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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
02/11/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	2025 On 02-November-17			Bond Future	128.71	128.7206	128.7083	128.7206	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
02/11/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2025 On 02-November-17	132.97	Put	Bond Future	4262	4	4262	4	0.00
02/11/2017	2025 On 02-November-17	132.98	Put	Bond Future	4272	4	4272	4	0.00
02/11/2017	2025 On 02-November-17	132.96	Put	Bond Future	4252	4	4252	4	0.00
02/11/2017	2025 On 01-February-18			Bond Future	129.76	129.7763	129.7629	129.7763	1,070.00
02/11/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2025 On 01-February-18	133.90	Put	Bond Future	4137	4	4137	4	0.00
02/11/2017	2025 On 01-February-18	133.88	Put	Bond Future	4117	4	4117	4	0.00
02/11/2017	2025 On 01-February-18	133.89	Put	Bond Future	4127	4	4127	4	0.00
02/11/2017	2025 On 03-May-18			Bond Future	132.21	132.2227	132.2095	132.2227	0.00
02/11/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2025 On 03-May-18	133.21	Put	Bond Future	1000	1	1000	1	0.00
02/11/2017	2025 On 03-May-18	133.20	Put	Bond Future	990	1	990	1	0.00
02/11/2017	2025 On 03-May-18	133.22	Put	Bond Future	1010	1	1010	1	0.00
02/11/2017	2025 On 02-August-18			Bond Future	134.69	134.7017	134.6874	134.7017	0.00
02/11/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2025 On 02-August-18	136.66	Put	Bond Future	1973	2	1973	2	0.00
02/11/2017	2025 On 02-August-18	136.67	Put	Bond Future	1983	2	1983	2	0.00
02/11/2017	2025 On 02-August-18	136.65	Put	Bond Future	1963	2	1963	2	0.00
02/11/2017	2029 On 02-November-17			Bond Future	98.69	98.6973	98.6880	98.6973	0.00
02/11/2017	2029 On 01-February-18			Bond Future	100.53	100.5351	100.5251	100.5351	1,370.00
02/11/2017	2029 On 03-May-18			Bond Future	101.40	101.4122	101.4024	101.4122	0.00
02/11/2017	2029 On 02-August-18			Bond Future	103.34	103.3476	103.3369	103.3476	0.00
02/11/2017	2030 On 02-November-17			Bond Future	9.51	91.3096	9.5050	91.3096	0.00
02/11/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
02/11/2017	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
02/11/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2030 On 02-November-17	9.36	Put	Bond Future	965	1	965	1	0.00
02/11/2017	2030 On 02-November-17	9.34	Put	Bond Future	1099	1	1099	1	0.00
02/11/2017	2030 On 02-November-17	9.35	Put	Bond Future	1032	1	1032	1	0.00
02/11/2017	2030 On 01-February-18			Bond Future	9.60	88.9792	9.5997	88.9792	63,832.00
02/11/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2030 On 01-February-18	9.37	Put	Bond Future	1506	1	1506	1	0.00
02/11/2017	2030 On 01-February-18	9.38	Put	Bond Future	1439	1	1439	1	0.00
02/11/2017	2030 On 01-February-18	9.39	Put	Bond Future	1373	1	1373	1	0.00
02/11/2017	2030 On 03-May-18			Bond Future	9.67	90.6264	9.6740	90.6264	0.00
02/11/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2030 On 03-May-18	9.50	Put	Bond Future	1117	1	1117	1	0.00
02/11/2017	2030 On 03-May-18	9.51	Put	Bond Future	1053	1	1053	1	0.00
02/11/2017	2030 On 03-May-18	9.49	Put	Bond Future	1182	1	1182	1	0.00
02/11/2017	2030 On 02-August-18			Bond Future	9.75	88.3093	9.7512	88.3093	0.00
02/11/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2030 On 02-August-18	9.47	Put	Bond Future	1782	2	1782	2	0.00
02/11/2017	2030 On 02-August-18	9.45	Put	Bond Future	1911	2	1911	2	0.00
02/11/2017	2030 On 02-August-18	9.46	Put	Bond Future	1846	2	1846	2	0.00
02/11/2017	2032 On 02-November-17			Bond Future	9.70	89.6084	9.6950	89.6084	0.00
02/11/2017	2032 On 02-November-17	9.48	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2032 On 02-November-17	9.49	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2032 On 02-November-17	9.50	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2032 On 02-November-17	9.50	Put	Bond Future	1391	2	1391	2	0.00
02/11/2017	2032 On 02-November-17	9.48	Put	Bond Future	1536	2	1536	2	0.00
02/11/2017	2032 On 02-November-17	9.49	Put	Bond Future	1464	2	1464	2	0.00
02/11/2017	2032 On 01-February-18			Bond Future	9.79	91.2516	9.7931	91.2516	42,201.00
02/11/2017	2032 On 01-February-18	9.30	Call	Bond Future	690	1	690	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
02/11/2017	2032 On 01-February-18	9.57	Call	Bond Future	1286	1	1286	1	0.00
02/11/2017	2032 On 01-February-18	9.20	Call	Bond Future	530	1	530	1	7,500.00
02/11/2017	2032 On 01-February-18	9.56	Call	Bond Future	1259	1	1259	1	0.00
02/11/2017	2032 On 01-February-18	9.55	Call	Bond Future	1233	1	1233	1	0.00
02/11/2017	2032 On 01-February-18	9.45	Call	Bond Future	990	1	990	1	750.00
02/11/2017	2032 On 01-February-18	9.40	Call	Bond Future	881	1	881	1	6,800.00
02/11/2017	2032 On 01-February-18	9.56	Put	Bond Future	2896	3	2896	3	0.00
02/11/2017	2032 On 01-February-18	9.20	Put	Bond Future	4780	5	4780	5	0.00
02/11/2017	2032 On 01-February-18	9.55	Put	Bond Future	2941	3	2941	3	0.00
02/11/2017	2032 On 01-February-18	9.45	Put	Bond Future	3414	3	3414	3	0.00
02/11/2017	2032 On 01-February-18	9.40	Put	Bond Future	3667	4	3667	4	0.00
02/11/2017	2032 On 01-February-18	9.57	Put	Bond Future	2851	3	2851	3	0.00
02/11/2017	2032 On 01-February-18	9.30	Put	Bond Future	4203	4	4203	4	0.00
02/11/2017	2032 On 03-May-18			Bond Future	9.87	88.7842	9.8666	88.7842	0.00
02/11/2017	2032 On 03-May-18	9.70	Call	Bond Future	2315	2	2315	2	0.00
02/11/2017	2032 On 03-May-18	9.71	Call	Bond Future	2345	2	2345	2	0.00
02/11/2017	2032 On 03-May-18	9.72	Call	Bond Future	2376	2	2376	2	0.00
02/11/2017	2032 On 03-May-18	9.72	Put	Bond Future	3385	3	3385	3	0.00
02/11/2017	2032 On 03-May-18	9.70	Put	Bond Future	3462	3	3462	3	0.00
02/11/2017	2032 On 03-May-18	9.71	Put	Bond Future	3423	3	3423	3	0.00
02/11/2017	2032 On 02-August-18			Bond Future	9.94	90.4383	9.9403	90.4383	0.00
02/11/2017	2032 On 02-August-18	9.68	Call	Bond Future	2749	3	2749	3	0.00
02/11/2017	2032 On 02-August-18	9.67	Call	Bond Future	2720	3	2720	3	0.00
02/11/2017	2032 On 02-August-18	9.66	Call	Bond Future	2691	3	2691	3	0.00
02/11/2017	2032 On 02-August-18	9.67	Put	Bond Future	4563	5	4563	5	0.00
02/11/2017	2032 On 02-August-18	9.66	Put	Bond Future	4603	5	4603	5	0.00
02/11/2017	2032 On 02-August-18	9.68	Put	Bond Future	4523	5	4523	5	0.00
02/11/2017	2033 On 02-November-17			Bond Future	102.82	102.8301	102.8206	102.8301	0.00
02/11/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2033 On 02-November-17	110.08	Put	Bond Future	7259	7	7259	7	0.00
02/11/2017	2033 On 02-November-17	110.07	Put	Bond Future	7249	7	7249	7	0.00
02/11/2017	2033 On 02-November-17	110.09	Put	Bond Future	7269	7	7269	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
02/11/2017	2033 On 01-February-18			Bond Future	104.73	104.7449	104.7346	104.7449	5,283.00
02/11/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2033 On 01-February-18	109.65	Put	Bond Future	4915	5	4915	5	0.00
02/11/2017	2033 On 01-February-18	109.66	Put	Bond Future	4925	5	4925	5	0.00
