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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	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
02/02/2017	2025 On 02-February-17			Bond Future	127.28	127.2821	127.2782	127.2821	0.00
02/02/2017	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2025 On 02-February-17	129.99	Put	Bond Future	2712	3	2712	3	0.00
02/02/2017	2025 On 02-February-17	130.00	Put	Bond Future	2722	3	2722	3	0.00
02/02/2017	2025 On 02-February-17	130.01	Put	Bond Future	2732	3	2732	3	0.00
02/02/2017	2025 On 04-May-17			Bond Future	129.71	129.7197	129.7149	129.7197	2,414.00
02/02/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2025 On 04-May-17	132.57	Put	Bond Future	2855	3	2855	3	0.00
02/02/2017	2025 On 04-May-17	132.58	Put	Bond Future	2865	3	2865	3	0.00
02/02/2017	2025 On 04-May-17	132.56	Put	Bond Future	2845	3	2845	3	0.00
02/02/2017	2025 On 03-August-17			Bond Future	130.93	130.9321	130.9259	130.9321	0.00
02/02/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2025 On 03-August-17	133.96	Put	Bond Future	3034	3	3034	3	0.00
02/02/2017	2025 On 03-August-17	133.97	Put	Bond Future	3044	3	3044	3	0.00
02/02/2017	2025 On 03-August-17	133.98	Put	Bond Future	3054	3	3054	3	0.00
02/02/2017	2025 On 02-November-17			Bond Future	133.58	133.5897	133.5824	133.5897	0.00
02/02/2017	2025 On 02-November-17	132.96	Call	Bond Future	622	1	622	1	0.00
02/02/2017	2025 On 02-November-17	132.98	Call	Bond Future	602	1	602	1	0.00
02/02/2017	2025 On 02-November-17	132.97	Call	Bond Future	612	1	612	1	0.00
02/02/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2029 On 04-May-17			Bond Future	102.30	102.0859	102.3033	102.0859	2,272.00
02/02/2017	2029 On 04-May-17	100.65	Call	Bond Future	1653	1	1653	1	0.00
02/02/2017	2029 On 04-May-17	100.67	Call	Bond Future	1633	1	1633	1	0.00
02/02/2017	2029 On 04-May-17	100.66	Call	Bond Future	1643	1	1643	1	0.00
02/02/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2030 On 02-February-17			Bond Future	9.24	90.8119	9.2400	90.8119	0.00
02/02/2017	2030 On 02-February-17	9.29	Call	Bond Future	348	0	348	0	0.00
02/02/2017	2030 On 02-February-17	9.31	Call	Bond Future	487	0	487	0	0.00
02/02/2017	2030 On 02-February-17	9.30	Call	Bond Future	418	0	418	0	0.00
02/02/2017	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2030 On 04-May-17			Bond Future	9.29	92.5454	9.2911	92.5454	32,786.00
02/02/2017	2030 On 04-May-17	9.34	Call	Bond Future	336	0	336	0	0.00
02/02/2017	2030 On 04-May-17	9.33	Call	Bond Future	267	0	267	0	0.00
02/02/2017	2030 On 04-May-17	9.32	Call	Bond Future	198	0	198	0	0.00
02/02/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2030 On 03-August-17			Bond Future	9.34	90.3578	9.3375	90.3578	0.00
02/02/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2030 On 03-August-17	9.34	Call	Bond Future	17	0	17	0	0.00
02/02/2017	2030 On 03-August-17	9.35	Call	Bond Future	85	0	85	0	0.00
02/02/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2030 On 03-August-17	9.33	Put	Bond Future	51	0	51	0	0.00
02/02/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2030 On 02-November-17			Bond Future	9.37	92.1872	9.3723	92.1872	0.00
02/02/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2030 On 02-November-17	9.35	Put	Bond Future	149	0	149	0	0.00
02/02/2017	2030 On 02-November-17	9.36	Put	Bond Future	82	0	82	0	0.00
02/02/2017	2030 On 02-November-17	9.34	Put	Bond Future	217	0	217	0	0.00
02/02/2017	2032 On 02-February-17			Bond Future	9.38	93.8444	9.3750	93.8444	0.00
02/02/2017	2032 On 02-February-17	9.51	Call	Bond Future	1001	1	1001	1	0.00
02/02/2017	2032 On 02-February-17	9.53	Call	Bond Future	1148	1	1148	1	0.00
02/02/2017	2032 On 02-February-17	9.52	Call	Bond Future	1075	1	1075	1	0.00
02/02/2017	2032 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2017	2032 On 02-February-17	9.53	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2032 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2032 On 04-May-17			Bond Future	9.43	91.4771	9.4304	91.4771	19,095.00
02/02/2017	2032 On 04-May-17	9.46	Call	Bond Future	2313	2	2313	2	0.00
02/02/2017	2032 On 04-May-17	9.45	Call	Bond Future	2275	2	2275	2	0.00
02/02/2017	2032 On 04-May-17	9.44	Call	Bond Future	2237	2	2237	2	0.00
02/02/2017	2032 On 04-May-17	9.45	Put	Bond Future	2130	2	2130	2	0.00
02/02/2017	2032 On 04-May-17	9.46	Put	Bond Future	2095	2	2095	2	0.00
02/02/2017	2032 On 04-May-17	9.44	Put	Bond Future	2166	2	2166	2	0.00
02/02/2017	2032 On 03-August-17			Bond Future	9.47	93.2756	9.4746	93.2756	0.00
02/02/2017	2032 On 03-August-17	9.44	Call	Bond Future	3037	3	3037	3	0.00
02/02/2017	2032 On 03-August-17	9.43	Call	Bond Future	3000	3	3000	3	0.00
02/02/2017	2032 On 03-August-17	9.45	Call	Bond Future	3073	3	3073	3	0.00
02/02/2017	2032 On 03-August-17	9.45	Put	Bond Future	3252	3	3252	3	0.00
02/02/2017	2032 On 03-August-17	9.43	Put	Bond Future	3326	3	3326	3	0.00
02/02/2017	2032 On 03-August-17	9.44	Put	Bond Future	3289	3	3289	3	0.00
02/02/2017	2032 On 02-November-17			Bond Future	9.51	91.0040	9.5139	91.0040	0.00
02/02/2017	2032 On 02-November-17	9.48	Call	Bond Future	3754	4	3754	4	0.00
02/02/2017	2032 On 02-November-17	9.49	Call	Bond Future	3790	4	3790	4	0.00
02/02/2017	2032 On 02-November-17	9.50	Call	Bond Future	3827	4	3827	4	0.00
02/02/2017	2032 On 02-November-17	9.49	Put	Bond Future	3962	4	3962	4	0.00
02/02/2017	2032 On 02-November-17	9.48	Put	Bond Future	3998	4	3998	4	0.00
02/02/2017	2032 On 02-November-17	9.50	Put	Bond Future	3927	4	3927	4	0.00
02/02/2017	2033 On 02-February-17			Bond Future	107.70	107.7004	107.6970	107.7004	0.00
02/02/2017	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2033 On 02-February-17	109.71	Put	Bond Future	2013	2	2013	2	0.00
02/02/2017	2033 On 02-February-17	109.72	Put	Bond Future	2023	2	2023	2	0.00
02/02/2017	2033 On 02-February-17	109.70	Put	Bond Future	2003	2	2003	2	0.00
02/02/2017	2033 On 04-May-17			Bond Future	108.72	108.7226	108.7184	108.7226	5,778.00
02/02/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00

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02/02/2017	2033 On 04-May-17	110.84	Put	Bond Future	2122	2	2122	2	0.00
02/02/2017	2033 On 04-May-17	110.85	Put	Bond Future	2132	2	2132	2	0.00
02/02/2017	2033 On 04-May-17	110.83	Put	Bond Future	2112	2	2112	2	0.00
02/02/2017	2033 On 03-August-17			Bond Future	110.86	110.8665	110.8610	110.8665	0.00
02/02/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2033 On 03-August-17	113.12	Put	Bond Future	2259	2	2259	2	0.00
02/02/2017	2033 On 03-August-17	113.13	Put	Bond Future	2269	2	2269	2	0.00
02/02/2017	2033 On 03-August-17	113.14	Put	Bond Future	2279	2	2279	2	0.00
02/02/2017	2033 On 02-November-17			Bond Future	112.02	112.0261	112.0199	112.0261	0.00
02/02/2017	2033 On 02-November-17	110.09	Call	Bond Future	1930	2	1930	2	0.00
02/02/2017	2033 On 02-November-17	110.08	Call	Bond Future	1940	2	1940	2	0.00
02/02/2017	2033 On 02-November-17	110.07	Call	Bond Future	1950	2	1950	2	0.00
02/02/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2037 On 02-February-17			Bond Future	9.58	90.5385	9.5800	90.5385	0.00
02/02/2017	2037 On 02-February-17	9.66	Call	Bond Future	650	1	650	1	0.00
02/02/2017	2037 On 02-February-17	9.68	Call	Bond Future	811	1	811	1	0.00
02/02/2017	2037 On 02-February-17	9.67	Call	Bond Future	730	1	730	1	0.00
02/02/2017	2037 On 02-February-17	9.66	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2037 On 02-February-17	9.67	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2037 On 02-February-17	9.68	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2037 On 04-May-17			Bond Future	9.64	92.2667	9.6379	92.2667	46,759.00
