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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	2025 On 02-November-17			Bond Future	128.72	128.7577	128.7206	128.7577	570.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2025 On 02-November-17	132.97	Put	Bond Future	4249	4	4249	4	0.00
01/11/2017	2025 On 02-November-17	132.98	Put	Bond Future	4259	4	4259	4	0.00
01/11/2017	2025 On 02-November-17	132.96	Put	Bond Future	4239	4	4239	4	0.00
01/11/2017	2025 On 01-February-18			Bond Future	129.78	129.8152	129.7763	129.8152	1,070.00
01/11/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2025 On 01-February-18	133.90	Put	Bond Future	4124	4	4124	4	0.00
01/11/2017	2025 On 01-February-18	133.88	Put	Bond Future	4104	4	4104	4	0.00
01/11/2017	2025 On 01-February-18	133.89	Put	Bond Future	4114	4	4114	4	0.00
01/11/2017	2025 On 03-May-18			Bond Future	132.22	132.2631	132.2227	132.2631	0.00
01/11/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2025 On 03-May-18	133.21	Put	Bond Future	987	1	987	1	0.00
01/11/2017	2025 On 03-May-18	133.20	Put	Bond Future	977	1	977	1	0.00
01/11/2017	2025 On 03-May-18	133.22	Put	Bond Future	997	1	997	1	0.00
01/11/2017	2025 On 02-August-18			Bond Future	134.70	134.7431	134.7017	134.7431	0.00
01/11/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2025 On 02-August-18	136.66	Put	Bond Future	1958	2	1958	2	0.00
01/11/2017	2025 On 02-August-18	136.67	Put	Bond Future	1968	2	1968	2	0.00
01/11/2017	2025 On 02-August-18	136.65	Put	Bond Future	1948	2	1948	2	0.00
01/11/2017	2029 On 02-November-17			Bond Future	98.70	98.7249	98.6973	98.7249	0.00
01/11/2017	2029 On 01-February-18			Bond Future	100.54	100.5643	100.5351	100.5643	1,370.00
01/11/2017	2029 On 03-May-18			Bond Future	101.41	101.4425	101.4122	101.4425	0.00
01/11/2017	2029 On 02-August-18			Bond Future	103.35	103.3786	103.3476	103.3786	0.00
01/11/2017	2030 On 02-November-17			Bond Future	9.52	90.7024	9.5158	90.7024	39,409.00
01/11/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2030 On 02-November-17	9.35	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
01/11/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2030 On 02-November-17	9.36	Put	Bond Future	1036	2	1036	2	0.00
01/11/2017	2030 On 02-November-17	9.34	Put	Bond Future	1170	2	1170	2	0.00
01/11/2017	2030 On 02-November-17	9.35	Put	Bond Future	1103	2	1103	2	0.00
01/11/2017	2030 On 01-February-18			Bond Future	9.58	88.3610	9.5849	88.3610	34,382.00
01/11/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2030 On 01-February-18	9.37	Put	Bond Future	1409	2	1409	2	0.00
01/11/2017	2030 On 01-February-18	9.38	Put	Bond Future	1343	2	1343	2	0.00
01/11/2017	2030 On 01-February-18	9.39	Put	Bond Future	1277	2	1277	2	0.00
01/11/2017	2030 On 03-May-18			Bond Future	9.66	89.9970	9.6586	89.9970	0.00
01/11/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2030 On 03-May-18	9.50	Put	Bond Future	1019	2	1019	2	0.00
01/11/2017	2030 On 03-May-18	9.51	Put	Bond Future	955	2	955	2	0.00
01/11/2017	2030 On 03-May-18	9.49	Put	Bond Future	1084	2	1084	2	0.00
01/11/2017	2030 On 02-August-18			Bond Future	9.74	87.6684	9.7352	87.6684	0.00
01/11/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2030 On 02-August-18	9.47	Put	Bond Future	1682	2	1682	2	0.00
01/11/2017	2030 On 02-August-18	9.45	Put	Bond Future	1811	2	1811	2	0.00
01/11/2017	2030 On 02-August-18	9.46	Put	Bond Future	1747	2	1747	2	0.00
01/11/2017	2032 On 02-November-17			Bond Future	9.72	88.9603	9.7158	88.9603	26,183.00
01/11/2017	2032 On 02-November-17	9.48	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2032 On 02-November-17	9.49	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2032 On 02-November-17	9.50	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2032 On 02-November-17	9.50	Put	Bond Future	1538	2	1538	2	0.00
01/11/2017	2032 On 02-November-17	9.48	Put	Bond Future	1683	2	1683	2	0.00
01/11/2017	2032 On 02-November-17	9.49	Put	Bond Future	1610	2	1610	2	0.00
01/11/2017	2032 On 01-February-18			Bond Future	9.79	90.5917	9.7887	90.5917	35,141.00
01/11/2017	2032 On 01-February-18	9.30	Call	Bond Future	706	1	706	1	7,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2017	2032 On 01-February-18	9.57	Call	Bond Future	1308	1	1308	1	0.00
01/11/2017	2032 On 01-February-18	9.20	Call	Bond Future	544	0	544	0	7,500.00
01/11/2017	2032 On 01-February-18	9.56	Call	Bond Future	1281	1	1281	1	0.00
01/11/2017	2032 On 01-February-18	9.55	Call	Bond Future	1255	1	1255	1	0.00
01/11/2017	2032 On 01-February-18	9.45	Call	Bond Future	1009	1	1009	1	750.00
01/11/2017	2032 On 01-February-18	9.40	Call	Bond Future	900	1	900	1	6,800.00
01/11/2017	2032 On 01-February-18	9.56	Put	Bond Future	2887	3	2887	3	0.00
01/11/2017	2032 On 01-February-18	9.20	Put	Bond Future	4763	5	4763	5	0.00
01/11/2017	2032 On 01-February-18	9.55	Put	Bond Future	2932	3	2932	3	0.00
01/11/2017	2032 On 01-February-18	9.45	Put	Bond Future	3403	4	3403	4	0.00
01/11/2017	2032 On 01-February-18	9.40	Put	Bond Future	3654	4	3654	4	0.00
01/11/2017	2032 On 01-February-18	9.57	Put	Bond Future	2843	3	2843	3	0.00
01/11/2017	2032 On 01-February-18	9.30	Put	Bond Future	4189	5	4189	5	0.00
01/11/2017	2032 On 03-May-18			Bond Future	9.86	88.1123	9.8621	88.1123	0.00
01/11/2017	2032 On 03-May-18	9.70	Call	Bond Future	2337	2	2337	2	0.00
01/11/2017	2032 On 03-May-18	9.71	Call	Bond Future	2367	2	2367	2	0.00
01/11/2017	2032 On 03-May-18	9.72	Call	Bond Future	2398	2	2398	2	0.00
01/11/2017	2032 On 03-May-18	9.72	Put	Bond Future	3376	4	3376	4	0.00
01/11/2017	2032 On 03-May-18	9.70	Put	Bond Future	3453	4	3453	4	0.00
01/11/2017	2032 On 03-May-18	9.71	Put	Bond Future	3414	4	3414	4	0.00
01/11/2017	2032 On 02-August-18			Bond Future	9.94	89.7542	9.9356	89.7542	0.00
01/11/2017	2032 On 02-August-18	9.68	Call	Bond Future	2769	2	2769	2	0.00
01/11/2017	2032 On 02-August-18	9.67	Call	Bond Future	2740	2	2740	2	0.00
01/11/2017	2032 On 02-August-18	9.66	Call	Bond Future	2711	2	2711	2	0.00
01/11/2017	2032 On 02-August-18	9.67	Put	Bond Future	4552	5	4552	5	0.00
01/11/2017	2032 On 02-August-18	9.66	Put	Bond Future	4592	5	4592	5	0.00
01/11/2017	2032 On 02-August-18	9.68	Put	Bond Future	4512	5	4512	5	0.00
01/11/2017	2033 On 02-November-17			Bond Future	102.83	102.8586	102.8301	102.8586	5,179.00
01/11/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2033 On 02-November-17	110.08	Put	Bond Future	7250	7	7250	7	0.00
01/11/2017	2033 On 02-November-17	110.07	Put	Bond Future	7240	7	7240	7	0.00
01/11/2017	2033 On 02-November-17	110.09	Put	Bond Future	7260	7	7260	7	0.00

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01/11/2017	2033 On 01-February-18			Bond Future	104.74	104.7750	104.7449	104.7750	5,283.00
01/11/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2033 On 01-February-18	109.65	Put	Bond Future	4905	5	4905	5	0.00
01/11/2017	2033 On 01-February-18	109.66	Put	Bond Future	4915	5	4915	5	0.00
01/11/2017	2033 On 01-February-18	109.64	Put	Bond Future	4895	5	4895	5	0.00
