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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/05/2017 TO: 02/05/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	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
02/05/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	2025 On 04-May-17			Bond Future	127.99	128.1421	127.9872	128.1421	2,817.00
02/05/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2025 On 04-May-17	132.57	Put	Bond Future	4583	4	5	4	0.00
02/05/2017	2025 On 04-May-17	132.56	Put	Bond Future	4573	4	5	4	0.00
02/05/2017	2025 On 04-May-17	132.58	Put	Bond Future	4593	4	5	4	0.00
02/05/2017	2025 On 03-August-17			Bond Future	129.11	129.2726	129.1128	129.2726	2,414.00
02/05/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2025 On 03-August-17	133.96	Put	Bond Future	4847	5	5	5	0.00
02/05/2017	2025 On 03-August-17	133.98	Put	Bond Future	4867	5	5	5	0.00
02/05/2017	2025 On 03-August-17	133.97	Put	Bond Future	4857	5	5	5	0.00
02/05/2017	2025 On 02-November-17			Bond Future	131.65	131.8131	131.6473	131.8131	0.00
02/05/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2025 On 02-November-17	132.97	Put	Bond Future	1323	1	1	1	0.00
02/05/2017	2025 On 02-November-17	132.98	Put	Bond Future	1333	1	1	1	0.00
02/05/2017	2025 On 02-November-17	132.96	Put	Bond Future	1313	1	1	1	0.00
02/05/2017	2025 On 01-February-18			Bond Future	132.95	133.1223	132.9518	133.1223	0.00
02/05/2017	2025 On 01-February-18	133.88	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
02/05/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2025 On 01-February-18	133.89	Put	Bond Future	938	1	1	1	0.00
02/05/2017	2025 On 01-February-18	133.88	Put	Bond Future	928	1	1	1	0.00
02/05/2017	2025 On 01-February-18	133.90	Put	Bond Future	948	1	1	1	0.00
02/05/2017	2029 On 04-May-17			Bond Future	98.96	98.9414	98.9622	98.9414	1,772.00
02/05/2017	2029 On 04-May-17	100.67	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2029 On 04-May-17	100.65	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2029 On 04-May-17	100.66	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2029 On 04-May-17	100.67	Put	Bond Future	1708	2	2	2	0.00
02/05/2017	2029 On 04-May-17	100.65	Put	Bond Future	1688	2	2	2	0.00
02/05/2017	2029 On 04-May-17	100.66	Put	Bond Future	1698	2	2	2	0.00
02/05/2017	2029 On 01-February-18			Bond Future	103.89	103.8713	103.8882	103.8713	0.00
02/05/2017	2030 On 04-May-17			Bond Future	9.12	93.7887	93.8278	93.7887	24,118.00
02/05/2017	2030 On 04-May-17	9.34	Call	Bond Future	1543	2	2	2	0.00
02/05/2017	2030 On 04-May-17	9.33	Call	Bond Future	1474	1	1	1	0.00
02/05/2017	2030 On 04-May-17	9.32	Call	Bond Future	1406	1	1	1	0.00
02/05/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
02/05/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
02/05/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
02/05/2017	2030 On 03-August-17			Bond Future	9.17	91.5659	91.6044	91.5659	15,746.00
02/05/2017	2030 On 03-August-17	9.33	Call	Bond Future	1121	1	1	1	0.00
02/05/2017	2030 On 03-August-17	9.35	Call	Bond Future	1256	1	1	1	0.00
02/05/2017	2030 On 03-August-17	9.34	Call	Bond Future	1189	1	1	1	0.00
02/05/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
02/05/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
02/05/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
02/05/2017	2030 On 02-November-17			Bond Future	9.21	93.3435	93.3805	93.3435	0.00
02/05/2017	2030 On 02-November-17	9.36	Call	Bond Future	1035	1	1	1	0.00
02/05/2017	2030 On 02-November-17	9.35	Call	Bond Future	968	1	1	1	0.00
02/05/2017	2030 On 02-November-17	9.34	Call	Bond Future	900	1	1	1	0.00
02/05/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00

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02/05/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
02/05/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
02/05/2017	2030 On 01-February-18			Bond Future	9.24	91.2025	91.2403	91.2025	0.00
02/05/2017	2030 On 01-February-18	9.38	Call	Bond Future	918	1	1	1	0.00
02/05/2017	2030 On 01-February-18	9.39	Call	Bond Future	984	1	1	1	0.00
02/05/2017	2030 On 01-February-18	9.37	Call	Bond Future	852	1	1	1	0.00
02/05/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
02/05/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
02/05/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
02/05/2017	2032 On 04-May-17			Bond Future	9.28	92.6177	92.6594	92.6177	9,586.00
02/05/2017	2032 On 04-May-17	9.46	Call	Bond Future	1376	1	1	1	0.00
02/05/2017	2032 On 04-May-17	9.45	Call	Bond Future	1306	1	1	1	0.00
02/05/2017	2032 On 04-May-17	9.44	Call	Bond Future	1237	1	1	1	0.00
02/05/2017	2032 On 04-May-17	9.45	Put	Bond Future	22	0	0	0	0.00
02/05/2017	2032 On 04-May-17	9.46	Put	Bond Future	18	0	0	0	0.00
02/05/2017	2032 On 04-May-17	9.44	Put	Bond Future	27	0	0	0	0.00
02/05/2017	2032 On 03-August-17			Bond Future	9.32	94.3794	94.4205	94.3794	21,380.00
02/05/2017	2032 On 03-August-17	9.44	Call	Bond Future	2781	3	3	3	0.00
02/05/2017	2032 On 03-August-17	9.45	Call	Bond Future	2822	3	3	3	0.00
02/05/2017	2032 On 03-August-17	9.43	Call	Bond Future	2741	3	3	3	0.00
02/05/2017	2032 On 03-August-17	9.45	Put	Bond Future	1899	2	2	2	0.00
02/05/2017	2032 On 03-August-17	9.43	Put	Bond Future	1963	2	2	2	0.00
02/05/2017	2032 On 03-August-17	9.44	Put	Bond Future	1931	2	2	2	0.00
02/05/2017	2032 On 02-November-17			Bond Future	9.37	92.0531	92.0928	92.0531	0.00
02/05/2017	2032 On 02-November-17	9.48	Call	Bond Future	3618	4	4	4	0.00
02/05/2017	2032 On 02-November-17	9.49	Call	Bond Future	3657	4	4	4	0.00
02/05/2017	2032 On 02-November-17	9.50	Call	Bond Future	3697	4	4	4	0.00
02/05/2017	2032 On 02-November-17	9.49	Put	Bond Future	2783	3	3	3	0.00
02/05/2017	2032 On 02-November-17	9.48	Put	Bond Future	2816	3	3	3	0.00
02/05/2017	2032 On 02-November-17	9.50	Put	Bond Future	2750	3	3	3	0.00
02/05/2017	2032 On 01-February-18			Bond Future	9.41	93.8918	93.9323	93.8918	0.00
02/05/2017	2032 On 01-February-18	9.55	Call	Bond Future	4525	5	5	5	0.00
02/05/2017	2032 On 01-February-18	9.56	Call	Bond Future	4565	5	5	5	0.00

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02/05/2017	2032 On 01-February-18	9.57	Call	Bond Future	4604	5	5	5	0.00
02/05/2017	2032 On 01-February-18	9.56	Put	Bond Future	3490	4	3	4	0.00
02/05/2017	2032 On 01-February-18	9.57	Put	Bond Future	3459	4	3	4	0.00
02/05/2017	2032 On 01-February-18	9.55	Put	Bond Future	3522	4	4	4	0.00
02/05/2017	2033 On 04-May-17			Bond Future	105.31	105.2869	105.3086	105.2869	5,704.00
02/05/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2033 On 04-May-17	110.84	Put	Bond Future	5531	6	6	6	0.00
02/05/2017	2033 On 04-May-17	110.83	Put	Bond Future	5521	6	6	6	0.00
02/05/2017	2033 On 04-May-17	110.85	Put	Bond Future	5541	6	6	6	0.00
02/05/2017	2033 On 03-August-17			Bond Future	107.33	107.3088	107.3294	107.3088	6,134.00
02/05/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2033 On 03-August-17	113.12	Put	Bond Future	5791	6	6	6	0.00
02/05/2017	2033 On 03-August-17	113.13	Put	Bond Future	5801	6	6	6	0.00
02/05/2017	2033 On 03-August-17	113.14	Put	Bond Future	5811	6	6	6	0.00
02/05/2017	2033 On 02-November-17			Bond Future	108.36	108.3406	108.3592	108.3406	0.00
02/05/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2033 On 02-November-17	110.08	Put	Bond Future	1721	2	2	2	0.00
