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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/11/2016 TO: 10/11/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	0857 On 31-March-21			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
10/11/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	2025 On 02-February-17			Bond Future	129.10	129.1224	129.0985	129.1224	3,231.00
10/11/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2025 On 02-February-17	129.99	Put	Bond Future	891	1	1	1	0.00
10/11/2016	2025 On 02-February-17	130.00	Put	Bond Future	901	1	1	1	0.00
10/11/2016	2025 On 02-February-17	130.01	Put	Bond Future	911	1	1	1	0.00
10/11/2016	2025 On 04-May-17			Bond Future	131.63	131.6517	131.6263	131.6517	0.00
10/11/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2025 On 04-May-17	132.57	Put	Bond Future	944	1	1	1	0.00
10/11/2016	2025 On 04-May-17	132.58	Put	Bond Future	954	1	1	1	0.00
10/11/2016	2025 On 04-May-17	132.56	Put	Bond Future	934	1	1	1	0.00
10/11/2016	2025 On 03-August-17			Bond Future	132.98	133.0077	132.9830	133.0077	0.00
10/11/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2025 On 03-August-17	133.96	Put	Bond Future	977	1	1	1	0.00
10/11/2016	2025 On 03-August-17	133.97	Put	Bond Future	987	1	1	1	0.00
10/11/2016	2025 On 03-August-17	133.98	Put	Bond Future	997	1	1	1	0.00
10/11/2016	2030 On 02-February-17			Bond Future	9.49	90.7395	89.1454	90.7395	33,682.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2030 On 02-February-17	9.30	Put	Bond Future	1323	0	1	0	0.00
10/11/2016	2030 On 02-February-17	9.31	Put	Bond Future	1253	0	1	0	0.00
10/11/2016	2030 On 02-February-17	9.29	Put	Bond Future	1392	0	1	0	0.00
10/11/2016	2030 On 04-May-17			Bond Future	9.55	92.5119	90.8860	92.5119	0.00
10/11/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2030 On 04-May-17	9.33	Put	Bond Future	1467	0	1	0	0.00
10/11/2016	2030 On 04-May-17	9.32	Put	Bond Future	1536	0	2	0	0.00
10/11/2016	2030 On 04-May-17	9.34	Put	Bond Future	1399	0	1	0	0.00
10/11/2016	2030 On 03-August-17			Bond Future	9.59	90.3893	88.7312	90.3893	0.00
10/11/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2030 On 03-August-17	9.34	Put	Bond Future	1685	0	2	0	0.00
10/11/2016	2030 On 03-August-17	9.33	Put	Bond Future	1753	0	2	0	0.00
10/11/2016	2030 On 03-August-17	9.35	Put	Bond Future	1617	0	2	0	0.00
10/11/2016	2032 On 02-February-17			Bond Future	9.61	93.8985	92.1939	93.8985	14,080.00
10/11/2016	2032 On 02-February-17	9.51	Call	Bond Future	1939	3	2	3	0.00
10/11/2016	2032 On 02-February-17	9.53	Call	Bond Future	2006	3	2	3	0.00
10/11/2016	2032 On 02-February-17	9.52	Call	Bond Future	1972	3	2	3	0.00
10/11/2016	2032 On 02-February-17	9.52	Put	Bond Future	2627	2	3	2	0.00
10/11/2016	2032 On 02-February-17	9.53	Put	Bond Future	2588	2	3	2	0.00
10/11/2016	2032 On 02-February-17	9.51	Put	Bond Future	2667	2	3	2	0.00
10/11/2016	2032 On 04-May-17			Bond Future	9.66	91.5728	89.8342	91.5728	0.00
10/11/2016	2032 On 04-May-17	9.46	Call	Bond Future	2499	3	2	3	0.00
10/11/2016	2032 On 04-May-17	9.45	Call	Bond Future	2468	3	2	3	0.00
10/11/2016	2032 On 04-May-17	9.44	Call	Bond Future	2438	3	2	3	0.00
10/11/2016	2032 On 04-May-17	9.45	Put	Bond Future	4009	3	4	3	0.00
10/11/2016	2032 On 04-May-17	9.44	Put	Bond Future	4052	3	4	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
10/11/2016	2032 On 04-May-17	9.46	Put	Bond Future	3966	3	4	3	0.00
10/11/2016	2032 On 03-August-17			Bond Future	9.70	93.4387	91.6655	93.4387	0.00
10/11/2016	2032 On 03-August-17	9.43	Call	Bond Future	3085	4	3	4	0.00
10/11/2016	2032 On 03-August-17	9.45	Call	Bond Future	3147	4	3	4	0.00
10/11/2016	2032 On 03-August-17	9.44	Call	Bond Future	3116	4	3	4	0.00
10/11/2016	2032 On 03-August-17	9.45	Put	Bond Future	4978	4	5	4	0.00
10/11/2016	2032 On 03-August-17	9.43	Put	Bond Future	5063	4	5	4	0.00
10/11/2016	2032 On 03-August-17	9.44	Put	Bond Future	5021	4	5	4	0.00
10/11/2016	2033 On 02-February-17			Bond Future	108.78	108.8018	108.7820	108.8018	5,278.00
10/11/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2033 On 02-February-17	109.71	Put	Bond Future	928	1	1	1	0.00
10/11/2016	2033 On 02-February-17	109.72	Put	Bond Future	938	1	1	1	0.00
10/11/2016	2033 On 02-February-17	109.70	Put	Bond Future	918	1	1	1	0.00
10/11/2016	2033 On 04-May-17			Bond Future	109.87	109.8938	109.8728	109.8938	0.00
10/11/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2033 On 04-May-17	110.84	Put	Bond Future	967	1	1	1	0.00
10/11/2016	2033 On 04-May-17	110.85	Put	Bond Future	977	1	1	1	0.00
10/11/2016	2033 On 04-May-17	110.83	Put	Bond Future	957	1	1	1	0.00
10/11/2016	2033 On 03-August-17			Bond Future	112.12	112.1380	112.1177	112.1380	0.00
10/11/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2033 On 03-August-17	113.12	Put	Bond Future	1002	1	1	1	0.00
10/11/2016	2033 On 03-August-17	113.13	Put	Bond Future	1012	1	1	1	0.00
10/11/2016	2033 On 03-August-17	113.14	Put	Bond Future	1022	1	1	1	0.00
10/11/2016	2037 On 02-February-17			Bond Future	9.79	90.8996	88.9548	90.8996	41,574.00
10/11/2016	2037 On 02-February-17	9.66	Call	Bond Future	2032	3	2	3	0.00
10/11/2016	2037 On 02-February-17	9.68	Call	Bond Future	2103	3	2	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
10/11/2016	2037 On 02-February-17	9.67	Call	Bond Future	2067	3	2	3	0.00
10/11/2016	2037 On 02-February-17	9.66	Put	Bond Future	3053	2	3	2	0.00
10/11/2016	2037 On 02-February-17	9.67	Put	Bond Future	3008	2	3	2	0.00
10/11/2016	2037 On 02-February-17	9.68	Put	Bond Future	2963	2	3	2	0.00
10/11/2016	2037 On 04-May-17			Bond Future	9.84	92.6751	90.6917	92.6751	0.00
10/11/2016	2037 On 04-May-17	9.59	Call	Bond Future	2790	4	3	4	0.00