02/02/2017	2037 On 04-May-17	9.59	Call	Bond Future	2294	2	2294	2	0.00
02/02/2017	2037 On 04-May-17	9.58	Call	Bond Future	2255	2	2255	2	0.00
02/02/2017	2037 On 04-May-17	9.60	Call	Bond Future	2334	2	2334	2	0.00
02/02/2017	2037 On 04-May-17	9.58	Put	Bond Future	2724	3	2724	3	0.00
02/02/2017	2037 On 04-May-17	9.60	Put	Bond Future	2640	3	2640	3	0.00
02/02/2017	2037 On 04-May-17	9.59	Put	Bond Future	2682	3	2682	3	0.00
02/02/2017	2037 On 03-August-17			Bond Future	9.69	89.8233	9.6868	89.8233	160.00
02/02/2017	2037 On 03-August-17	9.58	Call	Bond Future	3159	3	3159	3	0.00
02/02/2017	2037 On 03-August-17	9.57	Call	Bond Future	3122	3	3122	3	0.00

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02/02/2017	2037 On 03-August-17	9.56	Call	Bond Future	3084	3	3084	3	0.00
02/02/2017	2037 On 03-August-17	9.56	Put	Bond Future	4106	4	4106	4	0.00
02/02/2017	2037 On 03-August-17	9.57	Put	Bond Future	4062	4	4062	4	0.00
02/02/2017	2037 On 03-August-17	9.58	Put	Bond Future	4019	4	4019	4	0.00
02/02/2017	2037 On 02-November-17			Bond Future	9.73	91.6418	9.7257	91.6418	0.00
02/02/2017	2037 On 02-November-17	9.66	Call	Bond Future	4139	4	4139	4	0.00
02/02/2017	2037 On 02-November-17	9.65	Call	Bond Future	4099	4	4099	4	0.00
02/02/2017	2037 On 02-November-17	9.67	Call	Bond Future	4178	4	4178	4	0.00
02/02/2017	2037 On 02-November-17	9.66	Put	Bond Future	4661	5	4661	5	0.00
02/02/2017	2037 On 02-November-17	9.67	Put	Bond Future	4620	5	4620	5	0.00
02/02/2017	2037 On 02-November-17	9.65	Put	Bond Future	4701	5	4701	5	0.00
02/02/2017	2038 On 02-February-17			Bond Future	133.05	132.6064	133.0472	132.6064	0.00
02/02/2017	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2038 On 02-February-17	137.05	Put	Bond Future	4003	4	4003	4	0.00
02/02/2017	2038 On 02-February-17	137.06	Put	Bond Future	4013	4	4013	4	0.00
02/02/2017	2038 On 02-February-17	137.07	Put	Bond Future	4023	4	4023	4	0.00
02/02/2017	2038 On 04-May-17			Bond Future	135.59	135.1458	135.5943	135.1458	20,533.00
02/02/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2038 On 04-May-17	139.78	Put	Bond Future	4186	5	4186	5	0.00
02/02/2017	2038 On 04-May-17	139.79	Put	Bond Future	4196	5	4196	5	0.00
02/02/2017	2038 On 04-May-17	139.77	Put	Bond Future	4176	5	4176	5	0.00
02/02/2017	2038 On 03-August-17			Bond Future	136.75	136.2973	136.7531	136.2973	0.00
02/02/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2038 On 03-August-17	141.17	Put	Bond Future	4417	5	4417	5	0.00
02/02/2017	2038 On 03-August-17	141.16	Put	Bond Future	4407	5	4407	5	0.00
02/02/2017	2038 On 03-August-17	141.18	Put	Bond Future	4427	5	4427	5	0.00
02/02/2017	2038 On 02-November-17			Bond Future	139.53	139.0636	139.5279	139.0636	0.00
02/02/2017	2038 On 02-November-17	136.80	Call	Bond Future	2728	2	2728	2	0.00

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02/02/2017	2038 On 02-November-17	136.82	Call	Bond Future	2708	2	2708	2	0.00
02/02/2017	2038 On 02-November-17	136.81	Call	Bond Future	2718	2	2718	2	0.00
02/02/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2040 On 02-February-17			Bond Future	9.60	94.5953	9.6000	94.5953	0.00
02/02/2017	2040 On 02-February-17	9.58	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2040 On 02-February-17	9.59	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2040 On 02-February-17	9.60	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2040 On 02-February-17	9.59	Put	Bond Future	88	0	88	0	0.00
02/02/2017	2040 On 02-February-17	9.60	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2040 On 02-February-17	9.58	Put	Bond Future	176	0	176	0	0.00
02/02/2017	2040 On 04-May-17			Bond Future	9.65	96.4010	9.6465	96.4010	9,025.00
02/02/2017	2040 On 04-May-17	9.62	Call	Bond Future	2607	3	2607	3	0.00
02/02/2017	2040 On 04-May-17	9.63	Call	Bond Future	2650	3	2650	3	0.00
02/02/2017	2040 On 04-May-17	9.64	Call	Bond Future	2694	3	2694	3	0.00
02/02/2017	2040 On 04-May-17	9.63	Put	Bond Future	2794	3	2794	3	0.00
02/02/2017	2040 On 04-May-17	9.64	Put	Bond Future	2750	3	2750	3	0.00
02/02/2017	2040 On 04-May-17	9.62	Put	Bond Future	2838	3	2838	3	0.00
02/02/2017	2040 On 03-August-17			Bond Future	9.69	93.7884	9.6941	93.7884	0.00
02/02/2017	2040 On 03-August-17	9.61	Call	Bond Future	3559	4	3559	4	0.00
02/02/2017	2040 On 03-August-17	9.63	Call	Bond Future	3643	4	3643	4	0.00
02/02/2017	2040 On 03-August-17	9.62	Call	Bond Future	3601	4	3601	4	0.00
02/02/2017	2040 On 03-August-17	9.62	Put	Bond Future	4244	4	4244	4	0.00
02/02/2017	2040 On 03-August-17	9.61	Put	Bond Future	4289	4	4289	4	0.00
02/02/2017	2040 On 03-August-17	9.63	Put	Bond Future	4199	4	4199	4	0.00
02/02/2017	2040 On 02-November-17			Bond Future	9.73	95.6873	9.7318	95.6873	0.00
02/02/2017	2040 On 02-November-17	9.66	Call	Bond Future	4511	4	4511	4	0.00
02/02/2017	2040 On 02-November-17	9.67	Call	Bond Future	4553	5	4553	5	0.00
02/02/2017	2040 On 02-November-17	9.65	Call	Bond Future	4468	4	4468	4	0.00
02/02/2017	2040 On 02-November-17	9.67	Put	Bond Future	5084	5	5084	5	0.00
02/02/2017	2040 On 02-November-17	9.66	Put	Bond Future	5128	5	5128	5	0.00
02/02/2017	2040 On 02-November-17	9.65	Put	Bond Future	5172	5	5172	5	0.00
02/02/2017	2044 On 02-February-17			Bond Future	9.63	91.7445	9.6250	91.7445	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
02/02/2017	2044 On 02-February-17	9.77	Call	Bond Future	1273	1	1273	1	0.00
02/02/2017	2044 On 02-February-17	9.76	Call	Bond Future	1186	1	1186	1	0.00
02/02/2017	2044 On 02-February-17	9.78	Call	Bond Future	1359	1	1359	1	0.00
02/02/2017	2044 On 02-February-17	9.77	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2044 On 02-February-17	9.78	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2044 On 02-February-17	9.76	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2044 On 04-May-17			Bond Future	9.68	93.4957	9.6752	93.4957	19,116.00
02/02/2017	2044 On 04-May-17	9.67	Call	Bond Future	2749	3	2749	3	0.00
02/02/2017	2044 On 04-May-17	9.68	Call	Bond Future	2793	3	2793	3	0.00
02/02/2017	2044 On 04-May-17	9.66	Call	Bond Future	2705	3	2705	3	0.00
02/02/2017	2044 On 04-May-17	9.68	Put	Bond Future	2751	3	2751	3	0.00
02/02/2017	2044 On 04-May-17	9.67	Put	Bond Future	2794	3	2794	3	0.00
02/02/2017	2044 On 04-May-17	9.66	Put	Bond Future	2839	3	2839	3	0.00
02/02/2017	2044 On 03-August-17			Bond Future	9.72	90.9512	9.7216	90.9512	0.00
02/02/2017	2044 On 03-August-17	9.62	Call	Bond Future	3554	4	3554	4	0.00
02/02/2017	2044 On 03-August-17	9.64	Call	Bond Future	3638	4	3638	4	0.00
02/02/2017	2044 On 03-August-17	9.63	Call	Bond Future	3596	4	3596	4	0.00
02/02/2017	2044 On 03-August-17	9.62	Put	Bond Future	4447	4	4447	4	0.00
02/02/2017	2044 On 03-August-17	9.63	Put	Bond Future	4400	4	4400	4	0.00
02/02/2017	2044 On 03-August-17	9.64	Put	Bond Future	4354	4	4354	4	0.00
02/02/2017	2044 On 02-November-17			Bond Future	9.76	92.7926	9.7584	92.7926	0.00
02/02/2017	2044 On 02-November-17	9.66	Call	Bond Future	4485	4	4485	4	0.00
02/02/2017	2044 On 02-November-17	9.68	Call	Bond Future	4570	5	4570	5	0.00
02/02/2017	2044 On 02-November-17	9.67	Call	Bond Future	4527	5	4527	5	0.00
02/02/2017	2044 On 02-November-17	9.67	Put	Bond Future	5297	5	5297	5	0.00
02/02/2017	2044 On 02-November-17	9.68	Put	Bond Future	5252	5	5252	5	0.00
02/02/2017	2044 On 02-November-17	9.66	Put	Bond Future	5343	5	5343	5	0.00
02/02/2017	2046 On 02-February-17			Bond Future	133.56	133.5655	133.5613	133.5655	0.00
02/02/2017	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2046 On 02-February-17	137.14	Put	Bond Future	3579	4	3579	4	0.00
02/02/2017	2046 On 02-February-17	137.13	Put	Bond Future	3569	4	3569	4	0.00
02/02/2017	2046 On 02-February-17	137.15	Put	Bond Future	3589	4	3589	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
