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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/05/2016 TO: 10/05/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	0857 On 31-March-21			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
10/05/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	2025 On 05-May-16			Bond Future	126.35	126.3467	126.3467	126.3467	0.00
10/05/2016	2025 On 04-August-16			Bond Future	127.46	127.4214	127.4571	127.4214	2,704.00
10/05/2016	2025 On 04-August-16	123.86	Call	Bond Future	3597	4	4	4	0.00
10/05/2016	2025 On 04-August-16	123.87	Call	Bond Future	3587	4	4	4	0.00
10/05/2016	2025 On 04-August-16	123.85	Call	Bond Future	3607	4	4	4	0.00
10/05/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2025 On 03-November-16			Bond Future	129.91	129.8723	129.9078	129.8723	0.00
10/05/2016	2025 On 03-November-16	129.23	Call	Bond Future	678	1	1	1	0.00
10/05/2016	2025 On 03-November-16	129.22	Call	Bond Future	688	1	1	1	0.00
10/05/2016	2025 On 03-November-16	129.21	Call	Bond Future	698	1	1	1	0.00
10/05/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2030 On 05-May-16			Bond Future	9.59	90.1785	90.1785	90.1785	0.00
10/05/2016	2030 On 04-August-16			Bond Future	9.63	88.3192	88.0419	88.3192	25,310.00
10/05/2016	2030 On 04-August-16	10.17	Call	Bond Future	3560	4	4	4	0.00
10/05/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2030 On 03-November-16			Bond Future	9.69	90.0113	89.7280	90.0113	0.00
10/05/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
10/05/2016	2030 On 03-November-16	9.34	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
10/05/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
10/05/2016	2030 On 03-November-16	9.33	Put	Bond Future	2435	2	2	2	0.00
10/05/2016	2030 On 03-November-16	9.34	Put	Bond Future	2365	2	2	2	0.00
10/05/2016	2030 On 03-November-16	9.35	Put	Bond Future	2295	2	2	2	0.00
10/05/2016	2032 On 05-May-16			Bond Future	9.72	89.1084	89.1084	89.1084	0.00
10/05/2016	2032 On 04-August-16			Bond Future	9.76	91.2252	90.9685	91.2252	7,553.00
10/05/2016	2032 On 04-August-16	8.99	Call	Bond Future	599	1	1	1	0.00
10/05/2016	2032 On 04-August-16	9.01	Call	Bond Future	628	1	1	1	0.00
10/05/2016	2032 On 04-August-16	9.00	Call	Bond Future	613	1	1	1	0.00
10/05/2016	2032 On 04-August-16	9.00	Put	Bond Future	6372	6	6	6	0.00
10/05/2016	2032 On 04-August-16	9.01	Put	Bond Future	6307	6	6	6	0.00
10/05/2016	2032 On 04-August-16	8.99	Put	Bond Future	6437	6	6	6	0.00
10/05/2016	2032 On 03-November-16			Bond Future	9.82	88.8135	88.5512	88.8135	0.00
10/05/2016	2032 On 03-November-16	10.28	Call	Bond Future	5388	6	5	6	0.00
10/05/2016	2032 On 03-November-16	10.30	Call	Bond Future	5476	6	5	6	0.00
10/05/2016	2032 On 03-November-16	10.29	Call	Bond Future	5432	6	5	6	0.00
10/05/2016	2032 On 03-November-16	10.28	Put	Bond Future	2177	2	2	2	0.00
10/05/2016	2032 On 03-November-16	10.29	Put	Bond Future	2153	2	2	2	0.00
10/05/2016	2032 On 03-November-16	10.30	Put	Bond Future	2130	2	2	2	0.00
10/05/2016	2032 On 02-February-17			Bond Future	9.87	90.6111	90.3428	90.6111	0.00
10/05/2016	2032 On 02-February-17	9.51	Call	Bond Future	3193	3	3	3	0.00
10/05/2016	2032 On 02-February-17	9.53	Call	Bond Future	3252	3	3	3	0.00
10/05/2016	2032 On 02-February-17	9.52	Call	Bond Future	3222	3	3	3	0.00
10/05/2016	2032 On 02-February-17	9.52	Put	Bond Future	5728	6	6	6	0.00
10/05/2016	2032 On 02-February-17	9.51	Put	Bond Future	5772	6	6	6	0.00
10/05/2016	2032 On 02-February-17	9.53	Put	Bond Future	5685	6	6	6	0.00
10/05/2016	2033 On 05-May-16			Bond Future	106.86	106.8631	106.8631	106.8631	0.00
10/05/2016	2033 On 04-August-16			Bond Future	108.30	108.2656	108.2959	108.2656	3,915.00
10/05/2016	2033 On 04-August-16	104.99	Call	Bond Future	3306	3	3	3	0.00
10/05/2016	2033 On 04-August-16	105.00	Call	Bond Future	3296	3	3	3	0.00
10/05/2016	2033 On 04-August-16	105.01	Call	Bond Future	3286	3	3	3	0.00
10/05/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00

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10/05/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2033 On 03-November-16			Bond Future	109.36	109.3253	109.3553	109.3253	0.00
10/05/2016	2033 On 03-November-16	109.18	Call	Bond Future	175	0	0	0	0.00
10/05/2016	2033 On 03-November-16	109.17	Call	Bond Future	185	0	0	0	0.00
10/05/2016	2033 On 03-November-16	109.16	Call	Bond Future	195	0	0	0	0.00
10/05/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2037 On 05-May-16			Bond Future	9.86	90.3933	90.3933	90.3933	0.00
10/05/2016	2037 On 04-August-16			Bond Future	9.89	88.3525	88.1143	88.3525	41,343.00
10/05/2016	2037 On 04-August-16	9.24	Call	Bond Future	897	1	1	1	0.00
10/05/2016	2037 On 04-August-16	9.25	Call	Bond Future	916	1	1	1	0.00
10/05/2016	2037 On 04-August-16	9.26	Call	Bond Future	935	1	1	1	0.00
10/05/2016	2037 On 04-August-16	9.25	Put	Bond Future	6193	6	6	6	0.00
10/05/2016	2037 On 04-August-16	9.26	Put	Bond Future	6126	6	6	6	0.00
10/05/2016	2037 On 04-August-16	9.24	Put	Bond Future	6261	6	6	6	0.00
10/05/2016	2037 On 03-November-16			Bond Future	9.94	90.0453	89.8018	90.0453	0.00
10/05/2016	2037 On 03-November-16	10.35	Call	Bond Future	5722	6	6	6	0.00
10/05/2016	2037 On 03-November-16	10.36	Call	Bond Future	5768	6	6	6	0.00
10/05/2016	2037 On 03-November-16	10.37	Call	Bond Future	5815	6	6	6	0.00
