	0.00
12/12/2016	R204 On 02-February-17	8.28	Put	Bond Future	94	0	94	0	0.00
12/12/2016	R204 On 02-February-17	8.29	Put	Bond Future	90	0	90	0	0.00
12/12/2016	R204 On 02-February-17	8.30	Put	Bond Future	87	0	87	0	0.00
12/12/2016	R204 On 04-May-17			Bond Future	7.95	103.1479	7.9548	103.1479	0.00
12/12/2016	R204 On 04-May-17	7.90	Call	Bond Future	398	0	398	0	0.00
12/12/2016	R204 On 04-May-17	7.92	Call	Bond Future	412	0	412	0	0.00
12/12/2016	R204 On 04-May-17	7.91	Call	Bond Future	405	0	405	0	0.00
12/12/2016	R204 On 04-May-17	7.91	Put	Bond Future	472	0	472	0	0.00
12/12/2016	R204 On 04-May-17	7.92	Put	Bond Future	464	0	464	0	0.00
12/12/2016	R204 On 04-May-17	7.90	Put	Bond Future	480	0	480	0	0.00
12/12/2016	R204 On 03-August-17			Bond Future	7.93	101.1682	7.9272	101.1682	0.00
12/12/2016	R204 On 03-August-17	7.75	Call	Bond Future	399	0	399	0	0.00
12/12/2016	R204 On 03-August-17	7.76	Call	Bond Future	405	0	405	0	0.00
12/12/2016	R204 On 03-August-17	7.77	Call	Bond Future	411	0	411	0	0.00
12/12/2016	R204 On 03-August-17	7.75	Put	Bond Future	626	1	626	1	0.00
12/12/2016	R204 On 03-August-17	7.76	Put	Bond Future	619	1	619	1	0.00
12/12/2016	R204 On 03-August-17	7.77	Put	Bond Future	612	1	612	1	0.00
12/12/2016	R207 On 02-February-17			Bond Future	8.18	98.0968	8.1842	98.0968	75,635.00
12/12/2016	R207 On 02-February-17	8.91	Call	Bond Future	1848	2	1848	2	62.00
12/12/2016	R207 On 02-February-17	9.22	Call	Bond Future	2582	3	2582	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
12/12/2016	R207 On 02-February-17	9.24	Call	Bond Future	2630	3	2630	3	0.00
12/12/2016	R207 On 02-February-17	9.23	Call	Bond Future	2606	3	2606	3	0.00
12/12/2016	R207 On 02-February-17	9.23	Put	Bond Future	7	0	7	0	0.00
12/12/2016	R207 On 02-February-17	9.24	Put	Bond Future	7	0	7	0	0.00
12/12/2016	R207 On 02-February-17	8.91	Put	Bond Future	35	0	35	0	0.00
12/12/2016	R207 On 02-February-17	9.22	Put	Bond Future	8	0	8	0	0.00
12/12/2016	R207 On 04-May-17			Bond Future	8.23	99.9977	8.2266	99.9977	0.00
12/12/2016	R207 On 04-May-17	8.20	Call	Bond Future	691	1	691	1	0.00
12/12/2016	R207 On 04-May-17	8.22	Call	Bond Future	715	1	715	1	0.00
12/12/2016	R207 On 04-May-17	8.21	Call	Bond Future	703	1	703	1	0.00
12/12/2016	R207 On 04-May-17	8.20	Put	Bond Future	754	1	754	1	0.00
12/12/2016	R207 On 04-May-17	8.22	Put	Bond Future	730	1	730	1	0.00
12/12/2016	R207 On 04-May-17	8.21	Put	Bond Future	742	1	742	1	0.00
12/12/2016	R207 On 03-August-17			Bond Future	8.25	98.3529	8.2451	98.3529	0.00
12/12/2016	R207 On 03-August-17	8.19	Call	Bond Future	839	1	839	1	51.00
12/12/2016	R207 On 03-August-17	8.40	Call	Bond Future	1081	1	1081	1	0.00