02/02/2017	2046 On 04-May-17			Bond Future	134.59	134.5935	134.5884	134.5935	19,696.00
02/02/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2046 On 04-May-17	138.33	Put	Bond Future	3742	4	3742	4	0.00
02/02/2017	2046 On 04-May-17	138.34	Put	Bond Future	3752	4	3752	4	0.00
02/02/2017	2046 On 04-May-17	138.32	Put	Bond Future	3732	4	3732	4	0.00
02/02/2017	2046 On 03-August-17			Bond Future	137.24	137.2474	137.2409	137.2474	0.00
02/02/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2046 On 03-August-17	141.19	Put	Bond Future	3949	4	3949	4	0.00
02/02/2017	2046 On 03-August-17	141.17	Put	Bond Future	3929	4	3929	4	0.00
02/02/2017	2046 On 03-August-17	141.18	Put	Bond Future	3939	4	3939	4	0.00
02/02/2017	2046 On 02-November-17			Bond Future	138.42	138.4287	138.4210	138.4287	0.00
02/02/2017	2046 On 02-November-17	136.30	Call	Bond Future	2121	2	2121	2	0.00
02/02/2017	2046 On 02-November-17	136.32	Call	Bond Future	2101	2	2101	2	0.00
02/02/2017	2046 On 02-November-17	136.31	Call	Bond Future	2111	2	2111	2	0.00
02/02/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2050 On 02-February-17			Bond Future	142.20	142.2067	142.2024	142.2067	0.00
02/02/2017	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2050 On 02-February-17	144.97	Put	Bond Future	2768	3	2768	3	0.00
02/02/2017	2050 On 02-February-17	144.96	Put	Bond Future	2758	3	2758	3	0.00
02/02/2017	2050 On 02-February-17	144.98	Put	Bond Future	2778	3	2778	3	0.00
02/02/2017	2050 On 04-May-17			Bond Future	144.92	144.9301	144.9247	144.9301	24,079.00
02/02/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2050 On 04-May-17	147.84	Put	Bond Future	2915	3	2915	3	0.00
02/02/2017	2050 On 04-May-17	147.85	Put	Bond Future	2925	3	2925	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
02/02/2017	2050 On 04-May-17	147.83	Put	Bond Future	2905	3	2905	3	0.00
02/02/2017	2050 On 03-August-17			Bond Future	146.10	146.1092	146.1021	146.1092	0.00
02/02/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
02/02/2017	2050 On 03-August-17	149.22	Put	Bond Future	3118	3	3118	3	0.00
02/02/2017	2050 On 03-August-17	149.24	Put	Bond Future	3138	3	3138	3	0.00
02/02/2017	2050 On 03-August-17	149.23	Put	Bond Future	3128	3	3128	3	0.00
02/02/2017	2050 On 02-November-17			Bond Future	149.07	149.0747	149.0665	149.0747	0.00
02/02/2017	2050 On 02-November-17	144.65	Call	Bond Future	4417	4	4417	4	0.00
02/02/2017	2050 On 02-November-17	144.67	Call	Bond Future	4397	4	4397	4	0.00
02/02/2017	2050 On 02-November-17	144.66	Call	Bond Future	4407	4	4407	4	0.00
02/02/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
02/02/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
02/02/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	AL37 On 02-February-17			Index Future	514.74	514.5200	514.7440	514.5200	0.00
02/02/2017	AL37 On 04-May-17			Index Future	524.57	524.3420	524.5670	524.3420	1.00
02/02/2017	AL37 On 03-August-17			Index Future	534.87	534.6490	534.8730	534.6490	0.00
02/02/2017	AL37 On 02-November-17			Index Future	545.69	545.4690	545.6940	545.4690	0.00
02/02/2017	AL7T On 02-February-17			Index Future	594.87	594.4740	594.8660	594.4740	0.00
02/02/2017	AL7T On 04-May-17			Index Future	606.22	605.8220	606.2180	605.8220	0.00
02/02/2017	AL7T On 03-August-17			Index Future	618.13	617.7310	618.1280	617.7310	0.00
02/02/2017	AL7T On 02-November-17			Index Future	630.63	630.2330	630.6340	630.2330	0.00
02/02/2017	ALBI On 02-February-17			Index Future	540.02	539.6570	540.0150	539.6570	0.00
02/02/2017	ALBI On 04-May-17			Index Future	550.30	549.9580	550.2970	549.9580	553.00
02/02/2017	ALBI On 03-August-17			Index Future	561.11	560.7700	561.1090	560.7700	0.00
02/02/2017	ALBI On 02-November-17			Index Future	572.46	572.1190	572.4610	572.1190	0.00
02/02/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C025 On 31-January-25			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
02/02/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/02/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2017	EL28 On 02-February-17			Bond Future	128.89	128.8868	128.8852	128.8868	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
02/02/2017	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
02/02/2017	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
02/02/2017	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
02/02/2017	EL28 On 02-February-17	135.10	Put	Bond Future	6215	6	6215	6	0.00
02/02/2017	EL28 On 02-February-17	135.11	Put	Bond Future	6225	6	6225	6	0.00
02/02/2017	EL28 On 02-February-17	135.12	Put	Bond Future	6235	6	6235	6	0.00
02/02/2017	EL28 On 04-May-17			Bond Future	129.66	129.6656	129.6631	129.6656	0.00
02/02/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
02/02/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
02/02/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
02/02/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8237	8	8237	8	0.00
02/02/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8247	8	8247	8	0.00
02/02/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8257	8	8257	8	0.00
02/02/2017	EL28 On 03-August-17			Bond Future	132.22	132.2226	132.2186	132.2226	0.00
02/02/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
02/02/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
02/02/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
02/02/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2951	3	2951	3	0.00
02/02/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2941	3	2941	3	0.00
02/02/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2961	3	2961	3	0.00
02/02/2017	EL28 On 02-November-17			Bond Future	133.13	133.1392	133.1342	133.1392	0.00
02/02/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
02/02/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
02/02/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
02/02/2017	EL28 On 02-November-17	133.87	Put	Bond Future	736	1	736	1	0.00
02/02/2017	EL28 On 02-November-17	133.89	Put	Bond Future	756	1	756	1	0.00
02/02/2017	EL28 On 02-November-17	133.88	Put	Bond Future	746	1	746	1	0.00
02/02/2017	ES33 On 02-February-17			Bond Future	10.50	79.6052	10.4950	79.6052	0.00
02/02/2017	ES33 On 02-February-17	10.61	Call	Bond Future	729	1	729	1	0.00
02/02/2017	ES33 On 02-February-17	10.60	Call	Bond Future	666	1	666	1	0.00
02/02/2017	ES33 On 02-February-17	10.59	Call	Bond Future	603	1	603	1	0.00
02/02/2017	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
02/02/2017	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
02/02/2017	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2017	ES33 On 04-May-17			Bond Future	10.58	77.3315	10.5771	77.3315	9,466.00
02/02/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
02/02/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
02/02/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
02/02/2017	ES33 On 04-May-17	10.55	Put	Bond Future	171	0	171	0	0.00
02/02/2017	ES33 On 04-May-17	10.54	Put	Bond Future	234	0	234	0	0.00
02/02/2017	ES33 On 04-May-17	10.56	Put	Bond Future	108	0	108	0	0.00
02/02/2017	ES33 On 03-August-17			Bond Future	10.65	78.8519	10.6535	78.8519	0.00
02/02/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
02/02/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
02/02/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
02/02/2017	ES33 On 03-August-17	10.53	Put	Bond Future	773	1	773	1	0.00
02/02/2017	ES33 On 03-August-17	10.54	Put	Bond Future	710	1	710	1	0.00
02/02/2017	ES33 On 03-August-17	10.55	Put	Bond Future	647	1	647	1	0.00
02/02/2017	ES33 On 02-November-17			Bond Future	10.73	76.6540	10.7283	76.6540	0.00
