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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
09/12/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	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
09/12/2016	2025 On 02-February-17			Bond Future	126.17	126.3733	126.1724	126.3733	3,231.00
09/12/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2025 On 02-February-17	129.99	Put	Bond Future	3818	4	3818	4	0.00
09/12/2016	2025 On 02-February-17	130.00	Put	Bond Future	3828	4	3828	4	0.00
09/12/2016	2025 On 02-February-17	130.01	Put	Bond Future	3838	4	3838	4	0.00
09/12/2016	2025 On 04-May-17			Bond Future	128.62	128.8302	128.6249	128.8302	0.00
09/12/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2025 On 04-May-17	132.57	Put	Bond Future	3945	4	3945	4	0.00
09/12/2016	2025 On 04-May-17	132.58	Put	Bond Future	3955	4	3955	4	0.00
09/12/2016	2025 On 04-May-17	132.56	Put	Bond Future	3935	4	3935	4	0.00
09/12/2016	2025 On 03-August-17			Bond Future	129.87	130.0815	129.8705	130.0815	0.00
09/12/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2025 On 03-August-17	133.96	Put	Bond Future	4090	4	4090	4	0.00
09/12/2016	2025 On 03-August-17	133.97	Put	Bond Future	4100	4	4100	4	0.00
09/12/2016	2025 On 03-August-17	133.98	Put	Bond Future	4110	4	4110	4	0.00
09/12/2016	2030 On 02-February-17			Bond Future	9.33	90.2460	9.3264	90.2460	36,961.00
09/12/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2030 On 02-February-17	9.30	Put	Bond Future	183	0	183	0	0.00
09/12/2016	2030 On 02-February-17	9.31	Put	Bond Future	114	0	114	0	0.00
09/12/2016	2030 On 02-February-17	9.29	Put	Bond Future	253	0	253	0	0.00
09/12/2016	2030 On 04-May-17			Bond Future	9.38	91.9951	9.3766	91.9951	0.00
09/12/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2030 On 04-May-17	9.33	Put	Bond Future	319	0	319	0	0.00
09/12/2016	2030 On 04-May-17	9.32	Put	Bond Future	387	0	387	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
09/12/2016	2030 On 04-May-17	9.34	Put	Bond Future	250	0	250	0	0.00
09/12/2016	2030 On 03-August-17			Bond Future	9.42	89.8287	9.4211	89.8287	0.00
09/12/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2030 On 03-August-17	9.34	Put	Bond Future	548	1	548	1	0.00
09/12/2016	2030 On 03-August-17	9.33	Put	Bond Future	616	1	616	1	0.00
09/12/2016	2030 On 03-August-17	9.35	Put	Bond Future	480	1	480	1	0.00
09/12/2016	2032 On 02-February-17			Bond Future	9.47	93.1879	9.4683	93.1879	19,889.00
09/12/2016	2032 On 02-February-17	9.51	Call	Bond Future	1984	2	1984	2	0.00
09/12/2016	2032 On 02-February-17	9.53	Call	Bond Future	2063	2	2063	2	0.00
09/12/2016	2032 On 02-February-17	9.52	Call	Bond Future	2023	2	2023	2	0.00
09/12/2016	2032 On 02-February-17	9.52	Put	Bond Future	1642	2	1642	2	0.00
09/12/2016	2032 On 02-February-17	9.53	Put	Bond Future	1608	2	1608	2	0.00
09/12/2016	2032 On 02-February-17	9.51	Put	Bond Future	1676	2	1676	2	0.00
09/12/2016	2032 On 04-May-17			Bond Future	9.52	90.8347	9.5179	90.8347	0.00
09/12/2016	2032 On 04-May-17	9.46	Call	Bond Future	2774	3	2774	3	0.00
09/12/2016	2032 On 04-May-17	9.45	Call	Bond Future	2739	3	2739	3	0.00
09/12/2016	2032 On 04-May-17	9.44	Call	Bond Future	2705	3	2705	3	0.00
09/12/2016	2032 On 04-May-17	9.45	Put	Bond Future	3237	3	3237	3	0.00
09/12/2016	2032 On 04-May-17	9.44	Put	Bond Future	3276	3	3276	3	0.00
09/12/2016	2032 On 04-May-17	9.46	Put	Bond Future	3198	3	3198	3	0.00
09/12/2016	2032 On 03-August-17			Bond Future	9.56	92.6523	9.5604	92.6523	0.00
09/12/2016	2032 On 03-August-17	9.43	Call	Bond Future	3377	3	3377	3	0.00
09/12/2016	2032 On 03-August-17	9.45	Call	Bond Future	3444	3	3444	3	0.00
09/12/2016	2032 On 03-August-17	9.44	Call	Bond Future	3410	3	3410	3	0.00
09/12/2016	2032 On 03-August-17	9.45	Put	Bond Future	4246	4	4246	4	0.00
09/12/2016	2032 On 03-August-17	9.43	Put	Bond Future	4326	4	4326	4	0.00
09/12/2016	2032 On 03-August-17	9.44	Put	Bond Future	4286	4	4286	4	0.00
09/12/2016	2033 On 02-February-17			Bond Future	105.97	105.9801	105.9700	105.9801	5,474.00
09/12/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2033 On 02-February-17	109.71	Put	Bond Future	3740	4	3740	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
09/12/2016	2033 On 02-February-17	109.72	Put	Bond Future	3750	4	3750	4	0.00
09/12/2016	2033 On 02-February-17	109.70	Put	Bond Future	3730	4	3730	4	0.00
09/12/2016	2033 On 04-May-17			Bond Future	106.99	107.0006	106.9900	107.0006	0.00
09/12/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2033 On 04-May-17	110.84	Put	Bond Future	3850	4	3850	4	0.00
09/12/2016	2033 On 04-May-17	110.85	Put	Bond Future	3860	4	3860	4	0.00
09/12/2016	2033 On 04-May-17	110.83	Put	Bond Future	3840	4	3840	4	0.00
09/12/2016	2033 On 03-August-17			Bond Future	109.14	109.1474	109.1351	109.1474	0.00
09/12/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2033 On 03-August-17	113.12	Put	Bond Future	3985	4	3985	4	0.00
09/12/2016	2033 On 03-August-17	113.13	Put	Bond Future	3995	4	3995	4	0.00
09/12/2016	2033 On 03-August-17	113.14	Put	Bond Future	4005	4	4005	4	0.00
09/12/2016	2037 On 02-February-17			Bond Future	9.64	90.1158	9.6421	90.1158	45,256.00
09/12/2016	2037 On 02-February-17	9.66	Call	Bond Future	2128	2	2128	2	0.00
09/12/2016	2037 On 02-February-17	9.68	Call	Bond Future	2211	2	2211	2	0.00
09/12/2016	2037 On 02-February-17	9.67	Call	Bond Future	2170	2	2170	2	0.00
09/12/2016	2037 On 02-February-17	9.66	Put	Bond Future	1984	2	1984	2	0.00
09/12/2016	2037 On 02-February-17	9.67	Put	Bond Future	1944	2	1944	2	0.00
09/12/2016	2037 On 02-February-17	9.68	Put	Bond Future	1905	2	1905	2	0.00
09/12/2016	2037 On 04-May-17			Bond Future	9.69	91.8625	9.6934	91.8625	0.00
09/12/2016	2037 On 04-May-17	9.59	Call	Bond Future	2967	3	2967	3	0.00