12/12/2016	R207 On 03-August-17	8.39	Call	Bond Future	1068	1	1068	1	0.00
12/12/2016	R207 On 03-August-17	8.41	Call	Bond Future	1093	1	1093	1	0.00
12/12/2016	R207 On 03-August-17	8.39	Put	Bond Future	759	1	759	1	0.00
12/12/2016	R207 On 03-August-17	8.41	Put	Bond Future	742	1	742	1	0.00
12/12/2016	R207 On 03-August-17	8.19	Put	Bond Future	957	1	957	1	0.00
12/12/2016	R207 On 03-August-17	8.40	Put	Bond Future	750	1	750	1	0.00
12/12/2016	R208 On 02-February-17			Bond Future	8.35	96.9407	8.3497	96.9407	33,611.00
12/12/2016	R208 On 02-February-17	8.64	Call	Bond Future	1258	1	1258	1	0.00
12/12/2016	R208 On 02-February-17	8.63	Call	Bond Future	1234	1	1234	1	0.00
12/12/2016	R208 On 02-February-17	8.65	Call	Bond Future	1281	1	1281	1	0.00
12/12/2016	R208 On 02-February-17	8.65	Put	Bond Future	289	0	289	0	0.00
12/12/2016	R208 On 02-February-17	8.64	Put	Bond Future	298	0	298	0	0.00
12/12/2016	R208 On 02-February-17	8.63	Put	Bond Future	307	0	307	0	0.00
12/12/2016	R208 On 04-May-17			Bond Future	8.39	95.4160	8.3876	95.4160	0.00
12/12/2016	R208 On 04-May-17	8.37	Call	Bond Future	1012	1	1012	1	0.00
12/12/2016	R208 On 04-May-17	8.39	Call	Bond Future	1044	1	1044	1	0.00
12/12/2016	R208 On 04-May-17	8.38	Call	Bond Future	1028	1	1028	1	0.00
12/12/2016	R208 On 04-May-17	8.37	Put	Bond Future	1068	1	1068	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
12/12/2016	R208 On 04-May-17	8.39	Put	Bond Future	1036	1	1036	1	0.00
12/12/2016	R208 On 04-May-17	8.38	Put	Bond Future	1052	1	1052	1	0.00
12/12/2016	R208 On 03-August-17			Bond Future	8.41	97.3240	8.4083	97.3240	0.00
12/12/2016	R208 On 03-August-17	8.30	Call	Bond Future	1151	1	1151	1	0.00
12/12/2016	R208 On 03-August-17	8.32	Call	Bond Future	1180	1	1180	1	0.00
12/12/2016	R208 On 03-August-17	8.31	Call	Bond Future	1166	1	1166	1	0.00
12/12/2016	R208 On 03-August-17	8.31	Put	Bond Future	1460	1	1460	1	0.00
12/12/2016	R208 On 03-August-17	8.32	Put	Bond Future	1444	1	1444	1	0.00
12/12/2016	R208 On 03-August-17	8.30	Put	Bond Future	1476	1	1476	1	0.00
12/12/2016	R209 On 02-February-17			Bond Future	9.54	73.5933	9.5445	73.5933	66,540.00
12/12/2016	R209 On 02-February-17	9.53	Call	Bond Future	1580	2	1580	2	0.00
12/12/2016	R209 On 02-February-17	9.55	Call	Bond Future	1648	2	1648	2	0.00
12/12/2016	R209 On 02-February-17	9.54	Call	Bond Future	1613	2	1613	2	0.00
12/12/2016	R209 On 02-February-17	9.53	Put	Bond Future	1678	2	1678	2	0.00
12/12/2016	R209 On 02-February-17	9.54	Put	Bond Future	1644	2	1644	2	0.00
12/12/2016	R209 On 02-February-17	9.55	Put	Bond Future	1610	2	1610	2	0.00
12/12/2016	R209 On 04-May-17			Bond Future	9.59	71.8684	9.5892	71.8684	0.00
12/12/2016	R209 On 04-May-17	9.46	Call	Bond Future	2311	2	2311	2	0.00