02/02/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
02/02/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
02/02/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
02/02/2017	ES33 On 02-November-17	10.67	Put	Bond Future	359	0	359	0	0.00
02/02/2017	ES33 On 02-November-17	10.68	Put	Bond Future	297	0	297	0	0.00
02/02/2017	ES33 On 02-November-17	10.66	Put	Bond Future	421	0	421	0	0.00
02/02/2017	ES42 On 02-February-17			Bond Future	10.64	83.7790	10.6350	83.7790	0.00
02/02/2017	ES42 On 04-May-17			Bond Future	10.71	81.1158	10.7116	81.1158	8,777.00
02/02/2017	ES42 On 03-August-17			Bond Future	10.79	82.7107	10.7867	82.7107	0.00
02/02/2017	ES42 On 02-November-17			Bond Future	10.86	80.1227	10.8592	80.1227	0.00
02/02/2017	GOVI On 02-February-17			GOVI	537.91	537.5540	537.9120	537.5540	0.00
02/02/2017	GOVI On 02-February-17	533.32	Call	GOVI	45920	4	45920	4	0.00
02/02/2017	GOVI On 02-February-17	533.34	Call	GOVI	45720	4	45720	4	0.00
02/02/2017	GOVI On 02-February-17	533.33	Call	GOVI	45820	4	45820	4	0.00
02/02/2017	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
02/02/2017	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
02/02/2017	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
02/02/2017	GOVI On 04-May-17			GOVI	548.13	547.8150	548.1280	547.8150	392.00
02/02/2017	GOVI On 04-May-17	262.20	Call	GOVI	2859280	286	2859280	286	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
02/02/2017	GOVI On 04-May-17	262.19	Call	GOVI	2859380	286	2859380	286	0.00
02/02/2017	GOVI On 04-May-17	262.18	Call	GOVI	2859480	286	2859480	286	0.00
02/02/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
02/02/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
02/02/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
02/02/2017	GOVI On 03-August-17			GOVI	558.90	558.5840	558.8970	558.5840	0.00
02/02/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
02/02/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
02/02/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
02/02/2017	GOVI On 03-August-17	561.11	Put	GOVI	22130	3	22130	3	0.00
02/02/2017	GOVI On 03-August-17	561.09	Put	GOVI	21930	3	21930	3	0.00
02/02/2017	GOVI On 03-August-17	561.10	Put	GOVI	22030	3	22030	3	0.00
02/02/2017	GOVI On 02-November-17			GOVI	570.20	569.8890	570.2040	569.8890	0.00
02/02/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
02/02/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
02/02/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
02/02/2017	GOVI On 02-November-17	572.45	Put	GOVI	22460	3	22460	3	0.00
02/02/2017	GOVI On 02-November-17	572.46	Put	GOVI	22560	3	22560	3	0.00
02/02/2017	GOVI On 02-November-17	572.44	Put	GOVI	22360	3	22360	3	0.00
02/02/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/02/2017	IGOV On 02-February-17			Index Future	249.46	249.3950	249.4600	249.3950	0.00
02/02/2017	IGOV On 04-May-17			Index Future	254.24	254.1710	254.2420	254.1710	922.00
02/02/2017	IGOV On 03-August-17			Index Future	259.25	259.1830	259.2520	259.1830	412.00
02/02/2017	IGOV On 02-November-17			Index Future	264.51	264.4440	264.5120	264.4440	0.00
02/02/2017	ILBI On 02-February-17			Index Future	675.73	675.5640	675.7310	675.5640	0.00
02/02/2017	ILBI On 04-May-17			Index Future	688.79	688.6230	688.7920	688.6230	0.00
02/02/2017	ILBI On 03-August-17			Index Future	702.35	702.1810	702.3540	702.1810	0.00
02/02/2017	ILBI On 02-November-17			Index Future	716.16	715.9860	716.1640	715.9860	0.00
02/02/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0029	100.0029	100.0029	0.00
02/02/2017	IS01 On 15-June-17			Interest Rate Swap	99.62	99.6159	99.6163	99.6159	0.00
02/02/2017	IS01 On 21-September-17			Interest Rate Swap	99.65	99.6519	99.6512	99.6519	0.00
02/02/2017	IS01 On 21-December-17			Interest Rate Swap	99.92	99.9153	99.9156	99.9153	0.00
02/02/2017	IS01 On 15-March-18			Interest Rate Swap	99.96	99.9544	99.9576	99.9544	0.00
02/02/2017	IS02 On 18-December-17			Interest Rate Swap	99.94	99.9432	99.9433	99.9432	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
02/02/2017	IS02 On 16-March-18			Interest Rate Swap	99.24	99.2383	99.2415	99.2383	0.00
02/02/2017	IS02 On 15-June-18			Interest Rate Swap	98.91	98.9046	98.9098	98.9046	0.00
02/02/2017	IS02 On 21-September-18			Interest Rate Swap	98.98	98.9709	98.9770	98.9709	0.00
02/02/2017	IS02 On 21-December-18			Interest Rate Swap	99.48	99.4700	99.4800	99.4700	0.00
02/02/2017	IS02 On 15-March-19			Interest Rate Swap	99.99	99.9844	99.9922	99.9844	0.00
02/02/2017	IS05 On 17-December-20			Interest Rate Swap	97.87	97.8388	97.8653	97.8388	0.00
02/02/2017	IS05 On 16-March-21			Interest Rate Swap	97.20	97.1701	97.1992	97.1701	0.00
02/02/2017	IS05 On 15-June-21			Interest Rate Swap	96.50	96.4672	96.4998	96.4672	0.00
02/02/2017	IS05 On 21-September-21			Interest Rate Swap	96.78	96.7429	96.7793	96.7429	0.00
02/02/2017	IS05 On 21-December-21			Interest Rate Swap	99.05	99.0076	99.0463	99.0076	50.00
02/02/2017	IS05 On 15-March-22			Interest Rate Swap	99.26	99.2232	99.2615	99.2232	0.00
02/02/2017	IS10 On 17-December-25			Interest Rate Swap	98.13	98.0893	98.1317	98.0893	0.00
02/02/2017	IS10 On 16-March-26			Interest Rate Swap	95.23	95.1816	95.2263	95.1816	0.00
02/02/2017	IS10 On 15-June-26			Interest Rate Swap	94.03	93.9838	94.0336	93.9838	0.00
02/02/2017	IS10 On 21-September-26			Interest Rate Swap	96.19	96.1364	96.1932	96.1364	0.00
02/02/2017	IS10 On 21-December-26			Interest Rate Swap	99.93	99.8677	99.9303	99.8677	0.00
02/02/2017	IS10 On 15-March-27			Interest Rate Swap	98.56	98.4881	98.5552	98.4881	0.00
02/02/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/02/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/02/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/02/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/02/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
02/02/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	1,000.00
02/02/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
02/02/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
02/02/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	0.00
02/02/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
02/02/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
02/02/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
02/02/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.50	92.5000	7.5000	92.5000	0.00
02/02/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
02/02/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	0.00
02/02/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
02/02/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	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
02/02/2017	R023 On 02-February-17			Bond Future	8.46	100.0794	8.4550	100.0794	0.00
02/02/2017	R023 On 02-February-17	8.86	Call	Bond Future	1830	2	1830	2	0.00
02/02/2017	R023 On 02-February-17	8.85	Call	Bond Future	1785	2	1785	2	0.00
02/02/2017	R023 On 02-February-17	8.84	Call	Bond Future	1740	2	1740	2	0.00
02/02/2017	R023 On 02-February-17	8.85	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R023 On 02-February-17	8.86	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R023 On 02-February-17	8.84	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R023 On 04-May-17			Bond Future	8.49	98.0579	8.4921	98.0579	19,210.00
02/02/2017	R023 On 04-May-17	8.59	Call	Bond Future	1421	1	1421	1	0.00
02/02/2017	R023 On 04-May-17	8.61	Call	Bond Future	1471	1	1471	1	0.00
02/02/2017	R023 On 04-May-17	8.60	Call	Bond Future	1446	1	1446	1	0.00
02/02/2017	R023 On 04-May-17	8.59	Put	Bond Future	989	1	989	1	0.00
02/02/2017	R023 On 04-May-17	8.61	Put	Bond Future	952	1	952	1	0.00