09/12/2016	2037 On 04-May-17	9.58	Call	Bond Future	2930	3	2930	3	0.00
09/12/2016	2037 On 04-May-17	9.60	Call	Bond Future	3004	3	3004	3	0.00
09/12/2016	2037 On 04-May-17	9.58	Put	Bond Future	3846	4	3846	4	0.00
09/12/2016	2037 On 04-May-17	9.60	Put	Bond Future	3757	4	3757	4	0.00
09/12/2016	2037 On 04-May-17	9.59	Put	Bond Future	3801	4	3801	4	0.00
09/12/2016	2037 On 03-August-17			Bond Future	9.74	89.4430	9.7400	89.4430	0.00
09/12/2016	2037 On 03-August-17	9.58	Call	Bond Future	3729	4	3729	4	0.00
09/12/2016	2037 On 03-August-17	9.57	Call	Bond Future	3693	4	3693	4	0.00
09/12/2016	2037 On 03-August-17	9.56	Call	Bond Future	3657	4	3657	4	0.00

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09/12/2016	2037 On 03-August-17	9.56	Put	Bond Future	5102	5	5102	5	0.00
09/12/2016	2037 On 03-August-17	9.57	Put	Bond Future	5057	5	5057	5	0.00
09/12/2016	2037 On 03-August-17	9.58	Put	Bond Future	5011	5	5011	5	0.00
09/12/2016	2038 On 02-February-17			Bond Future	130.40	130.5223	130.3996	130.5223	22,790.00
09/12/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2038 On 02-February-17	137.05	Put	Bond Future	6650	7	6650	7	0.00
09/12/2016	2038 On 02-February-17	137.06	Put	Bond Future	6660	7	6660	7	0.00
09/12/2016	2038 On 02-February-17	137.07	Put	Bond Future	6670	7	6670	7	0.00
09/12/2016	2038 On 04-May-17			Bond Future	132.93	133.0597	132.9344	133.0597	0.00
09/12/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2038 On 04-May-17	139.78	Put	Bond Future	6846	7	6846	7	0.00
09/12/2016	2038 On 04-May-17	139.79	Put	Bond Future	6856	7	6856	7	0.00
09/12/2016	2038 On 04-May-17	139.77	Put	Bond Future	6836	7	6836	7	0.00
09/12/2016	2038 On 03-August-17			Bond Future	134.10	134.2293	134.0997	134.2293	0.00
09/12/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2038 On 03-August-17	141.17	Put	Bond Future	7070	7	7070	7	0.00
09/12/2016	2038 On 03-August-17	141.16	Put	Bond Future	7060	7	7060	7	0.00
09/12/2016	2038 On 03-August-17	141.18	Put	Bond Future	7080	7	7080	7	0.00
09/12/2016	2040 On 02-February-17			Bond Future	9.67	94.0575	9.6666	94.0575	8,238.00
09/12/2016	2040 On 02-February-17	9.58	Call	Bond Future	1889	2	1889	2	0.00
09/12/2016	2040 On 02-February-17	9.60	Call	Bond Future	1968	2	1968	2	0.00
09/12/2016	2040 On 02-February-17	9.59	Call	Bond Future	1929	2	1929	2	0.00
09/12/2016	2040 On 02-February-17	9.58	Put	Bond Future	2648	3	2648	3	0.00
09/12/2016	2040 On 02-February-17	9.60	Put	Bond Future	2551	3	2551	3	0.00
09/12/2016	2040 On 02-February-17	9.59	Put	Bond Future	2599	3	2599	3	0.00
09/12/2016	2040 On 04-May-17			Bond Future	9.72	95.8806	9.7170	95.8806	0.00
09/12/2016	2040 On 04-May-17	9.64	Call	Bond Future	3352	3	3352	3	0.00
09/12/2016	2040 On 04-May-17	9.63	Call	Bond Future	3311	3	3311	3	0.00

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09/12/2016	2040 On 04-May-17	9.62	Call	Bond Future	3271	3	3271	3	0.00
09/12/2016	2040 On 04-May-17	9.63	Put	Bond Future	4066	4	4066	4	0.00
09/12/2016	2040 On 04-May-17	9.62	Put	Bond Future	4113	4	4113	4	0.00
09/12/2016	2040 On 04-May-17	9.64	Put	Bond Future	4019	4	4019	4	0.00
09/12/2016	2040 On 03-August-17			Bond Future	9.76	93.2910	9.7628	93.2910	0.00
09/12/2016	2040 On 03-August-17	9.61	Call	Bond Future	4106	4	4106	4	0.00
09/12/2016	2040 On 03-August-17	9.62	Call	Bond Future	4145	4	4145	4	0.00
09/12/2016	2040 On 03-August-17	9.63	Call	Bond Future	4185	4	4185	4	0.00
09/12/2016	2040 On 03-August-17	9.62	Put	Bond Future	5377	5	5377	5	0.00
09/12/2016	2040 On 03-August-17	9.63	Put	Bond Future	5329	5	5329	5	0.00
09/12/2016	2040 On 03-August-17	9.61	Put	Bond Future	5425	5	5425	5	0.00
09/12/2016	2044 On 02-February-17			Bond Future	9.67	91.3880	9.6703	91.3880	20,651.00
09/12/2016	2044 On 02-February-17	9.77	Call	Bond Future	2741	3	2741	3	0.00
09/12/2016	2044 On 02-February-17	9.76	Call	Bond Future	2692	3	2692	3	0.00
09/12/2016	2044 On 02-February-17	9.78	Call	Bond Future	2789	3	2789	3	0.00
09/12/2016	2044 On 02-February-17	9.78	Put	Bond Future	1831	2	1831	2	0.00
09/12/2016	2044 On 02-February-17	9.77	Put	Bond Future	1869	2	1869	2	0.00
09/12/2016	2044 On 02-February-17	9.76	Put	Bond Future	1907	2	1907	2	0.00
09/12/2016	2044 On 04-May-17			Bond Future	9.72	93.1593	9.7188	93.1593	0.00
09/12/2016	2044 On 04-May-17	9.67	Call	Bond Future	3526	4	3526	4	0.00
09/12/2016	2044 On 04-May-17	9.68	Call	Bond Future	3567	4	3567	4	0.00
09/12/2016	2044 On 04-May-17	9.66	Call	Bond Future	3484	3	3484	3	0.00
09/12/2016	2044 On 04-May-17	9.67	Put	Bond Future	3953	4	3953	4	0.00
09/12/2016	2044 On 04-May-17	9.68	Put	Bond Future	3907	4	3907	4	0.00
09/12/2016	2044 On 04-May-17	9.66	Put	Bond Future	4000	4	4000	4	0.00
09/12/2016	2044 On 03-August-17			Bond Future	9.76	90.6406	9.7627	90.6406	0.00
09/12/2016	2044 On 03-August-17	9.64	Call	Bond Future	4297	4	4297	4	0.00
09/12/2016	2044 On 03-August-17	9.62	Call	Bond Future	4217	4	4217	4	0.00
09/12/2016	2044 On 03-August-17	9.63	Call	Bond Future	4257	4	4257	4	0.00
09/12/2016	2044 On 03-August-17	9.62	Put	Bond Future	5467	5	5467	5	0.00
09/12/2016	2044 On 03-August-17	9.63	Put	Bond Future	5418	5	5418	5	0.00
09/12/2016	2044 On 03-August-17	9.64	Put	Bond Future	5370	5	5370	5	0.00
09/12/2016	2046 On 02-February-17			Bond Future	129.38	129.1201	129.3781	129.1201	18,408.00
09/12/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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09/12/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2046 On 02-February-17	137.14	Put	Bond Future	7762	8	7762	8	0.00
09/12/2016	2046 On 02-February-17	137.15	Put	Bond Future	7772	8	7772	8	0.00
09/12/2016	2046 On 02-February-17	137.13	Put	Bond Future	7752	8	7752	8	0.00
09/12/2016	2046 On 04-May-17			Bond Future	130.36	130.1012	130.3637	130.1012	0.00
09/12/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2046 On 04-May-17	138.33	Put	Bond Future	7966	8	7966	8	0.00