01/11/2017	2033 On 03-May-18			Bond Future	105.63	105.6620	105.6308	105.6620	0.00
01/11/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2033 On 03-May-18	107.69	Put	Bond Future	2059	2	2059	2	0.00
01/11/2017	2033 On 03-May-18	107.70	Put	Bond Future	2069	2	2069	2	0.00
01/11/2017	2033 On 03-May-18	107.71	Put	Bond Future	2079	2	2079	2	0.00
01/11/2017	2033 On 02-August-18			Bond Future	107.65	107.6788	107.6467	107.6788	0.00
01/11/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2033 On 02-August-18	109.93	Put	Bond Future	2283	2	2283	2	0.00
01/11/2017	2033 On 02-August-18	109.94	Put	Bond Future	2293	2	2293	2	0.00
01/11/2017	2033 On 02-August-18	109.92	Put	Bond Future	2273	2	2273	2	0.00
01/11/2017	2037 On 02-November-17			Bond Future	9.93	89.3809	9.9308	89.3809	42,893.00
01/11/2017	2037 On 02-November-17	9.66	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2037 On 02-November-17	9.67	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2037 On 02-November-17	9.65	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2037 On 02-November-17	9.65	Put	Bond Future	2203	3	2203	3	0.00
01/11/2017	2037 On 02-November-17	9.66	Put	Bond Future	2123	3	2123	3	0.00
01/11/2017	2037 On 02-November-17	9.67	Put	Bond Future	2043	3	2043	3	0.00
01/11/2017	2037 On 01-February-18			Bond Future	10.00	86.7650	10.0008	86.7650	48,719.00
01/11/2017	2037 On 01-February-18	9.83	Call	Bond Future	1685	1	1685	1	0.00
01/11/2017	2037 On 01-February-18	9.81	Call	Bond Future	1621	1	1621	1	0.00
01/11/2017	2037 On 01-February-18	9.82	Call	Bond Future	1652	1	1652	1	0.00
01/11/2017	2037 On 01-February-18	9.81	Put	Bond Future	3088	4	3088	4	0.00
01/11/2017	2037 On 01-February-18	9.83	Put	Bond Future	2996	3	2996	3	0.00

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01/11/2017	2037 On 01-February-18	9.82	Put	Bond Future	3042	3	3042	3	0.00
01/11/2017	2037 On 03-May-18			Bond Future	10.07	88.3713	10.0742	88.3713	0.00
01/11/2017	2037 On 03-May-18	9.97	Call	Bond Future	2858	3	2858	3	0.00
01/11/2017	2037 On 03-May-18	9.99	Call	Bond Future	2928	3	2928	3	0.00
01/11/2017	2037 On 03-May-18	9.98	Call	Bond Future	2893	3	2893	3	0.00
01/11/2017	2037 On 03-May-18	9.98	Put	Bond Future	3604	4	3604	4	0.00
01/11/2017	2037 On 03-May-18	9.97	Put	Bond Future	3644	4	3644	4	0.00
01/11/2017	2037 On 03-May-18	9.99	Put	Bond Future	3563	4	3563	4	0.00
01/11/2017	2037 On 02-August-18			Bond Future	10.15	85.7622	10.1502	85.7622	0.00
01/11/2017	2037 On 02-August-18	9.95	Call	Bond Future	3326	3	3326	3	0.00
01/11/2017	2037 On 02-August-18	9.96	Call	Bond Future	3359	3	3359	3	0.00
01/11/2017	2037 On 02-August-18	9.97	Call	Bond Future	3393	3	3393	3	0.00
01/11/2017	2037 On 02-August-18	9.97	Put	Bond Future	4740	5	4740	5	0.00
01/11/2017	2037 On 02-August-18	9.95	Put	Bond Future	4824	5	4824	5	0.00
01/11/2017	2037 On 02-August-18	9.96	Put	Bond Future	4782	5	4782	5	0.00
01/11/2017	2038 On 02-November-17			Bond Future	126.09	126.1300	126.0941	126.1300	5,815.00
01/11/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2038 On 02-November-17	136.81	Put	Bond Future	10716	11	10716	11	0.00
01/11/2017	2038 On 02-November-17	136.82	Put	Bond Future	10726	11	10726	11	0.00
01/11/2017	2038 On 02-November-17	136.80	Put	Bond Future	10706	11	10706	11	0.00
01/11/2017	2038 On 01-February-18			Bond Future	126.93	126.9708	126.9331	126.9708	18,693.00
01/11/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2038 On 01-February-18	136.93	Put	Bond Future	9997	10	9997	10	0.00
01/11/2017	2038 On 01-February-18	136.95	Put	Bond Future	10017	10	10017	10	0.00
01/11/2017	2038 On 01-February-18	136.94	Put	Bond Future	10007	10	10007	10	0.00
01/11/2017	2038 On 03-May-18			Bond Future	129.33	129.3650	129.3260	129.3650	0.00
01/11/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2038 On 03-May-18	132.27	Put	Bond Future	2944	3	2944	3	0.00

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01/11/2017	2038 On 03-May-18	132.29	Put	Bond Future	2964	3	2964	3	0.00
01/11/2017	2038 On 03-May-18	132.28	Put	Bond Future	2954	3	2954	3	0.00
01/11/2017	2038 On 02-August-18			Bond Future	131.74	131.7841	131.7441	131.7841	0.00
01/11/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2038 On 02-August-18	134.53	Put	Bond Future	2786	3	2786	3	0.00
01/11/2017	2038 On 02-August-18	134.54	Put	Bond Future	2796	3	2796	3	0.00
01/11/2017	2038 On 02-August-18	134.55	Put	Bond Future	2806	3	2806	3	0.00
01/11/2017	2040 On 02-November-17			Bond Future	10.03	92.5733	10.0258	92.5733	16,477.00
01/11/2017	2040 On 02-November-17	9.66	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2040 On 02-November-17	9.65	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2040 On 02-November-17	9.67	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2040 On 02-November-17	9.65	Put	Bond Future	3163	4	3163	4	0.00
01/11/2017	2040 On 02-November-17	9.66	Put	Bond Future	3076	4	3076	4	0.00
01/11/2017	2040 On 02-November-17	9.67	Put	Bond Future	2990	4	2990	4	0.00
01/11/2017	2040 On 01-February-18			Bond Future	10.10	89.7656	10.0965	89.7656	11,630.00
01/11/2017	2040 On 01-February-18	9.87	Call	Bond Future	1635	1	1635	1	0.00
01/11/2017	2040 On 01-February-18	9.89	Call	Bond Future	1699	1	1699	1	0.00
01/11/2017	2040 On 01-February-18	9.88	Call	Bond Future	1667	1	1667	1	0.00
01/11/2017	2040 On 01-February-18	9.88	Put	Bond Future	3444	4	3444	4	0.00
01/11/2017	2040 On 01-February-18	9.89	Put	Bond Future	3393	4	3393	4	0.00
01/11/2017	2040 On 01-February-18	9.87	Put	Bond Future	3495	4	3495	4	0.00
01/11/2017	2040 On 03-May-18			Bond Future	10.17	91.4275	10.1706	91.4275	0.00
01/11/2017	2040 On 03-May-18	10.07	Call	Bond Future	3144	3	3144	3	0.00
01/11/2017	2040 On 03-May-18	10.08	Call	Bond Future	3182	3	3182	3	0.00
01/11/2017	2040 On 03-May-18	10.06	Call	Bond Future	3106	3	3106	3	0.00
01/11/2017	2040 On 03-May-18	10.06	Put	Bond Future	3995	4	3995	4	0.00
01/11/2017	2040 On 03-May-18	10.07	Put	Bond Future	3952	4	3952	4	0.00
01/11/2017	2040 On 03-May-18	10.08	Put	Bond Future	3909	4	3909	4	0.00
01/11/2017	2040 On 02-August-18			Bond Future	10.25	88.6249	10.2472	88.6249	0.00
01/11/2017	2040 On 02-August-18	10.05	Call	Bond Future	3656	3	3656	3	0.00
01/11/2017	2040 On 02-August-18	10.04	Call	Bond Future	3620	3	3620	3	0.00
01/11/2017	2040 On 02-August-18	10.03	Call	Bond Future	3583	3	3583	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
01/11/2017	2040 On 02-August-18	10.04	Put	Bond Future	5273	6	5273	6	0.00
01/11/2017	2040 On 02-August-18	10.03	Put	Bond Future	5318	6	5318	6	0.00
01/11/2017	2040 On 02-August-18	10.05	Put	Bond Future	5229	6	5229	6	0.00
01/11/2017	2044 On 02-November-17			Bond Future	10.04	89.6984	10.0408	89.6984	18,457.00
01/11/2017	2044 On 02-November-17	9.66	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2044 On 02-November-17	9.68	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2044 On 02-November-17	9.67	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2044 On 02-November-17	9.67	Put	Bond Future	3157	4	3157	4	0.00
