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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
02/12/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	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
02/12/2016	2025 On 02-February-17			Bond Future	127.97	128.1789	127.9738	128.1789	3,278.00
02/12/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2025 On 02-February-17	129.99	Put	Bond Future	2016	2	2016	2	0.00
02/12/2016	2025 On 02-February-17	130.00	Put	Bond Future	2026	2	2026	2	0.00
02/12/2016	2025 On 02-February-17	130.01	Put	Bond Future	2036	2	2036	2	0.00
02/12/2016	2025 On 04-May-17			Bond Future	130.47	130.6758	130.4667	130.6758	0.00
02/12/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2025 On 04-May-17	132.57	Put	Bond Future	2103	2	2103	2	0.00
02/12/2016	2025 On 04-May-17	132.58	Put	Bond Future	2113	2	2113	2	0.00
02/12/2016	2025 On 04-May-17	132.56	Put	Bond Future	2093	2	2093	2	0.00
02/12/2016	2025 On 03-August-17			Bond Future	131.75	131.9714	131.7536	131.9714	0.00
02/12/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2025 On 03-August-17	133.96	Put	Bond Future	2206	2	2206	2	0.00
02/12/2016	2025 On 03-August-17	133.97	Put	Bond Future	2216	2	2216	2	0.00
02/12/2016	2025 On 03-August-17	133.98	Put	Bond Future	2226	2	2226	2	0.00
02/12/2016	2030 On 02-February-17			Bond Future	9.47	88.8889	9.4734	88.8889	32,061.00
02/12/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2030 On 02-February-17	9.30	Put	Bond Future	1193	2	1193	2	0.00
02/12/2016	2030 On 02-February-17	9.31	Put	Bond Future	1123	2	1123	2	0.00
02/12/2016	2030 On 02-February-17	9.29	Put	Bond Future	1262	2	1262	2	0.00
02/12/2016	2030 On 04-May-17			Bond Future	9.53	90.6153	9.5280	90.6153	0.00
02/12/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2030 On 04-May-17	9.33	Put	Bond Future	1344	2	1344	2	0.00
02/12/2016	2030 On 04-May-17	9.32	Put	Bond Future	1412	2	1412	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
02/12/2016	2030 On 04-May-17	9.34	Put	Bond Future	1275	2	1275	2	0.00
02/12/2016	2030 On 03-August-17			Bond Future	9.58	88.4263	9.5774	88.4263	0.00
02/12/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2030 On 03-August-17	9.34	Put	Bond Future	1591	2	1591	2	0.00
02/12/2016	2030 On 03-August-17	9.33	Put	Bond Future	1658	2	1658	2	0.00
02/12/2016	2030 On 03-August-17	9.35	Put	Bond Future	1523	2	1523	2	0.00
02/12/2016	2032 On 02-February-17			Bond Future	9.61	91.8129	9.6103	91.8129	18,016.00
02/12/2016	2032 On 02-February-17	9.51	Call	Bond Future	1589	1	1589	1	0.00
02/12/2016	2032 On 02-February-17	9.53	Call	Bond Future	1655	2	1655	2	0.00
02/12/2016	2032 On 02-February-17	9.52	Call	Bond Future	1621	1	1621	1	0.00
02/12/2016	2032 On 02-February-17	9.52	Put	Bond Future	2282	3	2282	3	0.00
02/12/2016	2032 On 02-February-17	9.53	Put	Bond Future	2242	2	2242	2	0.00
02/12/2016	2032 On 02-February-17	9.51	Put	Bond Future	2323	3	2323	3	0.00
02/12/2016	2032 On 04-May-17			Bond Future	9.66	89.4366	9.6640	89.4366	0.00
02/12/2016	2032 On 04-May-17	9.46	Call	Bond Future	2357	2	2357	2	0.00
02/12/2016	2032 On 04-May-17	9.45	Call	Bond Future	2326	2	2326	2	0.00
02/12/2016	2032 On 04-May-17	9.44	Call	Bond Future	2296	2	2296	2	0.00
02/12/2016	2032 On 04-May-17	9.45	Put	Bond Future	3881	4	3881	4	0.00
02/12/2016	2032 On 04-May-17	9.44	Put	Bond Future	3925	4	3925	4	0.00
02/12/2016	2032 On 04-May-17	9.46	Put	Bond Future	3839	4	3839	4	0.00
02/12/2016	2032 On 03-August-17			Bond Future	9.71	91.2313	9.7109	91.2313	0.00
02/12/2016	2032 On 03-August-17	9.43	Call	Bond Future	2905	3	2905	3	0.00
02/12/2016	2032 On 03-August-17	9.45	Call	Bond Future	2966	3	2966	3	0.00
02/12/2016	2032 On 03-August-17	9.44	Call	Bond Future	2936	3	2936	3	0.00
02/12/2016	2032 On 03-August-17	9.45	Put	Bond Future	4845	5	4845	5	0.00
02/12/2016	2032 On 03-August-17	9.43	Put	Bond Future	4930	5	4930	5	0.00
02/12/2016	2032 On 03-August-17	9.44	Put	Bond Future	4887	5	4887	5	0.00
02/12/2016	2033 On 02-February-17			Bond Future	107.22	107.2292	107.2188	107.2292	5,474.00
02/12/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2033 On 02-February-17	109.71	Put	Bond Future	2491	2	2491	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
02/12/2016	2033 On 02-February-17	109.72	Put	Bond Future	2501	2	2501	2	0.00
02/12/2016	2033 On 02-February-17	109.70	Put	Bond Future	2481	2	2481	2	0.00
02/12/2016	2033 On 04-May-17			Bond Future	108.27	108.2781	108.2675	108.2781	0.00
02/12/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2033 On 04-May-17	110.84	Put	Bond Future	2572	3	2572	3	0.00
02/12/2016	2033 On 04-May-17	110.85	Put	Bond Future	2582	3	2582	3	0.00
02/12/2016	2033 On 04-May-17	110.83	Put	Bond Future	2562	3	2562	3	0.00
02/12/2016	2033 On 03-August-17			Bond Future	110.44	110.4564	110.4421	110.4564	0.00
02/12/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2033 On 03-August-17	113.12	Put	Bond Future	2678	3	2678	3	0.00
02/12/2016	2033 On 03-August-17	113.13	Put	Bond Future	2688	3	2688	3	0.00
02/12/2016	2033 On 03-August-17	113.14	Put	Bond Future	2698	3	2698	3	0.00
02/12/2016	2037 On 02-February-17			Bond Future	9.80	88.4556	9.7991	88.4556	45,471.00
02/12/2016	2037 On 02-February-17	9.66	Call	Bond Future	1663	2	1663	2	0.00
02/12/2016	2037 On 02-February-17	9.68	Call	Bond Future	1731	2	1731	2	0.00
02/12/2016	2037 On 02-February-17	9.67	Call	Bond Future	1697	2	1697	2	0.00
02/12/2016	2037 On 02-February-17	9.66	Put	Bond Future	2775	3	2775	3	0.00
02/12/2016	2037 On 02-February-17	9.67	Put	Bond Future	2728	3	2728	3	0.00
02/12/2016	2037 On 02-February-17	9.68	Put	Bond Future	2682	3	2682	3	0.00
02/12/2016	2037 On 04-May-17			Bond Future	9.85	90.1736	9.8547	90.1736	0.00
02/12/2016	2037 On 04-May-17	9.59	Call	Bond Future	2478	2	2478	2	0.00