02/11/2017	2033 On 01-February-18	109.64	Put	Bond Future	4905	5	4905	5	0.00
02/11/2017	2033 On 03-May-18			Bond Future	105.62	105.6308	105.6206	105.6308	0.00
02/11/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2033 On 03-May-18	107.69	Put	Bond Future	2069	2	2069	2	0.00
02/11/2017	2033 On 03-May-18	107.70	Put	Bond Future	2079	2	2079	2	0.00
02/11/2017	2033 On 03-May-18	107.71	Put	Bond Future	2089	2	2089	2	0.00
02/11/2017	2033 On 02-August-18			Bond Future	107.64	107.6467	107.6356	107.6467	0.00
02/11/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2033 On 02-August-18	109.93	Put	Bond Future	2294	2	2294	2	0.00
02/11/2017	2033 On 02-August-18	109.94	Put	Bond Future	2304	2	2304	2	0.00
02/11/2017	2033 On 02-August-18	109.92	Put	Bond Future	2284	2	2284	2	0.00
02/11/2017	2037 On 02-November-17			Bond Future	9.93	90.0877	9.9250	90.0877	0.00
02/11/2017	2037 On 02-November-17	9.66	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2037 On 02-November-17	9.67	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2037 On 02-November-17	9.65	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2037 On 02-November-17	9.65	Put	Bond Future	2158	2	2158	2	0.00
02/11/2017	2037 On 02-November-17	9.66	Put	Bond Future	2078	2	2078	2	0.00
02/11/2017	2037 On 02-November-17	9.67	Put	Bond Future	1998	2	1998	2	0.00
02/11/2017	2037 On 01-February-18			Bond Future	10.03	87.4846	10.0259	87.4846	52,960.00
02/11/2017	2037 On 01-February-18	9.83	Call	Bond Future	1594	2	1594	2	0.00
02/11/2017	2037 On 01-February-18	9.81	Call	Bond Future	1532	2	1532	2	0.00
02/11/2017	2037 On 01-February-18	9.82	Call	Bond Future	1562	2	1562	2	0.00
02/11/2017	2037 On 01-February-18	9.81	Put	Bond Future	3189	3	3189	3	0.00
02/11/2017	2037 On 01-February-18	9.83	Put	Bond Future	3095	3	3095	3	0.00

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02/11/2017	2037 On 01-February-18	9.82	Put	Bond Future	3142	3	3142	3	0.00
02/11/2017	2037 On 03-May-18			Bond Future	10.10	89.1041	10.1001	89.1041	0.00
02/11/2017	2037 On 03-May-18	9.97	Call	Bond Future	2757	3	2757	3	0.00
02/11/2017	2037 On 03-May-18	9.99	Call	Bond Future	2826	3	2826	3	0.00
02/11/2017	2037 On 03-May-18	9.98	Call	Bond Future	2792	3	2792	3	0.00
02/11/2017	2037 On 03-May-18	9.98	Put	Bond Future	3696	4	3696	4	0.00
02/11/2017	2037 On 03-May-18	9.97	Put	Bond Future	3737	4	3737	4	0.00
02/11/2017	2037 On 03-May-18	9.99	Put	Bond Future	3655	4	3655	4	0.00
02/11/2017	2037 On 02-August-18			Bond Future	10.18	86.5083	10.1770	86.5083	0.00
02/11/2017	2037 On 02-August-18	9.95	Call	Bond Future	3228	3	3228	3	0.00
02/11/2017	2037 On 02-August-18	9.96	Call	Bond Future	3261	3	3261	3	0.00
02/11/2017	2037 On 02-August-18	9.97	Call	Bond Future	3294	3	3294	3	0.00
02/11/2017	2037 On 02-August-18	9.97	Put	Bond Future	4838	5	4838	5	0.00
02/11/2017	2037 On 02-August-18	9.95	Put	Bond Future	4924	5	4924	5	0.00
02/11/2017	2037 On 02-August-18	9.96	Put	Bond Future	4881	5	4881	5	0.00
02/11/2017	2038 On 02-November-17			Bond Future	126.08	126.0941	126.0822	126.0941	0.00
02/11/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2038 On 02-November-17	136.81	Put	Bond Future	10728	11	10728	11	0.00
02/11/2017	2038 On 02-November-17	136.82	Put	Bond Future	10738	11	10738	11	0.00
02/11/2017	2038 On 02-November-17	136.80	Put	Bond Future	10718	11	10718	11	0.00
02/11/2017	2038 On 01-February-18			Bond Future	126.92	126.9331	126.9202	126.9331	18,693.00
02/11/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2038 On 01-February-18	136.93	Put	Bond Future	10010	10	10010	10	0.00
02/11/2017	2038 On 01-February-18	136.95	Put	Bond Future	10030	10	10030	10	0.00
02/11/2017	2038 On 01-February-18	136.94	Put	Bond Future	10020	10	10020	10	0.00
02/11/2017	2038 On 03-May-18			Bond Future	129.31	129.3260	129.3133	129.3260	0.00
02/11/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2038 On 03-May-18	132.27	Put	Bond Future	2957	3	2957	3	0.00

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02/11/2017	2038 On 03-May-18	132.29	Put	Bond Future	2977	3	2977	3	0.00
02/11/2017	2038 On 03-May-18	132.28	Put	Bond Future	2967	3	2967	3	0.00
02/11/2017	2038 On 02-August-18			Bond Future	131.73	131.7441	131.7303	131.7441	0.00
02/11/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2038 On 02-August-18	134.53	Put	Bond Future	2800	3	2800	3	0.00
02/11/2017	2038 On 02-August-18	134.54	Put	Bond Future	2810	3	2810	3	0.00
02/11/2017	2038 On 02-August-18	134.55	Put	Bond Future	2820	3	2820	3	0.00
02/11/2017	2040 On 02-November-17			Bond Future	10.02	93.3250	10.0200	93.3250	0.00
02/11/2017	2040 On 02-November-17	9.66	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2040 On 02-November-17	9.65	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2040 On 02-November-17	9.67	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2040 On 02-November-17	9.65	Put	Bond Future	3116	3	3116	3	0.00
02/11/2017	2040 On 02-November-17	9.66	Put	Bond Future	3029	3	3029	3	0.00
02/11/2017	2040 On 02-November-17	9.67	Put	Bond Future	2943	3	2943	3	0.00
02/11/2017	2040 On 01-February-18			Bond Future	10.13	90.5310	10.1268	90.5310	25,930.00
02/11/2017	2040 On 01-February-18	9.87	Call	Bond Future	1528	2	1528	2	0.00
02/11/2017	2040 On 01-February-18	9.89	Call	Bond Future	1590	2	1590	2	0.00
02/11/2017	2040 On 01-February-18	9.88	Call	Bond Future	1559	2	1559	2	0.00
02/11/2017	2040 On 01-February-18	9.88	Put	Bond Future	3579	3	3579	3	0.00
02/11/2017	2040 On 01-February-18	9.89	Put	Bond Future	3527	3	3527	3	0.00
02/11/2017	2040 On 01-February-18	9.87	Put	Bond Future	3632	3	3632	3	0.00
02/11/2017	2040 On 03-May-18			Bond Future	10.20	92.2068	10.2018	92.2068	0.00
02/11/2017	2040 On 03-May-18	10.07	Call	Bond Future	3016	3	3016	3	0.00
02/11/2017	2040 On 03-May-18	10.08	Call	Bond Future	3053	3	3053	3	0.00
02/11/2017	2040 On 03-May-18	10.06	Call	Bond Future	2979	3	2979	3	0.00
02/11/2017	2040 On 03-May-18	10.06	Put	Bond Future	4116	4	4116	4	0.00
02/11/2017	2040 On 03-May-18	10.07	Put	Bond Future	4072	4	4072	4	0.00
02/11/2017	2040 On 03-May-18	10.08	Put	Bond Future	4029	4	4029	4	0.00
02/11/2017	2040 On 02-August-18			Bond Future	10.28	89.4185	10.2794	89.4185	0.00
02/11/2017	2040 On 02-August-18	10.05	Call	Bond Future	3531	4	3531	4	0.00
02/11/2017	2040 On 02-August-18	10.04	Call	Bond Future	3496	4	3496	4	0.00
02/11/2017	2040 On 02-August-18	10.03	Call	Bond Future	3460	4	3460	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
02/11/2017	2040 On 02-August-18	10.04	Put	Bond Future	5401	5	5401	5	0.00
02/11/2017	2040 On 02-August-18	10.03	Put	Bond Future	5447	5	5447	5	0.00
02/11/2017	2040 On 02-August-18	10.05	Put	Bond Future	5356	5	5356	5	0.00
02/11/2017	2044 On 02-November-17			Bond Future	10.04	90.4562	10.0350	90.4562	0.00
02/11/2017	2044 On 02-November-17	9.66	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2044 On 02-November-17	9.68	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2044 On 02-November-17	9.67	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2044 On 02-November-17	9.67	Put	Bond Future	3110	3	3110	3	0.00