10/05/2016	2037 On 03-November-16	10.36	Put	Bond Future	2623	3	3	3	0.00
10/05/2016	2037 On 03-November-16	10.37	Put	Bond Future	2596	3	3	3	0.00
10/05/2016	2037 On 03-November-16	10.35	Put	Bond Future	2651	3	3	3	0.00
10/05/2016	2037 On 02-February-17			Bond Future	9.99	87.6108	87.3616	87.6108	0.00
10/05/2016	2037 On 02-February-17	9.66	Call	Bond Future	3717	4	4	4	0.00
10/05/2016	2037 On 02-February-17	9.68	Call	Bond Future	3783	4	4	4	0.00
10/05/2016	2037 On 02-February-17	9.67	Call	Bond Future	3750	4	4	4	0.00
10/05/2016	2037 On 02-February-17	9.66	Put	Bond Future	6332	6	6	6	0.00
10/05/2016	2037 On 02-February-17	9.67	Put	Bond Future	6284	6	6	6	0.00
10/05/2016	2037 On 02-February-17	9.68	Put	Bond Future	6236	6	6	6	0.00
10/05/2016	2038 On 05-May-16			Bond Future	134.51	134.5077	134.5077	134.5077	0.00

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10/05/2016	2038 On 04-August-16			Bond Future	135.07	135.5030	135.0690	135.5030	22,243.00
10/05/2016	2038 On 04-August-16	129.31	Call	Bond Future	5759	6	6	6	0.00
10/05/2016	2038 On 04-August-16	129.30	Call	Bond Future	5769	6	6	6	0.00
10/05/2016	2038 On 04-August-16	129.32	Call	Bond Future	5749	6	6	6	0.00
10/05/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2038 On 03-November-16			Bond Future	137.67	138.1093	137.6659	138.1093	0.00
10/05/2016	2038 On 03-November-16	136.33	Call	Bond Future	1336	2	1	2	0.00
10/05/2016	2038 On 03-November-16	136.32	Call	Bond Future	1346	2	1	2	0.00
10/05/2016	2038 On 03-November-16	136.31	Call	Bond Future	1356	2	1	2	0.00
10/05/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2040 On 05-May-16			Bond Future	9.93	94.0196	94.0196	94.0196	0.00
10/05/2016	2040 On 04-August-16			Bond Future	9.96	91.8723	91.6189	91.8723	812.00
10/05/2016	2040 On 04-August-16	9.51	Call	Bond Future	1479	2	1	2	0.00
10/05/2016	2040 On 04-August-16	9.50	Call	Bond Future	1453	2	1	2	0.00
10/05/2016	2040 On 04-August-16	9.49	Call	Bond Future	1426	2	1	2	0.00
10/05/2016	2040 On 04-August-16	9.51	Put	Bond Future	5343	5	5	5	0.00
10/05/2016	2040 On 04-August-16	9.50	Put	Bond Future	5406	5	5	5	0.00
10/05/2016	2040 On 04-August-16	9.49	Put	Bond Future	5469	5	5	5	0.00
10/05/2016	2040 On 03-November-16			Bond Future	10.01	93.6325	93.3733	93.6325	0.00
10/05/2016	2040 On 03-November-16	9.70	Call	Bond Future	3138	3	3	3	0.00
10/05/2016	2040 On 03-November-16	9.71	Call	Bond Future	3173	3	3	3	0.00
10/05/2016	2040 On 03-November-16	9.69	Call	Bond Future	3104	3	3	3	0.00
10/05/2016	2040 On 03-November-16	9.69	Put	Bond Future	5820	6	6	6	0.00
10/05/2016	2040 On 03-November-16	9.71	Put	Bond Future	5715	6	6	6	0.00
10/05/2016	2040 On 03-November-16	9.70	Put	Bond Future	5767	6	6	6	0.00
10/05/2016	2044 On 05-May-16			Bond Future	9.97	90.9652	90.9652	90.9652	0.00
10/05/2016	2044 On 04-August-16			Bond Future	9.99	88.9287	88.6746	88.9287	20,486.00
10/05/2016	2044 On 04-August-16	9.51	Call	Bond Future	1408	2	1	2	0.00

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10/05/2016	2044 On 04-August-16	9.50	Call	Bond Future	1382	1	1	1	0.00
10/05/2016	2044 On 04-August-16	9.49	Call	Bond Future	1356	1	1	1	0.00
10/05/2016	2044 On 04-August-16	9.50	Put	Bond Future	5661	6	6	6	0.00
10/05/2016	2044 On 04-August-16	9.51	Put	Bond Future	5596	5	6	5	0.00
10/05/2016	2044 On 04-August-16	9.49	Put	Bond Future	5727	6	6	6	0.00
10/05/2016	2044 On 03-November-16			Bond Future	10.04	90.6325	90.3728	90.6325	0.00
10/05/2016	2044 On 03-November-16	10.42	Call	Bond Future	6066	6	6	6	0.00
10/05/2016	2044 On 03-November-16	10.43	Call	Bond Future	6113	6	6	6	0.00
10/05/2016	2044 On 03-November-16	10.41	Call	Bond Future	6018	6	6	6	0.00
10/05/2016	2044 On 03-November-16	10.43	Put	Bond Future	2994	3	3	3	0.00
10/05/2016	2044 On 03-November-16	10.42	Put	Bond Future	3025	3	3	3	0.00
10/05/2016	2044 On 03-November-16	10.41	Put	Bond Future	3055	3	3	3	0.00
10/05/2016	2044 On 02-February-17			Bond Future	10.09	88.0847	87.8190	88.0847	0.00
10/05/2016	2044 On 02-February-17	9.77	Call	Bond Future	4104	4	4	4	0.00
10/05/2016	2044 On 02-February-17	9.76	Call	Bond Future	4069	4	4	4	0.00
10/05/2016	2044 On 02-February-17	9.78	Call	Bond Future	4140	4	4	4	0.00
10/05/2016	2044 On 02-February-17	9.77	Put	Bond Future	6807	7	7	7	0.00
10/05/2016	2044 On 02-February-17	9.78	Put	Bond Future	6755	7	7	7	0.00
10/05/2016	2044 On 02-February-17	9.76	Put	Bond Future	6858	7	7	7	0.00
10/05/2016	2046 On 05-May-16			Bond Future	134.50	134.5010	134.5010	134.5010	0.00
10/05/2016	2046 On 04-August-16			Bond Future	136.00	136.5551	136.0026	136.5551	16,234.00
10/05/2016	2046 On 04-August-16	129.00	Call	Bond Future	7003	8	7	8	0.00
10/05/2016	2046 On 04-August-16	129.01	Call	Bond Future	6993	8	7	8	0.00
10/05/2016	2046 On 04-August-16	129.02	Call	Bond Future	6983	8	7	8	0.00
10/05/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2046 On 03-November-16			Bond Future	137.11	137.6707	137.1066	137.6707	0.00
10/05/2016	2046 On 03-November-16	137.07	Call	Bond Future	37	1	0	1	0.00
10/05/2016	2046 On 03-November-16	137.09	Call	Bond Future	17	1	0	1	0.00
10/05/2016	2046 On 03-November-16	137.08	Call	Bond Future	27	1	0	1	0.00
10/05/2016	2046 On 03-November-16	137.09	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2046 On 03-November-16	137.07	Put	Bond Future	0	0	0	0	0.00

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10/05/2016	2046 On 03-November-16	137.08	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2050 On 05-May-16			Bond Future	145.51	145.5070	145.5070	145.5070	0.00