02/02/2017	R023 On 04-May-17	8.60	Put	Bond Future	970	1	970	1	0.00
02/02/2017	R023 On 03-August-17			Bond Future	8.52	99.9857	8.5181	99.9857	0.00
02/02/2017	R023 On 03-August-17	8.58	Call	Bond Future	1781	2	1781	2	0.00
02/02/2017	R023 On 03-August-17	8.60	Call	Bond Future	1828	2	1828	2	0.00
02/02/2017	R023 On 03-August-17	8.59	Call	Bond Future	1804	2	1804	2	0.00
02/02/2017	R023 On 03-August-17	8.58	Put	Bond Future	1517	2	1517	2	0.00
02/02/2017	R023 On 03-August-17	8.59	Put	Bond Future	1498	2	1498	2	0.00
02/02/2017	R023 On 03-August-17	8.60	Put	Bond Future	1479	2	1479	2	0.00
02/02/2017	R023 On 02-November-17			Bond Future	8.54	98.0763	8.5385	98.0763	0.00
02/02/2017	R023 On 02-November-17	8.56	Call	Bond Future	1956	2	1956	2	0.00
02/02/2017	R023 On 02-November-17	8.57	Call	Bond Future	1978	2	1978	2	0.00
02/02/2017	R023 On 02-November-17	8.58	Call	Bond Future	2000	2	2000	2	0.00
02/02/2017	R023 On 02-November-17	8.57	Put	Bond Future	1848	2	1848	2	0.00
02/02/2017	R023 On 02-November-17	8.58	Put	Bond Future	1829	2	1829	2	0.00
02/02/2017	R023 On 02-November-17	8.56	Put	Bond Future	1867	2	1867	2	0.00
02/02/2017	R035 On 02-February-17			Bond Future	9.52	98.3539	9.5150	98.3539	0.00
02/02/2017	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R035 On 02-February-17	9.52	Call	Bond Future	41	0	41	0	0.00
02/02/2017	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R035 On 02-February-17	9.51	Put	Bond Future	41	0	41	0	0.00
02/02/2017	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2017	R035 On 02-February-17	9.50	Put	Bond Future	123	0	123	0	0.00
02/02/2017	R035 On 04-May-17			Bond Future	9.56	95.7287	9.5649	95.7287	7,952.00
02/02/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R035 On 04-May-17	9.53	Put	Bond Future	283	0	283	0	0.00
02/02/2017	R035 On 04-May-17	9.54	Put	Bond Future	202	0	202	0	0.00
02/02/2017	R035 On 04-May-17	9.55	Put	Bond Future	121	0	121	0	0.00
02/02/2017	R035 On 03-August-17			Bond Future	9.61	97.6107	9.6093	97.6107	0.00
02/02/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R035 On 03-August-17	9.50	Put	Bond Future	882	1	882	1	0.00
02/02/2017	R035 On 03-August-17	9.52	Put	Bond Future	720	1	720	1	0.00
02/02/2017	R035 On 03-August-17	9.51	Put	Bond Future	801	1	801	1	0.00
02/02/2017	R035 On 02-November-17			Bond Future	9.65	95.0823	9.6513	95.0823	0.00
02/02/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R035 On 02-November-17	9.61	Put	Bond Future	328	0	328	0	0.00
02/02/2017	R035 On 02-November-17	9.60	Put	Bond Future	408	0	408	0	0.00
02/02/2017	R035 On 02-November-17	9.59	Put	Bond Future	488	1	488	1	0.00
02/02/2017	R186 On 02-February-17			Bond Future	8.84	112.0701	8.8400	112.0701	0.00
02/02/2017	R186 On 02-February-17	9.50	Call	Bond Future	4469	4	4469	4	0.00
02/02/2017	R186 On 02-February-17	8.87	Call	Bond Future	209	0	209	0	0.00
02/02/2017	R186 On 02-February-17	9.40	Call	Bond Future	3807	4	3807	4	0.00
02/02/2017	R186 On 02-February-17	8.37	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R186 On 02-February-17	8.79	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R186 On 02-February-17	8.95	Call	Bond Future	762	1	762	1	0.00
02/02/2017	R186 On 02-February-17	9.02	Call	Bond Future	1243	1	1243	1	0.00
02/02/2017	R186 On 02-February-17	8.00	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R186 On 02-February-17	8.60	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R186 On 02-February-17	8.81	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R186 On 02-February-17	8.43	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
02/02/2017	R186 On 02-February-17	8.80	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R186 On 02-February-17	8.90	Call	Bond Future	417	0	417	0	0.00
02/02/2017	R186 On 02-February-17	8.62	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R186 On 02-February-17	9.10	Call	Bond Future	1790	2	1790	2	0.00
02/02/2017	R186 On 02-February-17	9.40	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R186 On 02-February-17	8.79	Put	Bond Future	349	0	349	0	0.00
02/02/2017	R186 On 02-February-17	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R186 On 02-February-17	9.02	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R186 On 02-February-17	8.37	Put	Bond Future	3338	3	3338	3	0.00
02/02/2017	R186 On 02-February-17	8.60	Put	Bond Future	1688	2	1688	2	0.00
02/02/2017	R186 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R186 On 02-February-17	8.87	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R186 On 02-February-17	8.62	Put	Bond Future	1546	2	1546	2	0.00
02/02/2017	R186 On 02-February-17	8.81	Put	Bond Future	209	0	209	0	0.00
02/02/2017	R186 On 02-February-17	9.10	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R186 On 02-February-17	8.00	Put	Bond Future	6061	6	6061	6	0.00
02/02/2017	R186 On 02-February-17	8.90	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R186 On 02-February-17	8.80	Put	Bond Future	279	0	279	0	0.00
02/02/2017	R186 On 02-February-17	8.43	Put	Bond Future	2904	3	2904	3	0.00
02/02/2017	R186 On 04-May-17			Bond Future	8.89	114.2094	8.8857	114.2094	117,672.00
02/02/2017	R186 On 04-May-17	9.20	Call	Bond Future	3157	0	3157	0	0.00
02/02/2017	R186 On 04-May-17	8.98	Call	Bond Future	2237	2	2237	2	0.00
02/02/2017	R186 On 04-May-17	8.91	Call	Bond Future	1978	2	1978	2	0.00
02/02/2017	R186 On 04-May-17	8.94	Call	Bond Future	2087	2	2087	2	0.00
02/02/2017	R186 On 04-May-17	8.89	Call	Bond Future	1907	2	1907	2	0.00
02/02/2017	R186 On 04-May-17	8.44	Call	Bond Future	718	1	718	1	500.00
02/02/2017	R186 On 04-May-17	8.90	Call	Bond Future	1942	2	1942	2	0.00
02/02/2017	R186 On 04-May-17	8.98	Put	Bond Future	1597	2	1597	2	0.00
02/02/2017	R186 On 04-May-17	9.20	Put	Bond Future	1043	0	1043	0	5,209.00
02/02/2017	R186 On 04-May-17	8.94	Put	Bond Future	1717	2	1717	2	500.00
02/02/2017	R186 On 04-May-17	8.89	Put	Bond Future	1878	2	1878	2	0.00
02/02/2017	R186 On 04-May-17	8.44	Put	Bond Future	3811	4	3811	4	0.00
02/02/2017	R186 On 04-May-17	8.90	Put	Bond Future	1845	2	1845	2	0.00
02/02/2017	R186 On 04-May-17	8.91	Put	Bond Future	1812	2	1812	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
02/02/2017	R186 On 03-August-17			Bond Future	8.92	111.1505	8.9234	111.1505	0.00
02/02/2017	R186 On 03-August-17	9.50	Call	Bond Future	5046	5	5046	5	0.00
02/02/2017	R186 On 03-August-17	9.35	Call	Bond Future	4377	4	4377	4	0.00
02/02/2017	R186 On 03-August-17	8.91	Call	Bond Future	2662	3	2662	3	0.00
02/02/2017	R186 On 03-August-17	8.93	Call	Bond Future	2731	3	2731	3	0.00
02/02/2017	R186 On 03-August-17	8.92	Call	Bond Future	2696	3	2696	3	0.00
02/02/2017	R186 On 03-August-17	8.85	Call	Bond Future	2462	2	2462	2	0.00
02/02/2017	R186 On 03-August-17	9.35	Put	Bond Future	1581	2	1581	2	750.00
02/02/2017	R186 On 03-August-17	9.50	Put	Bond Future	1289	1	1289	1	6,500.00
02/02/2017	R186 On 03-August-17	8.91	Put	Bond Future	2752	3	2752	3	0.00
02/02/2017	R186 On 03-August-17	8.93	Put	Bond Future	2687	3	2687	3	0.00
02/02/2017	R186 On 03-August-17	8.85	Put	Bond Future	2953	3	2953	3	750.00
02/02/2017	R186 On 03-August-17	8.92	Put	Bond Future	2719	3	2719	3	0.00
02/02/2017	R186 On 02-November-17			Bond Future	8.95	113.4006	8.9525	113.4006	0.00
02/02/2017	R186 On 02-November-17	8.88	Call	Bond Future	3058	3	3058	3	0.00
02/02/2017	R186 On 02-November-17	8.89	Call	Bond Future	3091	3	3091	3	0.00
02/02/2017	R186 On 02-November-17	8.90	Call	Bond Future	3124	3	3124	3	0.00
02/02/2017	R186 On 02-November-17	8.89	Put	Bond Future	3500	4	3500	4	0.00
02/02/2017	R186 On 02-November-17	8.90	Put	Bond Future	3467	4	3467	4	0.00
02/02/2017	R186 On 02-November-17	8.88	Put	Bond Future	3533	4	3533	4	0.00