10/11/2016	2037 On 04-May-17	9.58	Call	Bond Future	2756	4	3	4	0.00
10/11/2016	2037 On 04-May-17	9.60	Call	Bond Future	2824	4	3	4	0.00
10/11/2016	2037 On 04-May-17	9.58	Put	Bond Future	4846	4	5	4	0.00
10/11/2016	2037 On 04-May-17	9.60	Put	Bond Future	4752	4	5	4	0.00
10/11/2016	2037 On 04-May-17	9.59	Put	Bond Future	4799	4	5	4	0.00
10/11/2016	2037 On 03-August-17			Bond Future	9.89	90.3054	88.2825	90.3054	0.00
10/11/2016	2037 On 03-August-17	9.58	Call	Bond Future	3357	4	3	4	0.00
10/11/2016	2037 On 03-August-17	9.57	Call	Bond Future	3323	4	3	4	0.00
10/11/2016	2037 On 03-August-17	9.56	Call	Bond Future	3289	4	3	4	0.00
10/11/2016	2037 On 03-August-17	9.56	Put	Bond Future	5898	5	6	5	0.00
10/11/2016	2037 On 03-August-17	9.57	Put	Bond Future	5850	5	6	5	0.00
10/11/2016	2037 On 03-August-17	9.58	Put	Bond Future	5803	5	6	5	0.00
10/11/2016	2038 On 02-February-17			Bond Future	135.22	135.2477	135.2227	135.2477	22,164.00
10/11/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2038 On 02-February-17	137.05	Put	Bond Future	1827	2	2	2	0.00
10/11/2016	2038 On 02-February-17	137.06	Put	Bond Future	1837	2	2	2	0.00
10/11/2016	2038 On 02-February-17	137.07	Put	Bond Future	1847	2	2	2	0.00
10/11/2016	2038 On 04-May-17			Bond Future	137.87	137.8971	137.8704	137.8971	0.00
10/11/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2038 On 04-May-17	139.78	Put	Bond Future	1910	2	2	2	0.00
10/11/2016	2038 On 04-May-17	139.79	Put	Bond Future	1920	2	2	2	0.00
10/11/2016	2038 On 04-May-17	139.77	Put	Bond Future	1900	2	2	2	0.00
10/11/2016	2038 On 03-August-17			Bond Future	139.19	139.2141	139.1882	139.2141	0.00

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10/11/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2038 On 03-August-17	141.17	Put	Bond Future	1982	2	2	2	0.00
10/11/2016	2038 On 03-August-17	141.16	Put	Bond Future	1972	2	2	2	0.00
10/11/2016	2038 On 03-August-17	141.18	Put	Bond Future	1992	2	2	2	0.00
10/11/2016	2040 On 02-February-17			Bond Future	9.83	94.7215	92.6813	94.7215	8,119.00
10/11/2016	2040 On 02-February-17	9.58	Call	Bond Future	1805	3	2	3	0.00
10/11/2016	2040 On 02-February-17	9.60	Call	Bond Future	1873	3	2	3	0.00
10/11/2016	2040 On 02-February-17	9.59	Call	Bond Future	1839	3	2	3	0.00
10/11/2016	2040 On 02-February-17	9.58	Put	Bond Future	3944	3	4	3	0.00
10/11/2016	2040 On 02-February-17	9.60	Put	Bond Future	3836	3	4	3	0.00
10/11/2016	2040 On 02-February-17	9.59	Put	Bond Future	3890	3	4	3	0.00
10/11/2016	2040 On 04-May-17			Bond Future	9.88	96.5717	94.4910	96.5717	0.00
10/11/2016	2040 On 04-May-17	9.64	Call	Bond Future	3111	4	3	4	0.00
10/11/2016	2040 On 04-May-17	9.63	Call	Bond Future	3074	4	3	4	0.00
10/11/2016	2040 On 04-May-17	9.62	Call	Bond Future	3037	4	3	4	0.00
10/11/2016	2040 On 04-May-17	9.63	Put	Bond Future	5222	4	5	4	0.00
10/11/2016	2040 On 04-May-17	9.62	Put	Bond Future	5273	4	5	4	0.00
10/11/2016	2040 On 04-May-17	9.64	Put	Bond Future	5172	4	5	4	0.00
10/11/2016	2040 On 03-August-17			Bond Future	9.93	94.0310	91.9088	94.0310	0.00
10/11/2016	2040 On 03-August-17	9.61	Call	Bond Future	3610	5	4	5	0.00
10/11/2016	2040 On 03-August-17	9.62	Call	Bond Future	3645	5	4	5	0.00
10/11/2016	2040 On 03-August-17	9.63	Call	Bond Future	3681	5	4	5	0.00
10/11/2016	2040 On 03-August-17	9.62	Put	Bond Future	6263	5	6	5	0.00
10/11/2016	2040 On 03-August-17	9.63	Put	Bond Future	6211	5	6	5	0.00
10/11/2016	2040 On 03-August-17	9.61	Put	Bond Future	6314	5	6	5	0.00
10/11/2016	2044 On 02-February-17			Bond Future	9.84	92.0661	89.9576	92.0661	20,162.00
10/11/2016	2044 On 02-February-17	9.77	Call	Bond Future	2524	4	3	4	0.00
10/11/2016	2044 On 02-February-17	9.76	Call	Bond Future	2483	4	2	4	0.00
10/11/2016	2044 On 02-February-17	9.78	Call	Bond Future	2565	4	3	4	0.00
10/11/2016	2044 On 02-February-17	9.78	Put	Bond Future	3042	2	3	2	0.00

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10/11/2016	2044 On 02-February-17	9.77	Put	Bond Future	3088	2	3	2	0.00
10/11/2016	2044 On 02-February-17	9.76	Put	Bond Future	3134	2	3	2	0.00
10/11/2016	2044 On 04-May-17			Bond Future	9.89	93.8644	91.7140	93.8644	0.00
10/11/2016	2044 On 04-May-17	9.67	Call	Bond Future	3264	4	3	4	0.00
10/11/2016	2044 On 04-May-17	9.68	Call	Bond Future	3303	4	3	4	0.00
10/11/2016	2044 On 04-May-17	9.66	Call	Bond Future	3226	4	3	4	0.00
10/11/2016	2044 On 04-May-17	9.67	Put	Bond Future	5142	4	5	4	0.00
10/11/2016	2044 On 04-May-17	9.68	Put	Bond Future	5092	4	5	4	0.00
10/11/2016	2044 On 04-May-17	9.66	Put	Bond Future	5192	4	5	4	0.00
10/11/2016	2044 On 03-August-17			Bond Future	9.93	91.3937	89.2005	91.3937	0.00
10/11/2016	2044 On 03-August-17	9.64	Call	Bond Future	3777	5	4	5	0.00
10/11/2016	2044 On 03-August-17	9.62	Call	Bond Future	3705	5	4	5	0.00
10/11/2016	2044 On 03-August-17	9.63	Call	Bond Future	3741	5	4	5	0.00
10/11/2016	2044 On 03-August-17	9.62	Put	Bond Future	6398	5	6	5	0.00
10/11/2016	2044 On 03-August-17	9.63	Put	Bond Future	6346	5	6	5	0.00
10/11/2016	2044 On 03-August-17	9.64	Put	Bond Future	6293	5	6	5	0.00
10/11/2016	2046 On 02-February-17			Bond Future	135.49	135.5103	135.4856	135.5103	17,789.00
10/11/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2046 On 02-February-17	137.14	Put	Bond Future	1654	2	2	2	0.00
10/11/2016	2046 On 02-February-17	137.15	Put	Bond Future	1664	2	2	2	0.00
10/11/2016	2046 On 02-February-17	137.13	Put	Bond Future	1644	2	2	2	0.00
10/11/2016	2046 On 04-May-17			Bond Future	136.61	136.6366	136.6102	136.6366	0.00
10/11/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2046 On 04-May-17	138.33	Put	Bond Future	1720	2	2	2	0.00
10/11/2016	2046 On 04-May-17	138.34	Put	Bond Future	1730	2	2	2	0.00