02/12/2016	2037 On 04-May-17	9.58	Call	Bond Future	2446	2	2446	2	0.00
02/12/2016	2037 On 04-May-17	9.60	Call	Bond Future	2510	2	2510	2	0.00
02/12/2016	2037 On 04-May-17	9.58	Put	Bond Future	4639	5	4639	5	0.00
02/12/2016	2037 On 04-May-17	9.60	Put	Bond Future	4541	5	4541	5	0.00
02/12/2016	2037 On 04-May-17	9.59	Put	Bond Future	4589	5	4589	5	0.00
02/12/2016	2037 On 03-August-17			Bond Future	9.91	87.7253	9.9059	87.7253	0.00
02/12/2016	2037 On 03-August-17	9.58	Call	Bond Future	3162	3	3162	3	0.00
02/12/2016	2037 On 03-August-17	9.57	Call	Bond Future	3130	3	3130	3	0.00
02/12/2016	2037 On 03-August-17	9.56	Call	Bond Future	3098	3	3098	3	0.00

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02/12/2016	2037 On 03-August-17	9.56	Put	Bond Future	5843	6	5843	6	0.00
02/12/2016	2037 On 03-August-17	9.57	Put	Bond Future	5794	6	5794	6	0.00
02/12/2016	2037 On 03-August-17	9.58	Put	Bond Future	5745	6	5745	6	0.00
02/12/2016	2038 On 02-February-17			Bond Future	133.39	133.4005	133.3871	133.4005	22,790.00
02/12/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2038 On 02-February-17	137.05	Put	Bond Future	3663	4	3663	4	0.00
02/12/2016	2038 On 02-February-17	137.06	Put	Bond Future	3673	4	3673	4	0.00
02/12/2016	2038 On 02-February-17	137.07	Put	Bond Future	3683	4	3683	4	0.00
02/12/2016	2038 On 04-May-17			Bond Future	135.99	135.9990	135.9853	135.9990	0.00
02/12/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2038 On 04-May-17	139.78	Put	Bond Future	3795	4	3795	4	0.00
02/12/2016	2038 On 04-May-17	139.79	Put	Bond Future	3805	4	3805	4	0.00
02/12/2016	2038 On 04-May-17	139.77	Put	Bond Future	3785	4	3785	4	0.00
02/12/2016	2038 On 03-August-17			Bond Future	137.22	137.2351	137.2166	137.2351	0.00
02/12/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2038 On 03-August-17	141.17	Put	Bond Future	3953	4	3953	4	0.00
02/12/2016	2038 On 03-August-17	141.16	Put	Bond Future	3943	4	3943	4	0.00
02/12/2016	2038 On 03-August-17	141.18	Put	Bond Future	3963	4	3963	4	0.00
02/12/2016	2040 On 02-February-17			Bond Future	9.83	92.2319	9.8286	92.2319	8,238.00
02/12/2016	2040 On 02-February-17	9.58	Call	Bond Future	1452	1	1452	1	0.00
02/12/2016	2040 On 02-February-17	9.60	Call	Bond Future	1515	1	1515	1	0.00
02/12/2016	2040 On 02-February-17	9.59	Call	Bond Future	1483	1	1483	1	0.00
02/12/2016	2040 On 02-February-17	9.58	Put	Bond Future	3603	4	3603	4	0.00
02/12/2016	2040 On 02-February-17	9.60	Put	Bond Future	3491	4	3491	4	0.00
02/12/2016	2040 On 02-February-17	9.59	Put	Bond Future	3547	4	3547	4	0.00
02/12/2016	2040 On 04-May-17			Bond Future	9.88	94.0234	9.8834	94.0234	0.00
02/12/2016	2040 On 04-May-17	9.64	Call	Bond Future	2789	3	2789	3	0.00
02/12/2016	2040 On 04-May-17	9.63	Call	Bond Future	2754	3	2754	3	0.00

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02/12/2016	2040 On 04-May-17	9.62	Call	Bond Future	2719	3	2719	3	0.00
02/12/2016	2040 On 04-May-17	9.63	Put	Bond Future	4924	5	4924	5	0.00
02/12/2016	2040 On 04-May-17	9.62	Put	Bond Future	4977	5	4977	5	0.00
02/12/2016	2040 On 04-May-17	9.64	Put	Bond Future	4872	5	4872	5	0.00
02/12/2016	2040 On 03-August-17			Bond Future	9.93	91.4018	9.9339	91.4018	0.00
02/12/2016	2040 On 03-August-17	9.61	Call	Bond Future	3471	3	3471	3	0.00
02/12/2016	2040 On 03-August-17	9.62	Call	Bond Future	3506	3	3506	3	0.00
02/12/2016	2040 On 03-August-17	9.63	Call	Bond Future	3541	3	3541	3	0.00
02/12/2016	2040 On 03-August-17	9.62	Put	Bond Future	6179	6	6179	6	0.00
02/12/2016	2040 On 03-August-17	9.63	Put	Bond Future	6127	6	6127	6	0.00
02/12/2016	2040 On 03-August-17	9.61	Put	Bond Future	6231	6	6231	6	0.00
02/12/2016	2044 On 02-February-17			Bond Future	9.83	89.5436	9.8322	89.5436	20,651.00
02/12/2016	2044 On 02-February-17	9.77	Call	Bond Future	2145	2	2145	2	0.00
02/12/2016	2044 On 02-February-17	9.76	Call	Bond Future	2104	2	2104	2	0.00
02/12/2016	2044 On 02-February-17	9.78	Call	Bond Future	2185	2	2185	2	0.00
02/12/2016	2044 On 02-February-17	9.78	Put	Bond Future	2635	3	2635	3	0.00
02/12/2016	2044 On 02-February-17	9.77	Put	Bond Future	2681	3	2681	3	0.00
02/12/2016	2044 On 02-February-17	9.76	Put	Bond Future	2728	3	2728	3	0.00
02/12/2016	2044 On 04-May-17			Bond Future	9.88	91.2828	9.8849	91.2828	0.00
02/12/2016	2044 On 04-May-17	9.67	Call	Bond Future	2937	3	2937	3	0.00
02/12/2016	2044 On 04-May-17	9.68	Call	Bond Future	2974	3	2974	3	0.00
02/12/2016	2044 On 04-May-17	9.66	Call	Bond Future	2901	3	2901	3	0.00
02/12/2016	2044 On 04-May-17	9.67	Put	Bond Future	4796	5	4796	5	0.00
02/12/2016	2044 On 04-May-17	9.68	Put	Bond Future	4745	5	4745	5	0.00
02/12/2016	2044 On 04-May-17	9.66	Put	Bond Future	4848	5	4848	5	0.00
02/12/2016	2044 On 03-August-17			Bond Future	9.93	88.7316	9.9334	88.7316	0.00
02/12/2016	2044 On 03-August-17	9.64	Call	Bond Future	3637	3	3637	3	0.00
02/12/2016	2044 On 03-August-17	9.62	Call	Bond Future	3565	3	3565	3	0.00
02/12/2016	2044 On 03-August-17	9.63	Call	Bond Future	3601	3	3601	3	0.00
02/12/2016	2044 On 03-August-17	9.62	Put	Bond Future	6272	7	6272	7	0.00
02/12/2016	2044 On 03-August-17	9.63	Put	Bond Future	6219	6	6219	6	0.00
02/12/2016	2044 On 03-August-17	9.64	Put	Bond Future	6166	6	6166	6	0.00
02/12/2016	2046 On 02-February-17			Bond Future	132.49	133.0573	132.4857	133.0573	18,408.00
02/12/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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02/12/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2046 On 02-February-17	137.14	Put	Bond Future	4654	4	4654	4	0.00
02/12/2016	2046 On 02-February-17	137.15	Put	Bond Future	4664	4	4664	4	0.00
02/12/2016	2046 On 02-February-17	137.13	Put	Bond Future	4644	4	4644	4	0.00
02/12/2016	2046 On 04-May-17			Bond Future	133.54	134.1203	133.5373	134.1203	0.00