02/05/2017	2033 On 02-November-17	110.09	Put	Bond Future	1731	2	2	2	0.00
02/05/2017	2033 On 02-November-17	110.07	Put	Bond Future	1711	2	2	2	0.00
02/05/2017	2033 On 01-February-18			Bond Future	110.55	110.5280	110.5458	110.5280	0.00
02/05/2017	2033 On 01-February-18	109.64	Call	Bond Future	906	1	1	1	0.00
02/05/2017	2033 On 01-February-18	109.66	Call	Bond Future	886	1	1	1	0.00
02/05/2017	2033 On 01-February-18	109.65	Call	Bond Future	896	1	1	1	0.00
02/05/2017	2033 On 01-February-18	109.64	Put	Bond Future	0	0	0	0	0.00
02/05/2017	2033 On 01-February-18	109.66	Put	Bond Future	0	0	0	0	0.00
02/05/2017	2033 On 01-February-18	109.65	Put	Bond Future	0	0	0	0	0.00

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02/05/2017	2037 On 04-May-17			Bond Future	9.54	93.1240	93.0881	93.1240	26,774.00
02/05/2017	2037 On 04-May-17	9.59	Call	Bond Future	599	1	1	1	0.00
02/05/2017	2037 On 04-May-17	9.58	Call	Bond Future	547	1	1	1	0.00
02/05/2017	2037 On 04-May-17	9.60	Call	Bond Future	654	1	1	1	0.00
02/05/2017	2037 On 04-May-17	9.58	Put	Bond Future	241	0	0	0	0.00
02/05/2017	2037 On 04-May-17	9.59	Put	Bond Future	212	0	0	0	0.00
02/05/2017	2037 On 04-May-17	9.60	Put	Bond Future	186	0	0	0	0.00
02/05/2017	2037 On 03-August-17			Bond Future	9.60	90.6382	90.6002	90.6382	51,252.00
02/05/2017	2037 On 03-August-17	9.58	Call	Bond Future	2580	3	3	3	0.00
02/05/2017	2037 On 03-August-17	9.57	Call	Bond Future	2541	3	3	3	0.00
02/05/2017	2037 On 03-August-17	9.56	Call	Bond Future	2501	3	3	3	0.00
02/05/2017	2037 On 03-August-17	9.56	Put	Bond Future	2792	3	3	3	0.00
02/05/2017	2037 On 03-August-17	9.57	Put	Bond Future	2750	3	3	3	0.00
02/05/2017	2037 On 03-August-17	9.58	Put	Bond Future	2709	3	3	3	0.00
02/05/2017	2037 On 02-November-17			Bond Future	9.64	92.3978	92.3568	92.3978	233.00
02/05/2017	2037 On 02-November-17	9.66	Call	Bond Future	3899	4	4	4	0.00
02/05/2017	2037 On 02-November-17	9.67	Call	Bond Future	3939	4	4	4	0.00
02/05/2017	2037 On 02-November-17	9.65	Call	Bond Future	3859	4	4	4	0.00
02/05/2017	2037 On 02-November-17	9.66	Put	Bond Future	3752	4	4	4	0.00
02/05/2017	2037 On 02-November-17	9.67	Put	Bond Future	3713	4	4	4	0.00
02/05/2017	2037 On 02-November-17	9.65	Put	Bond Future	3792	4	4	4	0.00
02/05/2017	2037 On 01-February-18			Bond Future	9.68	89.9876	89.9459	89.9876	0.00
02/05/2017	2037 On 01-February-18	9.82	Call	Bond Future	5120	5	5	5	0.00
02/05/2017	2037 On 01-February-18	9.83	Call	Bond Future	5163	5	5	5	0.00
02/05/2017	2037 On 01-February-18	9.81	Call	Bond Future	5078	5	5	5	0.00
02/05/2017	2037 On 01-February-18	9.82	Put	Bond Future	4048	4	4	4	0.00
02/05/2017	2037 On 01-February-18	9.83	Put	Bond Future	4013	4	4	4	0.00
02/05/2017	2037 On 01-February-18	9.81	Put	Bond Future	4084	4	4	4	0.00
02/05/2017	2038 On 04-May-17			Bond Future	131.28	131.2561	131.2833	131.2561	2,693.00
02/05/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2038 On 04-May-17	139.78	Put	Bond Future	8497	9	8	9	0.00

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02/05/2017	2038 On 04-May-17	139.79	Put	Bond Future	8507	9	9	9	0.00
02/05/2017	2038 On 04-May-17	139.77	Put	Bond Future	8487	9	8	9	0.00
02/05/2017	2038 On 03-August-17			Bond Future	132.31	132.2802	132.3059	132.2802	22,422.00
02/05/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2038 On 03-August-17	141.17	Put	Bond Future	8864	9	9	9	0.00
02/05/2017	2038 On 03-August-17	141.16	Put	Bond Future	8854	9	9	9	0.00
02/05/2017	2038 On 03-August-17	141.18	Put	Bond Future	8874	9	9	9	0.00
02/05/2017	2038 On 02-November-17			Bond Future	134.90	134.8798	134.9030	134.8798	0.00
02/05/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2038 On 02-November-17	136.82	Put	Bond Future	1917	2	2	2	0.00
02/05/2017	2038 On 02-November-17	136.80	Put	Bond Future	1897	2	2	2	0.00
02/05/2017	2038 On 02-November-17	136.81	Put	Bond Future	1907	2	2	2	0.00
02/05/2017	2038 On 01-February-18			Bond Future	136.10	136.0818	136.1041	136.0818	0.00
02/05/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2038 On 01-February-18	136.93	Put	Bond Future	826	1	1	1	0.00
02/05/2017	2038 On 01-February-18	136.94	Put	Bond Future	836	1	1	1	0.00
02/05/2017	2038 On 01-February-18	136.95	Put	Bond Future	846	1	1	1	0.00
02/05/2017	2040 On 04-May-17			Bond Future	9.63	96.7430	96.6609	96.7430	10,425.00
02/05/2017	2040 On 04-May-17	9.64	Call	Bond Future	465	1	0	1	0.00
02/05/2017	2040 On 04-May-17	9.63	Call	Bond Future	419	1	0	1	0.00
02/05/2017	2040 On 04-May-17	9.62	Call	Bond Future	376	1	0	1	0.00
02/05/2017	2040 On 04-May-17	9.63	Put	Bond Future	398	1	0	1	0.00
02/05/2017	2040 On 04-May-17	9.62	Put	Bond Future	442	1	0	1	0.00
02/05/2017	2040 On 04-May-17	9.64	Put	Bond Future	356	1	0	1	0.00
02/05/2017	2040 On 03-August-17			Bond Future	9.68	94.0757	93.9906	94.0757	6,776.00
02/05/2017	2040 On 03-August-17	9.61	Call	Bond Future	2584	3	3	3	0.00
02/05/2017	2040 On 03-August-17	9.62	Call	Bond Future	2625	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
02/05/2017	2040 On 03-August-17	9.63	Call	Bond Future	2666	3	3	3	0.00
02/05/2017	2040 On 03-August-17	9.62	Put	Bond Future	3161	3	3	3	0.00
02/05/2017	2040 On 03-August-17	9.63	Put	Bond Future	3114	3	3	3	0.00
02/05/2017	2040 On 03-August-17	9.61	Put	Bond Future	3207	3	3	3	0.00
02/05/2017	2040 On 02-November-17			Bond Future	9.73	95.9019	95.8129	95.9019	0.00
02/05/2017	2040 On 02-November-17	9.66	Call	Bond Future	3856	4	4	4	0.00
02/05/2017	2040 On 02-November-17	9.65	Call	Bond Future	3815	4	4	4	0.00
02/05/2017	2040 On 02-November-17	9.67	Call	Bond Future	3897	4	4	4	0.00
02/05/2017	2040 On 02-November-17	9.67	Put	Bond Future	4399	4	4	4	0.00
02/05/2017	2040 On 02-November-17	9.66	Put	Bond Future	4445	4	4	4	0.00
02/05/2017	2040 On 02-November-17	9.65	Put	Bond Future	4490	4	4	4	0.00
02/05/2017	2040 On 01-February-18			Bond Future	9.77	93.3115	93.2207	93.3115	0.00
02/05/2017	2040 On 01-February-18	9.87	Call	Bond Future	5354	5	5	5	0.00
02/05/2017	2040 On 01-February-18	9.89	Call	Bond Future	5442	6	5	6	0.00
02/05/2017	2040 On 01-February-18	9.88	Call	Bond Future	5398	5	5	5	0.00
02/05/2017	2040 On 01-February-18	9.87	Put	Bond Future	4525	5	5	5	0.00
02/05/2017	2040 On 01-February-18	9.88	Put	Bond Future	4485	4	4	4	0.00
02/05/2017	2040 On 01-February-18	9.89	Put	Bond Future	4445	4	4	4	0.00
02/05/2017	2044 On 04-May-17			Bond Future	9.69	93.5641	93.3935	93.5641	17,154.00
02/05/2017	2044 On 04-May-17	9.67	Call	Bond Future	322	1	0	1	0.00
02/05/2017	2044 On 04-May-17	9.68	Call	Bond Future	361	1	0	1	0.00
02/05/2017	2044 On 04-May-17	9.66	Call	Bond Future	287	1	0	1	0.00
02/05/2017	2044 On 04-May-17	9.67	Put	Bond Future	520	1	1	1	0.00
02/05/2017	2044 On 04-May-17	9.68	Put	Bond Future	471	1	0	1	0.00
02/05/2017	2044 On 04-May-17	9.66	Put	Bond Future	573	1	1	1	0.00
02/05/2017	2044 On 03-August-17			Bond Future	9.75	90.9614	90.7863	90.9614	22,344.00
02/05/2017	2044 On 03-August-17	9.64	Call	Bond Future	2485	3	2	3	0.00
02/05/2017	2044 On 03-August-17	9.62	Call	Bond Future	2407	3	2	3	0.00
02/05/2017	2044 On 03-August-17	9.63	Call	Bond Future	2446	3	2	3	0.00
02/05/2017	2044 On 03-August-17	9.62	Put	Bond Future	3515	3	4	3	0.00
02/05/2017	2044 On 03-August-17	9.63	Put	Bond Future	3465	3	3	3	0.00
02/05/2017	2044 On 03-August-17	9.64	Put	Bond Future	3416	3	3	3	0.00