01/11/2017	2044 On 02-November-17	9.68	Put	Bond Future	3069	4	3069	4	0.00
01/11/2017	2044 On 02-November-17	9.66	Put	Bond Future	3245	4	3245	4	0.00
01/11/2017	2044 On 01-February-18			Bond Future	10.11	86.9632	10.1090	86.9632	17,528.00
01/11/2017	2044 On 01-February-18	9.89	Call	Bond Future	1685	1	1685	1	0.00
01/11/2017	2044 On 01-February-18	9.90	Call	Bond Future	1718	1	1718	1	0.00
01/11/2017	2044 On 01-February-18	9.91	Call	Bond Future	1751	1	1751	1	0.00
01/11/2017	2044 On 01-February-18	9.91	Put	Bond Future	3401	4	3401	4	0.00
01/11/2017	2044 On 01-February-18	9.89	Put	Bond Future	3504	4	3504	4	0.00
01/11/2017	2044 On 01-February-18	9.90	Put	Bond Future	3452	4	3452	4	0.00
01/11/2017	2044 On 03-May-18			Bond Future	10.18	88.5732	10.1804	88.5732	0.00
01/11/2017	2044 On 03-May-18	10.11	Call	Bond Future	3309	3	3309	3	0.00
01/11/2017	2044 On 03-May-18	10.10	Call	Bond Future	3270	3	3270	3	0.00
01/11/2017	2044 On 03-May-18	10.09	Call	Bond Future	3231	3	3231	3	0.00
01/11/2017	2044 On 03-May-18	10.10	Put	Bond Future	3922	4	3922	4	0.00
01/11/2017	2044 On 03-May-18	10.09	Put	Bond Future	3964	4	3964	4	0.00
01/11/2017	2044 On 03-May-18	10.11	Put	Bond Future	3879	4	3879	4	0.00
01/11/2017	2044 On 02-August-18			Bond Future	10.25	85.8425	10.2540	85.8425	0.00
01/11/2017	2044 On 02-August-18	10.05	Call	Bond Future	3688	3	3688	3	0.00
01/11/2017	2044 On 02-August-18	10.07	Call	Bond Future	3762	3	3762	3	0.00
01/11/2017	2044 On 02-August-18	10.06	Call	Bond Future	3725	3	3725	3	0.00
01/11/2017	2044 On 02-August-18	10.06	Put	Bond Future	5291	6	5291	6	0.00
01/11/2017	2044 On 02-August-18	10.07	Put	Bond Future	5247	6	5247	6	0.00
01/11/2017	2044 On 02-August-18	10.05	Put	Bond Future	5336	6	5336	6	0.00
01/11/2017	2046 On 02-November-17			Bond Future	122.17	122.2044	122.1701	122.2044	8,944.00
01/11/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2046 On 02-November-17	136.30	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
01/11/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2046 On 02-November-17	136.30	Put	Bond Future	14130	14	14130	14	0.00
01/11/2017	2046 On 02-November-17	136.32	Put	Bond Future	14150	14	14150	14	0.00
01/11/2017	2046 On 02-November-17	136.31	Put	Bond Future	14140	14	14140	14	0.00
01/11/2017	2046 On 01-February-18			Bond Future	124.45	124.4813	124.4452	124.4813	21,197.00
01/11/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2046 On 01-February-18	132.90	Put	Bond Future	8455	8	8455	8	0.00
01/11/2017	2046 On 01-February-18	132.91	Put	Bond Future	8465	8	8465	8	0.00
01/11/2017	2046 On 01-February-18	132.92	Put	Bond Future	8475	8	8475	8	0.00
01/11/2017	2046 On 03-May-18			Bond Future	125.19	125.2286	125.1914	125.2286	0.00
01/11/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2046 On 03-May-18	127.94	Put	Bond Future	2749	3	2749	3	0.00
01/11/2017	2046 On 03-May-18	127.95	Put	Bond Future	2759	3	2759	3	0.00
01/11/2017	2046 On 03-May-18	127.93	Put	Bond Future	2739	3	2739	3	0.00
01/11/2017	2046 On 02-August-18			Bond Future	127.58	127.6188	127.5805	127.6188	0.00
01/11/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2046 On 02-August-18	128.79	Put	Bond Future	1209	1	1209	1	0.00
01/11/2017	2046 On 02-August-18	128.77	Put	Bond Future	1189	1	1189	1	0.00
01/11/2017	2046 On 02-August-18	128.78	Put	Bond Future	1199	1	1199	1	0.00
01/11/2017	2050 On 02-November-17			Bond Future	129.08	130.8373	129.0809	130.8373	8,315.00
01/11/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2050 On 02-November-17	144.65	Put	Bond Future	15569	14	15569	14	0.00
01/11/2017	2050 On 02-November-17	144.66	Put	Bond Future	15579	14	15579	14	0.00
01/11/2017	2050 On 02-November-17	144.67	Put	Bond Future	15589	14	15589	14	0.00
01/11/2017	2050 On 01-February-18			Bond Future	129.81	131.5958	129.8057	131.5958	22,579.00
01/11/2017	2050 On 01-February-18	140.25	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
01/11/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2050 On 01-February-18	140.24	Put	Bond Future	10434	9	10434	9	0.00
01/11/2017	2050 On 01-February-18	140.23	Put	Bond Future	10424	9	10424	9	0.00
01/11/2017	2050 On 01-February-18	140.25	Put	Bond Future	10444	9	10444	9	0.00
01/11/2017	2050 On 03-May-18			Bond Future	132.25	134.0772	132.2527	134.0772	0.00
01/11/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2050 On 03-May-18	135.63	Put	Bond Future	3377	2	3377	2	0.00
01/11/2017	2050 On 03-May-18	135.61	Put	Bond Future	3357	2	3357	2	0.00
01/11/2017	2050 On 03-May-18	135.62	Put	Bond Future	3367	2	3367	2	0.00
01/11/2017	2050 On 02-August-18			Bond Future	133.04	134.9031	133.0435	134.9031	0.00
01/11/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
01/11/2017	2050 On 02-August-18	137.54	Put	Bond Future	4497	3	4497	3	0.00
01/11/2017	2050 On 02-August-18	137.52	Put	Bond Future	4477	3	4477	3	0.00
01/11/2017	2050 On 02-August-18	137.53	Put	Bond Future	4487	3	4487	3	0.00
01/11/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	AL37 On 02-November-17			Index Future	550.42	548.4380	550.4160	548.4380	0.00
01/11/2017	AL37 On 01-February-18			Index Future	560.51	558.4960	560.5090	558.4960	0.00
01/11/2017	AL37 On 03-May-18			Index Future	570.89	568.8390	570.8870	568.8390	0.00
01/11/2017	AL37 On 02-August-18			Index Future	581.53	579.4440	581.5280	579.4440	0.00
01/11/2017	AL7T On 02-November-17			Index Future	627.54	624.4380	627.5350	624.4380	0.00
01/11/2017	AL7T On 01-February-18			Index Future	639.04	635.8890	639.0420	635.8890	0.00
01/11/2017	AL7T On 03-May-18			Index Future	650.87	647.6660	650.8740	647.6660	0.00
01/11/2017	AL7T On 02-August-18			Index Future	663.01	659.7410	663.0060	659.7410	0.00
01/11/2017	ALBI On 02-November-17			Index Future	565.71	562.1800	565.7090	562.1800	220.00
01/11/2017	ALBI On 01-February-18			Index Future	576.08	572.4890	576.0820	572.4890	772.00
01/11/2017	ALBI On 03-May-18			Index Future	586.75	583.0910	586.7490	583.0910	0.00
01/11/2017	ALBI On 02-August-18			Index Future	597.69	593.9620	597.6850	593.9620	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
01/11/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/11/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	CS23 On 25-January-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
01/11/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	EL28 On 02-November-17			Bond Future	126.39	126.4160	126.3876	126.4160	0.00
01/11/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
01/11/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
01/11/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
01/11/2017	EL28 On 02-November-17	133.88	Put	Bond Future	7492	7	7492	7	0.00
01/11/2017	EL28 On 02-November-17	133.89	Put	Bond Future	7502	7	7502	7	0.00
01/11/2017	EL28 On 02-November-17	133.87	Put	Bond Future	7482	7	7482	7	0.00
01/11/2017	EL28 On 01-February-18			Bond Future	128.74	128.7713	128.7411	128.7713	0.00
01/11/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