12/12/2016	R209 On 04-May-17	9.48	Call	Bond Future	2373	2	2373	2	0.00
12/12/2016	R209 On 04-May-17	9.47	Call	Bond Future	2342	2	2342	2	0.00
12/12/2016	R209 On 04-May-17	9.46	Put	Bond Future	3186	3	3186	3	0.00
12/12/2016	R209 On 04-May-17	9.47	Put	Bond Future	3148	3	3148	3	0.00
12/12/2016	R209 On 04-May-17	9.48	Put	Bond Future	3111	3	3111	3	0.00
12/12/2016	R209 On 03-August-17			Bond Future	9.63	73.3055	9.6276	73.3055	0.00
12/12/2016	R209 On 03-August-17	9.44	Call	Bond Future	2921	3	2921	3	0.00
12/12/2016	R209 On 03-August-17	9.43	Call	Bond Future	2891	3	2891	3	0.00
12/12/2016	R209 On 03-August-17	9.45	Call	Bond Future	2951	3	2951	3	0.00
12/12/2016	R209 On 03-August-17	9.45	Put	Bond Future	4148	4	4148	4	0.00
12/12/2016	R209 On 03-August-17	9.44	Put	Bond Future	4186	4	4186	4	0.00
12/12/2016	R209 On 03-August-17	9.43	Put	Bond Future	4225	4	4225	4	0.00
12/12/2016	R210 On 02-February-17			Bond Future	186.07	186.0922	186.0730	186.0922	1,885.00
12/12/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00

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12/12/2016	R210 On 02-February-17	190.84	Put	Bond Future	4767	5	4767	5	0.00
12/12/2016	R210 On 02-February-17	190.86	Put	Bond Future	4787	5	4787	5	0.00
12/12/2016	R210 On 02-February-17	190.85	Put	Bond Future	4777	5	4777	5	0.00
12/12/2016	R210 On 04-May-17			Bond Future	187.37	187.3913	187.3685	187.3913	0.00
12/12/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R210 On 04-May-17	192.31	Put	Bond Future	4942	5	4942	5	0.00
12/12/2016	R210 On 04-May-17	192.33	Put	Bond Future	4962	5	4962	5	0.00
12/12/2016	R210 On 04-May-17	192.32	Put	Bond Future	4952	5	4952	5	0.00
12/12/2016	R210 On 03-August-17			Bond Future	191.12	191.1489	191.1240	191.1489	0.00
12/12/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R210 On 03-August-17	196.29	Put	Bond Future	5166	5	5166	5	0.00
12/12/2016	R210 On 03-August-17	196.30	Put	Bond Future	5176	5	5176	5	0.00
12/12/2016	R210 On 03-August-17	196.28	Put	Bond Future	5156	5	5156	5	0.00
12/12/2016	R212 On 02-February-17			Bond Future	145.59	145.6769	145.5923	145.6769	3,380.00
12/12/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R212 On 02-February-17	149.29	Put	Bond Future	3698	4	3698	4	0.00
12/12/2016	R212 On 02-February-17	149.28	Put	Bond Future	3688	4	3688	4	0.00
12/12/2016	R212 On 02-February-17	149.27	Put	Bond Future	3678	4	3678	4	0.00
12/12/2016	R212 On 04-May-17			Bond Future	148.42	148.5086	148.4197	148.5086	0.00
12/12/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R212 On 04-May-17	152.24	Put	Bond Future	3820	4	3820	4	0.00
12/12/2016	R212 On 04-May-17	152.25	Put	Bond Future	3830	4	3830	4	0.00