02/05/2017	2044 On 02-November-17			Bond Future	9.79	92.7273	92.5465	92.7273	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
02/05/2017	2044 On 02-November-17	9.66	Call	Bond Future	3660	4	4	4	0.00
02/05/2017	2044 On 02-November-17	9.68	Call	Bond Future	3739	4	4	4	0.00
02/05/2017	2044 On 02-November-17	9.67	Call	Bond Future	3699	4	4	4	0.00
02/05/2017	2044 On 02-November-17	9.67	Put	Bond Future	4766	5	5	5	0.00
02/05/2017	2044 On 02-November-17	9.68	Put	Bond Future	4719	5	5	5	0.00
02/05/2017	2044 On 02-November-17	9.66	Put	Bond Future	4814	5	5	5	0.00
02/05/2017	2044 On 01-February-18			Bond Future	9.84	90.1985	90.0141	90.1985	0.00
02/05/2017	2044 On 01-February-18	9.89	Call	Bond Future	5238	5	5	5	0.00
02/05/2017	2044 On 01-February-18	9.90	Call	Bond Future	5281	5	5	5	0.00
02/05/2017	2044 On 01-February-18	9.91	Call	Bond Future	5324	5	5	5	0.00
02/05/2017	2044 On 01-February-18	9.90	Put	Bond Future	4736	5	5	5	0.00
02/05/2017	2044 On 01-February-18	9.91	Put	Bond Future	4695	5	5	5	0.00
02/05/2017	2044 On 01-February-18	9.89	Put	Bond Future	4777	5	5	5	0.00
02/05/2017	2046 On 04-May-17			Bond Future	125.25	125.2211	125.2476	125.2211	19,136.00
02/05/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2046 On 04-May-17	138.34	Put	Bond Future	13092	13	13	13	0.00
02/05/2017	2046 On 04-May-17	138.33	Put	Bond Future	13082	13	13	13	0.00
02/05/2017	2046 On 04-May-17	138.32	Put	Bond Future	13072	13	13	13	0.00
02/05/2017	2046 On 03-August-17			Bond Future	127.65	127.6261	127.6510	127.6261	22,790.00
02/05/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2046 On 03-August-17	141.19	Put	Bond Future	13539	14	14	14	0.00
02/05/2017	2046 On 03-August-17	141.17	Put	Bond Future	13519	14	14	14	0.00
02/05/2017	2046 On 03-August-17	141.18	Put	Bond Future	13529	14	14	14	0.00
02/05/2017	2046 On 02-November-17			Bond Future	128.57	128.5507	128.5734	128.5507	0.00
02/05/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2046 On 02-November-17	136.31	Put	Bond Future	7737	8	8	8	0.00
02/05/2017	2046 On 02-November-17	136.30	Put	Bond Future	7727	8	8	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
02/05/2017	2046 On 02-November-17	136.32	Put	Bond Future	7747	8	8	8	0.00
02/05/2017	2046 On 01-February-18			Bond Future	131.17	131.1463	131.1678	131.1463	0.00
02/05/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2046 On 01-February-18	132.90	Put	Bond Future	1732	2	2	2	0.00
02/05/2017	2046 On 01-February-18	132.91	Put	Bond Future	1742	2	2	2	0.00
02/05/2017	2046 On 01-February-18	132.92	Put	Bond Future	1752	2	2	2	0.00
02/05/2017	2050 On 04-May-17			Bond Future	136.32	136.2873	136.3158	136.2873	4,750.00
02/05/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2050 On 04-May-17	147.84	Put	Bond Future	11524	12	12	12	0.00
02/05/2017	2050 On 04-May-17	147.85	Put	Bond Future	11534	12	12	12	0.00
02/05/2017	2050 On 04-May-17	147.83	Put	Bond Future	11514	12	12	12	0.00
02/05/2017	2050 On 03-August-17			Bond Future	137.27	137.2432	137.2728	137.2432	26,009.00
02/05/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2050 On 03-August-17	149.22	Put	Bond Future	11947	12	12	12	0.00
02/05/2017	2050 On 03-August-17	149.24	Put	Bond Future	11967	12	12	12	0.00
02/05/2017	2050 On 03-August-17	149.23	Put	Bond Future	11957	12	12	12	0.00
02/05/2017	2050 On 02-November-17			Bond Future	139.97	139.9404	139.9675	139.9404	0.00
02/05/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
02/05/2017	2050 On 02-November-17	144.65	Put	Bond Future	4683	5	5	5	0.00
02/05/2017	2050 On 02-November-17	144.66	Put	Bond Future	4693	5	5	5	0.00
02/05/2017	2050 On 02-November-17	144.67	Put	Bond Future	4703	5	5	5	0.00
02/05/2017	2050 On 01-February-18			Bond Future	141.10	141.0735	141.0996	141.0735	0.00
02/05/2017	2050 On 01-February-18	140.25	Call	Bond Future	850	1	1	1	0.00
02/05/2017	2050 On 01-February-18	140.24	Call	Bond Future	860	1	1	1	0.00
02/05/2017	2050 On 01-February-18	140.23	Call	Bond Future	870	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
02/05/2017	2050 On 01-February-18	140.24	Put	Bond Future	0	0	0	0	0.00
02/05/2017	2050 On 01-February-18	140.25	Put	Bond Future	0	0	0	0	0.00
02/05/2017	2050 On 01-February-18	140.23	Put	Bond Future	0	0	0	0	0.00
02/05/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	AL37 On 04-May-17			Index Future	534.00	533.3840	533.9980	533.3840	1.00
02/05/2017	AL37 On 03-August-17			Index Future	544.14	543.5310	544.1440	543.5310	0.00
02/05/2017	AL37 On 02-November-17			Index Future	554.69	554.0820	554.6940	554.0820	0.00
02/05/2017	AL37 On 01-February-18			Index Future	565.77	565.1470	565.7700	565.1470	0.00
02/05/2017	AL7T On 04-May-17			Index Future	613.36	612.9120	613.3640	612.9120	0.00
02/05/2017	AL7T On 03-August-17			Index Future	625.02	624.5710	625.0180	624.5710	0.00
02/05/2017	AL7T On 02-November-17			Index Future	637.14	636.6960	637.1360	636.6960	0.00
02/05/2017	AL7T On 01-February-18			Index Future	649.86	649.4110	649.8580	649.4110	0.00
02/05/2017	ALBI On 04-May-17			Index Future	555.04	555.0250	555.0350	555.0250	34.00
02/05/2017	ALBI On 03-August-17			Index Future	565.58	565.5840	565.5810	565.5840	636.00
02/05/2017	ALBI On 02-November-17			Index Future	576.55	576.5630	576.5470	576.5630	0.00
02/05/2017	ALBI On 01-February-18			Index Future	588.06	588.0770	588.0590	588.0770	0.00
02/05/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C035 On 28-February-35			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
02/05/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/05/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2017	EL28 On 04-May-17			Bond Future	126.68	126.6519	126.6806	126.6519	0.00
02/05/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
02/05/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
02/05/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
02/05/2017	EL28 On 04-May-17	137.90	Put	Bond Future	11219	11	11	11	0.00
02/05/2017	EL28 On 04-May-17	137.91	Put	Bond Future	11229	11	11	11	0.00
02/05/2017	EL28 On 04-May-17	137.92	Put	Bond Future	11239	11	11	11	0.00
02/05/2017	EL28 On 03-August-17			Bond Future	129.11	129.0843	129.1115	129.0843	0.00
02/05/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
02/05/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
02/05/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
02/05/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6059	6	6	6	0.00
02/05/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6049	6	6	6	0.00
02/05/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6069	6	6	6	0.00
02/05/2017	EL28 On 02-November-17			Bond Future	129.90	129.8773	129.9022	129.8773	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
02/05/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
02/05/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
02/05/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
02/05/2017	EL28 On 02-November-17	133.87	Put	Bond Future	3968	4	4	4	0.00
02/05/2017	EL28 On 02-November-17	133.89	Put	Bond Future	3988	4	4	4	0.00
02/05/2017	EL28 On 02-November-17	133.88	Put	Bond Future	3978	4	4	4	0.00
02/05/2017	EL28 On 01-February-18			Bond Future	132.52	132.4995	132.5235	132.4995	0.00
02/05/2017	EL28 On 01-February-18	132.30	Call	Bond Future	224	0	0	0	0.00
02/05/2017	EL28 On 01-February-18	132.31	Call	Bond Future	214	0	0	0	0.00
02/05/2017	EL28 On 01-February-18	132.29	Call	Bond Future	234	0	0	0	0.00