10/11/2016	2046 On 04-May-17	138.32	Put	Bond Future	1710	2	2	2	0.00
10/11/2016	2046 On 03-August-17			Bond Future	139.40	139.4269	139.4016	139.4269	0.00
10/11/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2046 On 03-August-17	141.17	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
10/11/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2046 On 03-August-17	141.19	Put	Bond Future	1788	2	2	2	0.00
10/11/2016	2046 On 03-August-17	141.17	Put	Bond Future	1768	2	2	2	0.00
10/11/2016	2046 On 03-August-17	141.18	Put	Bond Future	1778	2	2	2	0.00
10/11/2016	2050 On 02-February-17			Bond Future	144.06	144.0907	144.0640	144.0907	23,975.00
10/11/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2050 On 02-February-17	144.97	Put	Bond Future	906	1	1	1	0.00
10/11/2016	2050 On 02-February-17	144.98	Put	Bond Future	916	1	1	1	0.00
10/11/2016	2050 On 02-February-17	144.96	Put	Bond Future	896	1	1	1	0.00
10/11/2016	2050 On 04-May-17			Bond Future	146.88	146.9131	146.8848	146.9131	0.00
10/11/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2050 On 04-May-17	147.84	Put	Bond Future	955	1	1	1	0.00
10/11/2016	2050 On 04-May-17	147.85	Put	Bond Future	965	1	1	1	0.00
10/11/2016	2050 On 04-May-17	147.83	Put	Bond Future	945	1	1	1	0.00
10/11/2016	2050 On 03-August-17			Bond Future	148.22	148.2514	148.2242	148.2514	0.00
10/11/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
10/11/2016	2050 On 03-August-17	149.22	Put	Bond Future	996	1	1	1	0.00
10/11/2016	2050 On 03-August-17	149.24	Put	Bond Future	1016	1	1	1	0.00
10/11/2016	2050 On 03-August-17	149.23	Put	Bond Future	1006	1	1	1	0.00
10/11/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	AL37 On 02-February-17			Index Future	510.92	514.0280	510.9170	514.0280	7.00
10/11/2016	AL37 On 04-May-17			Index Future	520.89	524.0650	520.8900	524.0650	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
10/11/2016	AL37 On 03-August-17			Index Future	531.50	534.7360	531.5010	534.7360	0.00
10/11/2016	AL7T On 02-February-17			Index Future	587.27	594.8970	587.2720	594.8970	2.00
10/11/2016	AL7T On 04-May-17			Index Future	598.73	606.5130	598.7340	606.5130	0.00
10/11/2016	AL7T On 03-August-17			Index Future	610.93	618.8630	610.9320	618.8630	0.00
10/11/2016	ALBI On 02-February-17			Index Future	532.11	540.6210	532.1050	540.6210	611.00
10/11/2016	ALBI On 04-May-17			Index Future	542.49	551.1770	542.4910	551.1770	0.00
10/11/2016	ALBI On 03-August-17			Index Future	553.54	562.4000	553.5430	562.4000	0.00
10/11/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C186 On 21-December-26			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
10/11/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/11/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	CES1 On 20-April-18			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
10/11/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2016	EL28 On 02-February-17			Bond Future	130.21	130.2266	130.2053	130.2266	0.00
10/11/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
10/11/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
10/11/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
10/11/2016	EL28 On 02-February-17	135.10	Put	Bond Future	4895	5	5	5	0.00
10/11/2016	EL28 On 02-February-17	135.11	Put	Bond Future	4905	5	5	5	0.00
10/11/2016	EL28 On 02-February-17	135.12	Put	Bond Future	4915	5	5	5	0.00
10/11/2016	EL28 On 04-May-17			Bond Future	131.07	131.0955	131.0726	131.0955	0.00
10/11/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
10/11/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
10/11/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
10/11/2016	EL28 On 04-May-17	137.90	Put	Bond Future	6827	7	7	7	0.00
10/11/2016	EL28 On 04-May-17	137.91	Put	Bond Future	6837	7	7	7	0.00
10/11/2016	EL28 On 04-May-17	137.92	Put	Bond Future	6847	7	7	7	0.00
10/11/2016	EL28 On 03-August-17			Bond Future	133.75	133.7730	133.7511	133.7730	0.00
10/11/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
10/11/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
10/11/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
10/11/2016	EL28 On 03-August-17	135.17	Put	Bond Future	1419	1	1	1	0.00
10/11/2016	EL28 On 03-August-17	135.16	Put	Bond Future	1409	1	1	1	0.00
10/11/2016	EL28 On 03-August-17	135.18	Put	Bond Future	1429	1	1	1	0.00
10/11/2016	ES33 On 02-February-17			Bond Future	10.69	79.9416	78.4142	79.9416	8,789.00
10/11/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	1	0	1	0.00
10/11/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	1	0	1	0.00
10/11/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	1	0	1	0.00
10/11/2016	ES33 On 02-February-17	10.60	Put	Bond Future	595	0	1	0	0.00
10/11/2016	ES33 On 02-February-17	10.59	Put	Bond Future	658	0	1	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
10/11/2016	ES33 On 02-February-17	10.61	Put	Bond Future	532	0	1	0	0.00
10/11/2016	ES33 On 04-May-17			Bond Future	10.78	77.7087	76.1509	77.7087	0.00
10/11/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
10/11/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
10/11/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
10/11/2016	ES33 On 04-May-17	10.55	Put	Bond Future	1422	0	1	0	0.00
10/11/2016	ES33 On 04-May-17	10.56	Put	Bond Future	1359	0	1	0	0.00
10/11/2016	ES33 On 04-May-17	10.54	Put	Bond Future	1486	0	1	0	0.00
10/11/2016	ES33 On 03-August-17			Bond Future	10.85	79.2921	77.7033	79.2921	0.00
10/11/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
10/11/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
10/11/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