02/11/2017	2044 On 02-November-17	9.68	Put	Bond Future	3022	3	3022	3	0.00
02/11/2017	2044 On 02-November-17	9.66	Put	Bond Future	3197	3	3197	3	0.00
02/11/2017	2044 On 01-February-18			Bond Future	10.14	87.7347	10.1393	87.7347	17,528.00
02/11/2017	2044 On 01-February-18	9.89	Call	Bond Future	1576	2	1576	2	0.00
02/11/2017	2044 On 01-February-18	9.90	Call	Bond Future	1607	2	1607	2	0.00
02/11/2017	2044 On 01-February-18	9.91	Call	Bond Future	1639	2	1639	2	0.00
02/11/2017	2044 On 01-February-18	9.91	Put	Bond Future	3535	3	3535	3	0.00
02/11/2017	2044 On 01-February-18	9.89	Put	Bond Future	3641	4	3641	4	0.00
02/11/2017	2044 On 01-February-18	9.90	Put	Bond Future	3587	3	3587	3	0.00
02/11/2017	2044 On 03-May-18			Bond Future	10.21	89.3588	10.2116	89.3588	0.00
02/11/2017	2044 On 03-May-18	10.11	Call	Bond Future	3177	3	3177	3	0.00
02/11/2017	2044 On 03-May-18	10.10	Call	Bond Future	3138	3	3138	3	0.00
02/11/2017	2044 On 03-May-18	10.09	Call	Bond Future	3100	3	3100	3	0.00
02/11/2017	2044 On 03-May-18	10.10	Put	Bond Future	4041	4	4041	4	0.00
02/11/2017	2044 On 03-May-18	10.09	Put	Bond Future	4084	4	4084	4	0.00
02/11/2017	2044 On 03-May-18	10.11	Put	Bond Future	3998	4	3998	4	0.00
02/11/2017	2044 On 02-August-18			Bond Future	10.29	86.6425	10.2862	86.6425	0.00
02/11/2017	2044 On 02-August-18	10.05	Call	Bond Future	3562	4	3562	4	0.00
02/11/2017	2044 On 02-August-18	10.07	Call	Bond Future	3635	4	3635	4	0.00
02/11/2017	2044 On 02-August-18	10.06	Call	Bond Future	3599	4	3599	4	0.00
02/11/2017	2044 On 02-August-18	10.06	Put	Bond Future	5420	5	5420	5	0.00
02/11/2017	2044 On 02-August-18	10.07	Put	Bond Future	5374	5	5374	5	0.00
02/11/2017	2044 On 02-August-18	10.05	Put	Bond Future	5466	5	5466	5	0.00
02/11/2017	2046 On 02-November-17			Bond Future	121.91	122.1701	121.9142	122.1701	0.00
02/11/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
02/11/2017	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
02/11/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2046 On 02-November-17	136.30	Put	Bond Future	14386	14	14386	14	0.00
02/11/2017	2046 On 02-November-17	136.32	Put	Bond Future	14406	14	14406	14	0.00
02/11/2017	2046 On 02-November-17	136.31	Put	Bond Future	14396	14	14396	14	0.00
02/11/2017	2046 On 01-February-18			Bond Future	123.69	124.4452	123.6872	124.4452	21,197.00
02/11/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2046 On 01-February-18	132.90	Put	Bond Future	9213	8	9213	8	0.00
02/11/2017	2046 On 01-February-18	132.91	Put	Bond Future	9223	8	9223	8	0.00
02/11/2017	2046 On 01-February-18	132.92	Put	Bond Future	9233	8	9233	8	0.00
02/11/2017	2046 On 03-May-18			Bond Future	124.42	125.1914	124.4195	125.1914	0.00
02/11/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2046 On 03-May-18	127.94	Put	Bond Future	3520	3	3520	3	0.00
02/11/2017	2046 On 03-May-18	127.95	Put	Bond Future	3530	3	3530	3	0.00
02/11/2017	2046 On 03-May-18	127.93	Put	Bond Future	3510	3	3510	3	0.00
02/11/2017	2046 On 02-August-18			Bond Future	126.79	127.5805	126.7931	127.5805	0.00
02/11/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2046 On 02-August-18	128.79	Put	Bond Future	1997	1	1997	1	0.00
02/11/2017	2046 On 02-August-18	128.77	Put	Bond Future	1977	1	1977	1	0.00
02/11/2017	2046 On 02-August-18	128.78	Put	Bond Future	1987	1	1987	1	0.00
02/11/2017	2050 On 02-November-17			Bond Future	129.07	129.0809	129.0690	129.0809	0.00
02/11/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2050 On 02-November-17	144.65	Put	Bond Future	15581	16	15581	16	0.00
02/11/2017	2050 On 02-November-17	144.66	Put	Bond Future	15591	16	15591	16	0.00
02/11/2017	2050 On 02-November-17	144.67	Put	Bond Future	15601	16	15601	16	0.00
02/11/2017	2050 On 01-February-18			Bond Future	129.79	129.8057	129.7928	129.8057	22,879.00
02/11/2017	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
02/11/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2050 On 01-February-18	140.24	Put	Bond Future	10447	10	10447	10	0.00
02/11/2017	2050 On 01-February-18	140.23	Put	Bond Future	10437	10	10437	10	0.00
02/11/2017	2050 On 01-February-18	140.25	Put	Bond Future	10457	10	10457	10	0.00
02/11/2017	2050 On 03-May-18			Bond Future	132.24	132.2527	132.2400	132.2527	0.00
02/11/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2050 On 03-May-18	135.63	Put	Bond Future	3390	3	3390	3	0.00
02/11/2017	2050 On 03-May-18	135.61	Put	Bond Future	3370	3	3370	3	0.00
02/11/2017	2050 On 03-May-18	135.62	Put	Bond Future	3380	3	3380	3	0.00
02/11/2017	2050 On 02-August-18			Bond Future	133.03	133.0435	133.0295	133.0435	0.00
02/11/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
02/11/2017	2050 On 02-August-18	137.54	Put	Bond Future	4510	4	4510	4	0.00
02/11/2017	2050 On 02-August-18	137.52	Put	Bond Future	4490	4	4490	4	0.00
02/11/2017	2050 On 02-August-18	137.53	Put	Bond Future	4500	4	4500	4	0.00
02/11/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	AL37 On 02-November-17			Index Future	550.43	550.4160	550.4310	550.4160	0.00
02/11/2017	AL37 On 01-February-18			Index Future	559.88	560.5090	559.8840	560.5090	0.00
02/11/2017	AL37 On 03-May-18			Index Future	570.25	570.8870	570.2510	570.8870	0.00
02/11/2017	AL37 On 02-August-18			Index Future	580.88	581.5280	580.8800	581.5280	0.00
02/11/2017	AL7T On 02-November-17			Index Future	627.56	627.5350	627.5630	627.5350	0.00
02/11/2017	AL7T On 01-February-18			Index Future	638.33	639.0420	638.3320	639.0420	0.00
02/11/2017	AL7T On 03-May-18			Index Future	650.15	650.8740	650.1500	650.8740	0.00
02/11/2017	AL7T On 02-August-18			Index Future	662.27	663.0060	662.2690	663.0060	0.00
02/11/2017	ALBI On 02-November-17			Index Future	565.95	565.7090	565.9540	565.7090	0.00
02/11/2017	ALBI On 01-February-18			Index Future	575.17	576.0820	575.1670	576.0820	772.00
02/11/2017	ALBI On 03-May-18			Index Future	585.82	586.7490	585.8160	586.7490	0.00
02/11/2017	ALBI On 02-August-18			Index Future	596.74	597.6850	596.7350	597.6850	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
02/11/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/11/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	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
02/11/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	EL28 On 02-November-17			Bond Future	126.38	126.3876	126.3781	126.3876	0.00
02/11/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
02/11/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
02/11/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
02/11/2017	EL28 On 02-November-17	133.88	Put	Bond Future	7502	7	7502	7	0.00
02/11/2017	EL28 On 02-November-17	133.89	Put	Bond Future	7512	8	7512	8	0.00
02/11/2017	EL28 On 02-November-17	133.87	Put	Bond Future	7492	7	7492	7	0.00
02/11/2017	EL28 On 01-February-18			Bond Future	128.73	128.7411	128.7306	128.7411	0.00
02/11/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
02/11/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
02/11/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