01/11/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
01/11/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
01/11/2017	EL28 On 01-February-18	132.30	Put	Bond Future	3559	4	3559	4	0.00
01/11/2017	EL28 On 01-February-18	132.31	Put	Bond Future	3569	4	3569	4	0.00
01/11/2017	EL28 On 01-February-18	132.29	Put	Bond Future	3549	4	3549	4	0.00
01/11/2017	EL28 On 03-May-18			Bond Future	129.41	129.4400	129.4085	129.4400	0.00
01/11/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
01/11/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
01/11/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
01/11/2017	EL28 On 03-May-18	133.18	Put	Bond Future	3771	4	3771	4	0.00
01/11/2017	EL28 On 03-May-18	133.19	Put	Bond Future	3781	4	3781	4	0.00
01/11/2017	EL28 On 03-May-18	133.20	Put	Bond Future	3791	4	3791	4	0.00
01/11/2017	EL28 On 02-August-18			Bond Future	131.88	131.9104	131.8781	131.9104	0.00
01/11/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
01/11/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
01/11/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
01/11/2017	EL28 On 02-August-18	134.94	Put	Bond Future	3062	3	3062	3	0.00
01/11/2017	EL28 On 02-August-18	134.95	Put	Bond Future	3072	3	3072	3	0.00
01/11/2017	EL28 On 02-August-18	134.93	Put	Bond Future	3052	3	3052	3	0.00
01/11/2017	ES33 On 02-November-17			Bond Future	11.02	74.4356	11.0163	74.4356	6,011.00
01/11/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
01/11/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
01/11/2017	ES33 On 02-November-17	10.66	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
01/11/2017	ES33 On 02-November-17	10.67	Put	Bond Future	2096	3	2096	3	0.00
01/11/2017	ES33 On 02-November-17	10.66	Put	Bond Future	2158	3	2158	3	0.00
01/11/2017	ES33 On 02-November-17	10.68	Put	Bond Future	2035	3	2035	3	0.00
01/11/2017	ES33 On 01-February-18			Bond Future	11.13	75.8007	11.1311	75.8007	9,466.00
01/11/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
01/11/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
01/11/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
01/11/2017	ES33 On 01-February-18	11.01	Put	Bond Future	711	1	711	1	0.00
01/11/2017	ES33 On 01-February-18	10.99	Put	Bond Future	829	1	829	1	0.00
01/11/2017	ES33 On 01-February-18	11.00	Put	Bond Future	770	1	770	1	0.00
01/11/2017	ES33 On 03-May-18			Bond Future	11.24	73.4130	11.2446	73.4130	0.00
01/11/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
01/11/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
01/11/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
01/11/2017	ES33 On 03-May-18	11.21	Put	Bond Future	199	1	199	1	0.00
01/11/2017	ES33 On 03-May-18	11.20	Put	Bond Future	256	1	256	1	0.00
01/11/2017	ES33 On 03-May-18	11.22	Put	Bond Future	141	1	141	1	0.00
01/11/2017	ES33 On 02-August-18			Bond Future	11.36	74.7810	11.3593	74.7810	0.00
01/11/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
01/11/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
01/11/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
01/11/2017	ES33 On 02-August-18	11.16	Put	Bond Future	1136	2	1136	2	0.00
01/11/2017	ES33 On 02-August-18	11.14	Put	Bond Future	1251	2	1251	2	0.00
01/11/2017	ES33 On 02-August-18	11.15	Put	Bond Future	1193	2	1193	2	0.00
01/11/2017	ES42 On 02-November-17			Bond Future	11.24	77.0034	11.2362	77.0034	2,202.00
01/11/2017	ES42 On 01-February-18			Bond Future	11.35	78.4157	11.3464	78.4157	7,957.00
01/11/2017	ES42 On 03-May-18			Bond Future	11.46	75.6065	11.4606	75.6065	0.00
01/11/2017	ES42 On 02-August-18			Bond Future	11.57	77.0151	11.5739	77.0151	0.00
01/11/2017	GOVI On 02-November-17			GOVI	564.03	560.5600	564.0250	560.5600	83.00
01/11/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
01/11/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
01/11/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
01/11/2017	GOVI On 02-November-17	572.45	Put	GOVI	84250	12	84250	12	0.00
01/11/2017	GOVI On 02-November-17	572.44	Put	GOVI	84150	12	84150	12	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
01/11/2017	GOVI On 02-November-17	572.46	Put	GOVI	84350	12	84350	12	0.00
01/11/2017	GOVI On 01-February-18			GOVI	574.37	570.8400	574.3680	570.8400	791.00
01/11/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
01/11/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
01/11/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
01/11/2017	GOVI On 01-February-18	581.02	Put	GOVI	66520	10	66520	10	0.00
01/11/2017	GOVI On 01-February-18	581.03	Put	GOVI	66620	10	66620	10	0.00
01/11/2017	GOVI On 01-February-18	581.04	Put	GOVI	66720	10	66720	10	0.00
01/11/2017	GOVI On 03-May-18			GOVI	585.00	581.4110	585.0030	581.4110	0.00
01/11/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
01/11/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
01/11/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
01/11/2017	GOVI On 03-May-18	590.28	Put	GOVI	52770	9	52770	9	0.00
01/11/2017	GOVI On 03-May-18	590.29	Put	GOVI	52870	9	52870	9	0.00
01/11/2017	GOVI On 03-May-18	590.27	Put	GOVI	52670	9	52670	9	0.00
01/11/2017	GOVI On 02-August-18			GOVI	595.91	592.2510	595.9070	592.2510	0.00
01/11/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
01/11/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
01/11/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
01/11/2017	GOVI On 02-August-18	605.70	Put	GOVI	97930	13	97930	13	0.00
01/11/2017	GOVI On 02-August-18	605.71	Put	GOVI	98030	13	98030	13	0.00
01/11/2017	GOVI On 02-August-18	605.72	Put	GOVI	98130	13	98130	13	0.00
01/11/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/11/2017	IGOV On 02-November-17			Index Future	247.48	247.7820	247.4760	247.7820	441.00
01/11/2017	IGOV On 01-February-18			Index Future	252.08	252.3970	252.0840	252.3970	872.00
01/11/2017	IGOV On 03-May-18			Index Future	256.84	257.1570	256.8360	257.1570	272.00
01/11/2017	IGOV On 02-August-18			Index Future	261.74	262.0660	261.7380	262.0660	0.00
01/11/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
01/11/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
01/11/2017	IS01 On 15-March-18			Interest Rate Swap	99.71	99.7098	99.7086	99.7098	0.00
01/11/2017	IS01 On 21-June-18			Interest Rate Swap	99.90	99.9052	99.9003	99.9052	0.00
01/11/2017	IS01 On 20-September-18			Interest Rate Swap	100.12	100.1300	100.1189	100.1300	0.00
01/11/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	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
01/11/2017	IS02 On 16-March-18			Interest Rate Swap	98.99	98.9934	98.9924	98.9934	0.00
01/11/2017	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5933	98.5874	98.5933	0.00
01/11/2017	IS02 On 21-September-18			Interest Rate Swap	98.59	98.5994	98.5884	98.5994	0.00
01/11/2017	IS02 On 21-December-18			Interest Rate Swap	99.06	99.0800	99.0600	99.0800	0.00
01/11/2017	IS02 On 15-March-19			Interest Rate Swap	99.54	99.5669	99.5394	99.5669	0.00