09/12/2016	2046 On 04-May-17	138.34	Put	Bond Future	7976	8	7976	8	0.00
09/12/2016	2046 On 04-May-17	138.32	Put	Bond Future	7956	8	7956	8	0.00
09/12/2016	2046 On 03-August-17			Bond Future	132.98	132.7117	132.9775	132.7117	0.00
09/12/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2046 On 03-August-17	141.19	Put	Bond Future	8212	8	8212	8	0.00
09/12/2016	2046 On 03-August-17	141.17	Put	Bond Future	8192	8	8192	8	0.00
09/12/2016	2046 On 03-August-17	141.18	Put	Bond Future	8202	8	8202	8	0.00
09/12/2016	2050 On 02-February-17			Bond Future	137.86	137.8710	137.8575	137.8710	24,832.00
09/12/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2050 On 02-February-17	144.97	Put	Bond Future	7112	7	7112	7	0.00
09/12/2016	2050 On 02-February-17	144.98	Put	Bond Future	7122	7	7122	7	0.00
09/12/2016	2050 On 02-February-17	144.96	Put	Bond Future	7102	7	7102	7	0.00
09/12/2016	2050 On 04-May-17			Bond Future	140.54	140.5513	140.5371	140.5513	0.00
09/12/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2050 On 04-May-17	147.84	Put	Bond Future	7303	7	7303	7	0.00
09/12/2016	2050 On 04-May-17	147.85	Put	Bond Future	7313	7	7313	7	0.00
09/12/2016	2050 On 04-May-17	147.83	Put	Bond Future	7293	7	7293	7	0.00
09/12/2016	2050 On 03-August-17			Bond Future	141.69	141.7083	141.6924	141.7083	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
09/12/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
09/12/2016	2050 On 03-August-17	149.22	Put	Bond Future	7528	8	7528	8	0.00
09/12/2016	2050 On 03-August-17	149.24	Put	Bond Future	7548	8	7548	8	0.00
09/12/2016	2050 On 03-August-17	149.23	Put	Bond Future	7538	8	7538	8	0.00
09/12/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	AL37 On 02-February-17			Index Future	511.72	512.2520	511.7240	512.2520	7.00
09/12/2016	AL37 On 04-May-17			Index Future	521.64	522.1790	521.6390	522.1790	0.00
09/12/2016	AL37 On 03-August-17			Index Future	532.07	532.6250	532.0670	532.6250	0.00
09/12/2016	AL7T On 02-February-17			Index Future	592.05	592.0260	592.0470	592.0260	2.00
09/12/2016	AL7T On 04-May-17			Index Future	603.52	603.4990	603.5180	603.4990	0.00
09/12/2016	AL7T On 03-August-17			Index Future	615.58	615.5710	615.5830	615.5710	0.00
09/12/2016	ALBI On 02-February-17			Index Future	537.33	537.3590	537.3270	537.3590	746.00
09/12/2016	ALBI On 04-May-17			Index Future	547.74	547.7730	547.7390	547.7730	0.00
09/12/2016	ALBI On 03-August-17			Index Future	558.69	558.7310	558.6880	558.7310	0.00
09/12/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	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
09/12/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/12/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2016	EL28 On 02-February-17			Bond Future	128.10	128.1096	128.0997	128.1096	0.00
09/12/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
09/12/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
09/12/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
09/12/2016	EL28 On 02-February-17	135.10	Put	Bond Future	7000	7	7000	7	0.00
09/12/2016	EL28 On 02-February-17	135.11	Put	Bond Future	7010	7	7010	7	0.00
09/12/2016	EL28 On 02-February-17	135.12	Put	Bond Future	7020	7	7020	7	0.00
09/12/2016	EL28 On 04-May-17			Bond Future	128.91	128.9169	128.9064	128.9169	0.00
09/12/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
09/12/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
09/12/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
09/12/2016	EL28 On 04-May-17	137.90	Put	Bond Future	8994	9	8994	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2016	EL28 On 04-May-17	137.91	Put	Bond Future	9004	9	9004	9	0.00
09/12/2016	EL28 On 04-May-17	137.92	Put	Bond Future	9014	9	9014	9	0.00
09/12/2016	EL28 On 03-August-17			Bond Future	131.49	131.5037	131.4912	131.5037	0.00
09/12/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
09/12/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
09/12/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
09/12/2016	EL28 On 03-August-17	135.17	Put	Bond Future	3679	4	3679	4	0.00
09/12/2016	EL28 On 03-August-17	135.16	Put	Bond Future	3669	4	3669	4	0.00
09/12/2016	EL28 On 03-August-17	135.18	Put	Bond Future	3689	4	3689	4	0.00
09/12/2016	ES33 On 02-February-17			Bond Future	10.55	79.3311	10.5481	79.3311	8,849.00
09/12/2016	ES33 On 02-February-17	10.59	Call	Bond Future	265	0	265	0	0.00
09/12/2016	ES33 On 02-February-17	10.60	Call	Bond Future	328	0	328	0	0.00
09/12/2016	ES33 On 02-February-17	10.61	Call	Bond Future	391	0	391	0	0.00
09/12/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
09/12/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
09/12/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
09/12/2016	ES33 On 04-May-17			Bond Future	10.63	77.0747	10.6283	77.0747	0.00
09/12/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
09/12/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
09/12/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
09/12/2016	ES33 On 04-May-17	10.55	Put	Bond Future	493	0	493	0	0.00
09/12/2016	ES33 On 04-May-17	10.56	Put	Bond Future	430	0	430	0	0.00
09/12/2016	ES33 On 04-May-17	10.54	Put	Bond Future	556	1	556	1	0.00
09/12/2016	ES33 On 03-August-17			Bond Future	10.70	78.6170	10.7021	78.6170	0.00
09/12/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
09/12/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
09/12/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
09/12/2016	ES33 On 03-August-17	10.53	Put	Bond Future	1075	1	1075	1	0.00
09/12/2016	ES33 On 03-August-17	10.55	Put	Bond Future	949	1	949	1	0.00
09/12/2016	ES33 On 03-August-17	10.54	Put	Bond Future	1012	1	1012	1	0.00
09/12/2016	ES42 On 02-February-17			Bond Future	10.69	83.4134	10.6851	83.4134	8,777.00