02/05/2017	EL28 On 01-February-18	132.29	Put	Bond Future	0	0	0	0	0.00
02/05/2017	EL28 On 01-February-18	132.30	Put	Bond Future	0	0	0	0	0.00
02/05/2017	EL28 On 01-February-18	132.31	Put	Bond Future	0	0	0	0	0.00
02/05/2017	ES33 On 04-May-17			Bond Future	10.58	77.3540	77.3599	77.3540	0.00
02/05/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
02/05/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
02/05/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
02/05/2017	ES33 On 04-May-17	10.55	Put	Bond Future	213	0	0	0	0.00
02/05/2017	ES33 On 04-May-17	10.54	Put	Bond Future	277	0	0	0	0.00
02/05/2017	ES33 On 04-May-17	10.56	Put	Bond Future	150	0	0	0	0.00
02/05/2017	ES33 On 03-August-17			Bond Future	10.67	78.8253	78.8302	78.8253	9,466.00
02/05/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
02/05/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
02/05/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
02/05/2017	ES33 On 03-August-17	10.53	Put	Bond Future	867	1	1	1	0.00
02/05/2017	ES33 On 03-August-17	10.54	Put	Bond Future	804	1	1	1	0.00
02/05/2017	ES33 On 03-August-17	10.55	Put	Bond Future	741	1	1	1	0.00
02/05/2017	ES33 On 02-November-17			Bond Future	10.75	76.5631	76.5663	76.5631	0.00
02/05/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
02/05/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
02/05/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
02/05/2017	ES33 On 02-November-17	10.67	Put	Bond Future	519	1	1	1	0.00
02/05/2017	ES33 On 02-November-17	10.68	Put	Bond Future	458	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
02/05/2017	ES33 On 02-November-17	10.66	Put	Bond Future	581	1	1	1	0.00
02/05/2017	ES33 On 01-February-18			Bond Future	10.84	78.0924	78.0956	78.0924	0.00
02/05/2017	ES33 On 01-February-18	10.99	Call	Bond Future	902	1	1	1	0.00
02/05/2017	ES33 On 01-February-18	11.00	Call	Bond Future	961	1	1	1	0.00
02/05/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1021	1	1	1	0.00
02/05/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
02/05/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
02/05/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
02/05/2017	ES42 On 04-May-17			Bond Future	10.84	80.3506	80.2509	80.3506	0.00
02/05/2017	ES42 On 03-August-17			Bond Future	10.93	81.8789	81.7762	81.8789	7,957.00
02/05/2017	ES42 On 02-November-17			Bond Future	11.02	79.2066	79.0999	79.2066	0.00
02/05/2017	ES42 On 01-February-18			Bond Future	11.10	80.7888	80.6800	80.7888	0.00
02/05/2017	GOVI On 04-May-17			GOVI	553.37	553.3370	553.3700	553.3370	27.00
02/05/2017	GOVI On 04-May-17	262.20	Call	GOVI	2911700	291	291	291	0.00
02/05/2017	GOVI On 04-May-17	262.19	Call	GOVI	2911800	291	291	291	0.00
02/05/2017	GOVI On 04-May-17	262.18	Call	GOVI	2911900	291	291	291	0.00
02/05/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
02/05/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
02/05/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
02/05/2017	GOVI On 03-August-17			GOVI	563.88	563.8640	563.8840	563.8640	395.00
02/05/2017	GOVI On 03-August-17	561.11	Call	GOVI	27740	3	3	3	0.00
02/05/2017	GOVI On 03-August-17	561.10	Call	GOVI	27840	3	3	3	0.00
02/05/2017	GOVI On 03-August-17	561.09	Call	GOVI	27940	3	3	3	0.00
02/05/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
02/05/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
02/05/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
02/05/2017	GOVI On 02-November-17			GOVI	574.82	574.8100	574.8170	574.8100	0.00
02/05/2017	GOVI On 02-November-17	572.44	Call	GOVI	23770	2	2	2	0.00
02/05/2017	GOVI On 02-November-17	572.45	Call	GOVI	23670	2	2	2	0.00
02/05/2017	GOVI On 02-November-17	572.46	Call	GOVI	23570	2	2	2	0.00
02/05/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
02/05/2017	GOVI On 02-November-17	572.46	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
02/05/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
02/05/2017	GOVI On 01-February-18			GOVI	586.30	586.2890	586.2950	586.2890	0.00
02/05/2017	GOVI On 01-February-18	581.03	Call	GOVI	52650	5	5	5	0.00
02/05/2017	GOVI On 01-February-18	581.04	Call	GOVI	52550	5	5	5	0.00
02/05/2017	GOVI On 01-February-18	581.02	Call	GOVI	52750	5	5	5	0.00
02/05/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
02/05/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
02/05/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
02/05/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/05/2017	IGOV On 04-May-17			Index Future	246.98	246.9100	246.9750	246.9100	65.00
02/05/2017	IGOV On 03-August-17			Index Future	251.71	251.6530	251.7130	251.6530	1,229.00
02/05/2017	IGOV On 02-November-17			Index Future	256.65	256.5980	256.6540	256.5980	0.00
02/05/2017	IGOV On 01-February-18			Index Future	261.83	261.7790	261.8320	261.7790	0.00
02/05/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
02/05/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
02/05/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
02/05/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
02/05/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6089	99.6093	99.6089	0.00
02/05/2017	IS01 On 21-December-17			Interest Rate Swap	99.81	99.8021	99.8051	99.8021	0.00
02/05/2017	IS01 On 15-March-18			Interest Rate Swap	99.75	99.7487	99.7536	99.7487	0.00
02/05/2017	IS01 On 21-June-18			Interest Rate Swap	99.94	99.9271	99.9352	99.9271	0.00
02/05/2017	IS02 On 18-December-17			Interest Rate Swap	99.83	99.8311	99.8347	99.8311	0.00
02/05/2017	IS02 On 16-March-18			Interest Rate Swap	99.04	99.0315	99.0353	99.0315	0.00
02/05/2017	IS02 On 15-June-18			Interest Rate Swap	98.63	98.6177	98.6252	98.6177	0.00
02/05/2017	IS02 On 21-September-18			Interest Rate Swap	98.58	98.5747	98.5826	98.5747	0.00
02/05/2017	IS02 On 21-December-18			Interest Rate Swap	98.99	98.9800	98.9900	98.9800	0.00
02/05/2017	IS02 On 15-March-19			Interest Rate Swap	99.42	99.4112	99.4197	99.4112	0.00
02/05/2017	IS02 On 21-June-19			Interest Rate Swap	99.85	99.8430	99.8514	99.8430	0.00
02/05/2017	IS05 On 17-December-20			Interest Rate Swap	96.70	96.7232	96.7044	96.7232	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
02/05/2017	IS05 On 16-March-21			Interest Rate Swap	95.98	96.0018	95.9840	96.0018	0.00
02/05/2017	IS05 On 15-June-21			Interest Rate Swap	95.23	95.2464	95.2295	95.2464	0.00
02/05/2017	IS05 On 21-September-21			Interest Rate Swap	95.45	95.4633	95.4454	95.4633	0.00
02/05/2017	IS05 On 21-December-21			Interest Rate Swap	97.66	97.6817	97.6625	97.6817	51.00
02/05/2017	IS05 On 15-March-22			Interest Rate Swap	97.83	97.8527	97.8319	97.8527	0.00
02/05/2017	IS05 On 21-June-22			Interest Rate Swap	99.05	99.0755	99.0535	99.0755	0.00
02/05/2017	IS10 On 17-December-25			Interest Rate Swap	96.06	96.0565	96.0608	96.0565	0.00
02/05/2017	IS10 On 16-March-26			Interest Rate Swap	93.10	93.0986	93.0977	93.0986	0.00
02/05/2017	IS10 On 15-June-26			Interest Rate Swap	91.86	91.8637	91.8570	91.8637	0.00
02/05/2017	IS10 On 21-September-26			Interest Rate Swap	93.99	94.0041	93.9883	94.0041	0.00
02/05/2017	IS10 On 21-December-26			Interest Rate Swap	97.72	97.7483	97.7235	97.7483	0.00
02/05/2017	IS10 On 15-March-27			Interest Rate Swap	96.31	96.3415	96.3089	96.3415	0.00
02/05/2017	IS10 On 21-June-27			Interest Rate Swap	98.35	98.3861	98.3483	98.3861	0.00