02/11/2017	EL28 On 01-February-18	132.30	Put	Bond Future	3569	4	3569	4	0.00
02/11/2017	EL28 On 01-February-18	132.31	Put	Bond Future	3579	4	3579	4	0.00
02/11/2017	EL28 On 01-February-18	132.29	Put	Bond Future	3559	4	3559	4	0.00
02/11/2017	EL28 On 03-May-18			Bond Future	129.40	129.4085	129.3983	129.4085	0.00
02/11/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
02/11/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
02/11/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
02/11/2017	EL28 On 03-May-18	133.18	Put	Bond Future	3782	4	3782	4	0.00
02/11/2017	EL28 On 03-May-18	133.19	Put	Bond Future	3792	4	3792	4	0.00
02/11/2017	EL28 On 03-May-18	133.20	Put	Bond Future	3802	4	3802	4	0.00
02/11/2017	EL28 On 02-August-18			Bond Future	131.87	131.8781	131.8669	131.8781	0.00
02/11/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
02/11/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
02/11/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
02/11/2017	EL28 On 02-August-18	134.94	Put	Bond Future	3073	3	3073	3	0.00
02/11/2017	EL28 On 02-August-18	134.95	Put	Bond Future	3083	3	3083	3	0.00
02/11/2017	EL28 On 02-August-18	134.93	Put	Bond Future	3063	3	3063	3	0.00
02/11/2017	ES33 On 02-November-17			Bond Future	11.01	74.9892	11.0050	74.9892	0.00
02/11/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
02/11/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
02/11/2017	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
02/11/2017	ES33 On 02-November-17	10.67	Put	Bond Future	2030	2	2030	2	0.00
02/11/2017	ES33 On 02-November-17	10.66	Put	Bond Future	2092	2	2092	2	0.00
02/11/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1968	2	1968	2	0.00
02/11/2017	ES33 On 01-February-18			Bond Future	11.15	76.3643	11.1506	76.3643	9,466.00
02/11/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
02/11/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
02/11/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
02/11/2017	ES33 On 01-February-18	11.01	Put	Bond Future	824	1	824	1	0.00
02/11/2017	ES33 On 01-February-18	10.99	Put	Bond Future	943	1	943	1	0.00
02/11/2017	ES33 On 01-February-18	11.00	Put	Bond Future	884	1	884	1	0.00
02/11/2017	ES33 On 03-May-18			Bond Future	11.26	73.9869	11.2648	73.9869	0.00
02/11/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
02/11/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
02/11/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
02/11/2017	ES33 On 03-May-18	11.21	Put	Bond Future	314	0	314	0	0.00
02/11/2017	ES33 On 03-May-18	11.20	Put	Bond Future	372	0	372	0	0.00
02/11/2017	ES33 On 03-May-18	11.22	Put	Bond Future	257	0	257	0	0.00
02/11/2017	ES33 On 02-August-18			Bond Future	11.38	75.3653	11.3802	75.3653	0.00
02/11/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
02/11/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
02/11/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
02/11/2017	ES33 On 02-August-18	11.16	Put	Bond Future	1254	1	1254	1	0.00
02/11/2017	ES33 On 02-August-18	11.14	Put	Bond Future	1369	1	1369	1	0.00
02/11/2017	ES33 On 02-August-18	11.15	Put	Bond Future	1311	1	1311	1	0.00
02/11/2017	ES42 On 02-November-17			Bond Future	11.23	77.6233	11.2300	77.6233	0.00
02/11/2017	ES42 On 01-February-18			Bond Future	11.38	79.0467	11.3763	79.0467	7,957.00
02/11/2017	ES42 On 03-May-18			Bond Future	11.49	76.2490	11.4916	76.2490	0.00
02/11/2017	ES42 On 02-August-18			Bond Future	11.61	77.6694	11.6060	77.6694	0.00
02/11/2017	GOVI On 02-November-17			GOVI	564.22	564.0250	564.2150	564.0250	0.00
02/11/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
02/11/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
02/11/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
02/11/2017	GOVI On 02-November-17	572.45	Put	GOVI	82350	8	82350	8	0.00
02/11/2017	GOVI On 02-November-17	572.44	Put	GOVI	82250	8	82250	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2017	GOVI On 02-November-17	572.46	Put	GOVI	82450	8	82450	8	0.00
02/11/2017	GOVI On 01-February-18			GOVI	573.45	574.3680	573.4520	574.3680	791.00
02/11/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
02/11/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
02/11/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
02/11/2017	GOVI On 01-February-18	581.02	Put	GOVI	75680	7	75680	7	0.00
02/11/2017	GOVI On 01-February-18	581.03	Put	GOVI	75780	7	75780	7	0.00
02/11/2017	GOVI On 01-February-18	581.04	Put	GOVI	75880	7	75880	7	0.00
02/11/2017	GOVI On 03-May-18			GOVI	584.07	585.0030	584.0690	585.0030	0.00
02/11/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
02/11/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
02/11/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
02/11/2017	GOVI On 03-May-18	590.28	Put	GOVI	62110	5	62110	5	0.00
02/11/2017	GOVI On 03-May-18	590.29	Put	GOVI	62210	5	62210	5	0.00
02/11/2017	GOVI On 03-May-18	590.27	Put	GOVI	62010	5	62010	5	0.00
02/11/2017	GOVI On 02-August-18			GOVI	594.96	595.9070	594.9560	595.9070	0.00
02/11/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
02/11/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
02/11/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
02/11/2017	GOVI On 02-August-18	605.70	Put	GOVI	107440	10	107440	10	0.00
02/11/2017	GOVI On 02-August-18	605.71	Put	GOVI	107540	10	107540	10	0.00
02/11/2017	GOVI On 02-August-18	605.72	Put	GOVI	107640	10	107640	10	0.00
02/11/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/11/2017	IGOV On 02-November-17			Index Future	247.41	247.4760	247.4120	247.4760	0.00
02/11/2017	IGOV On 01-February-18			Index Future	251.94	252.0840	251.9350	252.0840	872.00
02/11/2017	IGOV On 03-May-18			Index Future	256.69	256.8360	256.6860	256.8360	272.00
02/11/2017	IGOV On 02-August-18			Index Future	261.58	261.7380	261.5830	261.7380	0.00
02/11/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
02/11/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
02/11/2017	IS01 On 15-March-18			Interest Rate Swap	99.71	99.7086	99.7067	99.7086	0.00
02/11/2017	IS01 On 21-June-18			Interest Rate Swap	99.90	99.9003	99.8969	99.9003	0.00
02/11/2017	IS01 On 20-September-18			Interest Rate Swap	100.11	100.1189	100.1117	100.1189	0.00
02/11/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	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
02/11/2017	IS02 On 16-March-18			Interest Rate Swap	98.99	98.9924	98.9909	98.9924	0.00
02/11/2017	IS02 On 15-June-18			Interest Rate Swap	98.58	98.5874	98.5835	98.5874	0.00
02/11/2017	IS02 On 21-September-18			Interest Rate Swap	98.58	98.5884	98.5814	98.5884	0.00
02/11/2017	IS02 On 21-December-18			Interest Rate Swap	99.05	99.0600	99.0500	99.0600	0.00
02/11/2017	IS02 On 15-March-19			Interest Rate Swap	99.52	99.5394	99.5238	99.5394	0.00
02/11/2017	IS02 On 21-June-19			Interest Rate Swap	100.00	100.0157	100.0005	100.0157	0.00
02/11/2017	IS02 On 20-September-19			Interest Rate Swap	100.50	100.5672	100.5002	100.5672	0.00