10/05/2016	2050 On 04-August-16			Bond Future	143.86	144.8662	143.8620	144.8662	20,717.00
10/05/2016	2050 On 04-August-16	139.12	Call	Bond Future	4742	6	5	6	0.00
10/05/2016	2050 On 04-August-16	139.14	Call	Bond Future	4722	6	5	6	0.00
10/05/2016	2050 On 04-August-16	139.13	Call	Bond Future	4732	6	5	6	0.00
10/05/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
10/05/2016	2050 On 03-November-16			Bond Future	146.63	147.6530	146.6281	147.6530	0.00
10/05/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
10/05/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
10/05/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
10/05/2016	2050 On 03-November-16	149.53	Put	Bond Future	2902	2	3	2	0.00
10/05/2016	2050 On 03-November-16	149.54	Put	Bond Future	2912	2	3	2	0.00
10/05/2016	2050 On 03-November-16	149.52	Put	Bond Future	2892	2	3	2	0.00
10/05/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	AL37 On 04-August-16			Index Future	484.44	485.0060	484.4380	485.0060	17.00
10/05/2016	AL37 On 03-November-16			Index Future	493.81	494.3960	493.8130	494.3960	0.00
10/05/2016	AL7T On 04-August-16			Index Future	556.21	557.4140	556.2090	557.4140	9.00
10/05/2016	AL7T On 03-November-16			Index Future	566.97	568.2050	566.9730	568.2050	0.00
10/05/2016	ALBI On 04-August-16			Index Future	504.84	505.8940	504.8350	505.8940	627.00
10/05/2016	ALBI On 03-November-16			Index Future	514.60	515.6880	514.6040	515.6880	0.00
10/05/2016	ALBI On 02-February-17			Index Future	525.01	526.1170	525.0060	526.1170	0.00
10/05/2016	C002 On 31-March-32			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
10/05/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C208 On 31-March-21			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
10/05/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/05/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2016	EL28 On 05-May-16			Bond Future	128.74	128.7390	128.7390	128.7390	0.00
10/05/2016	EL28 On 04-August-16			Bond Future	131.31	131.2766	131.3148	131.2766	0.00
10/05/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4455	4	4	4	0.00
10/05/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4445	4	4	4	0.00
10/05/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4435	4	4	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
10/05/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
10/05/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
10/05/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
10/05/2016	EL28 On 03-November-16			Bond Future	132.17	132.1316	132.1696	132.1316	0.00
10/05/2016	EL28 On 03-November-16	132.15	Call	Bond Future	20	0	0	0	0.00
10/05/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
10/05/2016	EL28 On 03-November-16	132.16	Call	Bond Future	10	0	0	0	0.00
10/05/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
10/05/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
10/05/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
10/05/2016	ES33 On 05-May-16			Bond Future	10.71	76.0855	76.0855	76.0855	0.00
10/05/2016	ES33 On 04-August-16			Bond Future	10.75	77.9636	77.8087	77.9636	8,909.00
10/05/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
10/05/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
10/05/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
10/05/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3287	3	3	3	0.00
10/05/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3154	3	3	3	0.00
10/05/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3220	3	3	3	0.00
10/05/2016	ES33 On 03-November-16			Bond Future	10.84	75.6641	75.5056	75.6641	0.00
10/05/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2819	3	3	3	0.00
10/05/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2703	3	3	3	0.00
10/05/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2761	3	3	3	0.00
10/05/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
10/05/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
10/05/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
10/05/2016	ES33 On 02-February-17			Bond Future	10.92	77.1955	77.0331	77.1955	0.00
10/05/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
10/05/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
10/05/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
10/05/2016	ES33 On 02-February-17	10.60	Put	Bond Future	1976	2	2	2	0.00
10/05/2016	ES33 On 02-February-17	10.61	Put	Bond Future	1913	2	2	2	0.00
10/05/2016	ES33 On 02-February-17	10.59	Put	Bond Future	2039	2	2	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
10/05/2016	ES42 On 05-May-16			Bond Future	10.88	79.8631	79.8631	79.8631	0.00
10/05/2016	ES42 On 04-August-16			Bond Future	10.93	81.9036	81.6927	81.9036	7,270.00
10/05/2016	ES42 On 03-November-16			Bond Future	11.01	79.2099	78.9943	79.2099	0.00
10/05/2016	GOVI On 04-August-16			GOVI	503.76	504.7740	503.7600	504.7740	469.00
10/05/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
10/05/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
10/05/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
10/05/2016	GOVI On 04-August-16	521.01	Put	GOVI	172500	16	17	16	0.00
10/05/2016	GOVI On 04-August-16	520.99	Put	GOVI	172300	16	17	16	0.00
10/05/2016	GOVI On 04-August-16	521.00	Put	GOVI	172400	16	17	16	0.00