02/12/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2046 On 04-May-17	138.33	Put	Bond Future	4793	4	4793	4	0.00
02/12/2016	2046 On 04-May-17	138.34	Put	Bond Future	4803	4	4803	4	0.00
02/12/2016	2046 On 04-May-17	138.32	Put	Bond Future	4783	4	4783	4	0.00
02/12/2016	2046 On 03-August-17			Bond Future	136.22	136.8185	136.2196	136.8185	0.00
02/12/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2046 On 03-August-17	141.19	Put	Bond Future	4970	4	4970	4	0.00
02/12/2016	2046 On 03-August-17	141.17	Put	Bond Future	4950	4	4950	4	0.00
02/12/2016	2046 On 03-August-17	141.18	Put	Bond Future	4960	4	4960	4	0.00
02/12/2016	2050 On 02-February-17			Bond Future	141.89	141.8994	141.8852	141.8994	24,942.00
02/12/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2050 On 02-February-17	144.97	Put	Bond Future	3085	3	3085	3	0.00
02/12/2016	2050 On 02-February-17	144.98	Put	Bond Future	3095	3	3095	3	0.00
02/12/2016	2050 On 02-February-17	144.96	Put	Bond Future	3075	3	3075	3	0.00
02/12/2016	2050 On 04-May-17			Bond Future	144.65	144.6634	144.6490	144.6634	0.00
02/12/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2050 On 04-May-17	147.84	Put	Bond Future	3191	3	3191	3	0.00
02/12/2016	2050 On 04-May-17	147.85	Put	Bond Future	3201	3	3201	3	0.00
02/12/2016	2050 On 04-May-17	147.83	Put	Bond Future	3181	3	3181	3	0.00
02/12/2016	2050 On 03-August-17			Bond Future	145.89	145.9109	145.8914	145.9109	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
02/12/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
02/12/2016	2050 On 03-August-17	149.22	Put	Bond Future	3329	3	3329	3	0.00
02/12/2016	2050 On 03-August-17	149.24	Put	Bond Future	3349	3	3349	3	0.00
02/12/2016	2050 On 03-August-17	149.23	Put	Bond Future	3339	3	3339	3	0.00
02/12/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	AL37 On 02-February-17			Index Future	509.15	508.3740	509.1450	508.3740	7.00
02/12/2016	AL37 On 04-May-17			Index Future	519.03	518.2450	519.0320	518.2450	0.00
02/12/2016	AL37 On 03-August-17			Index Future	529.43	528.6410	529.4260	528.6410	0.00
02/12/2016	AL7T On 02-February-17			Index Future	586.19	584.3890	586.1900	584.3890	2.00
02/12/2016	AL7T On 04-May-17			Index Future	597.57	595.7370	597.5730	595.7370	0.00
02/12/2016	AL7T On 03-August-17			Index Future	609.54	607.6870	609.5400	607.6870	0.00
02/12/2016	ALBI On 02-February-17			Index Future	531.45	529.5700	531.4500	529.5700	746.00
02/12/2016	ALBI On 04-May-17			Index Future	541.77	539.8540	541.7700	539.8540	0.00
02/12/2016	ALBI On 03-August-17			Index Future	552.62	550.6820	552.6190	550.6820	0.00
02/12/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	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
02/12/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/12/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2016	EL28 On 02-February-17			Bond Future	129.05	129.0621	129.0518	129.0621	0.00
02/12/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
02/12/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
02/12/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
02/12/2016	EL28 On 02-February-17	135.10	Put	Bond Future	6048	6	6048	6	0.00
02/12/2016	EL28 On 02-February-17	135.11	Put	Bond Future	6058	6	6058	6	0.00
02/12/2016	EL28 On 02-February-17	135.12	Put	Bond Future	6068	6	6068	6	0.00
02/12/2016	EL28 On 04-May-17			Bond Future	129.88	129.8930	129.8826	129.8930	0.00
02/12/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
02/12/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
02/12/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
02/12/2016	EL28 On 04-May-17	137.90	Put	Bond Future	8017	8	8017	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2016	EL28 On 04-May-17	137.91	Put	Bond Future	8027	8	8027	8	0.00
02/12/2016	EL28 On 04-May-17	137.92	Put	Bond Future	8037	8	8037	8	0.00
02/12/2016	EL28 On 03-August-17			Bond Future	132.49	132.5064	132.4913	132.5064	0.00
02/12/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
02/12/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
02/12/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
02/12/2016	EL28 On 03-August-17	135.17	Put	Bond Future	2679	3	2679	3	0.00
02/12/2016	EL28 On 03-August-17	135.16	Put	Bond Future	2669	3	2669	3	0.00
02/12/2016	EL28 On 03-August-17	135.18	Put	Bond Future	2689	3	2689	3	0.00
02/12/2016	ES33 On 02-February-17			Bond Future	10.71	77.9762	10.7133	77.9762	8,849.00
02/12/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
02/12/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
02/12/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
02/12/2016	ES33 On 02-February-17	10.60	Put	Bond Future	709	1	709	1	0.00
02/12/2016	ES33 On 02-February-17	10.59	Put	Bond Future	772	1	772	1	0.00
02/12/2016	ES33 On 02-February-17	10.61	Put	Bond Future	646	1	646	1	0.00
02/12/2016	ES33 On 04-May-17			Bond Future	10.80	75.6966	10.7985	75.6966	0.00
02/12/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
02/12/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
02/12/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
02/12/2016	ES33 On 04-May-17	10.55	Put	Bond Future	1547	2	1547	2	0.00
02/12/2016	ES33 On 04-May-17	10.56	Put	Bond Future	1484	2	1484	2	0.00
02/12/2016	ES33 On 04-May-17	10.54	Put	Bond Future	1610	2	1610	2	0.00
02/12/2016	ES33 On 03-August-17			Bond Future	10.88	77.2155	10.8775	77.2155	0.00
02/12/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
02/12/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
02/12/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
02/12/2016	ES33 On 03-August-17	10.53	Put	Bond Future	2148	2	2148	2	0.00
02/12/2016	ES33 On 03-August-17	10.55	Put	Bond Future	2022	2	2022	2	0.00
02/12/2016	ES33 On 03-August-17	10.54	Put	Bond Future	2085	2	2085	2	0.00
02/12/2016	ES42 On 02-February-17			Bond Future	10.84	81.9440	10.8447	81.9440	8,777.00