02/11/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	IS05 On 17-December-20			Interest Rate Swap	97.15	97.1443	97.1472	97.1443	0.00
02/11/2017	IS05 On 16-March-21			Interest Rate Swap	96.46	96.4615	96.4629	96.4615	0.00
02/11/2017	IS05 On 15-June-21			Interest Rate Swap	95.75	95.7555	95.7493	95.7555	0.00
02/11/2017	IS05 On 21-September-21			Interest Rate Swap	96.01	96.0245	96.0113	96.0245	0.00
02/11/2017	IS05 On 21-December-21			Interest Rate Swap	98.27	98.2896	98.2742	98.2896	51.00
02/11/2017	IS05 On 15-March-22			Interest Rate Swap	98.49	98.5076	98.4900	98.5076	0.00
02/11/2017	IS05 On 21-June-22			Interest Rate Swap	99.76	99.7735	99.7561	99.7735	0.00
02/11/2017	IS05 On 20-September-22			Interest Rate Swap	102.02	102.0346	102.0178	102.0346	0.00
02/11/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	IS10 On 17-December-25			Interest Rate Swap	97.42	97.4625	97.4159	97.4625	0.00
02/11/2017	IS10 On 16-March-26			Interest Rate Swap	94.52	94.5653	94.5216	94.5653	0.00
02/11/2017	IS10 On 15-June-26			Interest Rate Swap	93.35	93.3835	93.3463	93.3835	0.00
02/11/2017	IS10 On 21-September-26			Interest Rate Swap	95.53	95.5563	95.5282	95.5563	0.00
02/11/2017	IS10 On 21-December-26			Interest Rate Swap	99.30	99.3176	99.2962	99.3176	0.00
02/11/2017	IS10 On 15-March-27			Interest Rate Swap	97.94	97.9536	97.9364	97.9536	0.00
02/11/2017	IS10 On 21-June-27			Interest Rate Swap	100.01	100.0187	100.0086	100.0187	0.00
02/11/2017	IS10 On 20-September-27			Interest Rate Swap	103.70	103.7072	103.7026	103.7072	0.00
02/11/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
02/11/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/11/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/11/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/11/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.06	92.9400	7.0600	92.9400	0.00
02/11/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
02/11/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
02/11/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
02/11/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.19	92.8100	7.1900	92.8100	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
02/11/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
02/11/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
02/11/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
02/11/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
02/11/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
02/11/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
02/11/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.65	92.3500	7.6500	92.3500	0.00
02/11/2017	R023 On 02-November-17			Bond Future	8.31	99.0684	8.3100	99.0684	0.00
02/11/2017	R023 On 02-November-17	8.56	Call	Bond Future	1035	1	1035	1	0.00
02/11/2017	R023 On 02-November-17	8.57	Call	Bond Future	1076	1	1076	1	0.00
02/11/2017	R023 On 02-November-17	8.58	Call	Bond Future	1117	1	1117	1	0.00
02/11/2017	R023 On 02-November-17	8.57	Put	Bond Future	0	0	0	0	0.00
02/11/2017	R023 On 02-November-17	8.58	Put	Bond Future	0	0	0	0	0.00
02/11/2017	R023 On 02-November-17	8.56	Put	Bond Future	0	0	0	0	0.00
02/11/2017	R023 On 01-February-18			Bond Future	8.39	100.8851	8.3893	100.8851	61,158.00
02/11/2017	R023 On 01-February-18	8.32	Call	Bond Future	809	1	809	1	0.00
02/11/2017	R023 On 01-February-18	8.33	Call	Bond Future	828	1	828	1	0.00
02/11/2017	R023 On 01-February-18	8.31	Call	Bond Future	791	1	791	1	0.00
02/11/2017	R023 On 01-February-18	8.31	Put	Bond Future	1108	1	1108	1	0.00
02/11/2017	R023 On 01-February-18	8.32	Put	Bond Future	1087	1	1087	1	0.00
02/11/2017	R023 On 01-February-18	8.33	Put	Bond Future	1065	1	1065	1	0.00
02/11/2017	R023 On 03-May-18			Bond Future	8.44	98.8234	8.4431	98.8234	0.00
02/11/2017	R023 On 03-May-18	8.27	Call	Bond Future	980	1	980	1	0.00
02/11/2017	R023 On 03-May-18	8.29	Call	Bond Future	1014	1	1014	1	0.00
02/11/2017	R023 On 03-May-18	8.28	Call	Bond Future	997	1	997	1	0.00
02/11/2017	R023 On 03-May-18	8.29	Put	Bond Future	1602	2	1602	2	0.00
02/11/2017	R023 On 03-May-18	8.28	Put	Bond Future	1624	2	1624	2	0.00
02/11/2017	R023 On 03-May-18	8.27	Put	Bond Future	1645	2	1645	2	0.00
02/11/2017	R035 On 02-November-17			Bond Future	9.85	93.5335	9.8500	93.5335	0.00
02/11/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R035 On 02-November-17	9.59	Put	Bond Future	2043	2	2043	2	0.00

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02/11/2017	R035 On 02-November-17	9.60	Put	Bond Future	1963	2	1963	2	0.00
02/11/2017	R035 On 02-November-17	9.61	Put	Bond Future	1883	2	1883	2	0.00
02/11/2017	R035 On 01-February-18			Bond Future	9.96	95.2487	9.9561	95.2487	47,336.00
02/11/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R035 On 01-February-18	9.74	Put	Bond Future	1661	2	1661	2	0.00
02/11/2017	R035 On 01-February-18	9.73	Put	Bond Future	1739	2	1739	2	0.00
02/11/2017	R035 On 01-February-18	9.75	Put	Bond Future	1583	1	1583	1	0.00
02/11/2017	R035 On 03-May-18			Bond Future	10.03	92.5122	10.0282	92.5122	0.00
02/11/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R035 On 03-May-18	9.89	Put	Bond Future	1043	1	1043	1	0.00
02/11/2017	R035 On 03-May-18	9.90	Put	Bond Future	967	1	967	1	0.00
02/11/2017	R035 On 03-May-18	9.91	Put	Bond Future	891	1	891	1	0.00
02/11/2017	R186 On 02-November-17			Bond Future	9.01	113.0960	9.0100	113.0960	0.00
02/11/2017	R186 On 02-November-17	8.75	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R186 On 02-November-17	8.88	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R186 On 02-November-17	8.90	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R186 On 02-November-17	8.60	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R186 On 02-November-17	9.00	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R186 On 02-November-17	8.89	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R186 On 02-November-17	8.88	Put	Bond Future	849	1	849	1	0.00
02/11/2017	R186 On 02-November-17	9.00	Put	Bond Future	65	0	65	0	0.00
02/11/2017	R186 On 02-November-17	8.60	Put	Bond Future	2709	3	2709	3	0.00
02/11/2017	R186 On 02-November-17	8.90	Put	Bond Future	718	1	718	1	0.00
02/11/2017	R186 On 02-November-17	8.75	Put	Bond Future	1708	2	1708	2	0.00
02/11/2017	R186 On 02-November-17	8.89	Put	Bond Future	784	1	784	1	0.00
02/11/2017	R186 On 01-February-18			Bond Future	9.10	109.8702	9.0984	109.8702	127,326.00
02/11/2017	R186 On 01-February-18	7.75	Call	Bond Future	21	0	21	0	1,460.00
02/11/2017	R186 On 01-February-18	8.50	Call	Bond Future	401	0	401	0	1,460.00
02/11/2017	R186 On 01-February-18	9.00	Call	Bond Future	1405	1	1405	1	0.00
02/11/2017	R186 On 01-February-18	9.25	Call	Bond Future	2239	2	2239	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
02/11/2017	R186 On 01-February-18	8.96	Call	Bond Future	1292	1	1292	1	0.00
02/11/2017	R186 On 01-February-18	8.75	Call	Bond Future	794	1	794	1	0.00
02/11/2017	R186 On 01-February-18	8.98	Call	Bond Future	1347	1	1347	1	0.00
02/11/2017	R186 On 01-February-18	8.97	Call	Bond Future	1319	1	1319	1	0.00