09/12/2016	ES42 On 04-May-17			Bond Future	10.77	80.7672	10.7652	80.7672	0.00
09/12/2016	ES42 On 03-August-17			Bond Future	10.84	82.3837	10.8380	82.3837	0.00
09/12/2016	GOVI On 02-February-17			GOVI	535.21	535.2620	535.2090	535.2620	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
09/12/2016	GOVI On 02-February-17	533.32	Call	GOVI	18890	2	18890	2	0.00
09/12/2016	GOVI On 02-February-17	533.34	Call	GOVI	18690	2	18690	2	0.00
09/12/2016	GOVI On 02-February-17	533.33	Call	GOVI	18790	2	18790	2	0.00
09/12/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
09/12/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
09/12/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
09/12/2016	GOVI On 04-May-17			GOVI	545.58	545.6350	545.5790	545.6350	0.00
09/12/2016	GOVI On 04-May-17	262.20	Call	GOVI	2833790	283	2833790	283	0.00
09/12/2016	GOVI On 04-May-17	262.19	Call	GOVI	2833890	283	2833890	283	0.00
09/12/2016	GOVI On 04-May-17	262.18	Call	GOVI	2833990	283	2833990	283	0.00
09/12/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
09/12/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
09/12/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
09/12/2016	GOVI On 03-August-17			GOVI	556.49	556.5500	556.4850	556.5500	0.00
09/12/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
09/12/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
09/12/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
09/12/2016	GOVI On 03-August-17	561.11	Put	GOVI	46250	5	46250	5	0.00
09/12/2016	GOVI On 03-August-17	561.09	Put	GOVI	46050	5	46050	5	0.00
09/12/2016	GOVI On 03-August-17	561.10	Put	GOVI	46150	5	46150	5	0.00
09/12/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/12/2016	IGOV On 02-February-17			Index Future	246.41	246.2010	246.4110	246.2010	1,030.00
09/12/2016	IGOV On 04-May-17			Index Future	251.20	250.9870	251.2010	250.9870	0.00
09/12/2016	IGOV On 03-August-17			Index Future	256.24	256.0220	256.2370	256.0220	0.00
09/12/2016	ILBI On 02-February-17			Index Future	669.92	669.3420	669.9220	669.3420	155.00
09/12/2016	ILBI On 04-May-17			Index Future	682.93	682.3340	682.9250	682.3340	0.00
09/12/2016	ILBI On 03-August-17			Index Future	696.37	695.7660	696.3680	695.7660	0.00
09/12/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
09/12/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0078	100.0082	100.0078	0.00
09/12/2016	IS01 On 15-June-17			Interest Rate Swap	99.63	99.6310	99.6331	99.6310	0.00
09/12/2016	IS01 On 21-September-17			Interest Rate Swap	99.68	99.6780	99.6838	99.6780	0.00
09/12/2016	IS01 On 21-December-17			Interest Rate Swap	99.97	99.9609	99.9673	99.9609	0.00
09/12/2016	IS02 On 18-December-17			Interest Rate Swap	99.99	99.9830	99.9894	99.9830	0.00
09/12/2016	IS02 On 16-March-18			Interest Rate Swap	99.29	99.2823	99.2933	99.2823	0.00

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09/12/2016	IS02 On 15-June-18			Interest Rate Swap	98.98	98.9675	98.9842	98.9675	0.00
09/12/2016	IS02 On 21-September-18			Interest Rate Swap	99.08	99.0561	99.0799	99.0561	0.00
09/12/2016	IS02 On 21-December-18			Interest Rate Swap	99.60	99.5700	99.6000	99.5700	0.00
09/12/2016	IS05 On 17-December-20			Interest Rate Swap	98.21	98.0951	98.2083	98.0951	0.00
09/12/2016	IS05 On 16-March-21			Interest Rate Swap	97.58	97.4535	97.5794	97.4535	0.00
09/12/2016	IS05 On 15-June-21			Interest Rate Swap	96.92	96.7834	96.9213	96.7834	0.00
09/12/2016	IS05 On 21-September-21			Interest Rate Swap	97.24	97.0918	97.2414	97.0918	0.00
09/12/2016	IS05 On 21-December-21			Interest Rate Swap	99.52	99.3632	99.5192	99.3632	50.00
09/12/2016	IS10 On 17-December-25			Interest Rate Swap	99.01	98.7907	99.0056	98.7907	0.00
09/12/2016	IS10 On 16-March-26			Interest Rate Swap	96.16	95.9315	96.1556	95.9315	0.00
09/12/2016	IS10 On 15-June-26			Interest Rate Swap	95.00	94.7647	94.9953	94.7647	0.00
09/12/2016	IS10 On 21-September-26			Interest Rate Swap	97.15	96.9147	97.1485	96.9147	0.00
09/12/2016	IS10 On 21-December-26			Interest Rate Swap	100.85	100.6145	100.8486	100.6145	0.00
09/12/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/12/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/12/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/12/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/12/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	10,000.00
09/12/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
09/12/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	0.00
09/12/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	1,000.00
09/12/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
09/12/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
09/12/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.54	92.4600	7.5400	92.4600	0.00
09/12/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.61	92.3900	7.6100	92.3900	0.00
09/12/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
09/12/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.69	92.3100	7.6900	92.3100	0.00
09/12/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.71	92.2900	7.7100	92.2900	0.00
09/12/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.73	92.2700	7.7300	92.2700	0.00
09/12/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
09/12/2016	R023 On 02-February-17			Bond Future	8.66	99.3155	8.6589	99.3155	19,260.00
09/12/2016	R023 On 02-February-17	8.86	Call	Bond Future	1531	2	1531	2	0.00
09/12/2016	R023 On 02-February-17	8.85	Call	Bond Future	1502	2	1502	2	0.00
09/12/2016	R023 On 02-February-17	8.84	Call	Bond Future	1474	2	1474	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
09/12/2016	R023 On 02-February-17	8.85	Put	Bond Future	644	1	644	1	0.00
09/12/2016	R023 On 02-February-17	8.84	Put	Bond Future	660	1	660	1	0.00