02/02/2017	R197 On 02-February-17			Bond Future	295.49	295.5013	295.4924	295.5013	0.00
02/02/2017	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R197 On 02-February-17	302.58	Put	Bond Future	7088	7	7088	7	0.00
02/02/2017	R197 On 02-February-17	302.59	Put	Bond Future	7098	7	7098	7	0.00
02/02/2017	R197 On 02-February-17	302.57	Put	Bond Future	7078	7	7078	7	0.00
02/02/2017	R197 On 04-May-17			Bond Future	301.15	301.1604	301.1495	301.1604	1,063.00
02/02/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R197 On 04-May-17	308.59	Put	Bond Future	7440	7	7440	7	0.00
02/02/2017	R197 On 04-May-17	308.60	Put	Bond Future	7450	7	7450	7	0.00
02/02/2017	R197 On 04-May-17	308.58	Put	Bond Future	7430	7	7430	7	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
02/02/2017	R197 On 03-August-17			Bond Future	300.13	300.1447	300.1304	300.1447	0.00
02/02/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R197 On 03-August-17	308.05	Put	Bond Future	7920	8	7920	8	0.00
02/02/2017	R197 On 03-August-17	308.06	Put	Bond Future	7930	8	7930	8	0.00
02/02/2017	R197 On 03-August-17	308.07	Put	Bond Future	7940	8	7940	8	0.00
02/02/2017	R197 On 02-November-17			Bond Future	306.22	306.2370	306.2204	306.2370	0.00
02/02/2017	R197 On 02-November-17	305.17	Call	Bond Future	1050	1	1050	1	0.00
02/02/2017	R197 On 02-November-17	305.16	Call	Bond Future	1060	1	1060	1	0.00
02/02/2017	R197 On 02-November-17	305.15	Call	Bond Future	1070	1	1070	1	0.00
02/02/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R202 On 02-February-17			Bond Future	246.06	246.0640	246.0563	246.0640	0.00
02/02/2017	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R202 On 02-February-17	251.72	Put	Bond Future	5664	6	5664	6	0.00
02/02/2017	R202 On 02-February-17	251.74	Put	Bond Future	5684	6	5684	6	0.00
02/02/2017	R202 On 02-February-17	251.73	Put	Bond Future	5674	6	5674	6	0.00
02/02/2017	R202 On 04-May-17			Bond Future	250.77	250.7765	250.7672	250.7765	34,426.00
02/02/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R202 On 04-May-17	256.71	Put	Bond Future	5943	6	5943	6	0.00
02/02/2017	R202 On 04-May-17	256.72	Put	Bond Future	5953	6	5953	6	0.00
02/02/2017	R202 On 04-May-17	256.73	Put	Bond Future	5963	6	5963	6	0.00
02/02/2017	R202 On 03-August-17			Bond Future	252.02	252.0277	252.0155	252.0277	0.00
02/02/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R202 On 03-August-17	258.36	Put	Bond Future	6345	6	6345	6	0.00
02/02/2017	R202 On 03-August-17	258.37	Put	Bond Future	6355	6	6355	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
02/02/2017	R202 On 03-August-17	258.35	Put	Bond Future	6335	6	6335	6	0.00
02/02/2017	R202 On 02-November-17			Bond Future	257.13	257.1430	257.1288	257.1430	0.00
02/02/2017	R202 On 02-November-17	253.89	Call	Bond Future	3239	3	3239	3	0.00
02/02/2017	R202 On 02-November-17	253.90	Call	Bond Future	3229	3	3229	3	0.00
02/02/2017	R202 On 02-November-17	253.91	Call	Bond Future	3219	3	3219	3	0.00
02/02/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R203 On 02-February-17			Bond Future	7.69	103.5961	7.6900	103.5961	0.00
02/02/2017	R203 On 02-February-17	7.70	Call	Bond Future	6	0	6	0	0.00
02/02/2017	R203 On 02-February-17	7.72	Call	Bond Future	17	0	17	0	0.00
02/02/2017	R203 On 02-February-17	7.71	Call	Bond Future	12	0	12	0	0.00
02/02/2017	R203 On 02-February-17	7.71	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R203 On 02-February-17	7.72	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R203 On 02-February-17	7.70	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R203 On 04-May-17			Bond Future	7.54	101.4010	7.5414	101.4010	31,101.00
02/02/2017	R203 On 04-May-17	6.91	Call	Bond Future	3	0	3	0	0.00
02/02/2017	R203 On 04-May-17	6.92	Call	Bond Future	4	0	4	0	0.00
02/02/2017	R203 On 04-May-17	6.93	Call	Bond Future	4	0	4	0	0.00
02/02/2017	R203 On 04-May-17	6.92	Put	Bond Future	221	0	221	0	0.00
02/02/2017	R203 On 04-May-17	6.91	Put	Bond Future	224	0	224	0	0.00
02/02/2017	R203 On 04-May-17	6.93	Put	Bond Future	218	0	218	0	0.00
02/02/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
02/02/2017	R203 On 03-August-17	4.87	Call	Bond Future	42	0	42	0	0.00
02/02/2017	R203 On 03-August-17	4.89	Call	Bond Future	43	0	43	0	0.00
02/02/2017	R203 On 03-August-17	4.88	Call	Bond Future	42	0	42	0	0.00
02/02/2017	R203 On 03-August-17	4.88	Put	Bond Future	19	0	19	0	0.00
02/02/2017	R203 On 03-August-17	4.89	Put	Bond Future	19	0	19	0	0.00
02/02/2017	R203 On 03-August-17	4.87	Put	Bond Future	19	0	19	0	0.00
02/02/2017	R204 On 02-February-17			Bond Future	7.82	101.3037	7.8200	101.3037	0.00
02/02/2017	R204 On 02-February-17	8.28	Call	Bond Future	784	1	784	1	0.00
02/02/2017	R204 On 02-February-17	8.30	Call	Bond Future	818	1	818	1	0.00
02/02/2017	R204 On 02-February-17	8.29	Call	Bond Future	801	1	801	1	0.00
02/02/2017	R204 On 02-February-17	8.28	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2017	R204 On 02-February-17	8.30	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R204 On 02-February-17	8.29	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R204 On 04-May-17			Bond Future	7.83	103.2374	7.8331	103.2374	29,125.00
02/02/2017	R204 On 04-May-17	7.90	Call	Bond Future	322	0	322	0	0.00
02/02/2017	R204 On 04-May-17	7.92	Call	Bond Future	339	0	339	0	0.00
02/02/2017	R204 On 04-May-17	7.91	Call	Bond Future	331	0	331	0	0.00
02/02/2017	R204 On 04-May-17	7.91	Put	Bond Future	216	0	216	0	0.00
02/02/2017	R204 On 04-May-17	7.92	Put	Bond Future	209	0	209	0	0.00
02/02/2017	R204 On 04-May-17	7.90	Put	Bond Future	222	0	222	0	0.00
02/02/2017	R204 On 03-August-17			Bond Future	7.81	101.2256	7.8087	101.2256	0.00
02/02/2017	R204 On 03-August-17	7.75	Call	Bond Future	338	0	338	0	0.00
02/02/2017	R204 On 03-August-17	7.76	Call	Bond Future	344	0	344	0	0.00
02/02/2017	R204 On 03-August-17	7.77	Call	Bond Future	350	0	350	0	0.00
02/02/2017	R204 On 03-August-17	7.75	Put	Bond Future	413	0	413	0	0.00
02/02/2017	R204 On 03-August-17	7.76	Put	Bond Future	406	0	406	0	0.00
02/02/2017	R204 On 03-August-17	7.77	Put	Bond Future	400	0	400	0	0.00
02/02/2017	R204 On 02-November-17			Bond Future	7.71	103.2748	7.7121	103.2748	0.00
02/02/2017	R204 On 02-November-17	7.76	Call	Bond Future	418	0	418	0	0.00
02/02/2017	R204 On 02-November-17	7.74	Call	Bond Future	407	0	407	0	0.00
02/02/2017	R204 On 02-November-17	7.75	Call	Bond Future	412	0	412	0	0.00
02/02/2017	R204 On 02-November-17	7.74	Put	Bond Future	377	0	377	0	0.00
02/02/2017	R204 On 02-November-17	7.75	Put	Bond Future	372	0	372	0	0.00
02/02/2017	R204 On 02-November-17	7.76	Put	Bond Future	368	0	368	0	0.00
02/02/2017	R207 On 02-February-17			Bond Future	7.97	98.5608	7.9700	98.5608	0.00
02/02/2017	R207 On 02-February-17	8.91	Call	Bond Future	2356	2	2356	2	0.00
02/02/2017	R207 On 02-February-17	9.22	Call	Bond Future	3118	3	3118	3	0.00
02/02/2017	R207 On 02-February-17	9.24	Call	Bond Future	3166	3	3166	3	0.00
02/02/2017	R207 On 02-February-17	9.23	Call	Bond Future	3142	3	3142	3	0.00
02/02/2017	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R207 On 02-February-17	8.91	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R207 On 04-May-17			Bond Future	8.01	100.4422	8.0073	100.4422	79,363.00
02/02/2017	R207 On 04-May-17	8.20	Call	Bond Future	722	1	722	1	0.00

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02/02/2017	R207 On 04-May-17	8.22	Call	Bond Future	753	1	753	1	0.00
02/02/2017	R207 On 04-May-17	8.21	Call	Bond Future	737	1	737	1	0.00
02/02/2017	R207 On 04-May-17	8.20	Put	Bond Future	270	0	270	0	0.00
02/02/2017	R207 On 04-May-17	8.22	Put	Bond Future	255	0	255	0	0.00
02/02/2017	R207 On 04-May-17	8.21	Put	Bond Future	263	0	263	0	0.00