10/11/2016	ES33 On 03-August-17	10.53	Put	Bond Future	1994	0	2	0	0.00
10/11/2016	ES33 On 03-August-17	10.55	Put	Bond Future	1868	0	2	0	0.00
10/11/2016	ES33 On 03-August-17	10.54	Put	Bond Future	1931	0	2	0	0.00
10/11/2016	ES42 On 02-February-17			Bond Future	10.80	84.3511	82.5982	84.3511	8,777.00
10/11/2016	ES42 On 04-May-17			Bond Future	10.89	81.7355	79.9477	81.7355	0.00
10/11/2016	ES42 On 03-August-17			Bond Future	10.96	83.4014	81.5780	83.4014	0.00
10/11/2016	GOVI On 02-February-17			GOVI	529.98	538.4220	529.9820	538.4220	486.00
10/11/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	5	0	5	0.00
10/11/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	5	0	5	0.00
10/11/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	5	0	5	0.00
10/11/2016	GOVI On 02-February-17	533.33	Put	GOVI	33480	0	3	0	0.00
10/11/2016	GOVI On 02-February-17	533.34	Put	GOVI	33580	0	3	0	0.00
10/11/2016	GOVI On 02-February-17	533.32	Put	GOVI	33380	0	3	0	0.00
10/11/2016	GOVI On 04-May-17			GOVI	540.33	548.9350	540.3270	548.9350	0.00
10/11/2016	GOVI On 04-May-17	262.20	Call	GOVI	2781270	287	278	287	0.00
10/11/2016	GOVI On 04-May-17	262.19	Call	GOVI	2781370	287	278	287	0.00
10/11/2016	GOVI On 04-May-17	262.18	Call	GOVI	2781470	287	278	287	0.00
10/11/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
10/11/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
10/11/2016	GOVI On 04-May-17	262.20	Put	GOVI	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
10/11/2016	GOVI On 03-August-17			GOVI	551.33	560.1130	551.3340	560.1130	0.00
10/11/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
10/11/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
10/11/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
10/11/2016	GOVI On 03-August-17	561.11	Put	GOVI	97760	1	10	1	0.00
10/11/2016	GOVI On 03-August-17	561.09	Put	GOVI	97560	1	10	1	0.00
10/11/2016	GOVI On 03-August-17	561.10	Put	GOVI	97660	1	10	1	0.00
10/11/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/11/2016	IGOV On 02-February-17			Index Future	252.98	253.0290	252.9830	253.0290	1,070.00
10/11/2016	IGOV On 04-May-17			Index Future	257.94	257.9850	257.9360	257.9850	0.00
10/11/2016	IGOV On 03-August-17			Index Future	263.21	263.2530	263.2060	263.2530	0.00
10/11/2016	ILBI On 02-February-17			Index Future	685.01	685.1310	685.0140	685.1310	155.00
10/11/2016	ILBI On 04-May-17			Index Future	698.34	698.4590	698.3380	698.4590	0.00
10/11/2016	ILBI On 03-August-17			Index Future	712.08	712.2070	712.0840	712.2070	0.00
10/11/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
10/11/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0088	100.0113	100.0088	0.00
10/11/2016	IS01 On 15-June-17			Interest Rate Swap	99.64	99.6354	99.6400	99.6354	0.00
10/11/2016	IS01 On 21-September-17			Interest Rate Swap	99.70	99.6829	99.6993	99.6829	0.00
10/11/2016	IS01 On 21-December-17			Interest Rate Swap	100.01	99.9702	100.0051	99.9702	0.00
10/11/2016	IS02 On 18-December-17			Interest Rate Swap	100.03	99.9964	100.0304	99.9964	0.00
10/11/2016	IS02 On 16-March-18			Interest Rate Swap	99.34	99.2892	99.3420	99.2892	0.00
10/11/2016	IS02 On 15-June-18			Interest Rate Swap	99.04	98.9667	99.0378	98.9667	0.00
10/11/2016	IS02 On 21-September-18			Interest Rate Swap	99.13	99.0378	99.1326	99.0378	0.00
10/11/2016	IS02 On 21-December-18			Interest Rate Swap	99.67	99.5400	99.6700	99.5400	0.00
10/11/2016	IS05 On 17-December-20			Interest Rate Swap	98.43	97.9623	98.4343	97.9623	0.00
10/11/2016	IS05 On 16-March-21			Interest Rate Swap	97.82	97.3025	97.8167	97.3025	0.00
10/11/2016	IS05 On 15-June-21			Interest Rate Swap	97.16	96.6098	97.1650	96.6098	0.00
10/11/2016	IS05 On 21-September-21			Interest Rate Swap	97.49	96.8880	97.4852	96.8880	0.00
10/11/2016	IS05 On 21-December-21			Interest Rate Swap	99.76	99.1330	99.7623	99.1330	50.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2016	IS10 On 17-December-25			Interest Rate Swap	99.23	98.0043	99.2276	98.0043	0.00
10/11/2016	IS10 On 16-March-26			Interest Rate Swap	96.37	95.0894	96.3705	95.0894	0.00
10/11/2016	IS10 On 15-June-26			Interest Rate Swap	95.20	93.8668	95.1980	93.8668	0.00
10/11/2016	IS10 On 21-September-26			Interest Rate Swap	97.33	95.9653	97.3254	95.9653	0.00
10/11/2016	IS10 On 21-December-26			Interest Rate Swap	101.00	99.6322	100.9979	99.6322	0.00
10/11/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/11/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
10/11/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
10/11/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
10/11/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.37	92.6300	92.6300	92.6300	0.00
10/11/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	10,000.00
10/11/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
10/11/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
10/11/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	1,000.00
10/11/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
10/11/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.45	92.5500	92.5500	92.5500	0.00
10/11/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
10/11/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.46	92.5400	92.5400	92.5400	0.00
10/11/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
10/11/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.46	92.5400	92.5400	92.5400	0.00
10/11/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
10/11/2016	R023 On 02-February-17			Bond Future	8.69	99.8554	99.0726	99.8554	16,470.00
10/11/2016	R023 On 02-February-17	8.86	Call	Bond Future	1703	2	2	2	0.00
10/11/2016	R023 On 02-February-17	8.85	Call	Bond Future	1676	2	2	2	0.00