09/12/2016	R023 On 02-February-17	8.86	Put	Bond Future	628	1	628	1	0.00
09/12/2016	R023 On 04-May-17			Bond Future	8.70	97.3076	8.7005	97.3076	0.00
09/12/2016	R023 On 04-May-17	8.59	Call	Bond Future	1385	1	1385	1	0.00
09/12/2016	R023 On 04-May-17	8.61	Call	Bond Future	1425	1	1425	1	0.00
09/12/2016	R023 On 04-May-17	8.60	Call	Bond Future	1405	1	1405	1	0.00
09/12/2016	R023 On 04-May-17	8.59	Put	Bond Future	1869	2	1869	2	0.00
09/12/2016	R023 On 04-May-17	8.61	Put	Bond Future	1822	2	1822	2	0.00
09/12/2016	R023 On 04-May-17	8.60	Put	Bond Future	1845	2	1845	2	0.00
09/12/2016	R023 On 03-August-17			Bond Future	8.73	99.2545	8.7301	99.2545	0.00
09/12/2016	R023 On 03-August-17	8.58	Call	Bond Future	1715	2	1715	2	0.00
09/12/2016	R023 On 03-August-17	8.60	Call	Bond Future	1754	2	1754	2	0.00
09/12/2016	R023 On 03-August-17	8.59	Call	Bond Future	1734	2	1734	2	0.00
09/12/2016	R023 On 03-August-17	8.58	Put	Bond Future	2351	2	2351	2	0.00
09/12/2016	R023 On 03-August-17	8.59	Put	Bond Future	2328	2	2328	2	0.00
09/12/2016	R023 On 03-August-17	8.60	Put	Bond Future	2305	2	2305	2	0.00
09/12/2016	R035 On 02-February-17			Bond Future	9.58	97.8671	9.5848	97.8671	6,944.00
09/12/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R035 On 02-February-17	9.51	Put	Bond Future	610	1	610	1	0.00
09/12/2016	R035 On 02-February-17	9.52	Put	Bond Future	528	1	528	1	0.00
09/12/2016	R035 On 02-February-17	9.50	Put	Bond Future	692	1	692	1	0.00
09/12/2016	R035 On 04-May-17			Bond Future	9.63	95.2603	9.6333	95.2603	0.00
09/12/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R035 On 04-May-17	9.53	Put	Bond Future	835	1	835	1	0.00
09/12/2016	R035 On 04-May-17	9.54	Put	Bond Future	754	1	754	1	0.00
09/12/2016	R035 On 04-May-17	9.55	Put	Bond Future	673	1	673	1	0.00
09/12/2016	R035 On 03-August-17			Bond Future	9.68	97.1664	9.6757	97.1664	0.00
09/12/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
09/12/2016	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
09/12/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R035 On 03-August-17	9.50	Put	Bond Future	1411	1	1411	1	0.00
09/12/2016	R035 On 03-August-17	9.52	Put	Bond Future	1249	1	1249	1	0.00
09/12/2016	R035 On 03-August-17	9.51	Put	Bond Future	1330	1	1330	1	0.00
09/12/2016	R186 On 02-February-17			Bond Future	8.91	111.6575	8.9096	111.6575	114,336.00
09/12/2016	R186 On 02-February-17	9.50	Call	Bond Future	4335	4	4335	4	0.00
09/12/2016	R186 On 02-February-17	8.87	Call	Bond Future	1459	1	1459	1	0.00
09/12/2016	R186 On 02-February-17	9.40	Call	Bond Future	3792	4	3792	4	0.00
09/12/2016	R186 On 02-February-17	8.37	Call	Bond Future	360	0	360	0	500.00
09/12/2016	R186 On 02-February-17	8.79	Call	Bond Future	1211	1	1211	1	0.00
09/12/2016	R186 On 02-February-17	8.95	Call	Bond Future	1737	2	1737	2	0.00
09/12/2016	R186 On 02-February-17	9.02	Call	Bond Future	2003	2	2003	2	0.00
09/12/2016	R186 On 02-February-17	8.00	Call	Bond Future	84	0	84	0	7,000.00
09/12/2016	R186 On 02-February-17	8.60	Call	Bond Future	737	1	737	1	7,000.00
09/12/2016	R186 On 02-February-17	8.81	Call	Bond Future	1270	1	1270	1	0.00
09/12/2016	R186 On 02-February-17	8.43	Call	Bond Future	440	0	440	0	750.00
09/12/2016	R186 On 02-February-17	8.80	Call	Bond Future	1240	1	1240	1	0.00
09/12/2016	R186 On 02-February-17	8.90	Call	Bond Future	1560	2	1560	2	0.00
09/12/2016	R186 On 02-February-17	9.10	Call	Bond Future	2337	2	2337	2	0.00
09/12/2016	R186 On 02-February-17	8.62	Call	Bond Future	779	1	779	1	500.00
09/12/2016	R186 On 02-February-17	8.79	Put	Bond Future	2042	2	2042	2	0.00
09/12/2016	R186 On 02-February-17	8.95	Put	Bond Future	1457	1	1457	1	2,546.00
09/12/2016	R186 On 02-February-17	9.02	Put	Bond Future	1243	1	1243	1	500.00
09/12/2016	R186 On 02-February-17	8.37	Put	Bond Future	4180	4	4180	4	0.00
09/12/2016	R186 On 02-February-17	8.60	Put	Bond Future	2907	3	2907	3	0.00
09/12/2016	R186 On 02-February-17	9.40	Put	Bond Future	468	0	468	0	750.00
09/12/2016	R186 On 02-February-17	9.50	Put	Bond Future	349	0	349	0	13,500.00
09/12/2016	R186 On 02-February-17	8.87	Put	Bond Future	1733	2	1733	2	500.00
09/12/2016	R186 On 02-February-17	8.62	Put	Bond Future	2808	3	2808	3	0.00
09/12/2016	R186 On 02-February-17	8.81	Put	Bond Future	1962	2	1962	2	0.00
09/12/2016	R186 On 02-February-17	9.10	Put	Bond Future	1029	1	1029	1	2,546.00
09/12/2016	R186 On 02-February-17	8.00	Put	Bond Future	6627	7	6627	7	0.00
09/12/2016	R186 On 02-February-17	8.90	Put	Bond Future	1626	2	1626	2	750.00
09/12/2016	R186 On 02-February-17	8.43	Put	Bond Future	3826	4	3826	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
09/12/2016	R186 On 02-February-17	8.80	Put	Bond Future	2002	2	2002	2	0.00
09/12/2016	R186 On 04-May-17			Bond Future	8.95	113.8213	8.9533	113.8213	0.00
09/12/2016	R186 On 04-May-17	8.91	Call	Bond Future	2441	2	2441	2	0.00
09/12/2016	R186 On 04-May-17	8.89	Call	Bond Future	2376	2	2376	2	0.00
09/12/2016	R186 On 04-May-17	8.90	Call	Bond Future	2408	2	2408	2	0.00
09/12/2016	R186 On 04-May-17	8.89	Put	Bond Future	2805	3	2805	3	0.00
09/12/2016	R186 On 04-May-17	8.90	Put	Bond Future	2770	3	2770	3	0.00
09/12/2016	R186 On 04-May-17	8.91	Put	Bond Future	2735	3	2735	3	0.00
09/12/2016	R186 On 03-August-17			Bond Future	8.99	110.7933	8.9880	110.7933	0.00
09/12/2016	R186 On 03-August-17	8.91	Call	Bond Future	3052	3	3052	3	0.00
09/12/2016	R186 On 03-August-17	8.93	Call	Bond Future	3117	3	3117	3	0.00
09/12/2016	R186 On 03-August-17	8.92	Call	Bond Future	3084	3	3084	3	0.00
09/12/2016	R186 On 03-August-17	8.91	Put	Bond Future	3572	4	3572	4	0.00
09/12/2016	R186 On 03-August-17	8.92	Put	Bond Future	3537	4	3537	4	0.00
09/12/2016	R186 On 03-August-17	8.93	Put	Bond Future	3503	4	3503	4	0.00
09/12/2016	R197 On 02-February-17			Bond Future	294.76	294.6116	294.7586	294.6116	1,246.00