02/05/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/05/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
02/05/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/05/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/05/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	92.6800	92.6800	0.00
02/05/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.26	92.7400	92.7400	92.7400	0.00
02/05/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.21	92.7900	92.7900	92.7900	0.00
02/05/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.19	92.8100	92.8100	92.8100	0.00
02/05/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.15	92.8500	92.8500	92.8500	0.00
02/05/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.13	92.8700	92.8700	92.8700	0.00
02/05/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.08	92.9200	92.9200	92.9200	0.00
02/05/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
02/05/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.09	92.9100	92.9100	92.9100	0.00
02/05/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.12	92.8800	92.8800	92.8800	0.00
02/05/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
02/05/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.17	92.8300	92.8300	92.8300	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
02/05/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.22	92.7800	92.7800	92.7800	0.00
02/05/2017	R023 On 04-May-17			Bond Future	8.07	99.8526	99.9898	99.8526	10,252.00
02/05/2017	R023 On 04-May-17	8.59	Call	Bond Future	2315	2	2	2	0.00
02/05/2017	R023 On 04-May-17	8.61	Call	Bond Future	2403	2	2	2	0.00
02/05/2017	R023 On 04-May-17	8.60	Call	Bond Future	2359	2	2	2	0.00
02/05/2017	R023 On 04-May-17	8.59	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R023 On 04-May-17	8.60	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R023 On 04-May-17	8.61	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R023 On 03-August-17			Bond Future	8.09	101.7518	101.8902	101.7518	17,128.00
02/05/2017	R023 On 03-August-17	8.58	Call	Bond Future	2557	2	3	2	0.00
02/05/2017	R023 On 03-August-17	8.60	Call	Bond Future	2623	3	3	3	0.00
02/05/2017	R023 On 03-August-17	8.59	Call	Bond Future	2590	3	3	3	0.00
02/05/2017	R023 On 03-August-17	8.58	Put	Bond Future	437	0	0	0	0.00
02/05/2017	R023 On 03-August-17	8.59	Put	Bond Future	427	0	0	0	0.00
02/05/2017	R023 On 03-August-17	8.60	Put	Bond Future	418	0	0	0	0.00
02/05/2017	R023 On 02-November-17			Bond Future	8.10	99.7959	99.9346	99.7959	0.00
02/05/2017	R023 On 02-November-17	8.56	Call	Bond Future	2673	3	3	3	0.00
02/05/2017	R023 On 02-November-17	8.57	Call	Bond Future	2701	3	3	3	0.00
02/05/2017	R023 On 02-November-17	8.58	Call	Bond Future	2730	3	3	3	0.00
02/05/2017	R023 On 02-November-17	8.57	Put	Bond Future	762	1	1	1	0.00
02/05/2017	R023 On 02-November-17	8.58	Put	Bond Future	750	1	1	1	0.00
02/05/2017	R023 On 02-November-17	8.56	Put	Bond Future	774	1	1	1	0.00
02/05/2017	R023 On 01-February-18			Bond Future	8.11	101.7892	101.9306	101.7892	0.00
02/05/2017	R023 On 01-February-18	8.32	Call	Bond Future	2361	2	2	2	0.00
02/05/2017	R023 On 01-February-18	8.33	Call	Bond Future	2385	2	2	2	0.00
02/05/2017	R023 On 01-February-18	8.31	Call	Bond Future	2338	2	2	2	0.00
02/05/2017	R023 On 01-February-18	8.32	Put	Bond Future	1510	2	2	2	0.00
02/05/2017	R023 On 01-February-18	8.33	Put	Bond Future	1494	2	1	2	0.00
02/05/2017	R023 On 01-February-18	8.31	Put	Bond Future	1527	2	2	2	0.00
02/05/2017	R035 On 04-May-17			Bond Future	9.47	96.6899	96.6122	96.6899	7,824.00
02/05/2017	R035 On 04-May-17	9.53	Call	Bond Future	512	1	1	1	0.00
02/05/2017	R035 On 04-May-17	9.55	Call	Bond Future	675	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
02/05/2017	R035 On 04-May-17	9.54	Call	Bond Future	593	1	1	1	0.00
02/05/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R035 On 03-August-17			Bond Future	9.52	98.5289	98.4485	98.5289	8,077.00
02/05/2017	R035 On 03-August-17	9.52	Call	Bond Future	29	0	0	0	0.00
02/05/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R035 On 03-August-17	9.50	Put	Bond Future	133	0	0	0	0.00
02/05/2017	R035 On 03-August-17	9.51	Put	Bond Future	52	0	0	0	0.00
02/05/2017	R035 On 02-November-17			Bond Future	9.57	95.9398	95.8555	95.9398	0.00
02/05/2017	R035 On 02-November-17	9.60	Call	Bond Future	275	0	0	0	0.00
02/05/2017	R035 On 02-November-17	9.61	Call	Bond Future	355	0	0	0	0.00
02/05/2017	R035 On 02-November-17	9.59	Call	Bond Future	195	0	0	0	0.00
02/05/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R035 On 01-February-18			Bond Future	9.61	97.8560	97.7700	97.8560	0.00
02/05/2017	R035 On 01-February-18	9.73	Call	Bond Future	933	1	1	1	0.00
02/05/2017	R035 On 01-February-18	9.75	Call	Bond Future	1089	1	1	1	0.00
02/05/2017	R035 On 01-February-18	9.74	Call	Bond Future	1011	1	1	1	0.00
02/05/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R186 On 04-May-17			Bond Future	8.68	115.6094	115.6823	115.6094	77,854.00
02/05/2017	R186 On 04-May-17	9.20	Call	Bond Future	3513	3	4	3	0.00
02/05/2017	R186 On 04-May-17	8.90	Call	Bond Future	1501	2	2	2	0.00
02/05/2017	R186 On 04-May-17	8.44	Call	Bond Future	2	0	0	0	500.00
02/05/2017	R186 On 04-May-17	8.95	Call	Bond Future	1837	2	2	2	0.00
02/05/2017	R186 On 04-May-17	8.91	Call	Bond Future	1568	2	2	2	0.00
02/05/2017	R186 On 04-May-17	8.98	Call	Bond Future	2039	2	2	2	0.00
02/05/2017	R186 On 04-May-17	8.70	Call	Bond Future	351	1	0	1	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
02/05/2017	R186 On 04-May-17	8.89	Call	Bond Future	1435	1	1	1	0.00
02/05/2017	R186 On 04-May-17	8.94	Call	Bond Future	1770	2	2	2	0.00
02/05/2017	R186 On 04-May-17	9.20	Put	Bond Future	0	0	0	0	5,209.00
02/05/2017	R186 On 04-May-17	8.98	Put	Bond Future	1	0	0	0	0.00
02/05/2017	R186 On 04-May-17	8.89	Put	Bond Future	6	0	0	0	0.00
02/05/2017	R186 On 04-May-17	8.94	Put	Bond Future	2	0	0	0	500.00
02/05/2017	R186 On 04-May-17	8.95	Put	Bond Future	1	0	0	0	5,209.00
02/05/2017	R186 On 04-May-17	8.91	Put	Bond Future	4	0	0	0	0.00
02/05/2017	R186 On 04-May-17	8.70	Put	Bond Future	227	0	0	0	0.00
02/05/2017	R186 On 04-May-17	8.90	Put	Bond Future	5	0	0	0	0.00
02/05/2017	R186 On 04-May-17	8.44	Put	Bond Future	1697	2	2	2	0.00
02/05/2017	R186 On 03-August-17			Bond Future	8.72	112.5058	112.5784	112.5058	76,334.00
02/05/2017	R186 On 03-August-17	9.50	Call	Bond Future	5545	6	6	6	0.00
02/05/2017	R186 On 03-August-17	9.35	Call	Bond Future	4754	5	5	5	0.00
02/05/2017	R186 On 03-August-17	8.93	Call	Bond Future	2787	3	3	3	0.00
02/05/2017	R186 On 03-August-17	8.91	Call	Bond Future	2705	3	3	3	0.00
02/05/2017	R186 On 03-August-17	8.92	Call	Bond Future	2745	3	3	3	0.00
02/05/2017	R186 On 03-August-17	8.85	Call	Bond Future	2466	2	2	2	0.00
02/05/2017	R186 On 03-August-17	9.50	Put	Bond Future	435	0	0	0	6,500.00
02/05/2017	R186 On 03-August-17	9.35	Put	Bond Future	604	1	1	1	750.00
02/05/2017	R186 On 03-August-17	8.91	Put	Bond Future	1441	2	1	2	0.00
02/05/2017	R186 On 03-August-17	8.93	Put	Bond Future	1389	1	1	1	0.00
02/05/2017	R186 On 03-August-17	8.85	Put	Bond Future	1604	2	2	2	750.00
02/05/2017	R186 On 03-August-17	8.92	Put	Bond Future	1415	1	1	1	0.00
02/05/2017	R186 On 02-November-17			Bond Future	8.76	114.6898	114.7611	114.6898	4.00
02/05/2017	R186 On 02-November-17	8.88	Call	Bond Future	3239	3	3	3	0.00