02/02/2017	R207 On 03-August-17			Bond Future	8.02	98.7730	8.0166	98.7730	0.00
02/02/2017	R207 On 03-August-17	8.19	Call	Bond Future	861	1	861	1	51.00
02/02/2017	R207 On 03-August-17	8.40	Call	Bond Future	1157	1	1157	1	0.00
02/02/2017	R207 On 03-August-17	8.39	Call	Bond Future	1142	1	1142	1	0.00
02/02/2017	R207 On 03-August-17	8.41	Call	Bond Future	1172	1	1172	1	0.00
02/02/2017	R207 On 03-August-17	8.39	Put	Bond Future	343	0	343	0	0.00
02/02/2017	R207 On 03-August-17	8.41	Put	Bond Future	330	0	330	0	0.00
02/02/2017	R207 On 03-August-17	8.19	Put	Bond Future	489	1	489	1	0.00
02/02/2017	R207 On 03-August-17	8.40	Put	Bond Future	336	0	336	0	0.00
02/02/2017	R207 On 02-November-17			Bond Future	7.99	100.7725	7.9858	100.7725	0.00
02/02/2017	R207 On 02-November-17	8.03	Call	Bond Future	790	1	790	1	0.00
02/02/2017	R207 On 02-November-17	8.05	Call	Bond Future	812	1	812	1	0.00
02/02/2017	R207 On 02-November-17	8.04	Call	Bond Future	801	1	801	1	0.00
02/02/2017	R207 On 02-November-17	8.04	Put	Bond Future	695	1	695	1	0.00
02/02/2017	R207 On 02-November-17	8.05	Put	Bond Future	686	1	686	1	0.00
02/02/2017	R207 On 02-November-17	8.03	Put	Bond Future	704	1	704	1	0.00
02/02/2017	R208 On 02-February-17			Bond Future	8.15	97.5217	8.1500	97.5217	0.00
02/02/2017	R208 On 02-February-17	8.64	Call	Bond Future	1627	2	1627	2	0.00
02/02/2017	R208 On 02-February-17	8.65	Call	Bond Future	1660	2	1660	2	0.00
02/02/2017	R208 On 02-February-17	8.63	Call	Bond Future	1595	2	1595	2	0.00
02/02/2017	R208 On 02-February-17	8.65	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R208 On 02-February-17	8.64	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R208 On 02-February-17	8.63	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R208 On 04-May-17			Bond Future	8.18	95.9806	8.1815	95.9806	21,493.00
02/02/2017	R208 On 04-May-17	8.37	Call	Bond Future	1054	1	1054	1	0.00
02/02/2017	R208 On 04-May-17	8.39	Call	Bond Future	1095	1	1095	1	0.00
02/02/2017	R208 On 04-May-17	8.38	Call	Bond Future	1074	1	1074	1	0.00
02/02/2017	R208 On 04-May-17	8.37	Put	Bond Future	456	0	456	0	0.00
02/02/2017	R208 On 04-May-17	8.38	Put	Bond Future	445	0	445	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
02/02/2017	R208 On 04-May-17	8.39	Put	Bond Future	434	0	434	0	0.00
02/02/2017	R208 On 03-August-17			Bond Future	8.20	97.8677	8.1970	97.8677	0.00
02/02/2017	R208 On 03-August-17	8.30	Call	Bond Future	1199	1	1199	1	0.00
02/02/2017	R208 On 03-August-17	8.32	Call	Bond Future	1233	1	1233	1	0.00
02/02/2017	R208 On 03-August-17	8.31	Call	Bond Future	1216	1	1216	1	0.00
02/02/2017	R208 On 03-August-17	8.32	Put	Bond Future	863	1	863	1	0.00
02/02/2017	R208 On 03-August-17	8.31	Put	Bond Future	876	1	876	1	0.00
02/02/2017	R208 On 03-August-17	8.30	Put	Bond Future	889	1	889	1	0.00
02/02/2017	R208 On 02-November-17			Bond Future	8.20	96.4452	8.1966	96.4452	0.00
02/02/2017	R208 On 02-November-17	8.18	Call	Bond Future	1167	1	1167	1	0.00
02/02/2017	R208 On 02-November-17	8.20	Call	Bond Future	1196	1	1196	1	0.00
02/02/2017	R208 On 02-November-17	8.19	Call	Bond Future	1182	1	1182	1	0.00
02/02/2017	R208 On 02-November-17	8.19	Put	Bond Future	1200	1	1200	1	0.00
02/02/2017	R208 On 02-November-17	8.20	Put	Bond Future	1187	1	1187	1	0.00
02/02/2017	R208 On 02-November-17	8.18	Put	Bond Future	1214	1	1214	1	0.00
02/02/2017	R209 On 02-February-17			Bond Future	9.49	73.8252	9.4850	73.8252	0.00
02/02/2017	R209 On 02-February-17	9.55	Call	Bond Future	442	0	442	0	0.00
02/02/2017	R209 On 02-February-17	9.53	Call	Bond Future	306	0	306	0	0.00
02/02/2017	R209 On 02-February-17	9.54	Call	Bond Future	374	0	374	0	0.00
02/02/2017	R209 On 02-February-17	9.53	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R209 On 02-February-17	9.54	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R209 On 02-February-17	9.55	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R209 On 04-May-17			Bond Future	9.53	72.0839	9.5310	72.0839	59,170.00
02/02/2017	R209 On 04-May-17	9.63	Call	Bond Future	2392	2	2392	2	0.00
02/02/2017	R209 On 04-May-17	8.93	Call	Bond Future	574	1	574	1	1,130.00
02/02/2017	R209 On 04-May-17	9.46	Call	Bond Future	1802	2	1802	2	0.00
02/02/2017	R209 On 04-May-17	9.48	Call	Bond Future	1867	2	1867	2	0.00
02/02/2017	R209 On 04-May-17	9.47	Call	Bond Future	1835	2	1835	2	0.00
02/02/2017	R209 On 04-May-17	9.33	Call	Bond Future	1414	1	1414	1	0.00
02/02/2017	R209 On 04-May-17	9.63	Put	Bond Future	1727	2	1727	2	1,130.00
02/02/2017	R209 On 04-May-17	8.93	Put	Bond Future	4821	5	4821	5	0.00
02/02/2017	R209 On 04-May-17	9.46	Put	Bond Future	2285	2	2285	2	0.00
02/02/2017	R209 On 04-May-17	9.33	Put	Bond Future	2793	3	2793	3	1,130.00
02/02/2017	R209 On 04-May-17	9.47	Put	Bond Future	2249	2	2249	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
02/02/2017	R209 On 04-May-17	9.48	Put	Bond Future	2213	2	2213	2	0.00
02/02/2017	R209 On 03-August-17			Bond Future	9.57	73.5011	9.5714	73.5011	0.00
02/02/2017	R209 On 03-August-17	9.44	Call	Bond Future	2522	2	2522	2	0.00
02/02/2017	R209 On 03-August-17	9.43	Call	Bond Future	2491	2	2491	2	0.00
02/02/2017	R209 On 03-August-17	9.45	Call	Bond Future	2554	3	2554	3	0.00
02/02/2017	R209 On 03-August-17	9.44	Put	Bond Future	3412	3	3412	3	0.00
02/02/2017	R209 On 03-August-17	9.45	Put	Bond Future	3375	3	3375	3	0.00
02/02/2017	R209 On 03-August-17	9.43	Put	Bond Future	3449	3	3449	3	0.00
02/02/2017	R209 On 02-November-17			Bond Future	9.61	71.8376	9.6076	71.8376	0.00
02/02/2017	R209 On 02-November-17	9.54	Call	Bond Future	3360	3	3360	3	0.00
02/02/2017	R209 On 02-November-17	9.52	Call	Bond Future	3294	3	3294	3	0.00
02/02/2017	R209 On 02-November-17	9.53	Call	Bond Future	3327	3	3327	3	0.00
02/02/2017	R209 On 02-November-17	9.54	Put	Bond Future	3812	4	3812	4	0.00
02/02/2017	R209 On 02-November-17	9.52	Put	Bond Future	3881	4	3881	4	0.00
02/02/2017	R209 On 02-November-17	9.53	Put	Bond Future	3846	4	3846	4	0.00
02/02/2017	R210 On 02-February-17			Bond Future	187.04	187.0455	187.0396	187.0455	0.00
02/02/2017	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R210 On 02-February-17	190.86	Put	Bond Future	3820	4	3820	4	0.00
02/02/2017	R210 On 02-February-17	190.84	Put	Bond Future	3800	4	3800	4	0.00
02/02/2017	R210 On 02-February-17	190.85	Put	Bond Future	3810	4	3810	4	0.00
02/02/2017	R210 On 04-May-17			Bond Future	188.30	188.3084	188.3012	188.3084	1,698.00
02/02/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R210 On 04-May-17	192.31	Put	Bond Future	4009	4	4009	4	0.00
02/02/2017	R210 On 04-May-17	192.32	Put	Bond Future	4019	4	4019	4	0.00
02/02/2017	R210 On 04-May-17	192.33	Put	Bond Future	4029	4	4029	4	0.00
02/02/2017	R210 On 03-August-17			Bond Future	192.01	192.0216	192.0122	192.0216	0.00
02/02/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R210 On 03-August-17	196.29	Put	Bond Future	4278	4	4278	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
02/02/2017	R210 On 03-August-17	196.30	Put	Bond Future	4288	4	4288	4	0.00
02/02/2017	R210 On 03-August-17	196.28	Put	Bond Future	4268	4	4268	4	0.00
02/02/2017	R210 On 02-November-17			Bond Future	193.48	193.4869	193.4760	193.4869	0.00
02/02/2017	R210 On 02-November-17	192.07	Call	Bond Future	1406	1	1406	1	0.00
02/02/2017	R210 On 02-November-17	192.09	Call	Bond Future	1386	1	1386	1	0.00
02/02/2017	R210 On 02-November-17	192.08	Call	Bond Future	1396	1	1396	1	0.00
02/02/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R212 On 02-February-17			Bond Future	146.30	146.3022	146.2978	146.3022	0.00
02/02/2017	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R212 On 02-February-17	149.28	Put	Bond Future	2982	3	2982	3	0.00