12/12/2016	R212 On 04-May-17	152.23	Put	Bond Future	3810	4	3810	4	0.00
12/12/2016	R212 On 03-August-17			Bond Future	149.36	149.4546	149.3628	149.4546	0.00
12/12/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
12/12/2016	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
12/12/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
12/12/2016	R212 On 03-August-17	153.34	Put	Bond Future	3977	4	3977	4	0.00
12/12/2016	R212 On 03-August-17	153.35	Put	Bond Future	3987	4	3987	4	0.00
12/12/2016	R212 On 03-August-17	153.36	Put	Bond Future	3997	4	3997	4	0.00
12/12/2016	R213 On 02-February-17			Bond Future	9.36	84.9615	9.3568	84.9615	50,655.00
12/12/2016	R213 On 02-February-17	9.40	Call	Bond Future	1742	2	1742	2	0.00
12/12/2016	R213 On 02-February-17	9.42	Call	Bond Future	1814	2	1814	2	0.00
12/12/2016	R213 On 02-February-17	9.41	Call	Bond Future	1778	2	1778	2	0.00
12/12/2016	R213 On 02-February-17	9.41	Put	Bond Future	1421	1	1421	1	0.00
12/12/2016	R213 On 02-February-17	9.42	Put	Bond Future	1391	1	1391	1	0.00
12/12/2016	R213 On 02-February-17	9.40	Put	Bond Future	1452	1	1452	1	0.00
12/12/2016	R213 On 04-May-17			Bond Future	9.40	83.0558	9.4013	83.0558	0.00
12/12/2016	R213 On 04-May-17	9.35	Call	Bond Future	2460	3	2460	3	0.00
12/12/2016	R213 On 04-May-17	9.36	Call	Bond Future	2492	3	2492	3	0.00
12/12/2016	R213 On 04-May-17	9.37	Call	Bond Future	2524	3	2524	3	0.00
12/12/2016	R213 On 04-May-17	9.36	Put	Bond Future	2767	3	2767	3	0.00
12/12/2016	R213 On 04-May-17	9.37	Put	Bond Future	2732	3	2732	3	0.00
12/12/2016	R213 On 04-May-17	9.35	Put	Bond Future	2801	3	2801	3	0.00
12/12/2016	R213 On 03-August-17			Bond Future	9.44	84.7165	9.4390	84.7165	0.00
12/12/2016	R213 On 03-August-17	9.33	Call	Bond Future	3055	3	3055	3	0.00
12/12/2016	R213 On 03-August-17	9.34	Call	Bond Future	3086	3	3086	3	0.00
12/12/2016	R213 On 03-August-17	9.35	Call	Bond Future	3117	3	3117	3	0.00
12/12/2016	R213 On 03-August-17	9.34	Put	Bond Future	3739	4	3739	4	0.00
12/12/2016	R213 On 03-August-17	9.35	Put	Bond Future	3704	4	3704	4	0.00
12/12/2016	R213 On 03-August-17	9.33	Put	Bond Future	3775	4	3775	4	0.00
12/12/2016	R214 On 02-February-17			Bond Future	9.61	74.0265	9.6050	74.0265	36,737.00
12/12/2016	R214 On 02-February-17	9.67	Call	Bond Future	1968	2	1968	2	0.00
12/12/2016	R214 On 02-February-17	9.66	Call	Bond Future	1930	2	1930	2	0.00
12/12/2016	R214 On 02-February-17	9.68	Call	Bond Future	2006	2	2006	2	0.00
12/12/2016	R214 On 02-February-17	9.67	Put	Bond Future	1510	2	1510	2	0.00
12/12/2016	R214 On 02-February-17	9.66	Put	Bond Future	1542	2	1542	2	0.00
12/12/2016	R214 On 02-February-17	9.68	Put	Bond Future	1478	1	1478	1	0.00