02/05/2017	R186 On 02-November-17	8.89	Call	Bond Future	3275	3	3	3	0.00
02/05/2017	R186 On 02-November-17	8.90	Call	Bond Future	3312	3	3	3	0.00
02/05/2017	R186 On 02-November-17	8.89	Put	Bond Future	2399	2	2	2	0.00
02/05/2017	R186 On 02-November-17	8.90	Put	Bond Future	2370	2	2	2	0.00
02/05/2017	R186 On 02-November-17	8.88	Put	Bond Future	2428	2	2	2	0.00
02/05/2017	R186 On 01-February-18			Bond Future	8.79	111.6765	111.7492	111.6765	0.00
02/05/2017	R186 On 01-February-18	8.96	Call	Bond Future	3951	4	4	4	0.00
02/05/2017	R186 On 01-February-18	8.98	Call	Bond Future	4023	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
02/05/2017	R186 On 01-February-18	8.97	Call	Bond Future	3987	4	4	4	0.00
02/05/2017	R186 On 01-February-18	8.96	Put	Bond Future	2825	3	3	3	0.00
02/05/2017	R186 On 01-February-18	8.97	Put	Bond Future	2797	3	3	3	0.00
02/05/2017	R186 On 01-February-18	8.98	Put	Bond Future	2769	3	3	3	0.00
02/05/2017	R197 On 04-May-17			Bond Future	298.39	298.3288	298.3908	298.3288	113.00
02/05/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R197 On 04-May-17	308.59	Put	Bond Future	10199	10	10	10	0.00
02/05/2017	R197 On 04-May-17	308.60	Put	Bond Future	10209	10	10	10	0.00
02/05/2017	R197 On 04-May-17	308.58	Put	Bond Future	10189	10	10	10	0.00
02/05/2017	R197 On 03-August-17			Bond Future	297.23	297.1663	297.2270	297.1663	2,350.00
02/05/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R197 On 03-August-17	308.05	Put	Bond Future	10823	11	11	11	0.00
02/05/2017	R197 On 03-August-17	308.06	Put	Bond Future	10833	11	11	11	0.00
02/05/2017	R197 On 03-August-17	308.07	Put	Bond Future	10843	11	11	11	0.00
02/05/2017	R197 On 02-November-17			Bond Future	303.06	303.0063	303.0617	303.0063	0.00
02/05/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R197 On 02-November-17	305.16	Put	Bond Future	2098	2	2	2	0.00
02/05/2017	R197 On 02-November-17	305.17	Put	Bond Future	2108	2	2	2	0.00
02/05/2017	R197 On 02-November-17	305.15	Put	Bond Future	2088	2	2	2	0.00
02/05/2017	R197 On 01-February-18			Bond Future	302.12	302.0692	302.1225	302.0692	0.00
02/05/2017	R197 On 01-February-18	301.67	Call	Bond Future	452	0	0	0	0.00
02/05/2017	R197 On 01-February-18	301.68	Call	Bond Future	442	0	0	0	0.00
02/05/2017	R197 On 01-February-18	301.66	Call	Bond Future	462	0	0	0	0.00
02/05/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R197 On 01-February-18	301.66	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
02/05/2017	R202 On 04-May-17			Bond Future	243.33	243.2784	243.3290	243.2784	19,709.00
02/05/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R202 On 04-May-17	256.71	Put	Bond Future	13381	13	13	13	0.00
02/05/2017	R202 On 04-May-17	256.72	Put	Bond Future	13391	13	13	13	0.00
02/05/2017	R202 On 04-May-17	256.73	Put	Bond Future	13401	13	13	13	0.00
02/05/2017	R202 On 03-August-17			Bond Future	244.34	244.2897	244.3388	244.2897	30,577.00
02/05/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R202 On 03-August-17	258.36	Put	Bond Future	14021	14	14	14	0.00
02/05/2017	R202 On 03-August-17	258.37	Put	Bond Future	14031	14	14	14	0.00
02/05/2017	R202 On 03-August-17	258.35	Put	Bond Future	14011	14	14	14	0.00
02/05/2017	R202 On 02-November-17			Bond Future	249.14	249.0908	249.1355	249.0908	0.00
02/05/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R202 On 02-November-17	253.89	Put	Bond Future	4755	5	5	5	0.00
02/05/2017	R202 On 02-November-17	253.91	Put	Bond Future	4775	5	5	5	0.00
02/05/2017	R202 On 02-November-17	253.90	Put	Bond Future	4765	5	5	5	0.00
02/05/2017	R202 On 01-February-18			Bond Future	250.42	250.3726	250.4155	250.3726	0.00
02/05/2017	R202 On 01-February-18	249.06	Call	Bond Future	1356	1	1	1	0.00
02/05/2017	R202 On 01-February-18	249.07	Call	Bond Future	1346	1	1	1	0.00
02/05/2017	R202 On 01-February-18	249.08	Call	Bond Future	1336	1	1	1	0.00
02/05/2017	R202 On 01-February-18	249.07	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R202 On 01-February-18	249.08	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R202 On 01-February-18	249.06	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R203 On 04-May-17			Bond Future	7.47	101.4447	101.4478	101.4447	25,507.00
02/05/2017	R203 On 04-May-17	6.91	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R203 On 04-May-17	6.92	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R203 On 04-May-17	6.93	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R203 On 04-May-17	6.92	Put	Bond Future	191	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
02/05/2017	R203 On 04-May-17	6.93	Put	Bond Future	188	0	0	0	0.00
02/05/2017	R203 On 04-May-17	6.91	Put	Bond Future	195	0	0	0	0.00
02/05/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	103.4812	103.4812	0.00
02/05/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	0	0	0.00
02/05/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	0	0	0.00
02/05/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	0	0	0.00
02/05/2017	R204 On 04-May-17			Bond Future	7.44	103.8665	103.8814	103.8665	21,237.00
02/05/2017	R204 On 04-May-17	7.90	Call	Bond Future	691	1	1	1	0.00
02/05/2017	R204 On 04-May-17	7.92	Call	Bond Future	721	1	1	1	0.00
02/05/2017	R204 On 04-May-17	7.91	Call	Bond Future	706	1	1	1	0.00
02/05/2017	R204 On 04-May-17	7.91	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R204 On 04-May-17	7.92	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R204 On 04-May-17	7.90	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R204 On 03-August-17			Bond Future	7.39	101.8020	101.8158	101.8020	19,631.00
02/05/2017	R204 On 03-August-17	7.75	Call	Bond Future	564	1	1	1	0.00
02/05/2017	R204 On 03-August-17	7.76	Call	Bond Future	573	1	1	1	0.00
02/05/2017	R204 On 03-August-17	7.77	Call	Bond Future	583	1	1	1	0.00
02/05/2017	R204 On 03-August-17	7.75	Put	Bond Future	101	0	0	0	0.00
02/05/2017	R204 On 03-August-17	7.76	Put	Bond Future	98	0	0	0	0.00
02/05/2017	R204 On 03-August-17	7.77	Put	Bond Future	95	0	0	0	0.00
02/05/2017	R204 On 02-November-17			Bond Future	7.28	103.7783	103.7898	103.7783	0.00
02/05/2017	R204 On 02-November-17	7.76	Call	Bond Future	603	1	1	1	0.00
02/05/2017	R204 On 02-November-17	7.74	Call	Bond Future	586	1	1	1	0.00
02/05/2017	R204 On 02-November-17	7.75	Call	Bond Future	594	1	1	1	0.00
02/05/2017	R204 On 02-November-17	7.74	Put	Bond Future	94	0	0	0	0.00
02/05/2017	R204 On 02-November-17	7.75	Put	Bond Future	92	0	0	0	0.00
02/05/2017	R204 On 02-November-17	7.76	Put	Bond Future	90	0	0	0	0.00
02/05/2017	R204 On 01-February-18			Bond Future	7.03	101.8098	101.8216	101.8098	0.00
02/05/2017	R204 On 01-February-18	7.25	Call	Bond Future	412	0	0	0	0.00
02/05/2017	R204 On 01-February-18	7.27	Call	Bond Future	422	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
02/05/2017	R204 On 01-February-18	7.26	Call	Bond Future	417	0	0	0	0.00
02/05/2017	R204 On 01-February-18	7.26	Put	Bond Future	228	0	0	0	0.00
02/05/2017	R204 On 01-February-18	7.27	Put	Bond Future	225	0	0	0	0.00
02/05/2017	R204 On 01-February-18	7.25	Put	Bond Future	232	0	0	0	0.00
02/05/2017	R207 On 04-May-17			Bond Future	7.49	101.6571	101.6930	101.6571	56,260.00
02/05/2017	R207 On 04-May-17	8.20	Call	Bond Future	1675	2	2	2	0.00
02/05/2017	R207 On 04-May-17	8.22	Call	Bond Future	1722	2	2	2	0.00
02/05/2017	R207 On 04-May-17	8.21	Call	Bond Future	1699	2	2	2	0.00