02/02/2017	R212 On 02-February-17	149.29	Put	Bond Future	2992	3	2992	3	0.00
02/02/2017	R212 On 02-February-17	149.27	Put	Bond Future	2972	3	2972	3	0.00
02/02/2017	R212 On 04-May-17			Bond Future	149.10	149.1041	149.0986	149.1041	3,258.00
02/02/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R212 On 04-May-17	152.24	Put	Bond Future	3141	3	3141	3	0.00
02/02/2017	R212 On 04-May-17	152.25	Put	Bond Future	3151	3	3151	3	0.00
02/02/2017	R212 On 04-May-17	152.23	Put	Bond Future	3131	3	3131	3	0.00
02/02/2017	R212 On 03-August-17			Bond Future	149.99	149.9942	149.9871	149.9942	0.00
02/02/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
02/02/2017	R212 On 03-August-17	153.34	Put	Bond Future	3353	3	3353	3	0.00
02/02/2017	R212 On 03-August-17	153.35	Put	Bond Future	3363	3	3363	3	0.00
02/02/2017	R212 On 03-August-17	153.36	Put	Bond Future	3373	3	3373	3	0.00
02/02/2017	R212 On 02-November-17			Bond Future	153.03	153.0388	153.0305	153.0388	0.00
02/02/2017	R212 On 02-November-17	152.41	Call	Bond Future	621	1	621	1	0.00
02/02/2017	R212 On 02-November-17	152.42	Call	Bond Future	611	1	611	1	0.00
02/02/2017	R212 On 02-November-17	152.40	Call	Bond Future	631	1	631	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
02/02/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R213 On 02-February-17			Bond Future	9.27	85.4103	9.2650	85.4103	0.00
02/02/2017	R213 On 02-February-17	9.40	Call	Bond Future	910	1	910	1	0.00
02/02/2017	R213 On 02-February-17	9.42	Call	Bond Future	1043	1	1043	1	0.00
02/02/2017	R213 On 02-February-17	9.41	Call	Bond Future	977	1	977	1	0.00
02/02/2017	R213 On 02-February-17	9.40	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R213 On 02-February-17	9.41	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R213 On 02-February-17	9.42	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R213 On 04-May-17			Bond Future	9.32	83.4893	9.3152	83.4893	44,842.00
02/02/2017	R213 On 04-May-17	9.36	Call	Bond Future	2103	2	2103	2	0.00
02/02/2017	R213 On 04-May-17	9.37	Call	Bond Future	2139	2	2139	2	0.00
02/02/2017	R213 On 04-May-17	9.35	Call	Bond Future	2068	2	2068	2	0.00
02/02/2017	R213 On 04-May-17	9.36	Put	Bond Future	1803	2	1803	2	0.00
02/02/2017	R213 On 04-May-17	9.37	Put	Bond Future	1772	2	1772	2	0.00
02/02/2017	R213 On 04-May-17	9.35	Put	Bond Future	1834	2	1834	2	0.00
02/02/2017	R213 On 03-August-17			Bond Future	9.35	85.1307	9.3544	85.1307	0.00
02/02/2017	R213 On 03-August-17	9.33	Call	Bond Future	2730	3	2730	3	0.00
02/02/2017	R213 On 03-August-17	9.34	Call	Bond Future	2763	3	2763	3	0.00
02/02/2017	R213 On 03-August-17	9.35	Call	Bond Future	2797	3	2797	3	0.00
02/02/2017	R213 On 03-August-17	9.34	Put	Bond Future	2859	3	2859	3	0.00
02/02/2017	R213 On 03-August-17	9.35	Put	Bond Future	2826	3	2826	3	0.00
02/02/2017	R213 On 03-August-17	9.33	Put	Bond Future	2892	3	2892	3	0.00
02/02/2017	R213 On 02-November-17			Bond Future	9.39	83.3012	9.3910	83.3012	0.00
02/02/2017	R213 On 02-November-17	9.36	Call	Bond Future	3357	3	3357	3	0.00
02/02/2017	R213 On 02-November-17	9.34	Call	Bond Future	3291	3	3291	3	0.00
02/02/2017	R213 On 02-November-17	9.35	Call	Bond Future	3324	3	3324	3	0.00
02/02/2017	R213 On 02-November-17	9.34	Put	Bond Future	3627	4	3627	4	0.00
02/02/2017	R213 On 02-November-17	9.35	Put	Bond Future	3594	4	3594	4	0.00
02/02/2017	R213 On 02-November-17	9.36	Put	Bond Future	3561	4	3561	4	0.00
02/02/2017	R214 On 02-February-17			Bond Future	9.56	74.2018	9.5600	74.2018	0.00
02/02/2017	R214 On 02-February-17	9.67	Call	Bond Future	778	1	778	1	0.00
02/02/2017	R214 On 02-February-17	9.66	Call	Bond Future	708	1	708	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
02/02/2017	R214 On 02-February-17	9.68	Call	Bond Future	848	1	848	1	0.00
02/02/2017	R214 On 02-February-17	9.67	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R214 On 02-February-17	9.68	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R214 On 02-February-17	9.66	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R214 On 04-May-17			Bond Future	9.60	72.3205	9.5990	72.3205	34,273.00
02/02/2017	R214 On 04-May-17	9.58	Call	Bond Future	2062	2	2062	2	0.00
02/02/2017	R214 On 04-May-17	9.56	Call	Bond Future	1992	2	1992	2	0.00
02/02/2017	R214 On 04-May-17	9.57	Call	Bond Future	2027	2	2027	2	0.00
02/02/2017	R214 On 04-May-17	9.56	Put	Bond Future	2269	2	2269	2	0.00
02/02/2017	R214 On 04-May-17	9.57	Put	Bond Future	2233	2	2233	2	0.00
02/02/2017	R214 On 04-May-17	9.58	Put	Bond Future	2197	2	2197	2	0.00
02/02/2017	R214 On 03-August-17			Bond Future	9.64	73.7423	9.6381	73.7423	0.00
02/02/2017	R214 On 03-August-17	9.51	Call	Bond Future	2639	3	2639	3	0.00
02/02/2017	R214 On 03-August-17	9.53	Call	Bond Future	2705	3	2705	3	0.00
02/02/2017	R214 On 03-August-17	9.52	Call	Bond Future	2672	3	2672	3	0.00
02/02/2017	R214 On 03-August-17	9.52	Put	Bond Future	3510	4	3510	4	0.00
02/02/2017	R214 On 03-August-17	9.53	Put	Bond Future	3472	4	3472	4	0.00
02/02/2017	R214 On 03-August-17	9.51	Put	Bond Future	3549	4	3549	4	0.00
02/02/2017	R214 On 02-November-17			Bond Future	9.67	71.9361	9.6748	71.9361	0.00
02/02/2017	R214 On 02-November-17	9.58	Call	Bond Future	3472	3	3472	3	0.00
02/02/2017	R214 On 02-November-17	9.60	Call	Bond Future	3541	4	3541	4	0.00
02/02/2017	R214 On 02-November-17	9.59	Call	Bond Future	3506	3	3506	3	0.00
02/02/2017	R214 On 02-November-17	9.58	Put	Bond Future	4139	4	4139	4	0.00
02/02/2017	R214 On 02-November-17	9.60	Put	Bond Future	4066	4	4066	4	0.00
02/02/2017	R214 On 02-November-17	9.59	Put	Bond Future	4103	4	4103	4	0.00
02/02/2017	R248 On 02-February-17			Bond Future	9.62	95.2509	9.6200	95.2509	0.00
02/02/2017	R248 On 02-February-17	9.76	Call	Bond Future	1257	1	1257	1	0.00
02/02/2017	R248 On 02-February-17	9.78	Call	Bond Future	1434	1	1434	1	0.00
02/02/2017	R248 On 02-February-17	9.77	Call	Bond Future	1346	1	1346	1	0.00
02/02/2017	R248 On 02-February-17	9.77	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R248 On 02-February-17	9.76	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R248 On 02-February-17	9.78	Put	Bond Future	0	0	0	0	0.00
02/02/2017	R248 On 04-May-17			Bond Future	9.67	92.6299	9.6659	92.6299	63,465.00
02/02/2017	R248 On 04-May-17	9.67	Call	Bond Future	2870	3	2870	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
02/02/2017	R248 On 04-May-17	9.66	Call	Bond Future	2825	3	2825	3	0.00
02/02/2017	R248 On 04-May-17	9.65	Call	Bond Future	2780	3	2780	3	0.00
02/02/2017	R248 On 04-May-17	9.66	Put	Bond Future	2878	3	2878	3	0.00
02/02/2017	R248 On 04-May-17	9.65	Put	Bond Future	2923	3	2923	3	0.00
02/02/2017	R248 On 04-May-17	9.67	Put	Bond Future	2833	3	2833	3	0.00
02/02/2017	R248 On 03-August-17			Bond Future	9.71	94.4510	9.7070	94.4510	200.00
02/02/2017	R248 On 03-August-17	9.57	Call	Bond Future	3510	3	3510	3	0.00
02/02/2017	R248 On 03-August-17	9.58	Call	Bond Future	3552	4	3552	4	0.00
02/02/2017	R248 On 03-August-17	9.56	Call	Bond Future	3469	3	3469	3	0.00
02/02/2017	R248 On 03-August-17	9.57	Put	Bond Future	4749	5	4749	5	0.00
02/02/2017	R248 On 03-August-17	9.58	Put	Bond Future	4699	5	4699	5	0.00
02/02/2017	R248 On 03-August-17	9.56	Put	Bond Future	4798	5	4798	5	0.00
02/02/2017	R248 On 02-November-17			Bond Future	9.75	91.9220	9.7457	91.9220	0.00
02/02/2017	R248 On 02-November-17	9.64	Call	Bond Future	4583	5	4583	5	0.00
02/02/2017	R248 On 02-November-17	9.65	Call	Bond Future	4627	5	4627	5	0.00
02/02/2017	R248 On 02-November-17	9.66	Call	Bond Future	4670	5	4670	5	0.00
02/02/2017	R248 On 02-November-17	9.64	Put	Bond Future	5529	6	5529	6	0.00
02/02/2017	R248 On 02-November-17	9.65	Put	Bond Future	5482	6	5482	6	0.00
02/02/2017	R248 On 02-November-17	9.66	Put	Bond Future	5435	5	5435	5	0.00