12/12/2016	R214 On 04-May-17			Bond Future	9.65	72.1626	9.6476	72.1626	0.00
12/12/2016	R214 On 04-May-17	9.56	Call	Bond Future	2560	3	2560	3	0.00

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12/12/2016	R214 On 04-May-17	9.58	Call	Bond Future	2625	3	2625	3	0.00
12/12/2016	R214 On 04-May-17	9.57	Call	Bond Future	2592	3	2592	3	0.00
12/12/2016	R214 On 04-May-17	9.56	Put	Bond Future	3180	3	3180	3	0.00
12/12/2016	R214 On 04-May-17	9.57	Put	Bond Future	3141	3	3141	3	0.00
12/12/2016	R214 On 04-May-17	9.58	Put	Bond Future	3103	3	3103	3	0.00
12/12/2016	R214 On 03-August-17			Bond Future	9.68	73.6055	9.6845	73.6055	0.00
12/12/2016	R214 On 03-August-17	9.51	Call	Bond Future	3130	3	3130	3	0.00
12/12/2016	R214 On 03-August-17	9.52	Call	Bond Future	3162	3	3162	3	0.00
12/12/2016	R214 On 03-August-17	9.53	Call	Bond Future	3194	3	3194	3	0.00
12/12/2016	R214 On 03-August-17	9.52	Put	Bond Future	4325	4	4325	4	0.00
12/12/2016	R214 On 03-August-17	9.53	Put	Bond Future	4285	4	4285	4	0.00
12/12/2016	R214 On 03-August-17	9.51	Put	Bond Future	4366	4	4366	4	0.00
12/12/2016	R248 On 02-February-17			Bond Future	9.66	95.0634	9.6560	95.0634	68,138.00
12/12/2016	R248 On 02-February-17	9.76	Call	Bond Future	2772	3	2772	3	0.00
12/12/2016	R248 On 02-February-17	9.78	Call	Bond Future	2874	3	2874	3	0.00
12/12/2016	R248 On 02-February-17	9.77	Call	Bond Future	2823	3	2823	3	0.00
12/12/2016	R248 On 02-February-17	9.77	Put	Bond Future	1803	2	1803	2	0.00
12/12/2016	R248 On 02-February-17	9.76	Put	Bond Future	1841	2	1841	2	0.00
12/12/2016	R248 On 02-February-17	9.78	Put	Bond Future	1765	2	1765	2	0.00
12/12/2016	R248 On 04-May-17			Bond Future	9.70	92.4654	9.7001	92.4654	0.00
12/12/2016	R248 On 04-May-17	9.67	Call	Bond Future	3668	4	3668	4	0.00
12/12/2016	R248 On 04-May-17	9.66	Call	Bond Future	3624	4	3624	4	0.00
12/12/2016	R248 On 04-May-17	9.65	Call	Bond Future	3581	4	3581	4	0.00
12/12/2016	R248 On 04-May-17	9.66	Put	Bond Future	3985	4	3985	4	0.00
12/12/2016	R248 On 04-May-17	9.65	Put	Bond Future	4032	4	4032	4	0.00
12/12/2016	R248 On 04-May-17	9.67	Put	Bond Future	3938	4	3938	4	0.00
12/12/2016	R248 On 03-August-17			Bond Future	9.74	94.3144	9.7386	94.3144	0.00
12/12/2016	R248 On 03-August-17	9.57	Call	Bond Future	4205	4	4205	4	0.00
12/12/2016	R248 On 03-August-17	9.58	Call	Bond Future	4245	4	4245	4	0.00
12/12/2016	R248 On 03-August-17	9.56	Call	Bond Future	4165	4	4165	4	0.00
12/12/2016	R248 On 03-August-17	9.57	Put	Bond Future	5725	6	5725	6	0.00
12/12/2016	R248 On 03-August-17	9.58	Put	Bond Future	5674	6	5674	6	0.00
12/12/2016	R248 On 03-August-17	9.56	Put	Bond Future	5776	6	5776	6	0.00