01/11/2017	IS02 On 21-June-19			Interest Rate Swap	100.02	100.0536	100.0157	100.0536	0.00
01/11/2017	IS02 On 20-September-19			Interest Rate Swap	100.57	100.5932	100.5672	100.5932	0.00
01/11/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	IS05 On 17-December-20			Interest Rate Swap	97.14	97.2368	97.1443	97.2368	0.00
01/11/2017	IS05 On 16-March-21			Interest Rate Swap	96.46	96.5680	96.4615	96.5680	0.00
01/11/2017	IS05 On 15-June-21			Interest Rate Swap	95.76	95.8750	95.7555	95.8750	0.00
01/11/2017	IS05 On 21-September-21			Interest Rate Swap	96.02	96.1543	96.0245	96.1543	0.00
01/11/2017	IS05 On 21-December-21			Interest Rate Swap	98.29	98.4242	98.2896	98.4242	51.00
01/11/2017	IS05 On 15-March-22			Interest Rate Swap	98.51	98.6435	98.5076	98.6435	0.00
01/11/2017	IS05 On 21-June-22			Interest Rate Swap	99.77	99.9086	99.7735	99.9086	0.00
01/11/2017	IS05 On 20-September-22			Interest Rate Swap	102.03	102.1692	102.0346	102.1692	0.00
01/11/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	IS10 On 17-December-25			Interest Rate Swap	97.46	97.7336	97.4625	97.7336	0.00
01/11/2017	IS10 On 16-March-26			Interest Rate Swap	94.57	94.8259	94.5653	94.8259	0.00
01/11/2017	IS10 On 15-June-26			Interest Rate Swap	93.38	93.6278	93.3835	93.6278	0.00
01/11/2017	IS10 On 21-September-26			Interest Rate Swap	95.56	95.7842	95.5563	95.7842	0.00
01/11/2017	IS10 On 21-December-26			Interest Rate Swap	99.32	99.5413	99.3176	99.5413	0.00
01/11/2017	IS10 On 15-March-27			Interest Rate Swap	97.95	98.1896	97.9536	98.1896	0.00
01/11/2017	IS10 On 21-June-27			Interest Rate Swap	100.02	100.2689	100.0187	100.2689	0.00
01/11/2017	IS10 On 20-September-27			Interest Rate Swap	103.71	103.9666	103.7072	103.9666	0.00
01/11/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
01/11/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/11/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/11/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/11/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.06	92.9400	7.0600	92.9400	0.00
01/11/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
01/11/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
01/11/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
01/11/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.19	92.8100	7.1900	92.8100	2,500.00

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01/11/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
01/11/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
01/11/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
01/11/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
01/11/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
01/11/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
01/11/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
01/11/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.65	92.3500	7.6500	92.3500	0.00
01/11/2017	R023 On 02-November-17			Bond Future	8.31	98.7060	8.3107	98.7060	31,425.00
01/11/2017	R023 On 02-November-17	8.56	Call	Bond Future	1032	1	1032	1	0.00
01/11/2017	R023 On 02-November-17	8.57	Call	Bond Future	1073	1	1073	1	0.00
01/11/2017	R023 On 02-November-17	8.58	Call	Bond Future	1114	1	1114	1	0.00
01/11/2017	R023 On 02-November-17	8.57	Put	Bond Future	0	0	0	0	0.00
01/11/2017	R023 On 02-November-17	8.58	Put	Bond Future	0	0	0	0	0.00
01/11/2017	R023 On 02-November-17	8.56	Put	Bond Future	0	0	0	0	0.00
01/11/2017	R023 On 01-February-18			Bond Future	8.37	100.5162	8.3686	100.5162	40,612.00
01/11/2017	R023 On 01-February-18	8.32	Call	Bond Future	853	1	853	1	0.00
01/11/2017	R023 On 01-February-18	8.33	Call	Bond Future	872	1	872	1	0.00
01/11/2017	R023 On 01-February-18	8.31	Call	Bond Future	834	1	834	1	0.00
01/11/2017	R023 On 01-February-18	8.31	Put	Bond Future	1068	1	1068	1	0.00
01/11/2017	R023 On 01-February-18	8.32	Put	Bond Future	1047	1	1047	1	0.00
01/11/2017	R023 On 01-February-18	8.33	Put	Bond Future	1027	1	1027	1	0.00
01/11/2017	R023 On 03-May-18			Bond Future	8.42	98.4479	8.4211	98.4479	0.00
01/11/2017	R023 On 03-May-18	8.27	Call	Bond Future	1020	1	1020	1	0.00
01/11/2017	R023 On 03-May-18	8.29	Call	Bond Future	1055	1	1055	1	0.00
01/11/2017	R023 On 03-May-18	8.28	Call	Bond Future	1037	1	1037	1	0.00
01/11/2017	R023 On 03-May-18	8.29	Put	Bond Future	1558	2	1558	2	0.00
01/11/2017	R023 On 03-May-18	8.28	Put	Bond Future	1580	2	1580	2	0.00
01/11/2017	R023 On 03-May-18	8.27	Put	Bond Future	1601	2	1601	2	0.00
01/11/2017	R035 On 02-November-17			Bond Future	9.86	92.8229	9.8608	92.8229	24,289.00
01/11/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R035 On 02-November-17	9.59	Put	Bond Future	2127	3	2127	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
01/11/2017	R035 On 02-November-17	9.60	Put	Bond Future	2047	3	2047	3	0.00
01/11/2017	R035 On 02-November-17	9.61	Put	Bond Future	1967	3	1967	3	0.00
01/11/2017	R035 On 01-February-18			Bond Future	9.94	94.5253	9.9362	94.5253	45,896.00
01/11/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R035 On 01-February-18	9.74	Put	Bond Future	1510	2	1510	2	0.00
01/11/2017	R035 On 01-February-18	9.73	Put	Bond Future	1588	2	1588	2	0.00
01/11/2017	R035 On 01-February-18	9.75	Put	Bond Future	1432	2	1432	2	0.00
01/11/2017	R035 On 03-May-18			Bond Future	10.01	91.7756	10.0077	91.7756	0.00
01/11/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R035 On 03-May-18	9.89	Put	Bond Future	889	2	889	2	0.00
01/11/2017	R035 On 03-May-18	9.90	Put	Bond Future	813	2	813	2	0.00
01/11/2017	R035 On 03-May-18	9.91	Put	Bond Future	737	1	737	1	0.00
01/11/2017	R186 On 02-November-17			Bond Future	9.01	112.5296	9.0108	112.5296	42,667.00
01/11/2017	R186 On 02-November-17	8.75	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R186 On 02-November-17	8.88	Call	Bond Future	6	0	6	0	0.00
01/11/2017	R186 On 02-November-17	9.00	Call	Bond Future	152	0	152	0	0.00
01/11/2017	R186 On 02-November-17	8.60	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R186 On 02-November-17	8.90	Call	Bond Future	12	0	12	0	0.00
01/11/2017	R186 On 02-November-17	8.89	Call	Bond Future	8	0	8	0	0.00
01/11/2017	R186 On 02-November-17	8.88	Put	Bond Future	860	1	860	1	0.00
01/11/2017	R186 On 02-November-17	8.90	Put	Bond Future	735	1	735	1	0.00
01/11/2017	R186 On 02-November-17	8.60	Put	Bond Future	2714	3	2714	3	3,750.00
01/11/2017	R186 On 02-November-17	9.00	Put	Bond Future	222	1	222	1	5,000.00
01/11/2017	R186 On 02-November-17	8.75	Put	Bond Future	1713	2	1713	2	0.00
01/11/2017	R186 On 02-November-17	8.89	Put	Bond Future	797	1	797	1	0.00
01/11/2017	R186 On 01-February-18			Bond Future	9.08	109.2936	9.0782	109.2936	127,304.00
01/11/2017	R186 On 01-February-18	7.75	Call	Bond Future	24	0	24	0	1,460.00
01/11/2017	R186 On 01-February-18	8.50	Call	Bond Future	431	0	431	0	1,460.00
01/11/2017	R186 On 01-February-18	9.00	Call	Bond Future	1472	1	1472	1	0.00
01/11/2017	R186 On 01-February-18	9.25	Call	Bond Future	2325	2	2325	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