02/11/2017	R186 On 01-February-18	8.96	Put	Bond Future	2173	2	2173	2	0.00
02/11/2017	R186 On 01-February-18	9.00	Put	Bond Future	2030	2	2030	2	6,200.00
02/11/2017	R186 On 01-February-18	8.75	Put	Bond Future	3030	3	3030	3	775.00
02/11/2017	R186 On 01-February-18	9.25	Put	Bond Future	1284	1	1284	1	775.00
02/11/2017	R186 On 01-February-18	8.98	Put	Bond Future	2100	2	2100	2	0.00
02/11/2017	R186 On 01-February-18	8.97	Put	Bond Future	2136	2	2136	2	0.00
02/11/2017	R186 On 01-February-18	8.50	Put	Bond Future	4279	4	4279	4	0.00
02/11/2017	R186 On 01-February-18	7.75	Put	Bond Future	9024	9	9024	9	0.00
02/11/2017	R186 On 03-May-18			Bond Future	9.17	111.9043	9.1689	111.9043	0.00
02/11/2017	R186 On 03-May-18	8.93	Call	Bond Future	1714	2	1714	2	0.00
02/11/2017	R186 On 03-May-18	8.92	Call	Bond Future	1689	2	1689	2	0.00
02/11/2017	R186 On 03-May-18	8.91	Call	Bond Future	1663	2	1663	2	0.00
02/11/2017	R186 On 03-May-18	8.92	Put	Bond Future	3240	3	3240	3	0.00
02/11/2017	R186 On 03-May-18	8.91	Put	Bond Future	3278	3	3278	3	0.00
02/11/2017	R186 On 03-May-18	8.93	Put	Bond Future	3203	3	3203	3	0.00
02/11/2017	R197 On 02-November-17			Bond Future	299.11	299.1429	299.1136	299.1429	0.00
02/11/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R197 On 02-November-17	305.16	Put	Bond Future	6046	6	6046	6	0.00
02/11/2017	R197 On 02-November-17	305.15	Put	Bond Future	6036	6	6036	6	0.00
02/11/2017	R197 On 02-November-17	305.17	Put	Bond Future	6056	6	6056	6	0.00
02/11/2017	R197 On 01-February-18			Bond Future	297.69	297.7237	297.6921	297.7237	2,350.00
02/11/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R197 On 01-February-18	301.66	Put	Bond Future	3968	4	3968	4	0.00
02/11/2017	R197 On 01-February-18	301.67	Put	Bond Future	3978	4	3978	4	0.00
02/11/2017	R197 On 01-February-18	301.68	Put	Bond Future	3988	4	3988	4	0.00
02/11/2017	R197 On 03-May-18			Bond Future	303.30	303.3363	303.3049	303.3363	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
02/11/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R197 On 03-May-18	304.45	Put	Bond Future	1145	1	1145	1	0.00
02/11/2017	R197 On 03-May-18	304.46	Put	Bond Future	1155	1	1155	1	0.00
02/11/2017	R197 On 03-May-18	304.44	Put	Bond Future	1135	1	1135	1	0.00
02/11/2017	R202 On 02-November-17			Bond Future	238.64	238.6624	238.6400	238.6624	0.00
02/11/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R202 On 02-November-17	253.90	Put	Bond Future	15260	15	15260	15	0.00
02/11/2017	R202 On 02-November-17	253.91	Put	Bond Future	15270	15	15270	15	0.00
02/11/2017	R202 On 02-November-17	253.89	Put	Bond Future	15250	15	15250	15	0.00
02/11/2017	R202 On 01-February-18			Bond Future	239.37	239.3942	239.3697	239.3942	22,936.00
02/11/2017	R202 On 01-February-18	249.08	Call	Bond Future	143	0	143	0	0.00
02/11/2017	R202 On 01-February-18	249.07	Call	Bond Future	143	0	143	0	0.00
02/11/2017	R202 On 01-February-18	249.06	Call	Bond Future	144	0	144	0	0.00
02/11/2017	R202 On 01-February-18	249.07	Put	Bond Future	9844	10	9844	10	0.00
02/11/2017	R202 On 01-February-18	249.06	Put	Bond Future	9834	10	9834	10	0.00
02/11/2017	R202 On 01-February-18	249.08	Put	Bond Future	9853	10	9853	10	0.00
02/11/2017	R202 On 03-May-18			Bond Future	243.88	243.9070	243.8832	243.9070	0.00
02/11/2017	R202 On 03-May-18	247.47	Call	Bond Future	1901	2	1901	2	0.00
02/11/2017	R202 On 03-May-18	247.48	Call	Bond Future	1898	2	1898	2	0.00
02/11/2017	R202 On 03-May-18	247.49	Call	Bond Future	1895	2	1895	2	0.00
02/11/2017	R202 On 03-May-18	247.49	Put	Bond Future	5502	5	5502	5	0.00
02/11/2017	R202 On 03-May-18	247.47	Put	Bond Future	5488	5	5488	5	0.00
02/11/2017	R202 On 03-May-18	247.48	Put	Bond Future	5495	5	5495	5	0.00
02/11/2017	R204 On 02-November-17			Bond Future	7.30	103.7760	7.2950	103.7760	0.00
02/11/2017	R204 On 02-November-17	7.75	Call	Bond Future	483	1	483	1	0.00
02/11/2017	R204 On 02-November-17	7.76	Call	Bond Future	493	1	493	1	0.00
02/11/2017	R204 On 02-November-17	7.74	Call	Bond Future	472	1	472	1	0.00
02/11/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
02/11/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
02/11/2017	R204 On 02-November-17	7.76	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
02/11/2017	R204 On 01-February-18			Bond Future	7.32	101.6411	7.3228	101.6411	37,951.00
02/11/2017	R204 On 01-February-18	7.25	Call	Bond Future	2665	3	2665	3	0.00
02/11/2017	R204 On 01-February-18	7.27	Call	Bond Future	2673	3	2673	3	0.00
02/11/2017	R204 On 01-February-18	7.26	Call	Bond Future	2669	3	2669	3	0.00
02/11/2017	R204 On 01-February-18	7.26	Put	Bond Future	2722	3	2722	3	0.00
02/11/2017	R204 On 01-February-18	7.27	Put	Bond Future	2717	3	2717	3	0.00
02/11/2017	R204 On 01-February-18	7.25	Put	Bond Future	2726	3	2726	3	0.00
02/11/2017	R204 On 03-May-18			Bond Future	7.26	103.5229	7.2601	103.5229	0.00
02/11/2017	R204 On 03-May-18	7.09	Call	Bond Future	4024	4	4024	4	0.00
02/11/2017	R204 On 03-May-18	7.10	Call	Bond Future	4027	4	4027	4	0.00
02/11/2017	R204 On 03-May-18	7.08	Call	Bond Future	4021	4	4021	4	0.00
02/11/2017	R204 On 03-May-18	7.08	Put	Bond Future	4129	4	4129	4	0.00
02/11/2017	R204 On 03-May-18	7.09	Put	Bond Future	4126	4	4126	4	0.00
02/11/2017	R204 On 03-May-18	7.10	Put	Bond Future	4123	4	4123	4	0.00
02/11/2017	R207 On 02-November-17			Bond Future	7.72	101.3289	7.7150	101.3289	0.00
02/11/2017	R207 On 02-November-17	8.03	Call	Bond Future	618	1	618	1	0.00
02/11/2017	R207 On 02-November-17	8.05	Call	Bond Future	657	1	657	1	0.00
02/11/2017	R207 On 02-November-17	8.04	Call	Bond Future	637	1	637	1	0.00
02/11/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
02/11/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
02/11/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
02/11/2017	R207 On 01-February-18			Bond Future	7.77	99.5459	7.7743	99.5459	42,287.00
02/11/2017	R207 On 01-February-18	7.60	Call	Bond Future	192	0	192	0	0.00
02/11/2017	R207 On 01-February-18	7.62	Call	Bond Future	205	0	205	0	0.00
02/11/2017	R207 On 01-February-18	7.61	Call	Bond Future	199	0	199	0	0.00
02/11/2017	R207 On 01-February-18	7.60	Put	Bond Future	499	0	499	0	0.00
02/11/2017	R207 On 01-February-18	7.62	Put	Bond Future	477	0	477	0	0.00
02/11/2017	R207 On 01-February-18	7.61	Put	Bond Future	488	0	488	0	0.00
02/11/2017	R207 On 03-May-18			Bond Future	7.83	101.3888	7.8287	101.3888	0.00
02/11/2017	R207 On 03-May-18	7.58	Call	Bond Future	254	0	254	0	0.00
02/11/2017	R207 On 03-May-18	7.57	Call	Bond Future	248	0	248	0	0.00
02/11/2017	R207 On 03-May-18	7.56	Call	Bond Future	242	0	242	0	0.00
02/11/2017	R207 On 03-May-18	7.57	Put	Bond Future	649	1	649	1	0.00
02/11/2017	R207 On 03-May-18	7.56	Put	Bond Future	659	1	659	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
02/11/2017	R207 On 03-May-18	7.58	Put	Bond Future	639	1	639	1	0.00
02/11/2017	R208 On 02-November-17			Bond Future	7.96	97.1529	7.9600	97.1529	0.00
02/11/2017	R208 On 02-November-17	8.20	Call	Bond Future	684	1	684	1	0.00