09/12/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R197 On 02-February-17	302.58	Put	Bond Future	7821	8	7821	8	0.00
09/12/2016	R197 On 02-February-17	302.59	Put	Bond Future	7831	8	7831	8	0.00
09/12/2016	R197 On 02-February-17	302.57	Put	Bond Future	7811	8	7811	8	0.00
09/12/2016	R197 On 04-May-17			Bond Future	300.49	300.3388	300.4878	300.3388	0.00
09/12/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R197 On 04-May-17	308.59	Put	Bond Future	8102	8	8102	8	0.00
09/12/2016	R197 On 04-May-17	308.60	Put	Bond Future	8112	8	8112	8	0.00
09/12/2016	R197 On 04-May-17	308.58	Put	Bond Future	8092	8	8092	8	0.00
09/12/2016	R197 On 03-August-17			Bond Future	299.61	299.4609	299.6089	299.4609	0.00
09/12/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R197 On 03-August-17	308.05	Put	Bond Future	8441	9	8441	9	0.00

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09/12/2016	R197 On 03-August-17	308.07	Put	Bond Future	8461	9	8461	9	0.00
09/12/2016	R197 On 03-August-17	308.06	Put	Bond Future	8451	9	8451	9	0.00
09/12/2016	R202 On 02-February-17			Bond Future	243.25	242.3062	243.2458	242.3062	36,620.00
09/12/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R202 On 02-February-17	251.73	Put	Bond Future	8484	9	8484	9	0.00
09/12/2016	R202 On 02-February-17	251.74	Put	Bond Future	8494	9	8494	9	0.00
09/12/2016	R202 On 02-February-17	251.72	Put	Bond Future	8474	9	8474	9	0.00
09/12/2016	R202 On 04-May-17			Bond Future	247.97	247.0167	247.9737	247.0167	0.00
09/12/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R202 On 04-May-17	256.71	Put	Bond Future	8736	10	8736	10	0.00
09/12/2016	R202 On 04-May-17	256.72	Put	Bond Future	8746	10	8746	10	0.00
09/12/2016	R202 On 04-May-17	256.73	Put	Bond Future	8756	10	8756	10	0.00
09/12/2016	R202 On 03-August-17			Bond Future	249.28	248.3057	249.2785	248.3057	0.00
09/12/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R202 On 03-August-17	258.36	Put	Bond Future	9081	10	9081	10	0.00
09/12/2016	R202 On 03-August-17	258.37	Put	Bond Future	9091	10	9091	10	0.00
09/12/2016	R202 On 03-August-17	258.35	Put	Bond Future	9071	10	9071	10	0.00
09/12/2016	R203 On 02-February-17			Bond Future	7.71	103.6285	7.7093	103.6285	27,216.00
09/12/2016	R203 On 02-February-17	7.70	Call	Bond Future	96	0	96	0	0.00
09/12/2016	R203 On 02-February-17	7.71	Call	Bond Future	99	0	99	0	0.00
09/12/2016	R203 On 02-February-17	7.72	Call	Bond Future	102	0	102	0	0.00
09/12/2016	R203 On 02-February-17	7.71	Put	Bond Future	99	0	99	0	0.00
09/12/2016	R203 On 02-February-17	7.70	Put	Bond Future	102	0	102	0	0.00
09/12/2016	R203 On 02-February-17	7.72	Put	Bond Future	96	0	96	0	0.00
09/12/2016	R203 On 04-May-17			Bond Future	7.50	101.4636	7.4970	101.4636	0.00
09/12/2016	R203 On 04-May-17	6.91	Call	Bond Future	27	0	27	0	0.00
09/12/2016	R203 On 04-May-17	6.93	Call	Bond Future	28	0	28	0	0.00
09/12/2016	R203 On 04-May-17	6.92	Call	Bond Future	27	0	27	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
09/12/2016	R203 On 04-May-17	6.92	Put	Bond Future	229	0	229	0	0.00
09/12/2016	R203 On 04-May-17	6.93	Put	Bond Future	227	0	227	0	0.00
09/12/2016	R203 On 04-May-17	6.91	Put	Bond Future	232	0	232	0	0.00
09/12/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
09/12/2016	R203 On 03-August-17	4.87	Call	Bond Future	52	0	52	0	0.00
09/12/2016	R203 On 03-August-17	4.89	Call	Bond Future	53	0	53	0	0.00
09/12/2016	R203 On 03-August-17	4.88	Call	Bond Future	53	0	53	0	0.00
09/12/2016	R203 On 03-August-17	4.89	Put	Bond Future	29	0	29	0	0.00
09/12/2016	R203 On 03-August-17	4.88	Put	Bond Future	29	0	29	0	0.00
09/12/2016	R203 On 03-August-17	4.87	Put	Bond Future	30	0	30	0	0.00
09/12/2016	R204 On 02-February-17			Bond Future	7.91	101.2612	7.9136	101.2612	30,150.00
09/12/2016	R204 On 02-February-17	8.28	Call	Bond Future	716	1	716	1	0.00
09/12/2016	R204 On 02-February-17	8.30	Call	Bond Future	743	1	743	1	0.00
09/12/2016	R204 On 02-February-17	8.29	Call	Bond Future	729	1	729	1	0.00
09/12/2016	R204 On 02-February-17	8.28	Put	Bond Future	92	0	92	0	0.00
09/12/2016	R204 On 02-February-17	8.29	Put	Bond Future	89	0	89	0	0.00
09/12/2016	R204 On 02-February-17	8.30	Put	Bond Future	85	0	85	0	0.00
09/12/2016	R204 On 04-May-17			Bond Future	7.93	103.2235	7.9282	103.2235	0.00
09/12/2016	R204 On 04-May-17	7.90	Call	Bond Future	421	0	421	0	0.00
09/12/2016	R204 On 04-May-17	7.92	Call	Bond Future	436	0	436	0	0.00
09/12/2016	R204 On 04-May-17	7.91	Call	Bond Future	429	0	429	0	0.00
09/12/2016	R204 On 04-May-17	7.91	Put	Bond Future	456	0	456	0	0.00
09/12/2016	R204 On 04-May-17	7.92	Put	Bond Future	449	0	449	0	0.00
09/12/2016	R204 On 04-May-17	7.90	Put	Bond Future	463	0	463	0	0.00
09/12/2016	R204 On 03-August-17			Bond Future	7.89	101.2467	7.8949	101.2467	0.00
09/12/2016	R204 On 03-August-17	7.75	Call	Bond Future	421	0	421	0	0.00
09/12/2016	R204 On 03-August-17	7.76	Call	Bond Future	427	0	427	0	0.00
09/12/2016	R204 On 03-August-17	7.77	Call	Bond Future	433	0	433	0	0.00
09/12/2016	R204 On 03-August-17	7.75	Put	Bond Future	606	1	606	1	0.00
09/12/2016	R204 On 03-August-17	7.76	Put	Bond Future	599	1	599	1	0.00
09/12/2016	R204 On 03-August-17	7.77	Put	Bond Future	592	1	592	1	0.00
09/12/2016	R207 On 02-February-17			Bond Future	8.17	98.2028	8.1685	98.2028	75,635.00
09/12/2016	R207 On 02-February-17	8.91	Call	Bond Future	1890	2	1890	2	62.00
09/12/2016	R207 On 02-February-17	9.22	Call	Bond Future	2623	3	2623	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
09/12/2016	R207 On 02-February-17	9.24	Call	Bond Future	2671	3	2671	3	0.00
09/12/2016	R207 On 02-February-17	9.23	Call	Bond Future	2647	3	2647	3	0.00
09/12/2016	R207 On 02-February-17	9.23	Put	Bond Future	8	0	8	0	0.00
09/12/2016	R207 On 02-February-17	9.24	Put	Bond Future	8	0	8	0	0.00