10/05/2016	GOVI On 03-November-16			GOVI	513.51	514.5470	513.5080	514.5470	146.00
10/05/2016	GOVI On 03-November-16	476.11	Call	GOVI	373980	38	37	38	0.00
10/05/2016	GOVI On 03-November-16	476.12	Call	GOVI	373880	38	37	38	0.00
10/05/2016	GOVI On 03-November-16	476.13	Call	GOVI	373780	38	37	38	0.00
10/05/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
10/05/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
10/05/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
10/05/2016	GOVI On 02-February-17			GOVI	523.89	524.9520	523.8890	524.9520	0.00
10/05/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
10/05/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
10/05/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
10/05/2016	GOVI On 02-February-17	533.33	Put	GOVI	94410	8	9	8	0.00
10/05/2016	GOVI On 02-February-17	533.34	Put	GOVI	94510	8	9	8	0.00
10/05/2016	GOVI On 02-February-17	533.32	Put	GOVI	94310	8	9	8	0.00
10/05/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/05/2016	IGOV On 04-August-16			Index Future	247.98	248.4560	247.9800	248.4560	1,031.00
10/05/2016	IGOV On 03-November-16			Index Future	252.80	253.2860	252.7990	253.2860	23.00
10/05/2016	IGOV On 02-February-17			Index Future	257.93	258.4270	257.9280	258.4270	0.00
10/05/2016	ILBI On 04-August-16			Index Future	671.66	672.7210	671.6560	672.7210	157.00
10/05/2016	ILBI On 03-November-16			Index Future	684.48	685.5660	684.4800	685.5660	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
10/05/2016	IS01 On 19-December-16			Interest Rate Swap	100.14	100.1450	100.1448	100.1450	0.00
10/05/2016	IS01 On 16-March-17			Interest Rate Swap	100.18	100.1755	100.1773	100.1755	0.00
10/05/2016	IS01 On 15-June-17			Interest Rate Swap	99.94	99.9330	99.9389	99.9330	0.00
10/05/2016	IS02 On 18-December-17			Interest Rate Swap	100.56	100.5444	100.5598	100.5444	0.00
10/05/2016	IS02 On 16-March-18			Interest Rate Swap	100.01	99.9922	100.0072	99.9922	0.00
10/05/2016	IS02 On 15-June-18			Interest Rate Swap	99.85	99.8388	99.8479	99.8388	0.00
10/05/2016	IS05 On 17-December-20			Interest Rate Swap	100.49	100.4557	100.4874	100.4557	0.00
10/05/2016	IS05 On 16-March-21			Interest Rate Swap	99.98	99.9409	99.9759	99.9409	0.00
10/05/2016	IS05 On 15-June-21			Interest Rate Swap	99.43	99.3917	99.4311	99.3917	0.00
10/05/2016	IS10 On 17-December-25			Interest Rate Swap	102.34	102.2158	102.3399	102.2158	0.00
10/05/2016	IS10 On 16-March-26			Interest Rate Swap	99.58	99.4488	99.5774	99.4488	0.00
10/05/2016	IS10 On 15-June-26			Interest Rate Swap	98.46	98.3262	98.4571	98.3262	0.00
10/05/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/05/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
10/05/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
10/05/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
10/05/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.33	92.6700	92.6700	92.6700	0.00
10/05/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
10/05/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
10/05/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.54	92.4600	92.4600	92.4600	0.00
10/05/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.59	92.4100	92.4100	92.4100	0.00
10/05/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.57	92.4300	92.4300	92.4300	0.00
10/05/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.78	92.2200	92.2200	92.2200	0.00
10/05/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.93	92.0700	92.0700	92.0700	0.00
10/05/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.03	91.9700	91.9700	91.9700	0.00
10/05/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.11	91.8900	91.8900	91.8900	0.00
10/05/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.19	91.8100	91.8100	91.8100	0.00
10/05/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.24	91.7600	91.7600	91.7600	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
10/05/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
10/05/2016	R023 On 05-May-16			Bond Future	9.01	95.2041	95.2041	95.2041	0.00
10/05/2016	R023 On 04-August-16			Bond Future	8.98	97.5632	97.4186	97.5632	6,100.00
10/05/2016	R023 On 04-August-16	8.24	Call	Bond Future	327	0	0	0	0.00
10/05/2016	R023 On 04-August-16	8.26	Call	Bond Future	344	0	0	0	0.00
10/05/2016	R023 On 04-August-16	8.25	Call	Bond Future	335	0	0	0	0.00
10/05/2016	R023 On 04-August-16	8.25	Put	Bond Future	3850	4	4	4	0.00
10/05/2016	R023 On 04-August-16	8.24	Put	Bond Future	3891	4	4	4	0.00
10/05/2016	R023 On 04-August-16	8.26	Put	Bond Future	3810	4	4	4	0.00
10/05/2016	R023 On 03-November-16			Bond Future	9.04	95.5004	95.3522	95.5004	0.00
10/05/2016	R023 On 03-November-16	9.73	Call	Bond Future	3993	4	4	4	0.00
10/05/2016	R023 On 03-November-16	9.75	Call	Bond Future	4057	4	4	4	0.00
10/05/2016	R023 On 03-November-16	9.74	Call	Bond Future	4025	4	4	4	0.00
10/05/2016	R023 On 03-November-16	9.74	Put	Bond Future	910	1	1	1	0.00
10/05/2016	R023 On 03-November-16	9.75	Put	Bond Future	898	1	1	1	0.00
10/05/2016	R023 On 03-November-16	9.73	Put	Bond Future	921	1	1	1	0.00
10/05/2016	R023 On 02-February-17			Bond Future	9.09	97.4330	97.2809	97.4330	0.00
10/05/2016	R023 On 02-February-17	8.86	Call	Bond Future	2030	2	2	2	0.00
10/05/2016	R023 On 02-February-17	8.85	Call	Bond Future	2010	2	2	2	0.00