02/12/2016	ES42 On 04-May-17			Bond Future	10.93	79.2726	10.9297	79.2726	0.00
02/12/2016	ES42 On 03-August-17			Bond Future	11.01	80.8635	11.0075	80.8635	0.00
02/12/2016	GOVI On 02-February-17			GOVI	529.34	527.4650	529.3440	527.4650	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
02/12/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
02/12/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
02/12/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
02/12/2016	GOVI On 02-February-17	533.33	Put	GOVI	39860	6	39860	6	0.00
02/12/2016	GOVI On 02-February-17	533.34	Put	GOVI	39960	6	39960	6	0.00
02/12/2016	GOVI On 02-February-17	533.32	Put	GOVI	39760	6	39760	6	0.00
02/12/2016	GOVI On 04-May-17			GOVI	539.62	537.7080	539.6230	537.7080	0.00
02/12/2016	GOVI On 04-May-17	262.20	Call	GOVI	2774230	276	2774230	276	0.00
02/12/2016	GOVI On 04-May-17	262.19	Call	GOVI	2774330	276	2774330	276	0.00
02/12/2016	GOVI On 04-May-17	262.18	Call	GOVI	2774430	276	2774430	276	0.00
02/12/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
02/12/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
02/12/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
02/12/2016	GOVI On 03-August-17			GOVI	550.43	548.4930	550.4290	548.4930	0.00
02/12/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
02/12/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
02/12/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
02/12/2016	GOVI On 03-August-17	561.11	Put	GOVI	106810	13	106810	13	0.00
02/12/2016	GOVI On 03-August-17	561.09	Put	GOVI	106610	13	106610	13	0.00
02/12/2016	GOVI On 03-August-17	561.10	Put	GOVI	106710	13	106710	13	0.00
02/12/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/12/2016	IGOV On 02-February-17			Index Future	249.85	249.9750	249.8480	249.9750	1,030.00
02/12/2016	IGOV On 04-May-17			Index Future	254.72	254.8440	254.7150	254.8440	0.00
02/12/2016	IGOV On 03-August-17			Index Future	259.83	259.9710	259.8300	259.9710	0.00
02/12/2016	ILBI On 02-February-17			Index Future	677.74	677.9730	677.7370	677.9730	155.00
02/12/2016	ILBI On 04-May-17			Index Future	690.90	691.1400	690.8990	691.1400	0.00
02/12/2016	ILBI On 03-August-17			Index Future	704.50	704.7450	704.4990	704.7450	0.00
02/12/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
02/12/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0097	100.0082	100.0097	0.00
02/12/2016	IS01 On 15-June-17			Interest Rate Swap	99.64	99.6480	99.6434	99.6480	0.00
02/12/2016	IS01 On 21-September-17			Interest Rate Swap	99.71	99.7190	99.7137	99.7190	0.00
02/12/2016	IS01 On 21-December-17			Interest Rate Swap	100.03	100.0417	100.0293	100.0417	0.00
02/12/2016	IS02 On 18-December-17			Interest Rate Swap	100.05	100.0634	100.0509	100.0634	0.00
02/12/2016	IS02 On 16-March-18			Interest Rate Swap	99.39	99.4035	99.3881	99.4035	0.00

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02/12/2016	IS02 On 15-June-18			Interest Rate Swap	99.12	99.1339	99.1161	99.1339	0.00
02/12/2016	IS02 On 21-September-18			Interest Rate Swap	99.25	99.2705	99.2492	99.2705	0.00
02/12/2016	IS02 On 21-December-18			Interest Rate Swap	99.81	99.8500	99.8100	99.8500	0.00
02/12/2016	IS05 On 17-December-20			Interest Rate Swap	98.85	98.8917	98.8473	98.8917	0.00
02/12/2016	IS05 On 16-March-21			Interest Rate Swap	98.27	98.3189	98.2668	98.3189	0.00
02/12/2016	IS05 On 15-June-21			Interest Rate Swap	97.66	97.7180	97.6563	97.7180	0.00
02/12/2016	IS05 On 21-September-21			Interest Rate Swap	98.02	98.0900	98.0197	98.0900	0.00
02/12/2016	IS05 On 21-December-21			Interest Rate Swap	100.33	100.4057	100.3335	100.4057	50.00
02/12/2016	IS10 On 17-December-25			Interest Rate Swap	100.28	100.4143	100.2817	100.4143	0.00
02/12/2016	IS10 On 16-March-26			Interest Rate Swap	97.47	97.6063	97.4740	97.6063	0.00
02/12/2016	IS10 On 15-June-26			Interest Rate Swap	96.35	96.4758	96.3473	96.4758	0.00
02/12/2016	IS10 On 21-September-26			Interest Rate Swap	98.51	98.6273	98.5054	98.6273	0.00
02/12/2016	IS10 On 21-December-26			Interest Rate Swap	102.20	102.3107	102.1956	102.3107	0.00
02/12/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/12/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/12/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/12/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/12/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	10,000.00
02/12/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
02/12/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	0.00
02/12/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	1,000.00
02/12/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
02/12/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
02/12/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.54	92.4600	7.5400	92.4600	0.00
02/12/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.61	92.3900	7.6100	92.3900	0.00
02/12/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
02/12/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.69	92.3100	7.6900	92.3100	0.00
02/12/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.71	92.2900	7.7100	92.2900	0.00
02/12/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.73	92.2700	7.7300	92.2700	0.00
02/12/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
02/12/2016	R023 On 02-February-17			Bond Future	8.79	98.4348	8.7925	98.4348	19,260.00
02/12/2016	R023 On 02-February-17	8.86	Call	Bond Future	1239	1	1239	1	0.00
02/12/2016	R023 On 02-February-17	8.85	Call	Bond Future	1214	1	1214	1	0.00
02/12/2016	R023 On 02-February-17	8.84	Call	Bond Future	1190	1	1190	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
02/12/2016	R023 On 02-February-17	8.85	Put	Bond Future	957	1	957	1	0.00