02/05/2017	R207 On 04-May-17	8.20	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R207 On 04-May-17	8.22	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R207 On 04-May-17	8.21	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R207 On 03-August-17			Bond Future	7.47	99.9475	99.9827	99.9475	22,809.00
02/05/2017	R207 On 03-August-17	8.19	Call	Bond Future	1610	2	2	2	51.00
02/05/2017	R207 On 03-August-17	8.40	Call	Bond Future	2029	2	2	2	0.00
02/05/2017	R207 On 03-August-17	8.39	Call	Bond Future	2008	2	2	2	0.00
02/05/2017	R207 On 03-August-17	8.41	Call	Bond Future	2049	2	2	2	0.00
02/05/2017	R207 On 03-August-17	8.39	Put	Bond Future	26	0	0	0	0.00
02/05/2017	R207 On 03-August-17	8.19	Put	Bond Future	54	0	0	0	0.00
02/05/2017	R207 On 03-August-17	8.41	Put	Bond Future	24	0	0	0	0.00
02/05/2017	R207 On 03-August-17	8.40	Put	Bond Future	25	0	0	0	0.00
02/05/2017	R207 On 02-November-17			Bond Future	7.42	101.8878	101.9212	101.8878	0.00
02/05/2017	R207 On 02-November-17	8.03	Call	Bond Future	1379	1	1	1	0.00
02/05/2017	R207 On 02-November-17	8.05	Call	Bond Future	1411	1	1	1	0.00
02/05/2017	R207 On 02-November-17	8.04	Call	Bond Future	1395	1	1	1	0.00
02/05/2017	R207 On 02-November-17	8.04	Put	Bond Future	167	0	0	0	0.00
02/05/2017	R207 On 02-November-17	8.05	Put	Bond Future	163	0	0	0	0.00
02/05/2017	R207 On 02-November-17	8.03	Put	Bond Future	170	0	0	0	0.00
02/05/2017	R207 On 01-February-18			Bond Future	7.32	100.2802	100.3144	100.2802	0.00
02/05/2017	R207 On 01-February-18	7.60	Call	Bond Future	964	1	1	1	0.00
02/05/2017	R207 On 01-February-18	7.61	Call	Bond Future	976	1	1	1	0.00
02/05/2017	R207 On 01-February-18	7.62	Call	Bond Future	987	1	1	1	0.00
02/05/2017	R207 On 01-February-18	7.61	Put	Bond Future	457	0	0	0	0.00
02/05/2017	R207 On 01-February-18	7.60	Put	Bond Future	463	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
02/05/2017	R207 On 01-February-18	7.62	Put	Bond Future	451	0	0	0	0.00
02/05/2017	R208 On 04-May-17			Bond Future	7.66	97.6276	97.6930	97.6276	6,937.00
02/05/2017	R208 On 04-May-17	8.37	Call	Bond Future	2275	2	2	2	0.00
02/05/2017	R208 On 04-May-17	8.39	Call	Bond Future	2338	2	2	2	0.00
02/05/2017	R208 On 04-May-17	8.38	Call	Bond Future	2307	2	2	2	0.00
02/05/2017	R208 On 04-May-17	8.37	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R208 On 04-May-17	8.38	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R208 On 04-May-17	8.39	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R208 On 03-August-17			Bond Future	7.66	99.4846	99.5499	99.4846	17,448.00
02/05/2017	R208 On 03-August-17	8.30	Call	Bond Future	2101	2	2	2	0.00
02/05/2017	R208 On 03-August-17	8.32	Call	Bond Future	2153	2	2	2	0.00
02/05/2017	R208 On 03-August-17	8.31	Call	Bond Future	2127	2	2	2	0.00
02/05/2017	R208 On 03-August-17	8.32	Put	Bond Future	136	0	0	0	0.00
02/05/2017	R208 On 03-August-17	8.31	Put	Bond Future	140	0	0	0	0.00
02/05/2017	R208 On 03-August-17	8.30	Put	Bond Future	144	0	0	0	0.00
02/05/2017	R208 On 02-November-17			Bond Future	7.64	98.0135	98.0776	98.0135	0.00
02/05/2017	R208 On 02-November-17	8.18	Call	Bond Future	1893	2	2	2	0.00
02/05/2017	R208 On 02-November-17	8.20	Call	Bond Future	1936	2	2	2	0.00
02/05/2017	R208 On 02-November-17	8.19	Call	Bond Future	1915	2	2	2	0.00
02/05/2017	R208 On 02-November-17	8.19	Put	Bond Future	336	0	0	0	0.00
02/05/2017	R208 On 02-November-17	8.20	Put	Bond Future	329	0	0	0	0.00
02/05/2017	R208 On 02-November-17	8.18	Put	Bond Future	343	0	0	0	0.00
02/05/2017	R208 On 01-February-18			Bond Future	7.60	99.9711	100.0366	99.9711	0.00
02/05/2017	R208 On 01-February-18	7.85	Call	Bond Future	1491	1	1	1	0.00
02/05/2017	R208 On 01-February-18	7.83	Call	Bond Future	1458	1	1	1	0.00
02/05/2017	R208 On 01-February-18	7.84	Call	Bond Future	1475	1	1	1	0.00
02/05/2017	R208 On 01-February-18	7.83	Put	Bond Future	840	1	1	1	0.00
02/05/2017	R208 On 01-February-18	7.84	Put	Bond Future	830	1	1	1	0.00
02/05/2017	R208 On 01-February-18	7.85	Put	Bond Future	819	1	1	1	0.00
02/05/2017	R209 On 04-May-17			Bond Future	9.43	72.8273	72.8308	72.8273	50,816.00
02/05/2017	R209 On 04-May-17	9.63	Call	Bond Future	1352	1	1	1	0.00
02/05/2017	R209 On 04-May-17	8.93	Call	Bond Future	0	0	0	0	1,130.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2017	R209 On 04-May-17	9.46	Call	Bond Future	411	1	0	1	0.00
02/05/2017	R209 On 04-May-17	9.48	Call	Bond Future	497	1	0	1	0.00
02/05/2017	R209 On 04-May-17	9.47	Call	Bond Future	453	1	0	1	0.00
02/05/2017	R209 On 04-May-17	9.33	Call	Bond Future	74	0	0	0	0.00
02/05/2017	R209 On 04-May-17	9.63	Put	Bond Future	13	0	0	0	1,130.00
02/05/2017	R209 On 04-May-17	8.93	Put	Bond Future	3573	4	4	4	0.00
02/05/2017	R209 On 04-May-17	9.46	Put	Bond Future	220	0	0	0	0.00
02/05/2017	R209 On 04-May-17	9.33	Put	Bond Future	780	1	1	1	1,130.00
02/05/2017	R209 On 04-May-17	9.47	Put	Bond Future	193	0	0	0	0.00
02/05/2017	R209 On 04-May-17	9.48	Put	Bond Future	169	0	0	0	0.00
02/05/2017	R209 On 03-August-17			Bond Future	9.48	74.2125	74.2150	74.2125	34,906.00
02/05/2017	R209 On 03-August-17	9.44	Call	Bond Future	2047	2	2	2	0.00
02/05/2017	R209 On 03-August-17	9.43	Call	Bond Future	2014	2	2	2	0.00
02/05/2017	R209 On 03-August-17	9.45	Call	Bond Future	2080	2	2	2	0.00
02/05/2017	R209 On 03-August-17	9.44	Put	Bond Future	2297	2	2	2	0.00
02/05/2017	R209 On 03-August-17	9.45	Put	Bond Future	2262	2	2	2	0.00
02/05/2017	R209 On 03-August-17	9.43	Put	Bond Future	2333	2	2	2	0.00
02/05/2017	R209 On 02-November-17			Bond Future	9.52	72.5028	72.5036	72.5028	476.00
02/05/2017	R209 On 02-November-17	10.00	Call	Bond Future	4826	5	5	5	0.00
02/05/2017	R209 On 02-November-17	9.54	Call	Bond Future	3067	3	3	3	0.00
02/05/2017	R209 On 02-November-17	9.52	Call	Bond Future	2999	3	3	3	0.00
02/05/2017	R209 On 02-November-17	10.60	Call	Bond Future	7539	8	8	8	0.00
02/05/2017	R209 On 02-November-17	8.30	Call	Bond Future	468	0	0	0	2,800.00
02/05/2017	R209 On 02-November-17	9.00	Call	Bond Future	1535	2	2	2	4,100.00
02/05/2017	R209 On 02-November-17	9.53	Call	Bond Future	3033	3	3	3	0.00
02/05/2017	R209 On 02-November-17	10.00	Put	Bond Future	1692	2	2	2	3,360.00
02/05/2017	R209 On 02-November-17	10.60	Put	Bond Future	775	1	1	1	1,300.00
02/05/2017	R209 On 02-November-17	9.00	Put	Bond Future	5167	5	5	5	0.00
02/05/2017	R209 On 02-November-17	9.54	Put	Bond Future	2927	3	3	3	0.00
02/05/2017	R209 On 02-November-17	9.52	Put	Bond Future	2995	3	3	3	0.00
02/05/2017	R209 On 02-November-17	8.30	Put	Bond Future	9441	9	9	9	0.00
02/05/2017	R209 On 02-November-17	9.53	Put	Bond Future	2961	3	3	3	0.00
02/05/2017	R209 On 01-February-18			Bond Future	9.56	73.9510	73.9519	73.9510	0.00
02/05/2017	R209 On 01-February-18	9.71	Call	Bond Future	4264	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
02/05/2017	R209 On 01-February-18	9.72	Call	Bond Future	4299	4	4	4	0.00
02/05/2017	R209 On 01-February-18	9.73	Call	Bond Future	4335	4	4	4	0.00
02/05/2017	R209 On 01-February-18	9.71	Put	Bond Future	3256	3	3	3	0.00
02/05/2017	R209 On 01-February-18	9.73	Put	Bond Future	3196	3	3	3	0.00
02/05/2017	R209 On 01-February-18	9.72	Put	Bond Future	3226	3	3	3	0.00
02/05/2017	R210 On 04-May-17			Bond Future	184.01	183.9750	184.0132	183.9750	248.00
02/05/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R210 On 04-May-17	192.31	Put	Bond Future	8297	8	8	8	0.00
02/05/2017	R210 On 04-May-17	192.33	Put	Bond Future	8317	8	8	8	0.00