01/11/2017	R186 On 01-February-18	8.96	Call	Bond Future	1356	1	1356	1	0.00
01/11/2017	R186 On 01-February-18	8.75	Call	Bond Future	842	1	842	1	0.00
01/11/2017	R186 On 01-February-18	8.98	Call	Bond Future	1413	1	1413	1	0.00
01/11/2017	R186 On 01-February-18	8.97	Call	Bond Future	1385	1	1385	1	0.00
01/11/2017	R186 On 01-February-18	8.96	Put	Bond Future	2109	2	2109	2	0.00
01/11/2017	R186 On 01-February-18	9.00	Put	Bond Future	1969	2	1969	2	6,200.00
01/11/2017	R186 On 01-February-18	8.75	Put	Bond Future	2949	3	2949	3	820.00
01/11/2017	R186 On 01-February-18	9.25	Put	Bond Future	1242	1	1242	1	820.00
01/11/2017	R186 On 01-February-18	8.98	Put	Bond Future	2038	2	2038	2	0.00
01/11/2017	R186 On 01-February-18	8.97	Put	Bond Future	2073	2	2073	2	0.00
01/11/2017	R186 On 01-February-18	8.50	Put	Bond Future	4181	5	4181	5	0.00
01/11/2017	R186 On 01-February-18	7.75	Put	Bond Future	8898	9	8898	9	0.00
01/11/2017	R186 On 03-May-18			Bond Future	9.15	111.3173	9.1478	111.3173	0.00
01/11/2017	R186 On 03-May-18	8.93	Call	Bond Future	1775	2	1775	2	0.00
01/11/2017	R186 On 03-May-18	8.92	Call	Bond Future	1749	2	1749	2	0.00
01/11/2017	R186 On 03-May-18	8.91	Call	Bond Future	1723	1	1723	1	0.00
01/11/2017	R186 On 03-May-18	8.92	Put	Bond Future	3170	4	3170	4	0.00
01/11/2017	R186 On 03-May-18	8.91	Put	Bond Future	3207	4	3207	4	0.00
01/11/2017	R186 On 03-May-18	8.93	Put	Bond Future	3133	3	3133	3	0.00
01/11/2017	R197 On 02-November-17			Bond Future	299.14	299.2311	299.1429	299.2311	813.00
01/11/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R197 On 02-November-17	305.16	Put	Bond Future	6017	6	6017	6	0.00
01/11/2017	R197 On 02-November-17	305.15	Put	Bond Future	6007	6	6007	6	0.00
01/11/2017	R197 On 02-November-17	305.17	Put	Bond Future	6027	6	6027	6	0.00
01/11/2017	R197 On 01-February-18			Bond Future	297.72	297.8164	297.7237	297.8164	2,350.00
01/11/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R197 On 01-February-18	301.66	Put	Bond Future	3936	4	3936	4	0.00
01/11/2017	R197 On 01-February-18	301.67	Put	Bond Future	3946	4	3946	4	0.00
01/11/2017	R197 On 01-February-18	301.68	Put	Bond Future	3956	4	3956	4	0.00
01/11/2017	R197 On 03-May-18			Bond Future	303.34	303.4323	303.3363	303.4323	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
01/11/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R197 On 03-May-18	304.45	Put	Bond Future	1114	1	1114	1	0.00
01/11/2017	R197 On 03-May-18	304.46	Put	Bond Future	1124	1	1124	1	0.00
01/11/2017	R197 On 03-May-18	304.44	Put	Bond Future	1104	1	1104	1	0.00
01/11/2017	R202 On 02-November-17			Bond Future	238.66	238.4347	238.6624	238.4347	6,827.00
01/11/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R202 On 02-November-17	253.90	Put	Bond Future	15238	15	15238	15	0.00
01/11/2017	R202 On 02-November-17	253.91	Put	Bond Future	15248	15	15248	15	0.00
01/11/2017	R202 On 02-November-17	253.89	Put	Bond Future	15228	15	15228	15	0.00
01/11/2017	R202 On 01-February-18			Bond Future	239.39	239.1645	239.3942	239.1645	22,936.00
01/11/2017	R202 On 01-February-18	249.08	Call	Bond Future	148	0	148	0	0.00
01/11/2017	R202 On 01-February-18	249.07	Call	Bond Future	148	0	148	0	0.00
01/11/2017	R202 On 01-February-18	249.06	Call	Bond Future	149	0	149	0	0.00
01/11/2017	R202 On 01-February-18	249.07	Put	Bond Future	9824	10	9824	10	0.00
01/11/2017	R202 On 01-February-18	249.06	Put	Bond Future	9815	10	9815	10	0.00
01/11/2017	R202 On 01-February-18	249.08	Put	Bond Future	9834	10	9834	10	0.00
01/11/2017	R202 On 03-May-18			Bond Future	243.91	243.6745	243.9070	243.6745	0.00
01/11/2017	R202 On 03-May-18	247.47	Call	Bond Future	1918	2	1918	2	0.00
01/11/2017	R202 On 03-May-18	247.48	Call	Bond Future	1915	2	1915	2	0.00
01/11/2017	R202 On 03-May-18	247.49	Call	Bond Future	1912	2	1912	2	0.00
01/11/2017	R202 On 03-May-18	247.49	Put	Bond Future	5495	6	5495	6	0.00
01/11/2017	R202 On 03-May-18	247.47	Put	Bond Future	5481	6	5481	6	0.00
01/11/2017	R202 On 03-May-18	247.48	Put	Bond Future	5488	6	5488	6	0.00
01/11/2017	R204 On 02-November-17			Bond Future	7.29	103.7066	7.2899	103.7066	36,715.00
01/11/2017	R204 On 02-November-17	7.75	Call	Bond Future	607	1	607	1	0.00
01/11/2017	R204 On 02-November-17	7.76	Call	Bond Future	614	1	614	1	0.00
01/11/2017	R204 On 02-November-17	7.74	Call	Bond Future	599	1	599	1	0.00
01/11/2017	R204 On 02-November-17	7.74	Put	Bond Future	121	0	121	0	0.00
01/11/2017	R204 On 02-November-17	7.75	Put	Bond Future	118	0	118	0	0.00
01/11/2017	R204 On 02-November-17	7.76	Put	Bond Future	116	0	116	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
01/11/2017	R204 On 01-February-18			Bond Future	7.25	101.5706	7.2504	101.5706	24,451.00
01/11/2017	R204 On 01-February-18	7.25	Call	Bond Future	2711	3	2711	3	0.00
01/11/2017	R204 On 01-February-18	7.27	Call	Bond Future	2719	3	2719	3	0.00
01/11/2017	R204 On 01-February-18	7.26	Call	Bond Future	2715	3	2715	3	0.00
01/11/2017	R204 On 01-February-18	7.26	Put	Bond Future	2707	3	2707	3	0.00
01/11/2017	R204 On 01-February-18	7.27	Put	Bond Future	2703	3	2703	3	0.00
01/11/2017	R204 On 01-February-18	7.25	Put	Bond Future	2711	3	2711	3	0.00
01/11/2017	R204 On 03-May-18			Bond Future	7.16	103.4513	7.1576	103.4513	0.00
01/11/2017	R204 On 03-May-18	7.09	Call	Bond Future	4067	4	4067	4	0.00
01/11/2017	R204 On 03-May-18	7.10	Call	Bond Future	4070	4	4070	4	0.00
01/11/2017	R204 On 03-May-18	7.08	Call	Bond Future	4064	4	4064	4	0.00
01/11/2017	R204 On 03-May-18	7.08	Put	Bond Future	4111	4	4111	4	0.00
01/11/2017	R204 On 03-May-18	7.09	Put	Bond Future	4108	4	4108	4	0.00
01/11/2017	R204 On 03-May-18	7.10	Put	Bond Future	4105	4	4105	4	0.00
01/11/2017	R207 On 02-November-17			Bond Future	7.72	101.1681	7.7154	101.1681	22,184.00
01/11/2017	R207 On 02-November-17	8.03	Call	Bond Future	617	0	617	0	0.00
01/11/2017	R207 On 02-November-17	8.05	Call	Bond Future	656	0	656	0	0.00
01/11/2017	R207 On 02-November-17	8.04	Call	Bond Future	636	0	636	0	0.00
01/11/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
01/11/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
01/11/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
01/11/2017	R207 On 01-February-18			Bond Future	7.75	99.3824	7.7516	99.3824	21,287.00
01/11/2017	R207 On 01-February-18	7.60	Call	Bond Future	208	0	208	0	0.00
01/11/2017	R207 On 01-February-18	7.62	Call	Bond Future	222	0	222	0	0.00
01/11/2017	R207 On 01-February-18	7.61	Call	Bond Future	215	0	215	0	0.00
01/11/2017	R207 On 01-February-18	7.60	Put	Bond Future	476	1	476	1	0.00
01/11/2017	R207 On 01-February-18	7.62	Put	Bond Future	454	1	454	1	0.00
01/11/2017	R207 On 01-February-18	7.61	Put	Bond Future	465	1	465	1	0.00
01/11/2017	R207 On 03-May-18			Bond Future	7.80	101.2225	7.8024	101.2225	0.00
01/11/2017	R207 On 03-May-18	7.58	Call	Bond Future	270	0	270	0	0.00
01/11/2017	R207 On 03-May-18	7.57	Call	Bond Future	263	0	263	0	0.00
01/11/2017	R207 On 03-May-18	7.56	Call	Bond Future	258	0	258	0	0.00