10/11/2016	R023 On 02-February-17	8.84	Call	Bond Future	1649	2	2	2	0.00
10/11/2016	R023 On 02-February-17	8.85	Put	Bond Future	946	1	1	1	0.00
10/11/2016	R023 On 02-February-17	8.84	Put	Bond Future	964	1	1	1	0.00
10/11/2016	R023 On 02-February-17	8.86	Put	Bond Future	929	1	1	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
10/11/2016	R023 On 04-May-17			Bond Future	8.73	97.8725	97.0736	97.8725	0.00
10/11/2016	R023 On 04-May-17	8.59	Call	Bond Future	1472	2	1	2	0.00
10/11/2016	R023 On 04-May-17	8.61	Call	Bond Future	1513	2	2	2	0.00
10/11/2016	R023 On 04-May-17	8.60	Call	Bond Future	1493	2	1	2	0.00
10/11/2016	R023 On 04-May-17	8.59	Put	Bond Future	2074	2	2	2	0.00
10/11/2016	R023 On 04-May-17	8.61	Put	Bond Future	2027	2	2	2	0.00
10/11/2016	R023 On 04-May-17	8.60	Put	Bond Future	2050	2	2	2	0.00
10/11/2016	R023 On 03-August-17			Bond Future	8.75	99.8663	99.0521	99.8663	0.00
10/11/2016	R023 On 03-August-17	8.58	Call	Bond Future	1782	2	2	2	0.00
10/11/2016	R023 On 03-August-17	8.60	Call	Bond Future	1821	2	2	2	0.00
10/11/2016	R023 On 03-August-17	8.59	Call	Bond Future	1802	2	2	2	0.00
10/11/2016	R023 On 03-August-17	8.58	Put	Bond Future	2501	2	3	2	0.00
10/11/2016	R023 On 03-August-17	8.59	Put	Bond Future	2478	2	2	2	0.00
10/11/2016	R023 On 03-August-17	8.60	Put	Bond Future	2455	2	2	2	0.00
10/11/2016	R035 On 02-February-17			Bond Future	9.73	98.6414	96.6894	98.6414	5,762.00
10/11/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R035 On 02-February-17	9.51	Put	Bond Future	1793	0	2	0	0.00
10/11/2016	R035 On 02-February-17	9.52	Put	Bond Future	1711	0	2	0	0.00
10/11/2016	R035 On 02-February-17	9.50	Put	Bond Future	1875	0	2	0	0.00
10/11/2016	R035 On 04-May-17			Bond Future	9.78	96.0638	94.0730	96.0638	0.00
10/11/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R035 On 04-May-17	9.53	Put	Bond Future	2027	0	2	0	0.00
10/11/2016	R035 On 04-May-17	9.54	Put	Bond Future	1946	0	2	0	0.00
10/11/2016	R035 On 04-May-17	9.55	Put	Bond Future	1865	0	2	0	0.00
10/11/2016	R035 On 03-August-17			Bond Future	9.83	98.0210	95.9906	98.0210	0.00
10/11/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R035 On 03-August-17	9.50	Put	Bond Future	2591	1	3	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
10/11/2016	R035 On 03-August-17	9.52	Put	Bond Future	2429	0	2	0	0.00
10/11/2016	R035 On 03-August-17	9.51	Put	Bond Future	2510	0	3	0	0.00
10/11/2016	R186 On 02-February-17			Bond Future	9.05	112.1942	110.6937	112.1942	103,553.00
10/11/2016	R186 On 02-February-17	9.50	Call	Bond Future	3824	5	4	5	0.00
10/11/2016	R186 On 02-February-17	8.87	Call	Bond Future	1368	2	1	2	0.00
10/11/2016	R186 On 02-February-17	9.40	Call	Bond Future	3351	4	3	4	0.00
10/11/2016	R186 On 02-February-17	8.37	Call	Bond Future	406	1	0	1	500.00
10/11/2016	R186 On 02-February-17	8.79	Call	Bond Future	1158	2	1	2	0.00
10/11/2016	R186 On 02-February-17	8.95	Call	Bond Future	1602	2	2	2	0.00
10/11/2016	R186 On 02-February-17	9.02	Call	Bond Future	1826	3	2	3	0.00
10/11/2016	R186 On 02-February-17	8.00	Call	Bond Future	123	0	0	0	7,000.00
10/11/2016	R186 On 02-February-17	8.60	Call	Bond Future	748	1	1	1	7,000.00
10/11/2016	R186 On 02-February-17	8.81	Call	Bond Future	1208	2	1	2	0.00
10/11/2016	R186 On 02-February-17	8.43	Call	Bond Future	480	1	0	1	750.00
10/11/2016	R186 On 02-February-17	8.80	Call	Bond Future	1183	2	1	2	0.00
10/11/2016	R186 On 02-February-17	8.90	Call	Bond Future	1453	2	1	2	0.00
10/11/2016	R186 On 02-February-17	9.10	Call	Bond Future	2107	3	2	3	0.00
10/11/2016	R186 On 02-February-17	8.62	Call	Bond Future	785	1	1	1	500.00
10/11/2016	R186 On 02-February-17	8.79	Put	Bond Future	2956	2	3	2	0.00
10/11/2016	R186 On 02-February-17	8.95	Put	Bond Future	2289	2	2	2	2,546.00
10/11/2016	R186 On 02-February-17	9.02	Put	Bond Future	2033	1	2	1	500.00
10/11/2016	R186 On 02-February-17	8.37	Put	Bond Future	5193	4	5	4	0.00
10/11/2016	R186 On 02-February-17	8.60	Put	Bond Future	3886	3	4	3	0.00
10/11/2016	R186 On 02-February-17	9.40	Put	Bond Future	994	1	1	1	750.00
10/11/2016	R186 On 02-February-17	9.50	Put	Bond Future	806	0	1	0	13,500.00
10/11/2016	R186 On 02-February-17	8.87	Put	Bond Future	2609	2	3	2	500.00
10/11/2016	R186 On 02-February-17	8.62	Put	Bond Future	3781	3	4	3	0.00
10/11/2016	R186 On 02-February-17	8.81	Put	Bond Future	2867	2	3	2	0.00
10/11/2016	R186 On 02-February-17	9.10	Put	Bond Future	1767	1	2	1	2,546.00
10/11/2016	R186 On 02-February-17	8.00	Put	Bond Future	7633	6	8	6	0.00
10/11/2016	R186 On 02-February-17	8.90	Put	Bond Future	2486	2	2	2	750.00
10/11/2016	R186 On 02-February-17	8.43	Put	Bond Future	4834	4	5	4	0.00
10/11/2016	R186 On 02-February-17	8.80	Put	Bond Future	2912	2	3	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
10/11/2016	R186 On 04-May-17			Bond Future	9.10	114.3853	112.8546	114.3853	0.00
10/11/2016	R186 On 04-May-17	8.91	Call	Bond Future	2236	3	2	3	0.00
10/11/2016	R186 On 04-May-17	8.89	Call	Bond Future	2178	3	2	3	0.00
10/11/2016	R186 On 04-May-17	8.90	Call	Bond Future	2207	3	2	3	0.00
10/11/2016	R186 On 04-May-17	8.89	Put	Bond Future	3577	3	4	3	0.00
10/11/2016	R186 On 04-May-17	8.90	Put	Bond Future	3538	3	4	3	0.00
10/11/2016	R186 On 04-May-17	8.91	Put	Bond Future	3499	3	3	3	0.00
10/11/2016	R186 On 03-August-17			Bond Future	9.13	111.4096	109.8488	111.4096	0.00
10/11/2016	R186 On 03-August-17	8.91	Call	Bond Future	2693	3	3	3	0.00
10/11/2016	R186 On 03-August-17	8.93	Call	Bond Future	2751	4	3	4	0.00
10/11/2016	R186 On 03-August-17	8.92	Call	Bond Future	2722	3	3	3	0.00
10/11/2016	R186 On 03-August-17	8.91	Put	Bond Future	4159	3	4	3	0.00
10/11/2016	R186 On 03-August-17	8.92	Put	Bond Future	4121	3	4	3	0.00