02/12/2016	R023 On 02-February-17	8.84	Put	Bond Future	977	1	977	1	0.00
02/12/2016	R023 On 02-February-17	8.86	Put	Bond Future	937	1	937	1	0.00
02/12/2016	R023 On 04-May-17			Bond Future	8.84	96.4137	8.8403	96.4137	0.00
02/12/2016	R023 On 04-May-17	8.59	Call	Bond Future	1167	1	1167	1	0.00
02/12/2016	R023 On 04-May-17	8.61	Call	Bond Future	1202	1	1202	1	0.00
02/12/2016	R023 On 04-May-17	8.60	Call	Bond Future	1184	1	1184	1	0.00
02/12/2016	R023 On 04-May-17	8.59	Put	Bond Future	2259	2	2259	2	0.00
02/12/2016	R023 On 04-May-17	8.61	Put	Bond Future	2207	2	2207	2	0.00
02/12/2016	R023 On 04-May-17	8.60	Put	Bond Future	2233	2	2233	2	0.00
02/12/2016	R023 On 03-August-17			Bond Future	8.88	98.3481	8.8770	98.3481	0.00
02/12/2016	R023 On 03-August-17	8.58	Call	Bond Future	1465	1	1465	1	0.00
02/12/2016	R023 On 03-August-17	8.60	Call	Bond Future	1500	1	1500	1	0.00
02/12/2016	R023 On 03-August-17	8.59	Call	Bond Future	1483	1	1483	1	0.00
02/12/2016	R023 On 03-August-17	8.58	Put	Bond Future	2718	3	2718	3	0.00
02/12/2016	R023 On 03-August-17	8.59	Put	Bond Future	2693	3	2693	3	0.00
02/12/2016	R023 On 03-August-17	8.60	Put	Bond Future	2668	3	2668	3	0.00
02/12/2016	R035 On 02-February-17			Bond Future	9.76	96.1159	9.7576	96.1159	6,557.00
02/12/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R035 On 02-February-17	9.51	Put	Bond Future	1997	2	1997	2	0.00
02/12/2016	R035 On 02-February-17	9.52	Put	Bond Future	1915	2	1915	2	0.00
02/12/2016	R035 On 02-February-17	9.50	Put	Bond Future	2079	2	2079	2	0.00
02/12/2016	R035 On 04-May-17			Bond Future	9.81	93.4789	9.8110	93.4789	0.00
02/12/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R035 On 04-May-17	9.53	Put	Bond Future	2245	3	2245	3	0.00
02/12/2016	R035 On 04-May-17	9.54	Put	Bond Future	2164	3	2164	3	0.00
02/12/2016	R035 On 04-May-17	9.55	Put	Bond Future	2082	2	2082	2	0.00
02/12/2016	R035 On 03-August-17			Bond Future	9.86	95.3545	9.8585	95.3545	0.00
02/12/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
02/12/2016	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
02/12/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R035 On 03-August-17	9.50	Put	Bond Future	2846	3	2846	3	0.00
02/12/2016	R035 On 03-August-17	9.52	Put	Bond Future	2684	3	2684	3	0.00
02/12/2016	R035 On 03-August-17	9.51	Put	Bond Future	2765	3	2765	3	0.00
02/12/2016	R186 On 02-February-17			Bond Future	9.08	110.1515	9.0777	110.1515	115,675.00
02/12/2016	R186 On 02-February-17	9.50	Call	Bond Future	3492	3	3492	3	0.00
02/12/2016	R186 On 02-February-17	8.87	Call	Bond Future	1072	1	1072	1	0.00
02/12/2016	R186 On 02-February-17	9.40	Call	Bond Future	3012	3	3012	3	0.00
02/12/2016	R186 On 02-February-17	8.37	Call	Bond Future	249	0	249	0	500.00
02/12/2016	R186 On 02-February-17	8.79	Call	Bond Future	880	1	880	1	0.00
02/12/2016	R186 On 02-February-17	8.95	Call	Bond Future	1290	1	1290	1	0.00
02/12/2016	R186 On 02-February-17	9.02	Call	Bond Future	1503	1	1503	1	0.00
02/12/2016	R186 On 02-February-17	8.00	Call	Bond Future	57	0	57	0	7,000.00
02/12/2016	R186 On 02-February-17	8.60	Call	Bond Future	522	0	522	0	7,000.00
02/12/2016	R186 On 02-February-17	8.81	Call	Bond Future	925	1	925	1	0.00
02/12/2016	R186 On 02-February-17	8.43	Call	Bond Future	306	0	306	0	750.00
02/12/2016	R186 On 02-February-17	8.80	Call	Bond Future	902	1	902	1	0.00
02/12/2016	R186 On 02-February-17	8.90	Call	Bond Future	1150	1	1150	1	0.00
02/12/2016	R186 On 02-February-17	9.10	Call	Bond Future	1775	2	1775	2	0.00
02/12/2016	R186 On 02-February-17	8.62	Call	Bond Future	554	0	554	0	500.00
02/12/2016	R186 On 02-February-17	8.79	Put	Bond Future	2867	3	2867	3	0.00
02/12/2016	R186 On 02-February-17	8.95	Put	Bond Future	2166	2	2166	2	2,546.00
02/12/2016	R186 On 02-February-17	9.02	Put	Bond Future	1898	2	1898	2	500.00
02/12/2016	R186 On 02-February-17	8.37	Put	Bond Future	5225	6	5225	6	0.00
02/12/2016	R186 On 02-February-17	8.60	Put	Bond Future	3848	4	3848	4	0.00
02/12/2016	R186 On 02-February-17	9.40	Put	Bond Future	843	1	843	1	750.00
02/12/2016	R186 On 02-February-17	9.50	Put	Bond Future	661	1	661	1	13,550.00
02/12/2016	R186 On 02-February-17	8.87	Put	Bond Future	2501	3	2501	3	500.00
02/12/2016	R186 On 02-February-17	8.62	Put	Bond Future	3738	4	3738	4	0.00
02/12/2016	R186 On 02-February-17	8.81	Put	Bond Future	2772	3	2772	3	0.00
02/12/2016	R186 On 02-February-17	9.10	Put	Bond Future	1623	2	1623	2	2,546.00
02/12/2016	R186 On 02-February-17	8.00	Put	Bond Future	7756	8	7756	8	0.00
02/12/2016	R186 On 02-February-17	8.90	Put	Bond Future	2372	3	2372	3	750.00
02/12/2016	R186 On 02-February-17	8.80	Put	Bond Future	2819	3	2819	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
02/12/2016	R186 On 02-February-17	8.43	Put	Bond Future	4848	5	4848	5	0.00
02/12/2016	R186 On 04-May-17			Bond Future	9.13	112.2906	9.1276	112.2906	0.00
02/12/2016	R186 On 04-May-17	8.91	Call	Bond Future	1977	2	1977	2	0.00
02/12/2016	R186 On 04-May-17	8.89	Call	Bond Future	1921	2	1921	2	0.00
02/12/2016	R186 On 04-May-17	8.90	Call	Bond Future	1949	2	1949	2	0.00
02/12/2016	R186 On 04-May-17	8.89	Put	Bond Future	3524	4	3524	4	0.00
02/12/2016	R186 On 04-May-17	8.90	Put	Bond Future	3483	4	3483	4	0.00
02/12/2016	R186 On 04-May-17	8.91	Put	Bond Future	3443	4	3443	4	0.00
02/12/2016	R186 On 03-August-17			Bond Future	9.17	109.2382	9.1691	109.2382	0.00
02/12/2016	R186 On 03-August-17	8.91	Call	Bond Future	2532	2	2532	2	0.00
02/12/2016	R186 On 03-August-17	8.93	Call	Bond Future	2589	2	2589	2	0.00
02/12/2016	R186 On 03-August-17	8.92	Call	Bond Future	2560	2	2560	2	0.00
02/12/2016	R186 On 03-August-17	8.91	Put	Bond Future	4244	4	4244	4	0.00
02/12/2016	R186 On 03-August-17	8.92	Put	Bond Future	4205	4	4205	4	0.00
02/12/2016	R186 On 03-August-17	8.93	Put	Bond Future	4167	4	4167	4	0.00