01/11/2017	R207 On 03-May-18	7.57	Put	Bond Future	624	1	624	1	0.00
01/11/2017	R207 On 03-May-18	7.56	Put	Bond Future	633	1	633	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
01/11/2017	R207 On 03-May-18	7.58	Put	Bond Future	614	1	614	1	0.00
01/11/2017	R208 On 02-November-17			Bond Future	7.96	96.9040	7.9606	96.9040	29,055.00
01/11/2017	R208 On 02-November-17	8.20	Call	Bond Future	682	0	682	0	0.00
01/11/2017	R208 On 02-November-17	8.19	Call	Bond Future	654	0	654	0	0.00
01/11/2017	R208 On 02-November-17	8.18	Call	Bond Future	626	0	626	0	0.00
01/11/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
01/11/2017	R208 On 02-November-17	8.18	Put	Bond Future	0	0	0	0	0.00
01/11/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
01/11/2017	R208 On 01-February-18			Bond Future	8.01	98.6812	8.0103	98.6812	34,906.00
01/11/2017	R208 On 01-February-18	7.84	Call	Bond Future	357	0	357	0	0.00
01/11/2017	R208 On 01-February-18	7.85	Call	Bond Future	367	0	367	0	0.00
01/11/2017	R208 On 01-February-18	7.83	Call	Bond Future	347	0	347	0	0.00
01/11/2017	R208 On 01-February-18	7.83	Put	Bond Future	831	1	831	1	0.00
01/11/2017	R208 On 01-February-18	7.84	Put	Bond Future	814	1	814	1	0.00
01/11/2017	R208 On 01-February-18	7.85	Put	Bond Future	797	1	797	1	0.00
01/11/2017	R208 On 03-May-18			Bond Future	8.06	97.1074	8.0601	97.1074	0.00
01/11/2017	R208 On 03-May-18	7.77	Call	Bond Future	417	0	417	0	0.00
01/11/2017	R208 On 03-May-18	7.79	Call	Bond Future	435	0	435	0	0.00
01/11/2017	R208 On 03-May-18	7.78	Call	Bond Future	426	0	426	0	0.00
01/11/2017	R208 On 03-May-18	7.79	Put	Bond Future	1110	1	1110	1	0.00
01/11/2017	R208 On 03-May-18	7.78	Put	Bond Future	1125	1	1125	1	0.00
01/11/2017	R208 On 03-May-18	7.77	Put	Bond Future	1141	1	1141	1	0.00
01/11/2017	R209 On 02-November-17			Bond Future	9.81	69.9851	9.8107	69.9851	86,175.00
01/11/2017	R209 On 02-November-17	9.52	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R209 On 02-November-17	10.00	Call	Bond Future	1211	1	1211	1	0.00
01/11/2017	R209 On 02-November-17	9.54	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R209 On 02-November-17	9.75	Call	Bond Future	62	0	62	0	0.00
01/11/2017	R209 On 02-November-17	9.53	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R209 On 02-November-17	9.58	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R209 On 02-November-17	9.33	Call	Bond Future	0	0	0	0	1,350.00
01/11/2017	R209 On 02-November-17	9.00	Call	Bond Future	0	0	0	0	2,248.00
01/11/2017	R209 On 02-November-17	10.60	Call	Bond Future	4839	4	4839	4	0.00
01/11/2017	R209 On 02-November-17	8.30	Call	Bond Future	0	0	0	0	2,800.00
01/11/2017	R209 On 02-November-17	9.88	Call	Bond Future	498	0	498	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
01/11/2017	R209 On 02-November-17	9.75	Put	Bond Future	456	1	456	1	6,500.00
01/11/2017	R209 On 02-November-17	9.53	Put	Bond Future	1853	2	1853	2	0.00
01/11/2017	R209 On 02-November-17	9.33	Put	Bond Future	3218	4	3218	4	0.00
01/11/2017	R209 On 02-November-17	9.58	Put	Bond Future	1518	2	1518	2	1,350.00
01/11/2017	R209 On 02-November-17	8.30	Put	Bond Future	10898	11	10898	11	0.00
01/11/2017	R209 On 02-November-17	9.88	Put	Bond Future	52	0	52	0	1,350.00
01/11/2017	R209 On 02-November-17	9.52	Put	Bond Future	1920	3	1920	3	0.00
01/11/2017	R209 On 02-November-17	9.00	Put	Bond Future	5557	6	5557	6	0.00
01/11/2017	R209 On 02-November-17	10.60	Put	Bond Future	0	0	0	0	1,300.00
01/11/2017	R209 On 02-November-17	10.00	Put	Bond Future	1	0	1	0	1,138.00
01/11/2017	R209 On 02-November-17	9.54	Put	Bond Future	1786	2	1786	2	0.00
01/11/2017	R209 On 01-February-18			Bond Future	9.88	71.2686	9.8754	71.2686	104,605.00
01/11/2017	R209 On 01-February-18	9.88	Call	Bond Future	1882	2	1882	2	0.00
01/11/2017	R209 On 01-February-18	9.59	Call	Bond Future	1076	1	1076	1	0.00
01/11/2017	R209 On 01-February-18	9.71	Call	Bond Future	1375	1	1375	1	0.00
01/11/2017	R209 On 01-February-18	9.73	Call	Bond Future	1429	1	1429	1	0.00
01/11/2017	R209 On 01-February-18	9.72	Call	Bond Future	1402	1	1402	1	0.00
01/11/2017	R209 On 01-February-18	9.85	Call	Bond Future	1785	2	1785	2	0.00
01/11/2017	R209 On 01-February-18	9.33	Call	Bond Future	584	0	584	0	220.00
01/11/2017	R209 On 01-February-18	10.10	Call	Bond Future	2669	2	2669	2	0.00
01/11/2017	R209 On 01-February-18	10.00	Call	Bond Future	2294	2	2294	2	0.00
01/11/2017	R209 On 01-February-18	9.32	Call	Bond Future	569	0	569	0	157.00
01/11/2017	R209 On 01-February-18	9.89	Call	Bond Future	1914	2	1914	2	0.00
01/11/2017	R209 On 01-February-18	9.89	Put	Bond Future	1821	2	1821	2	157.00
01/11/2017	R209 On 01-February-18	10.00	Put	Bond Future	1504	2	1504	2	7,500.00
01/11/2017	R209 On 01-February-18	9.32	Put	Bond Future	4264	5	4264	5	0.00
01/11/2017	R209 On 01-February-18	9.85	Put	Bond Future	1948	2	1948	2	7,500.00
01/11/2017	R209 On 01-February-18	9.33	Put	Bond Future	4210	5	4210	5	0.00
01/11/2017	R209 On 01-February-18	9.72	Put	Bond Future	2407	3	2407	3	0.00
01/11/2017	R209 On 01-February-18	10.10	Put	Bond Future	1254	2	1254	2	3,000.00
01/11/2017	R209 On 01-February-18	9.71	Put	Bond Future	2446	3	2446	3	0.00
01/11/2017	R209 On 01-February-18	9.59	Put	Bond Future	2939	3	2939	3	377.00
01/11/2017	R209 On 01-February-18	9.73	Put	Bond Future	2369	3	2369	3	0.00
01/11/2017	R209 On 01-February-18	9.88	Put	Bond Future	1853	2	1853	2	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2017	R209 On 03-May-18			Bond Future	9.94	69.4391	9.9401	69.4391	0.00
01/11/2017	R209 On 03-May-18	9.85	Call	Bond Future	2422	2	2422	2	0.00
01/11/2017	R209 On 03-May-18	10.00	Call	Bond Future	2901	3	2901	3	0.00
01/11/2017	R209 On 03-May-18	9.86	Call	Bond Future	2453	2	2453	2	0.00
01/11/2017	R209 On 03-May-18	9.84	Call	Bond Future	2392	2	2392	2	0.00
01/11/2017	R209 On 03-May-18	9.84	Put	Bond Future	3030	3	3030	3	0.00
01/11/2017	R209 On 03-May-18	9.86	Put	Bond Future	2963	3	2963	3	0.00
01/11/2017	R209 On 03-May-18	10.00	Put	Bond Future	2524	3	2524	3	5,000.00
01/11/2017	R209 On 03-May-18	9.85	Put	Bond Future	2996	3	2996	3	0.00
01/11/2017	R209 On 01-November-18			Bond Future	10.07	68.9394	10.0660	68.9394	0.00
01/11/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	68691	68	68691	68	0.00
01/11/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	68691	68	68691	68	0.00
01/11/2017	R209 On 01-November-18	9.34	Call	Bond Future	1910	2	1910	2	435.00
01/11/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	68691	68	68691	68	0.00
01/11/2017	R209 On 01-November-18	10.57	Call	Bond Future	5568	5	5568	5	0.00
01/11/2017	R209 On 01-November-18	9.94	Call	Bond Future	3446	3	3446	3	0.00
01/11/2017	R209 On 01-November-18	9.94	Put	Bond Future	4232	5	4232	5	435.00
01/11/2017	R209 On 01-November-18	10.57	Put	Bond Future	2551	3	2551	3	435.00
01/11/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
01/11/2017	R209 On 01-November-18	9.34	Put	Bond Future	6630	7	6630	7	0.00
01/11/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