10/11/2016	R186 On 03-August-17	8.93	Put	Bond Future	4083	3	4	3	0.00
10/11/2016	R197 On 02-February-17			Bond Future	299.91	299.9692	299.9129	299.9692	1,246.00
10/11/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R197 On 02-February-17	302.58	Put	Bond Future	2667	3	3	3	0.00
10/11/2016	R197 On 02-February-17	302.59	Put	Bond Future	2677	3	3	3	0.00
10/11/2016	R197 On 02-February-17	302.57	Put	Bond Future	2657	3	3	3	0.00
10/11/2016	R197 On 04-May-17			Bond Future	305.79	305.8449	305.7852	305.8449	0.00
10/11/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R197 On 04-May-17	308.59	Put	Bond Future	2805	3	3	3	0.00
10/11/2016	R197 On 04-May-17	308.60	Put	Bond Future	2815	3	3	3	0.00
10/11/2016	R197 On 04-May-17	308.58	Put	Bond Future	2795	3	3	3	0.00
10/11/2016	R197 On 03-August-17			Bond Future	305.13	305.1913	305.1331	305.1913	0.00
10/11/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R197 On 03-August-17	308.05	Put	Bond Future	2917	3	3	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
10/11/2016	R197 On 03-August-17	308.07	Put	Bond Future	2937	3	3	3	0.00
10/11/2016	R197 On 03-August-17	308.06	Put	Bond Future	2927	3	3	3	0.00
10/11/2016	R202 On 02-February-17			Bond Future	249.17	249.2131	249.1673	249.2131	35,809.00
10/11/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R202 On 02-February-17	251.73	Put	Bond Future	2563	3	3	3	0.00
10/11/2016	R202 On 02-February-17	251.74	Put	Bond Future	2573	3	3	3	0.00
10/11/2016	R202 On 02-February-17	251.72	Put	Bond Future	2553	3	3	3	0.00
10/11/2016	R202 On 04-May-17			Bond Future	254.05	254.0948	254.0456	254.0948	0.00
10/11/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R202 On 04-May-17	256.71	Put	Bond Future	2664	3	3	3	0.00
10/11/2016	R202 On 04-May-17	256.72	Put	Bond Future	2674	3	3	3	0.00
10/11/2016	R202 On 04-May-17	256.73	Put	Bond Future	2684	3	3	3	0.00
10/11/2016	R202 On 03-August-17			Bond Future	255.57	255.6187	255.5713	255.6187	0.00
10/11/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R202 On 03-August-17	258.36	Put	Bond Future	2789	3	3	3	0.00
10/11/2016	R202 On 03-August-17	258.37	Put	Bond Future	2799	3	3	3	0.00
10/11/2016	R202 On 03-August-17	258.35	Put	Bond Future	2779	3	3	3	0.00
10/11/2016	R203 On 02-February-17			Bond Future	7.83	103.6380	103.5325	103.6380	24,463.00
10/11/2016	R203 On 02-February-17	7.70	Call	Bond Future	115	0	0	0	0.00
10/11/2016	R203 On 02-February-17	7.71	Call	Bond Future	118	0	0	0	0.00
10/11/2016	R203 On 02-February-17	7.72	Call	Bond Future	120	0	0	0	0.00
10/11/2016	R203 On 02-February-17	7.71	Put	Bond Future	188	0	0	0	0.00
10/11/2016	R203 On 02-February-17	7.70	Put	Bond Future	191	0	0	0	0.00
10/11/2016	R203 On 02-February-17	7.72	Put	Bond Future	185	0	0	0	0.00
10/11/2016	R203 On 04-May-17			Bond Future	7.66	101.4884	101.3801	101.4884	0.00
10/11/2016	R203 On 04-May-17	6.91	Call	Bond Future	48	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
10/11/2016	R203 On 04-May-17	6.93	Call	Bond Future	50	0	0	0	0.00
10/11/2016	R203 On 04-May-17	6.92	Call	Bond Future	49	0	0	0	0.00
10/11/2016	R203 On 04-May-17	6.92	Put	Bond Future	308	0	0	0	0.00
10/11/2016	R203 On 04-May-17	6.93	Put	Bond Future	306	0	0	0	0.00
10/11/2016	R203 On 04-May-17	6.91	Put	Bond Future	311	0	0	0	0.00
10/11/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	103.6219	103.6219	0.00
10/11/2016	R203 On 03-August-17	4.87	Call	Bond Future	103	0	0	0	0.00
10/11/2016	R203 On 03-August-17	4.89	Call	Bond Future	104	0	0	0	0.00
10/11/2016	R203 On 03-August-17	4.88	Call	Bond Future	104	0	0	0	0.00
10/11/2016	R203 On 03-August-17	4.89	Put	Bond Future	80	0	0	0	0.00
10/11/2016	R203 On 03-August-17	4.88	Put	Bond Future	81	0	0	0	0.00
10/11/2016	R203 On 03-August-17	4.87	Put	Bond Future	81	0	0	0	0.00
10/11/2016	R204 On 02-February-17			Bond Future	7.99	101.3223	101.0511	101.3223	30,155.00
10/11/2016	R204 On 02-February-17	8.28	Call	Bond Future	687	1	1	1	0.00
10/11/2016	R204 On 02-February-17	8.30	Call	Bond Future	711	1	1	1	0.00
10/11/2016	R204 On 02-February-17	8.29	Call	Bond Future	699	1	1	1	0.00
10/11/2016	R204 On 02-February-17	8.28	Put	Bond Future	199	0	0	0	0.00
10/11/2016	R204 On 02-February-17	8.29	Put	Bond Future	194	0	0	0	0.00
10/11/2016	R204 On 02-February-17	8.30	Put	Bond Future	189	0	0	0	0.00
10/11/2016	R204 On 04-May-17			Bond Future	8.01	103.3010	103.0237	103.3010	0.00
10/11/2016	R204 On 04-May-17	7.90	Call	Bond Future	454	1	0	1	0.00
10/11/2016	R204 On 04-May-17	7.92	Call	Bond Future	468	1	0	1	0.00
10/11/2016	R204 On 04-May-17	7.91	Call	Bond Future	461	1	0	1	0.00
10/11/2016	R204 On 04-May-17	7.91	Put	Bond Future	613	0	1	0	0.00
10/11/2016	R204 On 04-May-17	7.92	Put	Bond Future	605	0	1	0	0.00
10/11/2016	R204 On 04-May-17	7.90	Put	Bond Future	620	0	1	0	0.00
10/11/2016	R204 On 03-August-17			Bond Future	7.96	101.3626	101.0807	101.3626	0.00
10/11/2016	R204 On 03-August-17	7.75	Call	Bond Future	446	1	0	1	0.00
10/11/2016	R204 On 03-August-17	7.76	Call	Bond Future	452	1	0	1	0.00
10/11/2016	R204 On 03-August-17	7.77	Call	Bond Future	458	1	0	1	0.00
10/11/2016	R204 On 03-August-17	7.75	Put	Bond Future	719	1	1	1	0.00
10/11/2016	R204 On 03-August-17	7.76	Put	Bond Future	712	1	1	1	0.00
10/11/2016	R204 On 03-August-17	7.77	Put	Bond Future	705	1	1	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
10/11/2016	R207 On 02-February-17			Bond Future	8.20	98.4057	98.0067	98.4057	86,326.00
10/11/2016	R207 On 02-February-17	8.91	Call	Bond Future	1865	2	2	2	62.00
10/11/2016	R207 On 02-February-17	9.22	Call	Bond Future	2560	3	3	3	0.00
10/11/2016	R207 On 02-February-17	9.24	Call	Bond Future	2606	3	3	3	0.00
10/11/2016	R207 On 02-February-17	9.23	Call	Bond Future	2583	3	3	3	0.00