10/05/2016	R023 On 02-February-17	8.84	Call	Bond Future	1991	2	2	2	0.00
10/05/2016	R023 On 02-February-17	8.85	Put	Bond Future	3072	3	3	3	0.00
10/05/2016	R023 On 02-February-17	8.84	Put	Bond Future	3097	3	3	3	0.00
10/05/2016	R023 On 02-February-17	8.86	Put	Bond Future	3047	3	3	3	0.00
10/05/2016	R035 On 05-May-16			Bond Future	9.80	93.8245	93.8245	93.8245	0.00
10/05/2016	R035 On 04-August-16			Bond Future	9.82	96.1522	95.9116	96.1522	5,341.00
10/05/2016	R035 On 04-August-16	10.35	Call	Bond Future	4050	4	4	4	0.00
10/05/2016	R035 On 04-August-16	10.36	Call	Bond Future	4123	4	4	4	0.00
10/05/2016	R035 On 04-August-16	10.37	Call	Bond Future	4197	4	4	4	0.00
10/05/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R035 On 03-November-16			Bond Future	9.88	93.4917	93.2456	93.4917	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
10/05/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
10/05/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
10/05/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
10/05/2016	R035 On 03-November-16	9.59	Put	Bond Future	2308	2	2	2	0.00
10/05/2016	R035 On 03-November-16	9.57	Put	Bond Future	2471	2	2	2	0.00
10/05/2016	R035 On 03-November-16	9.58	Put	Bond Future	2389	2	2	2	0.00
10/05/2016	R186 On 05-May-16			Bond Future	9.21	112.6449	112.6449	112.6449	0.00
10/05/2016	R186 On 04-August-16			Bond Future	9.22	110.1088	109.8599	110.1088	89,471.00
10/05/2016	R186 On 04-August-16	9.60	Call	Bond Future	3826	4	4	4	0.00
10/05/2016	R186 On 04-August-16	8.51	Call	Bond Future	562	1	1	1	0.00
10/05/2016	R186 On 04-August-16	8.49	Call	Bond Future	536	1	1	1	0.00
10/05/2016	R186 On 04-August-16	10.00	Call	Bond Future	5834	6	6	6	0.00
10/05/2016	R186 On 04-August-16	8.50	Call	Bond Future	549	1	1	1	0.00
10/05/2016	R186 On 04-August-16	9.25	Call	Bond Future	2375	3	2	3	0.00
10/05/2016	R186 On 04-August-16	9.40	Call	Bond Future	2955	3	3	3	0.00
10/05/2016	R186 On 04-August-16	9.60	Put	Bond Future	1203	1	1	1	5,635.00
10/05/2016	R186 On 04-August-16	8.49	Put	Bond Future	5762	6	6	6	0.00
10/05/2016	R186 On 04-August-16	10.00	Put	Bond Future	564	1	1	1	6,500.00
10/05/2016	R186 On 04-August-16	8.51	Put	Bond Future	5640	5	6	5	0.00
10/05/2016	R186 On 04-August-16	8.50	Put	Bond Future	5701	6	6	6	0.00
10/05/2016	R186 On 04-August-16	9.25	Put	Bond Future	2146	2	2	2	1,000.00
10/05/2016	R186 On 04-August-16	9.40	Put	Bond Future	1691	2	2	2	5,000.00
10/05/2016	R186 On 03-November-16			Bond Future	9.27	112.2181	111.9636	112.2181	0.00
10/05/2016	R186 On 03-November-16	8.96	Call	Bond Future	2233	2	2	2	0.00
10/05/2016	R186 On 03-November-16	8.95	Call	Bond Future	2205	2	2	2	0.00
10/05/2016	R186 On 03-November-16	8.97	Call	Bond Future	2261	2	2	2	0.00
10/05/2016	R186 On 03-November-16	8.95	Put	Bond Future	4414	4	4	4	0.00
10/05/2016	R186 On 03-November-16	8.96	Put	Bond Future	4372	4	4	4	0.00
10/05/2016	R186 On 03-November-16	8.97	Put	Bond Future	4329	4	4	4	0.00
10/05/2016	R197 On 05-May-16			Bond Future	299.50	299.5036	299.5036	299.5036	0.00
10/05/2016	R197 On 04-August-16			Bond Future	299.00	298.9123	298.9965	298.9123	1,889.00
10/05/2016	R197 On 04-August-16	293.98	Call	Bond Future	5016	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2016	R197 On 04-August-16	293.96	Call	Bond Future	5036	5	5	5	0.00
10/05/2016	R197 On 04-August-16	293.97	Call	Bond Future	5026	5	5	5	0.00
10/05/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R197 On 03-November-16			Bond Future	304.75	304.6618	304.7451	304.6618	0.00
10/05/2016	R197 On 03-November-16	303.56	Call	Bond Future	1185	1	1	1	0.00
10/05/2016	R197 On 03-November-16	303.58	Call	Bond Future	1165	1	1	1	0.00
10/05/2016	R197 On 03-November-16	303.57	Call	Bond Future	1175	1	1	1	0.00
10/05/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R202 On 05-May-16			Bond Future	249.70	249.6977	249.6977	249.6977	0.00
10/05/2016	R202 On 04-August-16			Bond Future	249.86	250.8221	249.8587	250.8221	36,980.00
10/05/2016	R202 On 04-August-16	243.26	Call	Bond Future	8342	9	8	9	0.00
10/05/2016	R202 On 04-August-16	243.25	Call	Bond Future	8350	9	8	9	0.00
10/05/2016	R202 On 04-August-16	243.24	Call	Bond Future	8357	9	8	9	0.00
10/05/2016	R202 On 04-August-16	243.25	Put	Bond Future	1741	2	2	2	0.00
10/05/2016	R202 On 04-August-16	243.26	Put	Bond Future	1744	2	2	2	0.00
10/05/2016	R202 On 04-August-16	243.24	Put	Bond Future	1738	2	2	2	0.00
10/05/2016	R202 On 03-November-16			Bond Future	254.66	255.6465	254.6627	255.6465	0.00
10/05/2016	R202 On 03-November-16	253.85	Call	Bond Future	813	2	1	2	0.00
10/05/2016	R202 On 03-November-16	253.86	Call	Bond Future	803	2	1	2	0.00
10/05/2016	R202 On 03-November-16	253.87	Call	Bond Future	793	2	1	2	0.00
10/05/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R203 On 05-May-16			Bond Future	7.98	101.5771	101.5771	101.5771	0.00
10/05/2016	R203 On 04-August-16			Bond Future	7.91	103.6912	103.6535	103.6912	58,097.00
10/05/2016	R203 On 04-August-16	7.24	Call	Bond Future	41	0	0	0	0.00
10/05/2016	R203 On 04-August-16	7.26	Call	Bond Future	44	0	0	0	0.00
10/05/2016	R203 On 04-August-16	7.25	Call	Bond Future	43	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
10/05/2016	R203 On 04-August-16	7.24	Put	Bond Future	742	1	1	1	0.00
10/05/2016	R203 On 04-August-16	7.26	Put	Bond Future	724	1	1	1	0.00
10/05/2016	R203 On 04-August-16	7.25	Put	Bond Future	733	1	1	1	0.00