02/12/2016	R197 On 02-February-17			Bond Future	296.81	296.8387	296.8096	296.8387	1,246.00
02/12/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R197 On 02-February-17	302.58	Put	Bond Future	5770	6	5770	6	0.00
02/12/2016	R197 On 02-February-17	302.59	Put	Bond Future	5780	6	5780	6	0.00
02/12/2016	R197 On 02-February-17	302.57	Put	Bond Future	5760	6	5760	6	0.00
02/12/2016	R197 On 04-May-17			Bond Future	302.59	302.6209	302.5913	302.6209	0.00
02/12/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R197 On 04-May-17	308.59	Put	Bond Future	5999	6	5999	6	0.00
02/12/2016	R197 On 04-May-17	308.60	Put	Bond Future	6009	6	6009	6	0.00
02/12/2016	R197 On 04-May-17	308.58	Put	Bond Future	5989	6	5989	6	0.00
02/12/2016	R197 On 03-August-17			Bond Future	301.76	301.8050	301.7648	301.8050	0.00
02/12/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R197 On 03-August-17	308.05	Put	Bond Future	6285	6	6285	6	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
02/12/2016	R197 On 03-August-17	308.07	Put	Bond Future	6305	6	6305	6	0.00
02/12/2016	R197 On 03-August-17	308.06	Put	Bond Future	6295	6	6295	6	0.00
02/12/2016	R202 On 02-February-17			Bond Future	246.33	246.3556	246.3314	246.3556	36,620.00
02/12/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R202 On 02-February-17	251.73	Put	Bond Future	5399	5	5399	5	0.00
02/12/2016	R202 On 02-February-17	251.74	Put	Bond Future	5409	5	5409	5	0.00
02/12/2016	R202 On 02-February-17	251.72	Put	Bond Future	5389	5	5389	5	0.00
02/12/2016	R202 On 04-May-17			Bond Future	251.13	251.1545	251.1300	251.1545	0.00
02/12/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R202 On 04-May-17	256.71	Put	Bond Future	5580	6	5580	6	0.00
02/12/2016	R202 On 04-May-17	256.72	Put	Bond Future	5590	6	5590	6	0.00
02/12/2016	R202 On 04-May-17	256.73	Put	Bond Future	5600	6	5600	6	0.00
02/12/2016	R202 On 03-August-17			Bond Future	252.51	252.5400	252.5064	252.5400	0.00
02/12/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R202 On 03-August-17	258.36	Put	Bond Future	5854	6	5854	6	0.00
02/12/2016	R202 On 03-August-17	258.37	Put	Bond Future	5864	6	5864	6	0.00
02/12/2016	R202 On 03-August-17	258.35	Put	Bond Future	5844	6	5844	6	0.00
02/12/2016	R203 On 02-February-17			Bond Future	7.81	103.5082	7.8076	103.5082	27,039.00
02/12/2016	R203 On 02-February-17	7.70	Call	Bond Future	77	0	77	0	0.00
02/12/2016	R203 On 02-February-17	7.71	Call	Bond Future	79	0	79	0	0.00
02/12/2016	R203 On 02-February-17	7.72	Call	Bond Future	82	0	82	0	0.00
02/12/2016	R203 On 02-February-17	7.71	Put	Bond Future	136	0	136	0	0.00
02/12/2016	R203 On 02-February-17	7.70	Put	Bond Future	139	0	139	0	0.00
02/12/2016	R203 On 02-February-17	7.72	Put	Bond Future	133	0	133	0	0.00
02/12/2016	R203 On 04-May-17			Bond Future	7.65	101.3450	7.6505	101.3450	0.00
02/12/2016	R203 On 04-May-17	6.91	Call	Bond Future	21	0	21	0	0.00
02/12/2016	R203 On 04-May-17	6.93	Call	Bond Future	22	0	22	0	0.00
02/12/2016	R203 On 04-May-17	6.92	Call	Bond Future	21	0	21	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
02/12/2016	R203 On 04-May-17	6.92	Put	Bond Future	277	0	277	0	0.00
02/12/2016	R203 On 04-May-17	6.93	Put	Bond Future	274	0	274	0	0.00
02/12/2016	R203 On 04-May-17	6.91	Put	Bond Future	280	0	280	0	0.00
02/12/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
02/12/2016	R203 On 03-August-17	4.87	Call	Bond Future	53	0	53	0	0.00
02/12/2016	R203 On 03-August-17	4.89	Call	Bond Future	54	0	54	0	0.00
02/12/2016	R203 On 03-August-17	4.88	Call	Bond Future	53	0	53	0	0.00
02/12/2016	R203 On 03-August-17	4.89	Put	Bond Future	30	0	30	0	0.00
02/12/2016	R203 On 03-August-17	4.88	Put	Bond Future	30	0	30	0	0.00
02/12/2016	R203 On 03-August-17	4.87	Put	Bond Future	30	0	30	0	0.00
02/12/2016	R204 On 02-February-17			Bond Future	8.01	100.9301	8.0088	100.9301	30,194.00
02/12/2016	R204 On 02-February-17	8.28	Call	Bond Future	608	1	608	1	0.00
02/12/2016	R204 On 02-February-17	8.30	Call	Bond Future	633	1	633	1	0.00
02/12/2016	R204 On 02-February-17	8.29	Call	Bond Future	620	1	620	1	0.00
02/12/2016	R204 On 02-February-17	8.28	Put	Bond Future	147	0	147	0	0.00
02/12/2016	R204 On 02-February-17	8.29	Put	Bond Future	142	0	142	0	0.00
02/12/2016	R204 On 02-February-17	8.30	Put	Bond Future	138	0	138	0	0.00
02/12/2016	R204 On 04-May-17			Bond Future	8.04	102.8901	8.0364	102.8901	0.00
02/12/2016	R204 On 04-May-17	7.90	Call	Bond Future	374	0	374	0	0.00
02/12/2016	R204 On 04-May-17	7.92	Call	Bond Future	388	0	388	0	0.00
02/12/2016	R204 On 04-May-17	7.91	Call	Bond Future	381	0	381	0	0.00
02/12/2016	R204 On 04-May-17	7.91	Put	Bond Future	570	1	570	1	0.00
02/12/2016	R204 On 04-May-17	7.92	Put	Bond Future	562	1	562	1	0.00
02/12/2016	R204 On 04-May-17	7.90	Put	Bond Future	578	1	578	1	0.00
02/12/2016	R204 On 03-August-17			Bond Future	8.02	100.9122	8.0212	100.9122	0.00
02/12/2016	R204 On 03-August-17	7.75	Call	Bond Future	366	0	366	0	0.00
02/12/2016	R204 On 03-August-17	7.76	Call	Bond Future	372	0	372	0	0.00
02/12/2016	R204 On 03-August-17	7.77	Call	Bond Future	377	0	377	0	0.00
02/12/2016	R204 On 03-August-17	7.75	Put	Bond Future	713	1	713	1	0.00
02/12/2016	R204 On 03-August-17	7.76	Put	Bond Future	705	1	705	1	0.00
02/12/2016	R204 On 03-August-17	7.77	Put	Bond Future	698	1	698	1	0.00
02/12/2016	R207 On 02-February-17			Bond Future	8.30	97.6321	8.3043	97.6321	85,410.00
02/12/2016	R207 On 02-February-17	8.91	Call	Bond Future	1592	1	1592	1	62.00
02/12/2016	R207 On 02-February-17	9.22	Call	Bond Future	2296	2	2296	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
02/12/2016	R207 On 02-February-17	9.24	Call	Bond Future	2343	2	2343	2	0.00
02/12/2016	R207 On 02-February-17	9.23	Call	Bond Future	2319	2	2319	2	0.00
02/12/2016	R207 On 02-February-17	9.23	Put	Bond Future	23	0	23	0	0.00