10/11/2016	R207 On 02-February-17	9.23	Put	Bond Future	34	0	0	0	0.00
10/11/2016	R207 On 02-February-17	9.24	Put	Bond Future	33	0	0	0	0.00
10/11/2016	R207 On 02-February-17	8.91	Put	Bond Future	102	0	0	0	0.00
10/11/2016	R207 On 02-February-17	9.22	Put	Bond Future	36	0	0	0	0.00
10/11/2016	R207 On 04-May-17			Bond Future	8.24	100.3276	99.9201	100.3276	0.00
10/11/2016	R207 On 04-May-17	8.20	Call	Bond Future	800	1	1	1	0.00
10/11/2016	R207 On 04-May-17	8.22	Call	Bond Future	824	1	1	1	0.00
10/11/2016	R207 On 04-May-17	8.21	Call	Bond Future	812	1	1	1	0.00
10/11/2016	R207 On 04-May-17	8.20	Put	Bond Future	898	1	1	1	0.00
10/11/2016	R207 On 04-May-17	8.22	Put	Bond Future	875	1	1	1	0.00
10/11/2016	R207 On 04-May-17	8.21	Put	Bond Future	886	1	1	1	0.00
10/11/2016	R207 On 03-August-17			Bond Future	8.24	98.7269	98.3121	98.7269	0.00
10/11/2016	R207 On 03-August-17	8.19	Call	Bond Future	916	1	1	1	51.00
10/11/2016	R207 On 03-August-17	8.40	Call	Bond Future	1158	1	1	1	0.00
10/11/2016	R207 On 03-August-17	8.39	Call	Bond Future	1146	1	1	1	0.00
10/11/2016	R207 On 03-August-17	8.41	Call	Bond Future	1171	1	1	1	0.00
10/11/2016	R207 On 03-August-17	8.39	Put	Bond Future	834	1	1	1	0.00
10/11/2016	R207 On 03-August-17	8.41	Put	Bond Future	816	1	1	1	0.00
10/11/2016	R207 On 03-August-17	8.19	Put	Bond Future	1031	1	1	1	0.00
10/11/2016	R207 On 03-August-17	8.40	Put	Bond Future	825	1	1	1	0.00
10/11/2016	R208 On 02-February-17			Bond Future	8.42	97.2423	96.6583	97.2423	33,544.00
10/11/2016	R208 On 02-February-17	8.64	Call	Bond Future	1278	2	1	2	0.00
10/11/2016	R208 On 02-February-17	8.63	Call	Bond Future	1257	2	1	2	0.00
10/11/2016	R208 On 02-February-17	8.65	Call	Bond Future	1299	2	1	2	0.00
10/11/2016	R208 On 02-February-17	8.65	Put	Bond Future	537	0	1	0	0.00
10/11/2016	R208 On 02-February-17	8.64	Put	Bond Future	549	0	1	0	0.00
10/11/2016	R208 On 02-February-17	8.63	Put	Bond Future	561	0	1	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
10/11/2016	R208 On 04-May-17			Bond Future	8.46	95.7381	95.1419	95.7381	0.00
10/11/2016	R208 On 04-May-17	8.37	Call	Bond Future	1049	1	1	1	0.00
10/11/2016	R208 On 04-May-17	8.39	Call	Bond Future	1079	1	1	1	0.00
10/11/2016	R208 On 04-May-17	8.38	Call	Bond Future	1064	1	1	1	0.00
10/11/2016	R208 On 04-May-17	8.37	Put	Bond Future	1325	1	1	1	0.00
10/11/2016	R208 On 04-May-17	8.39	Put	Bond Future	1292	1	1	1	0.00
10/11/2016	R208 On 04-May-17	8.38	Put	Bond Future	1308	1	1	1	0.00
10/11/2016	R208 On 03-August-17			Bond Future	8.47	97.6886	97.0812	97.6886	0.00
10/11/2016	R208 On 03-August-17	8.30	Call	Bond Future	1191	1	1	1	0.00
10/11/2016	R208 On 03-August-17	8.32	Call	Bond Future	1218	2	1	2	0.00
10/11/2016	R208 On 03-August-17	8.31	Call	Bond Future	1204	2	1	2	0.00
10/11/2016	R208 On 03-August-17	8.31	Put	Bond Future	1686	1	2	1	0.00
10/11/2016	R208 On 03-August-17	8.32	Put	Bond Future	1670	1	2	1	0.00
10/11/2016	R208 On 03-August-17	8.30	Put	Bond Future	1702	1	2	1	0.00
10/11/2016	R209 On 02-February-17			Bond Future	9.67	74.2889	72.6602	74.2889	62,133.00
10/11/2016	R209 On 02-February-17	9.53	Call	Bond Future	1630	2	2	2	0.00
10/11/2016	R209 On 02-February-17	9.55	Call	Bond Future	1689	3	2	3	0.00
10/11/2016	R209 On 02-February-17	9.54	Call	Bond Future	1659	3	2	3	0.00
10/11/2016	R209 On 02-February-17	9.53	Put	Bond Future	2561	2	3	2	0.00
10/11/2016	R209 On 02-February-17	9.54	Put	Bond Future	2522	2	3	2	0.00
10/11/2016	R209 On 02-February-17	9.55	Put	Bond Future	2484	2	2	2	0.00
10/11/2016	R209 On 04-May-17			Bond Future	9.72	72.5885	70.9275	72.5885	0.00
10/11/2016	R209 On 04-May-17	9.46	Call	Bond Future	2155	3	2	3	0.00
10/11/2016	R209 On 04-May-17	9.48	Call	Bond Future	2210	3	2	3	0.00
10/11/2016	R209 On 04-May-17	9.47	Call	Bond Future	2182	3	2	3	0.00
10/11/2016	R209 On 04-May-17	9.46	Put	Bond Future	3867	3	4	3	0.00
10/11/2016	R209 On 04-May-17	9.47	Put	Bond Future	3826	3	4	3	0.00
10/11/2016	R209 On 04-May-17	9.48	Put	Bond Future	3786	3	4	3	0.00
10/11/2016	R209 On 03-August-17			Bond Future	9.75	74.0676	72.3734	74.0676	0.00
10/11/2016	R209 On 03-August-17	9.44	Call	Bond Future	2757	4	3	4	0.00
10/11/2016	R209 On 03-August-17	9.43	Call	Bond Future	2729	4	3	4	0.00
10/11/2016	R209 On 03-August-17	9.45	Call	Bond Future	2784	4	3	4	0.00
10/11/2016	R209 On 03-August-17	9.45	Put	Bond Future	4807	4	5	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
10/11/2016	R209 On 03-August-17	9.44	Put	Bond Future	4848	4	5	4	0.00
10/11/2016	R209 On 03-August-17	9.43	Put	Bond Future	4889	4	5	4	0.00
10/11/2016	R210 On 02-February-17			Bond Future	189.25	189.2831	189.2487	189.2831	1,983.00
10/11/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R210 On 02-February-17	190.84	Put	Bond Future	1591	2	2	2	0.00
10/11/2016	R210 On 02-February-17	190.86	Put	Bond Future	1611	2	2	2	0.00
10/11/2016	R210 On 02-February-17	190.85	Put	Bond Future	1601	2	2	2	0.00
10/11/2016	R210 On 04-May-17			Bond Future	190.64	190.6744	190.6377	190.6744	0.00
10/11/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R210 On 04-May-17	192.31	Put	Bond Future	1672	2	2	2	0.00
10/11/2016	R210 On 04-May-17	192.33	Put	Bond Future	1692	2	2	2	0.00
10/11/2016	R210 On 04-May-17	192.32	Put	Bond Future	1682	2	2	2	0.00
10/11/2016	R210 On 03-August-17			Bond Future	194.53	194.5685	194.5330	194.5685	0.00
10/11/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R210 On 03-August-17	196.29	Put	Bond Future	1757	2	2	2	0.00
10/11/2016	R210 On 03-August-17	196.30	Put	Bond Future	1767	2	2	2	0.00
10/11/2016	R210 On 03-August-17	196.28	Put	Bond Future	1747	2	2	2	0.00
10/11/2016	R212 On 02-February-17			Bond Future	148.13	148.1590	148.1314	148.1590	3,380.00