01/11/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
01/11/2017	R210 On 02-November-17			Bond Future	183.60	183.6513	183.5991	183.6513	55.00
01/11/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R210 On 02-November-17	192.09	Put	Bond Future	8491	8	8491	8	0.00
01/11/2017	R210 On 02-November-17	192.07	Put	Bond Future	8471	8	8471	8	0.00
01/11/2017	R210 On 02-November-17	192.08	Put	Bond Future	8481	8	8481	8	0.00
01/11/2017	R210 On 01-February-18			Bond Future	187.02	187.0730	187.0179	187.0730	2,159.00
01/11/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R210 On 01-February-18	192.37	Put	Bond Future	5352	5	5352	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2017	R210 On 01-February-18	192.38	Put	Bond Future	5362	5	5362	5	0.00
01/11/2017	R210 On 01-February-18	192.36	Put	Bond Future	5342	5	5342	5	0.00
01/11/2017	R210 On 03-May-18			Bond Future	188.12	188.1755	188.1183	188.1755	0.00
01/11/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R210 On 03-May-18	191.45	Put	Bond Future	3332	3	3332	3	0.00
01/11/2017	R210 On 03-May-18	191.44	Put	Bond Future	3322	3	3322	3	0.00
01/11/2017	R210 On 03-May-18	191.46	Put	Bond Future	3342	3	3342	3	0.00
01/11/2017	R212 On 02-November-17			Bond Future	150.21	150.2587	150.2140	150.2587	2,517.00
01/11/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R212 On 02-November-17	152.41	Put	Bond Future	2196	2	2196	2	0.00
01/11/2017	R212 On 02-November-17	152.42	Put	Bond Future	2206	2	2206	2	0.00
01/11/2017	R212 On 02-November-17	152.40	Put	Bond Future	2186	2	2186	2	0.00
01/11/2017	R212 On 01-February-18			Bond Future	150.97	151.0144	150.9674	151.0144	4,869.00
01/11/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R212 On 01-February-18	154.69	Put	Bond Future	3723	4	3723	4	0.00
01/11/2017	R212 On 01-February-18	154.70	Put	Bond Future	3733	4	3733	4	0.00
01/11/2017	R212 On 01-February-18	154.71	Put	Bond Future	3743	4	3743	4	0.00
01/11/2017	R212 On 03-May-18			Bond Future	153.81	153.8620	153.8133	153.8620	0.00
01/11/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R212 On 03-May-18	154.29	Put	Bond Future	477	0	477	0	0.00
01/11/2017	R212 On 03-May-18	154.30	Put	Bond Future	487	0	487	0	0.00
01/11/2017	R212 On 03-May-18	154.28	Put	Bond Future	467	0	467	0	0.00
01/11/2017	R213 On 02-November-17			Bond Future	9.61	81.3593	9.6058	81.3593	46,611.00
01/11/2017	R213 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R213 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R213 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2017	R213 On 02-November-17	9.34	Put	Bond Future	1726	2	1726	2	0.00
01/11/2017	R213 On 02-November-17	9.35	Put	Bond Future	1661	2	1661	2	0.00
01/11/2017	R213 On 02-November-17	9.36	Put	Bond Future	1595	2	1595	2	0.00
01/11/2017	R213 On 01-February-18			Bond Future	9.68	82.8514	9.6774	82.8514	24,370.00
01/11/2017	R213 On 01-February-18	9.43	Call	Bond Future	1112	1	1112	1	0.00
01/11/2017	R213 On 01-February-18	9.42	Call	Bond Future	1089	1	1089	1	0.00
01/11/2017	R213 On 01-February-18	9.41	Call	Bond Future	1066	1	1066	1	0.00
01/11/2017	R213 On 01-February-18	9.42	Put	Bond Future	2734	3	2734	3	0.00
01/11/2017	R213 On 01-February-18	9.41	Put	Bond Future	2776	3	2776	3	0.00
01/11/2017	R213 On 01-February-18	9.43	Put	Bond Future	2693	3	2693	3	0.00
01/11/2017	R213 On 03-May-18			Bond Future	9.75	80.8363	9.7452	80.8363	0.00
01/11/2017	R213 On 03-May-18	9.56	Call	Bond Future	2054	2	2054	2	0.00
01/11/2017	R213 On 03-May-18	9.57	Call	Bond Future	2082	2	2082	2	0.00
01/11/2017	R213 On 03-May-18	9.58	Call	Bond Future	2111	2	2111	2	0.00
01/11/2017	R213 On 03-May-18	9.58	Put	Bond Future	3146	3	3146	3	0.00
01/11/2017	R213 On 03-May-18	9.56	Put	Bond Future	3216	4	3216	4	0.00
01/11/2017	R213 On 03-May-18	9.57	Put	Bond Future	3181	4	3181	4	0.00
01/11/2017	R214 On 02-November-17			Bond Future	9.94	69.6152	9.9357	69.6152	30,191.00
01/11/2017	R214 On 02-November-17	9.58	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R214 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R214 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R214 On 02-November-17	9.59	Put	Bond Future	2382	3	2382	3	0.00
01/11/2017	R214 On 02-November-17	9.58	Put	Bond Future	2452	3	2452	3	0.00
01/11/2017	R214 On 02-November-17	9.60	Put	Bond Future	2311	3	2311	3	0.00
01/11/2017	R214 On 01-February-18			Bond Future	10.00	70.8919	10.0026	70.8919	18,586.00
01/11/2017	R214 On 01-February-18	9.82	Call	Bond Future	1414	1	1414	1	0.00
01/11/2017	R214 On 01-February-18	9.84	Call	Bond Future	1470	1	1470	1	0.00
01/11/2017	R214 On 01-February-18	9.83	Call	Bond Future	1442	1	1442	1	0.00
01/11/2017	R214 On 01-February-18	9.83	Put	Bond Future	2601	3	2601	3	0.00
01/11/2017	R214 On 01-February-18	9.84	Put	Bond Future	2561	3	2561	3	0.00
01/11/2017	R214 On 01-February-18	9.82	Put	Bond Future	2641	3	2641	3	0.00
01/11/2017	R214 On 03-May-18			Bond Future	10.07	68.9089	10.0657	68.9089	0.00
01/11/2017	R214 On 03-May-18	9.98	Call	Bond Future	2536	2	2536	2	0.00
01/11/2017	R214 On 03-May-18	9.99	Call	Bond Future	2567	2	2567	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
01/11/2017	R214 On 03-May-18	9.97	Call	Bond Future	2505	2	2505	2	0.00
01/11/2017	R214 On 03-May-18	9.97	Put	Bond Future	3137	3	3137	3	0.00
01/11/2017	R214 On 03-May-18	9.98	Put	Bond Future	3101	3	3101	3	0.00
01/11/2017	R214 On 03-May-18	9.99	Put	Bond Future	3066	3	3066	3	0.00
01/11/2017	R248 On 02-November-17			Bond Future	9.99	89.0670	9.9908	89.0670	47,718.00
01/11/2017	R248 On 02-November-17	9.66	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R248 On 02-November-17	9.65	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R248 On 02-November-17	9.64	Call	Bond Future	0	0	0	0	0.00
01/11/2017	R248 On 02-November-17	9.64	Put	Bond Future	3073	4	3073	4	0.00
01/11/2017	R248 On 02-November-17	9.66	Put	Bond Future	2893	4	2893	4	0.00
01/11/2017	R248 On 02-November-17	9.65	Put	Bond Future	2983	4	2983	4	0.00
01/11/2017	R248 On 01-February-18			Bond Future	10.06	90.7005	10.0597	90.7005	95,793.00
01/11/2017	R248 On 01-February-18	9.89	Call	Bond Future	1899	2	1899	2	0.00
01/11/2017	R248 On 01-February-18	9.91	Call	Bond Future	1970	2	1970	2	0.00
01/11/2017	R248 On 01-February-18	9.90	Call	Bond Future	1934	2	1934	2	0.00
01/11/2017	R248 On 01-February-18	9.89	Put	Bond Future	3343	4	3343	4	0.00
01/11/2017	R248 On 01-February-18	9.91	Put	Bond Future	3242	4	3242	4	0.00
01/11/2017	R248 On 01-February-18	9.90	Put	Bond Future	3293	4	3293	4	0.00
01/11/2017	R248 On 03-May-18			Bond Future	10.12	87.9434	10.1248	87.9434	0.00
01/11/2017	R248 On 03-May-18	10.07	Call	Bond Future	3456	3	3456	3	0.00
01/11/2017	R248 On 03-May-18	10.06	Call	Bond Future	3415	3	3415	3	0.00
01/11/2017	R248 On 03-May-18	10.05	Call	Bond Future	3375	3	3375	3	0.00
01/11/2017	R248 On 03-May-18	10.06	Put	Bond Future	3956	4	3956	4	0.00
01/11/2017	R248 On 03-May-18	10.05	Put	Bond Future	3999	4	3999	4	0.00
01/11/2017	R248 On 03-May-18	10.07	Put	Bond Future	3913	4	3913	4	0.00