02/12/2016	R207 On 02-February-17	9.24	Put	Bond Future	22	0	22	0	0.00
02/12/2016	R207 On 02-February-17	8.91	Put	Bond Future	82	0	82	0	0.00
02/12/2016	R207 On 02-February-17	9.22	Put	Bond Future	24	0	24	0	0.00
02/12/2016	R207 On 04-May-17			Bond Future	8.36	99.5282	8.3566	99.5282	0.00
02/12/2016	R207 On 04-May-17	8.20	Call	Bond Future	603	1	603	1	0.00
02/12/2016	R207 On 04-May-17	8.22	Call	Bond Future	623	1	623	1	0.00
02/12/2016	R207 On 04-May-17	8.21	Call	Bond Future	613	1	613	1	0.00
02/12/2016	R207 On 04-May-17	8.20	Put	Bond Future	968	1	968	1	0.00
02/12/2016	R207 On 04-May-17	8.22	Put	Bond Future	942	1	942	1	0.00
02/12/2016	R207 On 04-May-17	8.21	Put	Bond Future	955	1	955	1	0.00
02/12/2016	R207 On 03-August-17			Bond Future	8.39	97.8808	8.3880	97.8808	0.00
02/12/2016	R207 On 03-August-17	8.19	Call	Bond Future	728	1	728	1	51.00
02/12/2016	R207 On 03-August-17	8.40	Call	Bond Future	946	1	946	1	0.00
02/12/2016	R207 On 03-August-17	8.39	Call	Bond Future	935	1	935	1	0.00
02/12/2016	R207 On 03-August-17	8.41	Call	Bond Future	957	1	957	1	0.00
02/12/2016	R207 On 03-August-17	8.39	Put	Bond Future	931	1	931	1	0.00
02/12/2016	R207 On 03-August-17	8.41	Put	Bond Future	911	1	911	1	0.00
02/12/2016	R207 On 03-August-17	8.19	Put	Bond Future	1150	1	1150	1	0.00
02/12/2016	R207 On 03-August-17	8.40	Put	Bond Future	921	1	921	1	0.00
02/12/2016	R208 On 02-February-17			Bond Future	8.49	96.2500	8.4949	96.2500	33,544.00
02/12/2016	R208 On 02-February-17	8.64	Call	Bond Future	988	1	988	1	0.00
02/12/2016	R208 On 02-February-17	8.63	Call	Bond Future	968	1	968	1	0.00
02/12/2016	R208 On 02-February-17	8.65	Call	Bond Future	1009	1	1009	1	0.00
02/12/2016	R208 On 02-February-17	8.65	Put	Bond Future	497	1	497	1	0.00
02/12/2016	R208 On 02-February-17	8.64	Put	Bond Future	510	1	510	1	0.00
02/12/2016	R208 On 02-February-17	8.63	Put	Bond Future	523	1	523	1	0.00
02/12/2016	R208 On 04-May-17			Bond Future	8.54	94.7161	8.5417	94.7161	0.00
02/12/2016	R208 On 04-May-17	8.37	Call	Bond Future	850	1	850	1	0.00
02/12/2016	R208 On 04-May-17	8.39	Call	Bond Future	878	1	878	1	0.00
02/12/2016	R208 On 04-May-17	8.38	Call	Bond Future	864	1	864	1	0.00
02/12/2016	R208 On 04-May-17	8.37	Put	Bond Future	1391	1	1391	1	0.00

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02/12/2016	R208 On 04-May-17	8.39	Put	Bond Future	1355	1	1355	1	0.00
02/12/2016	R208 On 04-May-17	8.38	Put	Bond Future	1373	1	1373	1	0.00
02/12/2016	R208 On 03-August-17			Bond Future	8.57	96.6166	8.5731	96.6166	0.00
02/12/2016	R208 On 03-August-17	8.30	Call	Bond Future	972	1	972	1	0.00
02/12/2016	R208 On 03-August-17	8.32	Call	Bond Future	998	1	998	1	0.00
02/12/2016	R208 On 03-August-17	8.31	Call	Bond Future	985	1	985	1	0.00
02/12/2016	R208 On 03-August-17	8.31	Put	Bond Future	1770	2	1770	2	0.00
02/12/2016	R208 On 03-August-17	8.32	Put	Bond Future	1753	2	1753	2	0.00
02/12/2016	R208 On 03-August-17	8.30	Put	Bond Future	1788	2	1788	2	0.00
02/12/2016	R209 On 02-February-17			Bond Future	9.69	72.1687	9.6913	72.1687	65,165.00
02/12/2016	R209 On 02-February-17	9.53	Call	Bond Future	1285	1	1285	1	0.00
02/12/2016	R209 On 02-February-17	9.55	Call	Bond Future	1341	1	1341	1	0.00
02/12/2016	R209 On 02-February-17	9.54	Call	Bond Future	1312	1	1312	1	0.00
02/12/2016	R209 On 02-February-17	9.53	Put	Bond Future	2366	3	2366	3	0.00
02/12/2016	R209 On 02-February-17	9.54	Put	Bond Future	2326	3	2326	3	0.00
02/12/2016	R209 On 02-February-17	9.55	Put	Bond Future	2287	3	2287	3	0.00
02/12/2016	R209 On 04-May-17			Bond Future	9.74	70.4192	9.7396	70.4192	0.00
02/12/2016	R209 On 04-May-17	9.46	Call	Bond Future	1972	2	1972	2	0.00
02/12/2016	R209 On 04-May-17	9.48	Call	Bond Future	2026	2	2026	2	0.00
02/12/2016	R209 On 04-May-17	9.47	Call	Bond Future	1999	2	1999	2	0.00
02/12/2016	R209 On 04-May-17	9.46	Put	Bond Future	3845	4	3845	4	0.00
02/12/2016	R209 On 04-May-17	9.47	Put	Bond Future	3804	4	3804	4	0.00
02/12/2016	R209 On 04-May-17	9.48	Put	Bond Future	3763	4	3763	4	0.00
02/12/2016	R209 On 03-August-17			Bond Future	9.78	71.8323	9.7818	71.8323	0.00
02/12/2016	R209 On 03-August-17	9.44	Call	Bond Future	2516	2	2516	2	0.00
02/12/2016	R209 On 03-August-17	9.43	Call	Bond Future	2489	2	2489	2	0.00
02/12/2016	R209 On 03-August-17	9.45	Call	Bond Future	2543	2	2543	2	0.00
02/12/2016	R209 On 03-August-17	9.45	Put	Bond Future	4755	5	4755	5	0.00
02/12/2016	R209 On 03-August-17	9.44	Put	Bond Future	4797	5	4797	5	0.00
02/12/2016	R209 On 03-August-17	9.43	Put	Bond Future	4838	5	4838	5	0.00
02/12/2016	R210 On 02-February-17			Bond Future	187.50	187.5158	187.4974	187.5158	1,885.00
02/12/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00

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02/12/2016	R210 On 02-February-17	190.84	Put	Bond Future	3343	3	3343	3	0.00
02/12/2016	R210 On 02-February-17	190.86	Put	Bond Future	3363	3	3363	3	0.00
02/12/2016	R210 On 02-February-17	190.85	Put	Bond Future	3353	3	3353	3	0.00
02/12/2016	R210 On 04-May-17			Bond Future	188.83	188.8506	188.8319	188.8506	0.00
02/12/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R210 On 04-May-17	192.31	Put	Bond Future	3478	3	3478	3	0.00
02/12/2016	R210 On 04-May-17	192.33	Put	Bond Future	3498	3	3498	3	0.00
02/12/2016	R210 On 04-May-17	192.32	Put	Bond Future	3488	3	3488	3	0.00
02/12/2016	R210 On 03-August-17			Bond Future	192.62	192.6501	192.6246	192.6501	0.00
02/12/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R210 On 03-August-17	196.29	Put	Bond Future	3665	4	3665	4	0.00
02/12/2016	R210 On 03-August-17	196.30	Put	Bond Future	3675	4	3675	4	0.00
02/12/2016	R210 On 03-August-17	196.28	Put	Bond Future	3655	4	3655	4	0.00
02/12/2016	R212 On 02-February-17			Bond Future	146.58	146.5636	146.5845	146.5636	3,380.00
02/12/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R212 On 02-February-17	149.29	Put	Bond Future	2706	3	2706	3	0.00