02/11/2017	R208 On 02-November-17	8.19	Call	Bond Future	656	1	656	1	0.00
02/11/2017	R208 On 02-November-17	8.18	Call	Bond Future	627	1	627	1	0.00
02/11/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
02/11/2017	R208 On 02-November-17	8.18	Put	Bond Future	0	0	0	0	0.00
02/11/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
02/11/2017	R208 On 01-February-18			Bond Future	8.03	98.9344	8.0316	98.9344	34,899.00
02/11/2017	R208 On 01-February-18	7.84	Call	Bond Future	333	0	333	0	0.00
02/11/2017	R208 On 01-February-18	7.85	Call	Bond Future	343	0	343	0	0.00
02/11/2017	R208 On 01-February-18	7.83	Call	Bond Future	323	0	323	0	0.00
02/11/2017	R208 On 01-February-18	7.83	Put	Bond Future	864	1	864	1	0.00
02/11/2017	R208 On 01-February-18	7.84	Put	Bond Future	847	1	847	1	0.00
02/11/2017	R208 On 01-February-18	7.85	Put	Bond Future	830	1	830	1	0.00
02/11/2017	R208 On 03-May-18			Bond Future	8.08	97.3650	8.0836	97.3650	0.00
02/11/2017	R208 On 03-May-18	7.77	Call	Bond Future	395	0	395	0	0.00
02/11/2017	R208 On 03-May-18	7.79	Call	Bond Future	413	0	413	0	0.00
02/11/2017	R208 On 03-May-18	7.78	Call	Bond Future	404	0	404	0	0.00
02/11/2017	R208 On 03-May-18	7.79	Put	Bond Future	1146	1	1146	1	0.00
02/11/2017	R208 On 03-May-18	7.78	Put	Bond Future	1162	1	1162	1	0.00
02/11/2017	R208 On 03-May-18	7.77	Put	Bond Future	1178	1	1178	1	0.00
02/11/2017	R209 On 02-November-17			Bond Future	9.80	70.5785	9.8000	70.5785	0.00
02/11/2017	R209 On 02-November-17	9.52	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R209 On 02-November-17	10.00	Call	Bond Future	1279	1	1279	1	0.00
02/11/2017	R209 On 02-November-17	9.54	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R209 On 02-November-17	9.75	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R209 On 02-November-17	9.53	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R209 On 02-November-17	9.58	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R209 On 02-November-17	9.33	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R209 On 02-November-17	9.00	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R209 On 02-November-17	8.30	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R209 On 02-November-17	9.88	Call	Bond Future	516	0	516	0	0.00
02/11/2017	R209 On 02-November-17	10.60	Call	Bond Future	4909	5	4909	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
02/11/2017	R209 On 02-November-17	9.75	Put	Bond Future	325	0	325	0	0.00
02/11/2017	R209 On 02-November-17	9.53	Put	Bond Future	1784	2	1784	2	0.00
02/11/2017	R209 On 02-November-17	9.58	Put	Bond Future	1448	2	1448	2	0.00
02/11/2017	R209 On 02-November-17	9.33	Put	Bond Future	3149	3	3149	3	0.00
02/11/2017	R209 On 02-November-17	8.30	Put	Bond Future	10828	11	10828	11	0.00
02/11/2017	R209 On 02-November-17	9.88	Put	Bond Future	0	0	0	0	0.00
02/11/2017	R209 On 02-November-17	9.52	Put	Bond Future	1851	2	1851	2	0.00
02/11/2017	R209 On 02-November-17	9.00	Put	Bond Future	5488	6	5488	6	0.00
02/11/2017	R209 On 02-November-17	10.60	Put	Bond Future	0	0	0	0	0.00
02/11/2017	R209 On 02-November-17	10.00	Put	Bond Future	0	0	0	0	0.00
02/11/2017	R209 On 02-November-17	9.54	Put	Bond Future	1716	2	1716	2	0.00
02/11/2017	R209 On 01-February-18			Bond Future	9.90	71.8728	9.8954	71.8728	151,674.00
02/11/2017	R209 On 01-February-18	9.88	Call	Bond Future	1807	2	1807	2	0.00
02/11/2017	R209 On 01-February-18	9.59	Call	Bond Future	1022	1	1022	1	0.00
02/11/2017	R209 On 01-February-18	9.71	Call	Bond Future	1312	1	1312	1	0.00
02/11/2017	R209 On 01-February-18	9.73	Call	Bond Future	1365	1	1365	1	0.00
02/11/2017	R209 On 01-February-18	9.72	Call	Bond Future	1338	1	1338	1	0.00
02/11/2017	R209 On 01-February-18	9.85	Call	Bond Future	1712	2	1712	2	0.00
02/11/2017	R209 On 01-February-18	9.33	Call	Bond Future	548	1	548	1	220.00
02/11/2017	R209 On 01-February-18	10.10	Call	Bond Future	2579	3	2579	3	0.00
02/11/2017	R209 On 01-February-18	10.00	Call	Bond Future	2211	2	2211	2	0.00
02/11/2017	R209 On 01-February-18	9.52	Call	Bond Future	874	0	874	0	739.00
02/11/2017	R209 On 01-February-18	9.89	Call	Bond Future	1838	2	1838	2	0.00
02/11/2017	R209 On 01-February-18	9.32	Call	Bond Future	533	1	533	1	157.00
02/11/2017	R209 On 01-February-18	9.87	Call	Bond Future	1775	0	1775	0	0.00
02/11/2017	R209 On 01-February-18	10.22	Call	Bond Future	3056	0	3056	0	0.00
02/11/2017	R209 On 01-February-18	9.72	Put	Bond Future	2471	2	2471	2	0.00
02/11/2017	R209 On 01-February-18	10.10	Put	Bond Future	1292	1	1292	1	3,000.00
02/11/2017	R209 On 01-February-18	9.85	Put	Bond Future	2003	2	2003	2	7,500.00
02/11/2017	R209 On 01-February-18	9.33	Put	Bond Future	4301	4	4301	4	0.00
02/11/2017	R209 On 01-February-18	9.87	Put	Bond Future	1937	0	1937	0	739.00
02/11/2017	R209 On 01-February-18	9.89	Put	Bond Future	1873	2	1873	2	157.00
02/11/2017	R209 On 01-February-18	9.32	Put	Bond Future	4356	4	4356	4	0.00
02/11/2017	R209 On 01-February-18	10.00	Put	Bond Future	1548	2	1548	2	7,500.00

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02/11/2017	R209 On 01-February-18	9.52	Put	Bond Future	3333	0	3333	0	0.00
02/11/2017	R209 On 01-February-18	9.71	Put	Bond Future	2510	2	2510	2	0.00
02/11/2017	R209 On 01-February-18	10.22	Put	Bond Future	1030	0	1030	0	739.00
02/11/2017	R209 On 01-February-18	9.59	Put	Bond Future	3012	3	3012	3	377.00
02/11/2017	R209 On 01-February-18	9.73	Put	Bond Future	2432	2	2432	2	0.00
02/11/2017	R209 On 01-February-18	9.88	Put	Bond Future	1905	2	1905	2	220.00
02/11/2017	R209 On 03-May-18			Bond Future	9.96	70.0543	9.9607	70.0543	0.00
02/11/2017	R209 On 03-May-18	9.85	Call	Bond Future	2353	2	2353	2	0.00
02/11/2017	R209 On 03-May-18	10.00	Call	Bond Future	2824	3	2824	3	0.00
02/11/2017	R209 On 03-May-18	9.84	Call	Bond Future	2323	2	2323	2	0.00
02/11/2017	R209 On 03-May-18	9.86	Call	Bond Future	2383	2	2383	2	0.00
02/11/2017	R209 On 03-May-18	10.00	Put	Bond Future	2577	3	2577	3	5,000.00
02/11/2017	R209 On 03-May-18	9.84	Put	Bond Future	3091	3	3091	3	0.00
02/11/2017	R209 On 03-May-18	9.86	Put	Bond Future	3022	3	3022	3	0.00
02/11/2017	R209 On 03-May-18	9.85	Put	Bond Future	3056	3	3056	3	0.00
02/11/2017	R209 On 01-November-18			Bond Future	10.09	69.5787	10.0877	69.5787	0.00
02/11/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	68557	69	68557	69	0.00
02/11/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	68557	69	68557	69	0.00
02/11/2017	R209 On 01-November-18	10.57	Call	Bond Future	5477	6	5477	6	0.00
02/11/2017	R209 On 01-November-18	9.94	Call	Bond Future	3374	3	3374	3	0.00
02/11/2017	R209 On 01-November-18	9.34	Call	Bond Future	1860	2	1860	2	435.00
02/11/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	68557	69	68557	69	0.00
02/11/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
02/11/2017	R209 On 01-November-18	9.94	Put	Bond Future	4295	4	4295	4	435.00
02/11/2017	R209 On 01-November-18	10.57	Put	Bond Future	2594	3	2594	3	435.00
02/11/2017	R209 On 01-November-18	9.34	Put	Bond Future	6715	7	6715	7	0.00
02/11/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