09/12/2016	R207 On 02-February-17	8.91	Put	Bond Future	37	0	37	0	0.00
09/12/2016	R207 On 02-February-17	9.22	Put	Bond Future	9	0	9	0	0.00
09/12/2016	R207 On 04-May-17			Bond Future	8.21	100.1061	8.2085	100.1061	0.00
09/12/2016	R207 On 04-May-17	8.20	Call	Bond Future	720	1	720	1	0.00
09/12/2016	R207 On 04-May-17	8.22	Call	Bond Future	744	1	744	1	0.00
09/12/2016	R207 On 04-May-17	8.21	Call	Bond Future	732	1	732	1	0.00
09/12/2016	R207 On 04-May-17	8.20	Put	Bond Future	740	1	740	1	0.00
09/12/2016	R207 On 04-May-17	8.22	Put	Bond Future	717	1	717	1	0.00
09/12/2016	R207 On 04-May-17	8.21	Put	Bond Future	728	1	728	1	0.00
09/12/2016	R207 On 03-August-17			Bond Future	8.22	98.4649	8.2247	98.4649	0.00
09/12/2016	R207 On 03-August-17	8.19	Call	Bond Future	866	1	866	1	51.00
09/12/2016	R207 On 03-August-17	8.40	Call	Bond Future	1111	1	1111	1	0.00
09/12/2016	R207 On 03-August-17	8.39	Call	Bond Future	1099	1	1099	1	0.00
09/12/2016	R207 On 03-August-17	8.41	Call	Bond Future	1124	1	1124	1	0.00
09/12/2016	R207 On 03-August-17	8.39	Put	Bond Future	746	1	746	1	0.00
09/12/2016	R207 On 03-August-17	8.41	Put	Bond Future	728	1	728	1	0.00
09/12/2016	R207 On 03-August-17	8.19	Put	Bond Future	940	1	940	1	0.00
09/12/2016	R207 On 03-August-17	8.40	Put	Bond Future	737	1	737	1	0.00
09/12/2016	R208 On 02-February-17			Bond Future	8.33	97.0258	8.3344	97.0258	33,611.00
09/12/2016	R208 On 02-February-17	8.64	Call	Bond Future	1311	1	1311	1	0.00
09/12/2016	R208 On 02-February-17	8.63	Call	Bond Future	1287	1	1287	1	0.00
09/12/2016	R208 On 02-February-17	8.65	Call	Bond Future	1335	1	1335	1	0.00
09/12/2016	R208 On 02-February-17	8.65	Put	Bond Future	291	0	291	0	0.00
09/12/2016	R208 On 02-February-17	8.64	Put	Bond Future	300	0	300	0	0.00
09/12/2016	R208 On 02-February-17	8.63	Put	Bond Future	309	0	309	0	0.00
09/12/2016	R208 On 04-May-17			Bond Future	8.37	95.5032	8.3706	95.5032	0.00
09/12/2016	R208 On 04-May-17	8.37	Call	Bond Future	1050	1	1050	1	0.00
09/12/2016	R208 On 04-May-17	8.39	Call	Bond Future	1082	1	1082	1	0.00
09/12/2016	R208 On 04-May-17	8.38	Call	Bond Future	1066	1	1066	1	0.00
09/12/2016	R208 On 04-May-17	8.37	Put	Bond Future	1052	1	1052	1	0.00

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09/12/2016	R208 On 04-May-17	8.39	Put	Bond Future	1021	1	1021	1	0.00
09/12/2016	R208 On 04-May-17	8.38	Put	Bond Future	1036	1	1036	1	0.00
09/12/2016	R208 On 03-August-17			Bond Future	8.39	97.4142	8.3898	97.4142	0.00
09/12/2016	R208 On 03-August-17	8.30	Call	Bond Future	1186	1	1186	1	0.00
09/12/2016	R208 On 03-August-17	8.32	Call	Bond Future	1215	1	1215	1	0.00
09/12/2016	R208 On 03-August-17	8.31	Call	Bond Future	1200	1	1200	1	0.00
09/12/2016	R208 On 03-August-17	8.31	Put	Bond Future	1439	1	1439	1	0.00
09/12/2016	R208 On 03-August-17	8.32	Put	Bond Future	1424	1	1424	1	0.00
09/12/2016	R208 On 03-August-17	8.30	Put	Bond Future	1455	1	1455	1	0.00
09/12/2016	R209 On 02-February-17			Bond Future	9.53	73.5897	9.5297	73.5897	66,540.00
09/12/2016	R209 On 02-February-17	9.53	Call	Bond Future	1677	2	1677	2	0.00
09/12/2016	R209 On 02-February-17	9.55	Call	Bond Future	1746	2	1746	2	0.00
09/12/2016	R209 On 02-February-17	9.54	Call	Bond Future	1711	2	1711	2	0.00
09/12/2016	R209 On 02-February-17	9.53	Put	Bond Future	1675	2	1675	2	0.00
09/12/2016	R209 On 02-February-17	9.54	Put	Bond Future	1641	2	1641	2	0.00
09/12/2016	R209 On 02-February-17	9.55	Put	Bond Future	1608	2	1608	2	0.00
09/12/2016	R209 On 04-May-17			Bond Future	9.57	71.8650	9.5738	71.8650	0.00
09/12/2016	R209 On 04-May-17	9.46	Call	Bond Future	2389	2	2389	2	0.00
09/12/2016	R209 On 04-May-17	9.48	Call	Bond Future	2451	2	2451	2	0.00
09/12/2016	R209 On 04-May-17	9.47	Call	Bond Future	2419	2	2419	2	0.00
09/12/2016	R209 On 04-May-17	9.46	Put	Bond Future	3160	3	3160	3	0.00
09/12/2016	R209 On 04-May-17	9.47	Put	Bond Future	3122	3	3122	3	0.00
09/12/2016	R209 On 04-May-17	9.48	Put	Bond Future	3086	3	3086	3	0.00
09/12/2016	R209 On 03-August-17			Bond Future	9.61	73.3030	9.6117	73.3030	0.00
09/12/2016	R209 On 03-August-17	9.44	Call	Bond Future	2993	3	2993	3	0.00
09/12/2016	R209 On 03-August-17	9.43	Call	Bond Future	2963	3	2963	3	0.00
09/12/2016	R209 On 03-August-17	9.45	Call	Bond Future	3023	3	3023	3	0.00
09/12/2016	R209 On 03-August-17	9.45	Put	Bond Future	4114	4	4114	4	0.00
09/12/2016	R209 On 03-August-17	9.44	Put	Bond Future	4152	4	4152	4	0.00
09/12/2016	R209 On 03-August-17	9.43	Put	Bond Future	4191	4	4191	4	0.00
09/12/2016	R210 On 02-February-17			Bond Future	186.09	186.1102	186.0922	186.1102	1,885.00
09/12/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00

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09/12/2016	R210 On 02-February-17	190.84	Put	Bond Future	4748	5	4748	5	0.00
09/12/2016	R210 On 02-February-17	190.86	Put	Bond Future	4768	5	4768	5	0.00
09/12/2016	R210 On 02-February-17	190.85	Put	Bond Future	4758	5	4758	5	0.00
09/12/2016	R210 On 04-May-17			Bond Future	187.39	187.4103	187.3913	187.4103	0.00
09/12/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R210 On 04-May-17	192.31	Put	Bond Future	4919	5	4919	5	0.00
09/12/2016	R210 On 04-May-17	192.33	Put	Bond Future	4939	5	4939	5	0.00
09/12/2016	R210 On 04-May-17	192.32	Put	Bond Future	4929	5	4929	5	0.00
09/12/2016	R210 On 03-August-17			Bond Future	191.15	191.1705	191.1489	191.1705	0.00
09/12/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R210 On 03-August-17	196.29	Put	Bond Future	5141	5	5141	5	0.00
09/12/2016	R210 On 03-August-17	196.30	Put	Bond Future	5151	5	5151	5	0.00
09/12/2016	R210 On 03-August-17	196.28	Put	Bond Future	5131	5	5131	5	0.00
09/12/2016	R212 On 02-February-17			Bond Future	145.68	145.5514	145.6769	145.5514	3,380.00
09/12/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R212 On 02-February-17	149.29	Put	Bond Future	3613	4	3613	4	0.00