02/12/2016	R212 On 02-February-17	149.28	Put	Bond Future	2696	3	2696	3	0.00
02/12/2016	R212 On 02-February-17	149.27	Put	Bond Future	2686	3	2686	3	0.00
02/12/2016	R212 On 04-May-17			Bond Future	149.44	149.4187	149.4400	149.4187	0.00
02/12/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R212 On 04-May-17	152.24	Put	Bond Future	2800	3	2800	3	0.00
02/12/2016	R212 On 04-May-17	152.25	Put	Bond Future	2810	3	2810	3	0.00
02/12/2016	R212 On 04-May-17	152.23	Put	Bond Future	2790	3	2790	3	0.00
02/12/2016	R212 On 03-August-17			Bond Future	150.41	150.3930	150.4097	150.3930	0.00
02/12/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
02/12/2016	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
02/12/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
02/12/2016	R212 On 03-August-17	153.34	Put	Bond Future	2930	3	2930	3	0.00
02/12/2016	R212 On 03-August-17	153.35	Put	Bond Future	2940	3	2940	3	0.00
02/12/2016	R212 On 03-August-17	153.36	Put	Bond Future	2950	3	2950	3	0.00
02/12/2016	R213 On 02-February-17			Bond Future	9.50	83.5714	9.4992	83.5714	50,655.00
02/12/2016	R213 On 02-February-17	9.40	Call	Bond Future	1407	1	1407	1	0.00
02/12/2016	R213 On 02-February-17	9.42	Call	Bond Future	1466	1	1466	1	0.00
02/12/2016	R213 On 02-February-17	9.41	Call	Bond Future	1436	1	1436	1	0.00
02/12/2016	R213 On 02-February-17	9.41	Put	Bond Future	2029	2	2029	2	0.00
02/12/2016	R213 On 02-February-17	9.42	Put	Bond Future	1993	2	1993	2	0.00
02/12/2016	R213 On 02-February-17	9.40	Put	Bond Future	2067	2	2067	2	0.00
02/12/2016	R213 On 04-May-17			Bond Future	9.55	81.6423	9.5474	81.6423	0.00
02/12/2016	R213 On 04-May-17	9.35	Call	Bond Future	2110	2	2110	2	0.00
02/12/2016	R213 On 04-May-17	9.36	Call	Bond Future	2138	2	2138	2	0.00
02/12/2016	R213 On 04-May-17	9.37	Call	Bond Future	2166	2	2166	2	0.00
02/12/2016	R213 On 04-May-17	9.36	Put	Bond Future	3376	4	3376	4	0.00
02/12/2016	R213 On 04-May-17	9.37	Put	Bond Future	3337	4	3337	4	0.00
02/12/2016	R213 On 04-May-17	9.35	Put	Bond Future	3414	4	3414	4	0.00
02/12/2016	R213 On 03-August-17			Bond Future	9.59	83.2803	9.5892	83.2803	0.00
02/12/2016	R213 On 03-August-17	9.33	Call	Bond Future	2650	3	2650	3	0.00
02/12/2016	R213 On 03-August-17	9.34	Call	Bond Future	2678	3	2678	3	0.00
02/12/2016	R213 On 03-August-17	9.35	Call	Bond Future	2706	3	2706	3	0.00
02/12/2016	R213 On 03-August-17	9.34	Put	Bond Future	4310	5	4310	5	0.00
02/12/2016	R213 On 03-August-17	9.35	Put	Bond Future	4272	4	4272	4	0.00
02/12/2016	R213 On 03-August-17	9.33	Put	Bond Future	4348	5	4348	5	0.00
02/12/2016	R214 On 02-February-17			Bond Future	9.76	72.5024	9.7570	72.5024	36,737.00
02/12/2016	R214 On 02-February-17	9.67	Call	Bond Future	1568	1	1568	1	0.00
02/12/2016	R214 On 02-February-17	9.66	Call	Bond Future	1537	1	1537	1	0.00
02/12/2016	R214 On 02-February-17	9.68	Call	Bond Future	1600	1	1600	1	0.00
02/12/2016	R214 On 02-February-17	9.67	Put	Bond Future	2174	2	2174	2	0.00
02/12/2016	R214 On 02-February-17	9.66	Put	Bond Future	2213	2	2213	2	0.00
02/12/2016	R214 On 02-February-17	9.68	Put	Bond Future	2136	2	2136	2	0.00
02/12/2016	R214 On 04-May-17			Bond Future	9.80	70.6119	9.8032	70.6119	0.00
02/12/2016	R214 On 04-May-17	9.56	Call	Bond Future	2167	2	2167	2	0.00

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02/12/2016	R214 On 04-May-17	9.58	Call	Bond Future	2224	2	2224	2	0.00
02/12/2016	R214 On 04-May-17	9.57	Call	Bond Future	2195	2	2195	2	0.00
02/12/2016	R214 On 04-May-17	9.56	Put	Bond Future	3867	4	3867	4	0.00
02/12/2016	R214 On 04-May-17	9.57	Put	Bond Future	3824	4	3824	4	0.00
02/12/2016	R214 On 04-May-17	9.58	Put	Bond Future	3782	4	3782	4	0.00
02/12/2016	R214 On 03-August-17			Bond Future	9.84	72.0288	9.8439	72.0288	0.00
02/12/2016	R214 On 03-August-17	9.51	Call	Bond Future	2683	3	2683	3	0.00
02/12/2016	R214 On 03-August-17	9.52	Call	Bond Future	2711	3	2711	3	0.00
02/12/2016	R214 On 03-August-17	9.53	Call	Bond Future	2739	3	2739	3	0.00
02/12/2016	R214 On 03-August-17	9.52	Put	Bond Future	4973	5	4973	5	0.00
02/12/2016	R214 On 03-August-17	9.53	Put	Bond Future	4930	5	4930	5	0.00
02/12/2016	R214 On 03-August-17	9.51	Put	Bond Future	5017	5	5017	5	0.00
02/12/2016	R248 On 02-February-17			Bond Future	9.81	93.1662	9.8083	93.1662	68,610.00
02/12/2016	R248 On 02-February-17	9.76	Call	Bond Future	2261	2	2261	2	0.00
02/12/2016	R248 On 02-February-17	9.78	Call	Bond Future	2346	2	2346	2	0.00
02/12/2016	R248 On 02-February-17	9.77	Call	Bond Future	2303	2	2303	2	0.00
02/12/2016	R248 On 02-February-17	9.77	Put	Bond Future	2641	3	2641	3	0.00
02/12/2016	R248 On 02-February-17	9.76	Put	Bond Future	2687	3	2687	3	0.00
02/12/2016	R248 On 02-February-17	9.78	Put	Bond Future	2595	3	2595	3	0.00
02/12/2016	R248 On 04-May-17			Bond Future	9.86	90.5353	9.8561	90.5353	0.00
02/12/2016	R248 On 04-May-17	9.67	Call	Bond Future	3130	3	3130	3	0.00
02/12/2016	R248 On 04-May-17	9.66	Call	Bond Future	3092	3	3092	3	0.00
02/12/2016	R248 On 04-May-17	9.65	Call	Bond Future	3054	3	3054	3	0.00
02/12/2016	R248 On 04-May-17	9.66	Put	Bond Future	4830	5	4830	5	0.00
02/12/2016	R248 On 04-May-17	9.65	Put	Bond Future	4883	5	4883	5	0.00
02/12/2016	R248 On 04-May-17	9.67	Put	Bond Future	4778	5	4778	5	0.00
02/12/2016	R248 On 03-August-17			Bond Future	9.90	92.3519	9.8985	92.3519	0.00
02/12/2016	R248 On 03-August-17	9.57	Call	Bond Future	3612	3	3612	3	0.00
02/12/2016	R248 On 03-August-17	9.58	Call	Bond Future	3649	3	3649	3	0.00
02/12/2016	R248 On 03-August-17	9.56	Call	Bond Future	3576	3	3576	3	0.00
02/12/2016	R248 On 03-August-17	9.57	Put	Bond Future	6534	7	6534	7	0.00
02/12/2016	R248 On 03-August-17	9.58	Put	Bond Future	6479	7	6479	7	0.00
02/12/2016	R248 On 03-August-17	9.56	Put	Bond Future	6589	7	6589	7	0.00