10/05/2016	R203 On 03-November-16			Bond Future	7.94	101.5052	101.4659	101.5052	0.00
10/05/2016	R203 On 03-November-16	8.84	Call	Bond Future	812	1	1	1	0.00
10/05/2016	R203 On 03-November-16	8.86	Call	Bond Future	826	1	1	1	0.00
10/05/2016	R203 On 03-November-16	8.85	Call	Bond Future	819	1	1	1	0.00
10/05/2016	R203 On 03-November-16	8.85	Put	Bond Future	83	0	0	0	0.00
10/05/2016	R203 On 03-November-16	8.86	Put	Bond Future	82	0	0	0	0.00
10/05/2016	R203 On 03-November-16	8.84	Put	Bond Future	85	0	0	0	0.00
10/05/2016	R203 On 02-February-17			Bond Future	7.86	103.5595	103.5184	103.5595	0.00
10/05/2016	R203 On 02-February-17	7.70	Call	Bond Future	233	0	0	0	0.00
10/05/2016	R203 On 02-February-17	7.72	Call	Bond Future	238	0	0	0	0.00
10/05/2016	R203 On 02-February-17	7.71	Call	Bond Future	235	0	0	0	0.00
10/05/2016	R203 On 02-February-17	7.71	Put	Bond Future	320	0	0	0	0.00
10/05/2016	R203 On 02-February-17	7.70	Put	Bond Future	323	0	0	0	0.00
10/05/2016	R203 On 02-February-17	7.72	Put	Bond Future	317	0	0	0	0.00
10/05/2016	R204 On 05-May-16			Bond Future	8.38	102.2029	102.2029	102.2029	0.00
10/05/2016	R204 On 04-August-16			Bond Future	8.32	100.4498	100.3932	100.4498	34,911.00
10/05/2016	R204 On 04-August-16	7.76	Call	Bond Future	175	0	0	0	0.00
10/05/2016	R204 On 04-August-16	7.75	Call	Bond Future	170	0	0	0	0.00
10/05/2016	R204 On 04-August-16	7.74	Call	Bond Future	166	0	0	0	0.00
10/05/2016	R204 On 04-August-16	7.75	Put	Bond Future	1385	1	1	1	0.00
10/05/2016	R204 On 04-August-16	7.74	Put	Bond Future	1402	1	1	1	0.00
10/05/2016	R204 On 04-August-16	7.76	Put	Bond Future	1369	1	1	1	0.00
10/05/2016	R204 On 03-November-16			Bond Future	8.38	102.3741	102.3155	102.3741	0.00
10/05/2016	R204 On 03-November-16	9.22	Call	Bond Future	1831	2	2	2	0.00
10/05/2016	R204 On 03-November-16	9.21	Call	Bond Future	1817	2	2	2	0.00
10/05/2016	R204 On 03-November-16	9.23	Call	Bond Future	1846	2	2	2	0.00
10/05/2016	R204 On 03-November-16	9.22	Put	Bond Future	260	0	0	0	0.00
10/05/2016	R204 On 03-November-16	9.23	Put	Bond Future	257	0	0	0	0.00
10/05/2016	R204 On 03-November-16	9.21	Put	Bond Future	264	0	0	0	0.00
10/05/2016	R204 On 02-February-17			Bond Future	8.41	100.4033	100.3426	100.4033	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
10/05/2016	R204 On 02-February-17	8.28	Call	Bond Future	750	1	1	1	0.00
10/05/2016	R204 On 02-February-17	8.29	Call	Bond Future	758	1	1	1	0.00
10/05/2016	R204 On 02-February-17	8.30	Call	Bond Future	767	1	1	1	0.00
10/05/2016	R204 On 02-February-17	8.28	Put	Bond Future	971	1	1	1	0.00
10/05/2016	R204 On 02-February-17	8.29	Put	Bond Future	963	1	1	1	0.00
10/05/2016	R204 On 02-February-17	8.30	Put	Bond Future	954	1	1	1	0.00
10/05/2016	R207 On 05-May-16			Bond Future	8.61	98.0786	98.0786	98.0786	0.00
10/05/2016	R207 On 04-August-16			Bond Future	8.60	96.6449	96.5550	96.6449	76,765.00
10/05/2016	R207 On 04-August-16	8.00	Call	Bond Future	235	0	0	0	0.00
10/05/2016	R207 On 04-August-16	7.99	Call	Bond Future	229	0	0	0	0.00
10/05/2016	R207 On 04-August-16	8.01	Call	Bond Future	241	0	0	0	0.00
10/05/2016	R207 On 04-August-16	7.99	Put	Bond Future	1996	2	2	2	0.00
10/05/2016	R207 On 04-August-16	8.00	Put	Bond Future	1972	2	2	2	0.00
10/05/2016	R207 On 04-August-16	8.01	Put	Bond Future	1949	2	2	2	0.00
10/05/2016	R207 On 02-February-17			Bond Future	8.71	96.8460	96.7508	96.8460	0.00
10/05/2016	R207 On 02-February-17	8.91	Call	Bond Future	1632	2	2	2	62.00
10/05/2016	R207 On 02-February-17	9.22	Call	Bond Future	2104	2	2	2	0.00
10/05/2016	R207 On 02-February-17	9.24	Call	Bond Future	2136	2	2	2	0.00
10/05/2016	R207 On 02-February-17	9.23	Call	Bond Future	2120	2	2	2	0.00
10/05/2016	R207 On 02-February-17	8.91	Put	Bond Future	1126	1	1	1	0.00
10/05/2016	R207 On 02-February-17	9.22	Put	Bond Future	836	1	1	1	0.00
10/05/2016	R207 On 02-February-17	9.23	Put	Bond Future	828	1	1	1	0.00
10/05/2016	R207 On 02-February-17	9.24	Put	Bond Future	819	1	1	1	0.00
10/05/2016	R208 On 05-May-16			Bond Future	8.74	92.9411	92.9411	92.9411	0.00
10/05/2016	R208 On 04-August-16			Bond Future	8.74	95.0766	94.9652	95.0766	48,357.00
10/05/2016	R208 On 04-August-16	7.99	Call	Bond Future	219	0	0	0	0.00
10/05/2016	R208 On 04-August-16	8.01	Call	Bond Future	231	0	0	0	0.00
10/05/2016	R208 On 04-August-16	8.00	Call	Bond Future	225	0	0	0	0.00
10/05/2016	R208 On 04-August-16	7.99	Put	Bond Future	2945	3	3	3	0.00
10/05/2016	R208 On 04-August-16	8.00	Put	Bond Future	2914	3	3	3	0.00
10/05/2016	R208 On 04-August-16	8.01	Put	Bond Future	2883	3	3	3	0.00
10/05/2016	R208 On 03-November-16			Bond Future	8.80	93.4949	93.3806	93.4949	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
10/05/2016	R208 On 03-November-16	9.57	Call	Bond Future	3168	3	3	3	0.00
10/05/2016	R208 On 03-November-16	9.59	Call	Bond Future	3219	3	3	3	0.00
10/05/2016	R208 On 03-November-16	9.58	Call	Bond Future	3193	3	3	3	0.00
10/05/2016	R208 On 03-November-16	9.57	Put	Bond Future	574	1	1	1	0.00
10/05/2016	R208 On 03-November-16	9.58	Put	Bond Future	566	1	1	1	0.00
10/05/2016	R208 On 03-November-16	9.59	Put	Bond Future	558	1	1	1	0.00
10/05/2016	R208 On 02-February-17			Bond Future	8.84	95.3870	95.2695	95.3870	0.00
10/05/2016	R208 On 02-February-17	8.64	Call	Bond Future	1476	2	1	2	0.00
10/05/2016	R208 On 02-February-17	8.63	Call	Bond Future	1461	2	1	2	0.00
10/05/2016	R208 On 02-February-17	8.65	Call	Bond Future	1491	2	1	2	0.00