09/12/2016	R212 On 02-February-17	149.28	Put	Bond Future	3603	4	3603	4	0.00
09/12/2016	R212 On 02-February-17	149.27	Put	Bond Future	3593	4	3593	4	0.00
09/12/2016	R212 On 04-May-17			Bond Future	148.51	148.3811	148.5086	148.3811	0.00
09/12/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R212 On 04-May-17	152.24	Put	Bond Future	3731	4	3731	4	0.00
09/12/2016	R212 On 04-May-17	152.25	Put	Bond Future	3741	4	3741	4	0.00
09/12/2016	R212 On 04-May-17	152.23	Put	Bond Future	3721	4	3721	4	0.00
09/12/2016	R212 On 03-August-17			Bond Future	149.45	149.3264	149.4546	149.3264	0.00
09/12/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
09/12/2016	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
09/12/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
09/12/2016	R212 On 03-August-17	153.34	Put	Bond Future	3885	4	3885	4	0.00
09/12/2016	R212 On 03-August-17	153.35	Put	Bond Future	3895	4	3895	4	0.00
09/12/2016	R212 On 03-August-17	153.36	Put	Bond Future	3905	4	3905	4	0.00
09/12/2016	R213 On 02-February-17			Bond Future	9.34	84.9234	9.3420	84.9234	50,655.00
09/12/2016	R213 On 02-February-17	9.40	Call	Bond Future	1841	2	1841	2	0.00
09/12/2016	R213 On 02-February-17	9.42	Call	Bond Future	1914	2	1914	2	0.00
09/12/2016	R213 On 02-February-17	9.41	Call	Bond Future	1877	2	1877	2	0.00
09/12/2016	R213 On 02-February-17	9.41	Put	Bond Future	1422	1	1422	1	0.00
09/12/2016	R213 On 02-February-17	9.42	Put	Bond Future	1392	1	1392	1	0.00
09/12/2016	R213 On 02-February-17	9.40	Put	Bond Future	1452	1	1452	1	0.00
09/12/2016	R213 On 04-May-17			Bond Future	9.39	83.0171	9.3858	83.0171	0.00
09/12/2016	R213 On 04-May-17	9.35	Call	Bond Future	2539	3	2539	3	0.00
09/12/2016	R213 On 04-May-17	9.36	Call	Bond Future	2571	3	2571	3	0.00
09/12/2016	R213 On 04-May-17	9.37	Call	Bond Future	2603	3	2603	3	0.00
09/12/2016	R213 On 04-May-17	9.36	Put	Bond Future	2743	3	2743	3	0.00
09/12/2016	R213 On 04-May-17	9.37	Put	Bond Future	2709	3	2709	3	0.00
09/12/2016	R213 On 04-May-17	9.35	Put	Bond Future	2777	3	2777	3	0.00
09/12/2016	R213 On 03-August-17			Bond Future	9.42	84.6782	9.4229	84.6782	0.00
09/12/2016	R213 On 03-August-17	9.33	Call	Bond Future	3128	3	3128	3	0.00
09/12/2016	R213 On 03-August-17	9.34	Call	Bond Future	3159	3	3159	3	0.00
09/12/2016	R213 On 03-August-17	9.35	Call	Bond Future	3191	3	3191	3	0.00
09/12/2016	R213 On 03-August-17	9.34	Put	Bond Future	3707	4	3707	4	0.00
09/12/2016	R213 On 03-August-17	9.35	Put	Bond Future	3672	4	3672	4	0.00
09/12/2016	R213 On 03-August-17	9.33	Put	Bond Future	3743	4	3743	4	0.00
09/12/2016	R214 On 02-February-17			Bond Future	9.59	73.9866	9.5902	73.9866	36,737.00
09/12/2016	R214 On 02-February-17	9.67	Call	Bond Future	2075	2	2075	2	0.00
09/12/2016	R214 On 02-February-17	9.66	Call	Bond Future	2037	2	2037	2	0.00
09/12/2016	R214 On 02-February-17	9.68	Call	Bond Future	2114	2	2114	2	0.00
09/12/2016	R214 On 02-February-17	9.67	Put	Bond Future	1512	2	1512	2	0.00
09/12/2016	R214 On 02-February-17	9.66	Put	Bond Future	1544	2	1544	2	0.00
09/12/2016	R214 On 02-February-17	9.68	Put	Bond Future	1481	2	1481	2	0.00
09/12/2016	R214 On 04-May-17			Bond Future	9.63	72.1221	9.6322	72.1221	0.00
09/12/2016	R214 On 04-May-17	9.56	Call	Bond Future	2642	3	2642	3	0.00

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09/12/2016	R214 On 04-May-17	9.58	Call	Bond Future	2709	3	2709	3	0.00
09/12/2016	R214 On 04-May-17	9.57	Call	Bond Future	2675	3	2675	3	0.00
09/12/2016	R214 On 04-May-17	9.56	Put	Bond Future	3154	3	3154	3	0.00
09/12/2016	R214 On 04-May-17	9.57	Put	Bond Future	3116	3	3116	3	0.00
09/12/2016	R214 On 04-May-17	9.58	Put	Bond Future	3078	3	3078	3	0.00
09/12/2016	R214 On 03-August-17			Bond Future	9.67	73.5652	9.6686	73.5652	0.00
09/12/2016	R214 On 03-August-17	9.51	Call	Bond Future	3207	3	3207	3	0.00
09/12/2016	R214 On 03-August-17	9.52	Call	Bond Future	3238	3	3238	3	0.00
09/12/2016	R214 On 03-August-17	9.53	Call	Bond Future	3270	3	3270	3	0.00
09/12/2016	R214 On 03-August-17	9.52	Put	Bond Future	4291	4	4291	4	0.00
09/12/2016	R214 On 03-August-17	9.53	Put	Bond Future	4251	4	4251	4	0.00
09/12/2016	R214 On 03-August-17	9.51	Put	Bond Future	4331	4	4331	4	0.00
09/12/2016	R248 On 02-February-17			Bond Future	9.65	95.0583	9.6463	95.0583	68,138.00
09/12/2016	R248 On 02-February-17	9.76	Call	Bond Future	2887	3	2887	3	0.00
09/12/2016	R248 On 02-February-17	9.78	Call	Bond Future	2989	3	2989	3	0.00
09/12/2016	R248 On 02-February-17	9.77	Call	Bond Future	2938	3	2938	3	0.00
09/12/2016	R248 On 02-February-17	9.77	Put	Bond Future	1830	2	1830	2	0.00
09/12/2016	R248 On 02-February-17	9.76	Put	Bond Future	1868	2	1868	2	0.00
09/12/2016	R248 On 02-February-17	9.78	Put	Bond Future	1793	2	1793	2	0.00
09/12/2016	R248 On 04-May-17			Bond Future	9.69	92.4605	9.6900	92.4605	0.00
09/12/2016	R248 On 04-May-17	9.67	Call	Bond Future	3754	4	3754	4	0.00
09/12/2016	R248 On 04-May-17	9.66	Call	Bond Future	3710	4	3710	4	0.00
09/12/2016	R248 On 04-May-17	9.65	Call	Bond Future	3667	4	3667	4	0.00
09/12/2016	R248 On 04-May-17	9.66	Put	Bond Future	3980	4	3980	4	0.00
09/12/2016	R248 On 04-May-17	9.65	Put	Bond Future	4027	4	4027	4	0.00
09/12/2016	R248 On 04-May-17	9.67	Put	Bond Future	3933	4	3933	4	0.00
09/12/2016	R248 On 03-August-17			Bond Future	9.73	94.3106	9.7280	94.3106	0.00
09/12/2016	R248 On 03-August-17	9.57	Call	Bond Future	4281	4	4281	4	0.00
09/12/2016	R248 On 03-August-17	9.58	Call	Bond Future	4322	4	4322	4	0.00
09/12/2016	R248 On 03-August-17	9.56	Call	Bond Future	4241	4	4241	4	0.00
09/12/2016	R248 On 03-August-17	9.57	Put	Bond Future	5707	6	5707	6	0.00
09/12/2016	R248 On 03-August-17	9.58	Put	Bond Future	5656	6	5656	6	0.00
09/12/2016	R248 On 03-August-17	9.56	Put	Bond Future	5758	6	5758	6	0.00