10/11/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R212 On 02-February-17	149.29	Put	Bond Future	1159	1	1	1	0.00
10/11/2016	R212 On 02-February-17	149.28	Put	Bond Future	1149	1	1	1	0.00
10/11/2016	R212 On 02-February-17	149.27	Put	Bond Future	1139	1	1	1	0.00
10/11/2016	R212 On 04-May-17			Bond Future	151.03	151.0612	151.0319	151.0612	0.00
10/11/2016	R212 On 04-May-17	152.25	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
10/11/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R212 On 04-May-17	152.24	Put	Bond Future	1208	1	1	1	0.00
10/11/2016	R212 On 04-May-17	152.25	Put	Bond Future	1218	1	1	1	0.00
10/11/2016	R212 On 04-May-17	152.23	Put	Bond Future	1198	1	1	1	0.00
10/11/2016	R212 On 03-August-17			Bond Future	152.09	152.1159	152.0875	152.1159	0.00
10/11/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
10/11/2016	R212 On 03-August-17	153.34	Put	Bond Future	1253	1	1	1	0.00
10/11/2016	R212 On 03-August-17	153.35	Put	Bond Future	1263	1	1	1	0.00
10/11/2016	R212 On 03-August-17	153.36	Put	Bond Future	1273	1	1	1	0.00
10/11/2016	R213 On 02-February-17			Bond Future	9.51	85.3649	83.8523	85.3649	51,202.00
10/11/2016	R213 On 02-February-17	9.40	Call	Bond Future	1678	2	2	2	0.00
10/11/2016	R213 On 02-February-17	9.42	Call	Bond Future	1739	3	2	3	0.00
10/11/2016	R213 On 02-February-17	9.41	Call	Bond Future	1709	3	2	3	0.00
10/11/2016	R213 On 02-February-17	9.41	Put	Bond Future	2362	2	2	2	0.00
10/11/2016	R213 On 02-February-17	9.42	Put	Bond Future	2326	2	2	2	0.00
10/11/2016	R213 On 02-February-17	9.40	Put	Bond Future	2399	2	2	2	0.00
10/11/2016	R213 On 04-May-17			Bond Future	9.56	83.4796	81.9369	83.4796	0.00
10/11/2016	R213 On 04-May-17	9.35	Call	Bond Future	2234	3	2	3	0.00
10/11/2016	R213 On 04-May-17	9.36	Call	Bond Future	2263	3	2	3	0.00
10/11/2016	R213 On 04-May-17	9.37	Call	Bond Future	2292	3	2	3	0.00
10/11/2016	R213 On 04-May-17	9.36	Put	Bond Future	3553	3	4	3	0.00
10/11/2016	R213 On 04-May-17	9.37	Put	Bond Future	3516	3	4	3	0.00
10/11/2016	R213 On 04-May-17	9.35	Put	Bond Future	3591	3	4	3	0.00
10/11/2016	R213 On 03-August-17			Bond Future	9.59	85.1803	83.6069	85.1803	0.00
10/11/2016	R213 On 03-August-17	9.33	Call	Bond Future	2773	4	3	4	0.00
10/11/2016	R213 On 03-August-17	9.34	Call	Bond Future	2801	4	3	4	0.00
10/11/2016	R213 On 03-August-17	9.35	Call	Bond Future	2829	4	3	4	0.00
10/11/2016	R213 On 03-August-17	9.34	Put	Bond Future	4458	4	4	4	0.00
10/11/2016	R213 On 03-August-17	9.35	Put	Bond Future	4420	4	4	4	0.00
10/11/2016	R213 On 03-August-17	9.33	Put	Bond Future	4497	4	4	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
10/11/2016	R214 On 02-February-17			Bond Future	9.74	74.6423	72.9421	74.6423	34,384.00
10/11/2016	R214 On 02-February-17	9.67	Call	Bond Future	1950	3	2	3	0.00
10/11/2016	R214 On 02-February-17	9.66	Call	Bond Future	1918	3	2	3	0.00
10/11/2016	R214 On 02-February-17	9.68	Call	Bond Future	1983	3	2	3	0.00
10/11/2016	R214 On 02-February-17	9.67	Put	Bond Future	2472	2	2	2	0.00
10/11/2016	R214 On 02-February-17	9.66	Put	Bond Future	2509	2	3	2	0.00
10/11/2016	R214 On 02-February-17	9.68	Put	Bond Future	2435	2	2	2	0.00
10/11/2016	R214 On 04-May-17			Bond Future	9.79	72.8014	71.0674	72.8014	0.00
10/11/2016	R214 On 04-May-17	9.56	Call	Bond Future	2382	3	2	3	0.00
10/11/2016	R214 On 04-May-17	9.58	Call	Bond Future	2443	3	2	3	0.00
10/11/2016	R214 On 04-May-17	9.57	Call	Bond Future	2413	3	2	3	0.00
10/11/2016	R214 On 04-May-17	9.56	Put	Bond Future	3989	3	4	3	0.00
10/11/2016	R214 On 04-May-17	9.57	Put	Bond Future	3948	3	4	3	0.00
10/11/2016	R214 On 04-May-17	9.58	Put	Bond Future	3908	3	4	3	0.00
10/11/2016	R214 On 03-August-17			Bond Future	9.83	74.2845	72.5160	74.2845	0.00
10/11/2016	R214 On 03-August-17	9.51	Call	Bond Future	2932	4	3	4	0.00
10/11/2016	R214 On 03-August-17	9.52	Call	Bond Future	2962	4	3	4	0.00
10/11/2016	R214 On 03-August-17	9.53	Call	Bond Future	2992	4	3	4	0.00
10/11/2016	R214 On 03-August-17	9.52	Put	Bond Future	5104	4	5	4	0.00
10/11/2016	R214 On 03-August-17	9.53	Put	Bond Future	5063	4	5	4	0.00
10/11/2016	R214 On 03-August-17	9.51	Put	Bond Future	5146	4	5	4	0.00
10/11/2016	R248 On 02-February-17			Bond Future	9.80	95.9381	93.7223	95.9381	61,332.00
10/11/2016	R248 On 02-February-17	9.76	Call	Bond Future	2787	4	3	4	0.00
10/11/2016	R248 On 02-February-17	9.78	Call	Bond Future	2874	4	3	4	0.00
10/11/2016	R248 On 02-February-17	9.77	Call	Bond Future	2831	4	3	4	0.00
10/11/2016	R248 On 02-February-17	9.77	Put	Bond Future	3065	2	3	2	0.00
10/11/2016	R248 On 02-February-17	9.76	Put	Bond Future	3110	2	3	2	0.00
10/11/2016	R248 On 02-February-17	9.78	Put	Bond Future	3020	2	3	2	0.00
10/11/2016	R248 On 04-May-17			Bond Future	9.84	93.3712	91.1115	93.3712	0.00
10/11/2016	R248 On 04-May-17	9.67	Call	Bond Future	3451	5	3	5	0.00
10/11/2016	R248 On 04-May-17	9.66	Call	Bond Future	3411	5	3	5	0.00
10/11/2016	R248 On 04-May-17	9.65	Call	Bond Future	3371	5	3	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
10/11/2016	R248 On 04-May-17	9.66	Put	Bond Future	5034	4	5	4	0.00
10/11/2016	R248 On 04-May-17	9.65	Put	Bond Future	5085	4	5	4	0.00
10/11/2016	R248 On 04-May-17	9.67	Put	Bond Future	4984	4	5	4	0.00
10/11/2016	R248 On 03-August-17			Bond Future	9.88	95.2735	92.9686	95.2735	0.00
10/11/2016	R248 On 03-August-17	9.57	Call	Bond Future	3990	5	4	5	0.00
10/11/2016	R248 On 03-August-17	9.58	Call	Bond Future	4029	5	4	5	0.00
10/11/2016	R248 On 03-August-17	9.56	Call	Bond Future	3952	5	4	5	0.00
10/11/2016	R248 On 03-August-17	9.57	Put	Bond Future	6762	6	7	6	0.00
10/11/2016	R248 On 03-August-17	9.58	Put	Bond Future	6709	6	7	6	0.00
10/11/2016	R248 On 03-August-17	9.56	Put	Bond Future	6815	6	7	6	0.00