10/05/2016	R208 On 02-February-17	8.65	Put	Bond Future	2118	2	2	2	0.00
10/05/2016	R208 On 02-February-17	8.64	Put	Bond Future	2136	2	2	2	0.00
10/05/2016	R208 On 02-February-17	8.63	Put	Bond Future	2154	2	2	2	0.00
10/05/2016	R209 On 05-May-16			Bond Future	9.75	70.2099	70.2099	70.2099	0.00
10/05/2016	R209 On 04-August-16			Bond Future	9.76	71.9943	71.8285	71.9943	54,869.00
10/05/2016	R209 On 04-August-16	9.24	Call	Bond Future	930	1	1	1	0.00
10/05/2016	R209 On 04-August-16	10.60	Call	Bond Future	5785	6	6	6	5,760.00
10/05/2016	R209 On 04-August-16	9.26	Call	Bond Future	968	1	1	1	0.00
10/05/2016	R209 On 04-August-16	9.25	Call	Bond Future	949	1	1	1	0.00
10/05/2016	R209 On 04-August-16	9.70	Call	Bond Future	2085	2	2	2	0.00
10/05/2016	R209 On 04-August-16	10.29	Call	Bond Future	4357	4	4	4	0.00
10/05/2016	R209 On 04-August-16	9.60	Call	Bond Future	1782	2	2	2	5,760.00
10/05/2016	R209 On 04-August-16	9.40	Call	Bond Future	1263	1	1	1	250.00
10/05/2016	R209 On 04-August-16	9.24	Put	Bond Future	4472	4	4	4	0.00
10/05/2016	R209 On 04-August-16	10.60	Put	Bond Future	554	1	1	1	0.00
10/05/2016	R209 On 04-August-16	9.26	Put	Bond Future	4368	4	4	4	0.00
10/05/2016	R209 On 04-August-16	9.25	Put	Bond Future	4420	4	4	4	0.00
10/05/2016	R209 On 04-August-16	10.29	Put	Bond Future	978	1	1	1	250.00
10/05/2016	R209 On 04-August-16	9.70	Put	Bond Future	2464	2	2	2	250.00
10/05/2016	R209 On 04-August-16	9.40	Put	Bond Future	3680	4	4	4	0.00
10/05/2016	R209 On 04-August-16	9.60	Put	Bond Future	2830	3	3	3	0.00
10/05/2016	R209 On 03-November-16			Bond Future	9.81	70.2225	70.0530	70.2225	0.00
10/05/2016	R209 On 03-November-16	10.24	Call	Bond Future	4789	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2016	R209 On 03-November-16	10.26	Call	Bond Future	4867	5	5	5	0.00
10/05/2016	R209 On 03-November-16	10.25	Call	Bond Future	4828	5	5	5	0.00
10/05/2016	R209 On 03-November-16	10.25	Put	Bond Future	2024	2	2	2	0.00
10/05/2016	R209 On 03-November-16	10.26	Put	Bond Future	2002	2	2	2	0.00
10/05/2016	R209 On 03-November-16	10.24	Put	Bond Future	2046	2	2	2	0.00
10/05/2016	R209 On 02-February-17			Bond Future	9.85	71.6438	71.4702	71.6438	0.00
10/05/2016	R209 On 02-February-17	9.53	Call	Bond Future	3040	3	3	3	0.00
10/05/2016	R209 On 02-February-17	9.55	Call	Bond Future	3095	3	3	3	0.00
10/05/2016	R209 On 02-February-17	9.54	Call	Bond Future	3067	3	3	3	0.00
10/05/2016	R209 On 02-February-17	9.53	Put	Bond Future	5161	5	5	5	0.00
10/05/2016	R209 On 02-February-17	9.54	Put	Bond Future	5120	5	5	5	0.00
10/05/2016	R209 On 02-February-17	9.55	Put	Bond Future	5081	5	5	5	0.00
10/05/2016	R210 On 05-May-16			Bond Future	183.89	183.8893	183.8893	183.8893	0.00
10/05/2016	R210 On 04-August-16			Bond Future	187.56	187.5090	187.5615	187.5090	1,391.00
10/05/2016	R210 On 04-August-16	181.51	Call	Bond Future	6052	6	6	6	0.00
10/05/2016	R210 On 04-August-16	181.50	Call	Bond Future	6062	6	6	6	0.00
10/05/2016	R210 On 04-August-16	181.52	Call	Bond Future	6042	6	6	6	0.00
10/05/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R210 On 03-November-16			Bond Future	188.88	188.8255	188.8773	188.8255	0.00
10/05/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
10/05/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
10/05/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
10/05/2016	R210 On 03-November-16	188.90	Put	Bond Future	23	0	0	0	0.00
10/05/2016	R210 On 03-November-16	188.91	Put	Bond Future	33	0	0	0	0.00
10/05/2016	R210 On 03-November-16	188.92	Put	Bond Future	43	0	0	0	0.00
10/05/2016	R211 On 04-August-16			Bond Future	139.61	139.5728	139.6070	139.5728	62.00
10/05/2016	R211 On 04-August-16	137.09	Call	Bond Future	2517	2	3	2	0.00
10/05/2016	R211 On 04-August-16	137.07	Call	Bond Future	2537	3	3	3	0.00
10/05/2016	R211 On 04-August-16	137.08	Call	Bond Future	2527	2	3	2	0.00
10/05/2016	R211 On 04-August-16	137.07	Put	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
10/05/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R211 On 03-November-16			Bond Future	142.29	142.2575	142.2912	142.2575	0.00
10/05/2016	R211 On 03-November-16	141.76	Call	Bond Future	531	0	1	0	0.00
10/05/2016	R211 On 03-November-16	141.75	Call	Bond Future	541	1	1	1	0.00
10/05/2016	R211 On 03-November-16	141.74	Call	Bond Future	551	1	1	1	0.00
10/05/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R212 On 05-May-16			Bond Future	145.07	145.0716	145.0716	145.0716	0.00
10/05/2016	R212 On 04-August-16			Bond Future	145.89	145.8530	145.8936	145.8530	3,880.00
10/05/2016	R212 On 04-August-16	142.44	Call	Bond Future	3454	3	3	3	0.00
10/05/2016	R212 On 04-August-16	142.43	Call	Bond Future	3464	3	3	3	0.00
10/05/2016	R212 On 04-August-16	142.42	Call	Bond Future	3474	3	3	3	0.00
10/05/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R212 On 03-November-16			Bond Future	148.70	148.6585	148.6988	148.6585	0.00
10/05/2016	R212 On 03-November-16	148.11	Call	Bond Future	589	1	1	1	0.00
10/05/2016	R212 On 03-November-16	148.12	Call	Bond Future	579	1	1	1	0.00
10/05/2016	R212 On 03-November-16	148.10	Call	Bond Future	599	1	1	1	0.00
10/05/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
10/05/2016	R213 On 05-May-16			Bond Future	9.63	80.8175	80.8175	80.8175	0.00
10/05/2016	R213 On 04-August-16			Bond Future	9.66	82.7707	82.5372	82.7707	44,354.00
10/05/2016	R213 On 04-August-16	9.01	Call	Bond Future	678	1	1	1	0.00