02/11/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
02/11/2017	R210 On 02-November-17			Bond Future	183.58	183.5991	183.5816	183.5991	0.00
02/11/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R210 On 02-November-17	192.07	Put	Bond Future	8488	8	8488	8	0.00
02/11/2017	R210 On 02-November-17	192.09	Put	Bond Future	8508	8	8508	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2017	R210 On 02-November-17	192.08	Put	Bond Future	8498	8	8498	8	0.00
02/11/2017	R210 On 01-February-18			Bond Future	187.00	187.0179	186.9991	187.0179	2,159.00
02/11/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R210 On 01-February-18	192.38	Put	Bond Future	5381	5	5381	5	0.00
02/11/2017	R210 On 01-February-18	192.37	Put	Bond Future	5371	5	5371	5	0.00
02/11/2017	R210 On 01-February-18	192.36	Put	Bond Future	5361	5	5361	5	0.00
02/11/2017	R210 On 03-May-18			Bond Future	188.10	188.1183	188.0997	188.1183	0.00
02/11/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R210 On 03-May-18	191.45	Put	Bond Future	3350	3	3350	3	0.00
02/11/2017	R210 On 03-May-18	191.44	Put	Bond Future	3340	3	3340	3	0.00
02/11/2017	R210 On 03-May-18	191.46	Put	Bond Future	3360	3	3360	3	0.00
02/11/2017	R212 On 02-November-17			Bond Future	150.20	150.2140	150.1992	150.2140	0.00
02/11/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R212 On 02-November-17	152.41	Put	Bond Future	2211	2	2211	2	0.00
02/11/2017	R212 On 02-November-17	152.42	Put	Bond Future	2221	2	2221	2	0.00
02/11/2017	R212 On 02-November-17	152.40	Put	Bond Future	2201	2	2201	2	0.00
02/11/2017	R212 On 01-February-18			Bond Future	150.95	150.9674	150.9514	150.9674	4,869.00
02/11/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R212 On 01-February-18	154.69	Put	Bond Future	3739	4	3739	4	0.00
02/11/2017	R212 On 01-February-18	154.70	Put	Bond Future	3749	4	3749	4	0.00
02/11/2017	R212 On 01-February-18	154.71	Put	Bond Future	3759	4	3759	4	0.00
02/11/2017	R212 On 03-May-18			Bond Future	153.80	153.8133	153.7975	153.8133	0.00
02/11/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R212 On 03-May-18	154.29	Put	Bond Future	493	0	493	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
02/11/2017	R212 On 03-May-18	154.30	Put	Bond Future	503	0	503	0	0.00
02/11/2017	R212 On 03-May-18	154.28	Put	Bond Future	483	0	483	0	0.00
02/11/2017	R213 On 02-November-17			Bond Future	9.60	81.9485	9.5950	81.9485	0.00
02/11/2017	R213 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R213 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R213 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R213 On 02-November-17	9.34	Put	Bond Future	1657	2	1657	2	0.00
02/11/2017	R213 On 02-November-17	9.35	Put	Bond Future	1591	2	1591	2	0.00
02/11/2017	R213 On 02-November-17	9.36	Put	Bond Future	1526	2	1526	2	0.00
02/11/2017	R213 On 01-February-18			Bond Future	9.69	83.4512	9.6922	83.4512	58,189.00
02/11/2017	R213 On 01-February-18	9.43	Call	Bond Future	1069	1	1069	1	0.00
02/11/2017	R213 On 01-February-18	9.42	Call	Bond Future	1046	1	1046	1	0.00
02/11/2017	R213 On 01-February-18	9.41	Call	Bond Future	1023	1	1023	1	0.00
02/11/2017	R213 On 01-February-18	9.42	Put	Bond Future	2784	3	2784	3	0.00
02/11/2017	R213 On 01-February-18	9.41	Put	Bond Future	2827	3	2827	3	0.00
02/11/2017	R213 On 01-February-18	9.43	Put	Bond Future	2742	3	2742	3	0.00
02/11/2017	R213 On 03-May-18			Bond Future	9.76	81.4469	9.7605	81.4469	0.00
02/11/2017	R213 On 03-May-18	9.56	Call	Bond Future	2005	2	2005	2	0.00
02/11/2017	R213 On 03-May-18	9.57	Call	Bond Future	2033	2	2033	2	0.00
02/11/2017	R213 On 03-May-18	9.58	Call	Bond Future	2061	2	2061	2	0.00
02/11/2017	R213 On 03-May-18	9.58	Put	Bond Future	3191	3	3191	3	0.00
02/11/2017	R213 On 03-May-18	9.56	Put	Bond Future	3262	3	3262	3	0.00
02/11/2017	R213 On 03-May-18	9.57	Put	Bond Future	3227	3	3227	3	0.00
02/11/2017	R214 On 02-November-17			Bond Future	9.93	70.2294	9.9300	70.2294	0.00
02/11/2017	R214 On 02-November-17	9.58	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R214 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R214 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R214 On 02-November-17	9.59	Put	Bond Future	2343	2	2343	2	0.00
02/11/2017	R214 On 02-November-17	9.58	Put	Bond Future	2414	2	2414	2	0.00
02/11/2017	R214 On 02-November-17	9.60	Put	Bond Future	2272	2	2272	2	0.00
02/11/2017	R214 On 01-February-18			Bond Future	10.03	71.5173	10.0328	71.5173	50,369.00
02/11/2017	R214 On 01-February-18	9.82	Call	Bond Future	1322	1	1322	1	0.00
02/11/2017	R214 On 01-February-18	9.84	Call	Bond Future	1377	1	1377	1	0.00
02/11/2017	R214 On 01-February-18	9.83	Call	Bond Future	1349	1	1349	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
02/11/2017	R214 On 01-February-18	9.83	Put	Bond Future	2708	3	2708	3	0.00
02/11/2017	R214 On 01-February-18	9.84	Put	Bond Future	2667	3	2667	3	0.00
02/11/2017	R214 On 01-February-18	9.82	Put	Bond Future	2749	3	2749	3	0.00
02/11/2017	R214 On 03-May-18			Bond Future	10.10	69.5456	10.0968	69.5456	0.00
02/11/2017	R214 On 03-May-18	9.98	Call	Bond Future	2430	3	2430	3	0.00
02/11/2017	R214 On 03-May-18	9.99	Call	Bond Future	2460	3	2460	3	0.00
02/11/2017	R214 On 03-May-18	9.97	Call	Bond Future	2400	3	2400	3	0.00
02/11/2017	R214 On 03-May-18	9.97	Put	Bond Future	3235	3	3235	3	0.00
02/11/2017	R214 On 03-May-18	9.98	Put	Bond Future	3199	3	3199	3	0.00
02/11/2017	R214 On 03-May-18	9.99	Put	Bond Future	3163	3	3163	3	0.00
02/11/2017	R248 On 02-November-17			Bond Future	9.99	89.8463	9.9900	89.8463	0.00
02/11/2017	R248 On 02-November-17	9.66	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R248 On 02-November-17	9.65	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R248 On 02-November-17	9.64	Call	Bond Future	0	0	0	0	0.00
02/11/2017	R248 On 02-November-17	9.64	Put	Bond Future	3066	3	3066	3	0.00
02/11/2017	R248 On 02-November-17	9.66	Put	Bond Future	2886	3	2886	3	0.00
02/11/2017	R248 On 02-November-17	9.65	Put	Bond Future	2976	3	2976	3	0.00
02/11/2017	R248 On 01-February-18			Bond Future	10.09	91.4938	10.0899	91.4938	98,662.00
02/11/2017	R248 On 01-February-18	9.89	Call	Bond Future	1780	2	1780	2	0.00
02/11/2017	R248 On 01-February-18	9.91	Call	Bond Future	1849	2	1849	2	0.00
02/11/2017	R248 On 01-February-18	9.90	Call	Bond Future	1814	2	1814	2	0.00
02/11/2017	R248 On 01-February-18	9.89	Put	Bond Future	3477	3	3477	3	0.00
02/11/2017	R248 On 01-February-18	9.91	Put	Bond Future	3374	3	3374	3	0.00
02/11/2017	R248 On 01-February-18	9.90	Put	Bond Future	3425	3	3425	3	0.00
02/11/2017	R248 On 03-May-18			Bond Future	10.16	88.7512	10.1560	88.7512	0.00
02/11/2017	R248 On 03-May-18	10.07	Call	Bond Future	3318	3	3318	3	0.00
02/11/2017	R248 On 03-May-18	10.06	Call	Bond Future	3279	3	3279	3	0.00
02/11/2017	R248 On 03-May-18	10.05	Call	Bond Future	3239	3	3239	3	0.00
02/11/2017	R248 On 03-May-18	10.06	Put	Bond Future	4077	4	4077	4	0.00
02/11/2017	R248 On 03-May-18	10.05	Put	Bond Future	4121	4	4121	4	0.00
02/11/2017	R248 On 03-May-18	10.07	Put	Bond Future	4033	4	4033	4	0.00