10/05/2016	R213 On 04-August-16	8.99	Call	Bond Future	648	1	1	1	0.00
10/05/2016	R213 On 04-August-16	9.00	Call	Bond Future	663	1	1	1	0.00
10/05/2016	R213 On 04-August-16	8.99	Put	Bond Future	5224	5	5	5	0.00
10/05/2016	R213 On 04-August-16	9.00	Put	Bond Future	5168	5	5	5	0.00
10/05/2016	R213 On 04-August-16	9.01	Put	Bond Future	5112	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2016	R213 On 03-November-16			Bond Future	9.71	80.8051	80.5664	80.8051	0.00
10/05/2016	R213 On 03-November-16	10.20	Call	Bond Future	4976	5	5	5	0.00
10/05/2016	R213 On 03-November-16	10.19	Call	Bond Future	4936	5	5	5	0.00
10/05/2016	R213 On 03-November-16	10.18	Call	Bond Future	4896	5	5	5	0.00
10/05/2016	R213 On 03-November-16	10.19	Put	Bond Future	1928	2	2	2	0.00
10/05/2016	R213 On 03-November-16	10.18	Put	Bond Future	1950	2	2	2	0.00
10/05/2016	R213 On 03-November-16	10.20	Put	Bond Future	1907	2	2	2	0.00
10/05/2016	R213 On 02-February-17			Bond Future	9.76	82.4403	82.1961	82.4403	0.00
10/05/2016	R213 On 02-February-17	9.40	Call	Bond Future	2859	3	3	3	0.00
10/05/2016	R213 On 02-February-17	9.42	Call	Bond Future	2913	3	3	3	0.00
10/05/2016	R213 On 02-February-17	9.41	Call	Bond Future	2886	3	3	3	0.00
10/05/2016	R213 On 02-February-17	9.40	Put	Bond Future	5236	5	5	5	0.00
10/05/2016	R213 On 02-February-17	9.42	Put	Bond Future	5156	5	5	5	0.00
10/05/2016	R213 On 02-February-17	9.41	Put	Bond Future	5196	5	5	5	0.00
10/05/2016	R214 On 05-May-16			Bond Future	9.88	70.1637	70.1637	70.1637	0.00
10/05/2016	R214 On 04-August-16			Bond Future	9.89	71.9942	71.7888	71.9942	30,123.00
10/05/2016	R214 On 04-August-16	9.30	Call	Bond Future	841	1	1	1	1,300.00
10/05/2016	R214 On 04-August-16	9.24	Call	Bond Future	740	1	1	1	0.00
10/05/2016	R214 On 04-August-16	11.30	Call	Bond Future	8719	9	9	9	5,800.00
10/05/2016	R214 On 04-August-16	9.26	Call	Bond Future	773	1	1	1	0.00
10/05/2016	R214 On 04-August-16	9.25	Call	Bond Future	756	1	1	1	0.00
10/05/2016	R214 On 04-August-16	10.30	Call	Bond Future	3937	4	4	4	5,800.00
10/05/2016	R214 On 04-August-16	8.55	Call	Bond Future	119	0	0	0	1,300.00
10/05/2016	R214 On 04-August-16	9.30	Put	Bond Future	5048	5	5	5	0.00
10/05/2016	R214 On 04-August-16	9.26	Put	Bond Future	5280	5	5	5	0.00
10/05/2016	R214 On 04-August-16	9.24	Put	Bond Future	5398	5	5	5	0.00
10/05/2016	R214 On 04-August-16	11.30	Put	Bond Future	181	0	0	0	0.00
10/05/2016	R214 On 04-August-16	10.30	Put	Bond Future	1260	1	1	1	0.00
10/05/2016	R214 On 04-August-16	9.25	Put	Bond Future	5338	5	5	5	0.00
10/05/2016	R214 On 04-August-16	8.55	Put	Bond Future	10296	10	10	10	0.00
10/05/2016	R214 On 03-November-16			Bond Future	9.94	70.0757	69.8658	70.0757	0.00
10/05/2016	R214 On 03-November-16	10.33	Call	Bond Future	4803	5	5	5	0.00
10/05/2016	R214 On 03-November-16	10.35	Call	Bond Future	4881	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2016	R214 On 03-November-16	10.34	Call	Bond Future	4842	5	5	5	0.00
10/05/2016	R214 On 03-November-16	10.33	Put	Bond Future	2285	2	2	2	0.00
10/05/2016	R214 On 03-November-16	10.34	Put	Bond Future	2261	2	2	2	0.00
10/05/2016	R214 On 03-November-16	10.35	Put	Bond Future	2237	2	2	2	0.00
10/05/2016	R214 On 02-February-17			Bond Future	9.99	71.4939	71.2791	71.4939	0.00
10/05/2016	R214 On 02-February-17	9.67	Call	Bond Future	3202	3	3	3	0.00
10/05/2016	R214 On 02-February-17	9.66	Call	Bond Future	3174	3	3	3	0.00
10/05/2016	R214 On 02-February-17	9.68	Call	Bond Future	3231	3	3	3	0.00
10/05/2016	R214 On 02-February-17	9.67	Put	Bond Future	5387	5	5	5	0.00
10/05/2016	R214 On 02-February-17	9.66	Put	Bond Future	5429	5	5	5	0.00
10/05/2016	R214 On 02-February-17	9.68	Put	Bond Future	5345	5	5	5	0.00
10/05/2016	R248 On 05-May-16			Bond Future	9.97	90.0379	90.0379	90.0379	0.00
10/05/2016	R248 On 04-August-16			Bond Future	9.98	92.3338	92.0746	92.3338	59,523.00
10/05/2016	R248 On 04-August-16	9.25	Call	Bond Future	866	1	1	1	0.00
10/05/2016	R248 On 04-August-16	9.26	Call	Bond Future	885	1	1	1	0.00
10/05/2016	R248 On 04-August-16	9.24	Call	Bond Future	847	1	1	1	0.00
10/05/2016	R248 On 04-August-16	9.26	Put	Bond Future	7487	7	7	7	0.00
10/05/2016	R248 On 04-August-16	9.25	Put	Bond Future	7566	7	8	7	0.00
10/05/2016	R248 On 04-August-16	9.24	Put	Bond Future	7644	7	8	7	0.00
10/05/2016	R248 On 03-November-16			Bond Future	10.04	89.6634	89.3987	89.6634	0.00
10/05/2016	R248 On 03-November-16	10.39	Call	Bond Future	6057	6	6	6	0.00
10/05/2016	R248 On 03-November-16	10.38	Call	Bond Future	6009	6	6	6	0.00
10/05/2016	R248 On 03-November-16	10.37	Call	Bond Future	5961	6	6	6	0.00
10/05/2016	R248 On 03-November-16	10.38	Put	Bond Future	3209	3	3	3	0.00
10/05/2016	R248 On 03-November-16	10.39	Put	Bond Future	3178	3	3	3	0.00
10/05/2016	R248 On 03-November-16	10.37	Put	Bond Future	3241	3	3	3	0.00
10/05/2016	R248 On 02-February-17			Bond Future	10.09	91.4781	91.2071	91.4781	0.00
10/05/2016	R248 On 02-February-17	9.76	Call	Bond Future	4163	4	4	4	0.00
10/05/2016	R248 On 02-February-17	9.77	Call	Bond Future	4199	4	4	4	0.00
10/05/2016	R248 On 02-February-17	9.78	Call	Bond Future	4235	4	4	4	0.00
10/05/2016	R248 On 02-February-17	9.77	Put	Bond Future	6948	7	7	7	0.00
10/05/2016	R248 On 02-February-17	9.76	Put	Bond Future	7000	7	7	7	0.00
10/05/2016	R248 On 02-February-17	9.78	Put	Bond Future	6895	7	7	7	0.00

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