02/05/2017	R210 On 04-May-17	192.32	Put	Bond Future	8307	8	8	8	0.00
02/05/2017	R210 On 03-August-17			Bond Future	187.54	187.5082	187.5444	187.5082	1,675.00
02/05/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R210 On 03-August-17	196.29	Put	Bond Future	8746	9	9	9	0.00
02/05/2017	R210 On 03-August-17	196.30	Put	Bond Future	8756	9	9	9	0.00
02/05/2017	R210 On 03-August-17	196.28	Put	Bond Future	8736	9	9	9	0.00
02/05/2017	R210 On 02-November-17			Bond Future	188.83	188.7929	188.8256	188.7929	0.00
02/05/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R210 On 02-November-17	192.08	Put	Bond Future	3254	3	3	3	0.00
02/05/2017	R210 On 02-November-17	192.07	Put	Bond Future	3244	3	3	3	0.00
02/05/2017	R210 On 02-November-17	192.09	Put	Bond Future	3264	3	3	3	0.00
02/05/2017	R210 On 01-February-18			Bond Future	192.64	192.6046	192.6358	192.6046	0.00
02/05/2017	R210 On 01-February-18	192.38	Call	Bond Future	256	0	0	0	0.00
02/05/2017	R210 On 01-February-18	192.37	Call	Bond Future	266	0	0	0	0.00
02/05/2017	R210 On 01-February-18	192.36	Call	Bond Future	276	0	0	0	0.00
02/05/2017	R210 On 01-February-18	192.36	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R210 On 01-February-18	192.37	Put	Bond Future	0	0	0	0	0.00
02/05/2017	R210 On 01-February-18	192.38	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
02/05/2017	R212 On 04-May-17			Bond Future	148.56	148.5312	148.5618	148.5312	3,268.00
02/05/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R212 On 04-May-17	152.24	Put	Bond Future	3678	4	4	4	0.00
02/05/2017	R212 On 04-May-17	152.23	Put	Bond Future	3668	4	4	4	0.00
02/05/2017	R212 On 04-May-17	152.25	Put	Bond Future	3688	4	4	4	0.00
02/05/2017	R212 On 03-August-17			Bond Future	149.39	149.3566	149.3856	149.3566	4,858.00
02/05/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R212 On 03-August-17	153.34	Put	Bond Future	3954	4	4	4	0.00
02/05/2017	R212 On 03-August-17	153.36	Put	Bond Future	3974	4	4	4	0.00
02/05/2017	R212 On 03-August-17	153.35	Put	Bond Future	3964	4	4	4	0.00
02/05/2017	R212 On 02-November-17			Bond Future	152.32	152.2919	152.3181	152.2919	0.00
02/05/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R212 On 02-November-17	152.40	Put	Bond Future	82	0	0	0	0.00
02/05/2017	R212 On 02-November-17	152.41	Put	Bond Future	92	0	0	0	0.00
02/05/2017	R212 On 02-November-17	152.42	Put	Bond Future	102	0	0	0	0.00
02/05/2017	R212 On 01-February-18			Bond Future	153.33	153.3064	153.3315	153.3064	0.00
02/05/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
02/05/2017	R212 On 01-February-18	154.69	Put	Bond Future	1359	1	1	1	0.00
02/05/2017	R212 On 01-February-18	154.70	Put	Bond Future	1369	1	1	1	0.00
02/05/2017	R212 On 01-February-18	154.71	Put	Bond Future	1379	1	1	1	0.00
02/05/2017	R213 On 04-May-17			Bond Future	9.15	84.5945	84.6320	84.5945	37,858.00
02/05/2017	R213 On 04-May-17	9.37	Call	Bond Future	1478	2	1	2	0.00
02/05/2017	R213 On 04-May-17	9.36	Call	Bond Future	1413	1	1	1	0.00
02/05/2017	R213 On 04-May-17	9.35	Call	Bond Future	1348	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
02/05/2017	R213 On 04-May-17	9.36	Put	Bond Future	8	0	0	0	0.00
02/05/2017	R213 On 04-May-17	9.37	Put	Bond Future	7	0	0	0	0.00
02/05/2017	R213 On 04-May-17	9.35	Put	Bond Future	11	0	0	0	0.00
02/05/2017	R213 On 03-August-17			Bond Future	9.19	86.2035	86.2406	86.2035	20,772.00
02/05/2017	R213 On 03-August-17	9.33	Call	Bond Future	2580	3	3	3	0.00
02/05/2017	R213 On 03-August-17	9.34	Call	Bond Future	2618	3	3	3	0.00
02/05/2017	R213 On 03-August-17	9.35	Call	Bond Future	2657	3	3	3	0.00
02/05/2017	R213 On 03-August-17	9.34	Put	Bond Future	1642	2	2	2	0.00
02/05/2017	R213 On 03-August-17	9.35	Put	Bond Future	1614	2	2	2	0.00
02/05/2017	R213 On 03-August-17	9.33	Put	Bond Future	1670	2	2	2	0.00
02/05/2017	R213 On 02-November-17			Bond Future	9.24	84.3262	84.3619	84.3262	0.00
02/05/2017	R213 On 02-November-17	9.36	Call	Bond Future	3293	3	3	3	0.00
02/05/2017	R213 On 02-November-17	9.34	Call	Bond Future	3222	3	3	3	0.00
02/05/2017	R213 On 02-November-17	9.35	Call	Bond Future	3257	3	3	3	0.00
02/05/2017	R213 On 02-November-17	9.34	Put	Bond Future	2535	3	3	3	0.00
02/05/2017	R213 On 02-November-17	9.35	Put	Bond Future	2504	3	3	3	0.00
02/05/2017	R213 On 02-November-17	9.36	Put	Bond Future	2474	3	2	3	0.00
02/05/2017	R213 On 01-February-18			Bond Future	9.27	86.0104	86.0470	86.0104	0.00
02/05/2017	R213 On 01-February-18	9.43	Call	Bond Future	4109	4	4	4	0.00
02/05/2017	R213 On 01-February-18	9.42	Call	Bond Future	4074	4	4	4	0.00
02/05/2017	R213 On 01-February-18	9.41	Call	Bond Future	4039	4	4	4	0.00
02/05/2017	R213 On 01-February-18	9.42	Put	Bond Future	3123	3	3	3	0.00
02/05/2017	R213 On 01-February-18	9.43	Put	Bond Future	3093	3	3	3	0.00
02/05/2017	R213 On 01-February-18	9.41	Put	Bond Future	3153	3	3	3	0.00
02/05/2017	R214 On 04-May-17			Bond Future	9.59	72.5489	72.4458	72.5489	19,672.00
02/05/2017	R214 On 04-May-17	9.56	Call	Bond Future	219	0	0	0	0.00
02/05/2017	R214 On 04-May-17	9.58	Call	Bond Future	279	1	0	1	0.00
02/05/2017	R214 On 04-May-17	9.57	Call	Bond Future	248	1	0	1	0.00
02/05/2017	R214 On 04-May-17	9.56	Put	Bond Future	448	1	0	1	0.00
02/05/2017	R214 On 04-May-17	9.57	Put	Bond Future	405	1	0	1	0.00
02/05/2017	R214 On 04-May-17	9.58	Put	Bond Future	365	1	0	1	0.00
02/05/2017	R214 On 03-August-17			Bond Future	9.64	73.9288	73.8228	73.9288	20,323.00
02/05/2017	R214 On 03-August-17	9.51	Call	Bond Future	1846	2	2	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
02/05/2017	R214 On 03-August-17	9.52	Call	Bond Future	1877	2	2	2	0.00
02/05/2017	R214 On 03-August-17	9.53	Call	Bond Future	1909	2	2	2	0.00
02/05/2017	R214 On 03-August-17	9.52	Put	Bond Future	2713	3	3	3	0.00
02/05/2017	R214 On 03-August-17	9.53	Put	Bond Future	2673	3	3	3	0.00
02/05/2017	R214 On 03-August-17	9.51	Put	Bond Future	2753	3	3	3	0.00
02/05/2017	R214 On 02-November-17			Bond Future	9.68	72.0669	71.9570	72.0669	0.00
02/05/2017	R214 On 02-November-17	9.58	Call	Bond Future	2820	3	3	3	0.00
02/05/2017	R214 On 02-November-17	9.60	Call	Bond Future	2885	3	3	3	0.00
02/05/2017	R214 On 02-November-17	9.59	Call	Bond Future	2852	3	3	3	0.00
02/05/2017	R214 On 02-November-17	9.60	Put	Bond Future	3469	3	3	3	0.00
02/05/2017	R214 On 02-November-17	9.58	Put	Bond Future	3545	4	4	4	0.00
02/05/2017	R214 On 02-November-17	9.59	Put	Bond Future	3506	3	4	3	0.00
02/05/2017	R214 On 01-February-18			Bond Future	9.73	73.5062	73.3943	73.5062	0.00
02/05/2017	R214 On 01-February-18	9.83	Call	Bond Future	4325	4	4	4	0.00
02/05/2017	R214 On 01-February-18	9.82	Call	Bond Future	4289	4	4	4	0.00
02/05/2017	R214 On 01-February-18	9.84	Call	Bond Future	4362	4	4	4	0.00
02/05/2017	R214 On 01-February-18	9.82	Put	Bond Future	3639	4	4	4	0.00
02/05/2017	R214 On 01-February-18	9.83	Put	Bond Future	3607	4	4	4	0.00
02/05/2017	R214 On 01-February-18	9.84	Put	Bond Future	3576	4	4	4	0.00
02/05/2017	R248 On 04-May-17			Bond Future	9.68	92.7097	92.5344	92.7097	62,987.00
02/05/2017	R248 On 04-May-17	9.67	Call	Bond Future	372	1	0	1	0.00
02/05/2017	R248 On 04-May-17	9.66	Call	Bond Future	333	1	0	1	0.00
02/05/2017	R248 On 04-May-17	9.65	Call	Bond Future	296	1	0	1	0.00
02/05/2017	R248 On 04-May-17	9.66	Put	Bond Future	533	1	1	1	0.00
02/05/2017	R248 On 04-May-17	9.65	Put	Bond Future	586	1	1	1	0.00
02/05/2017	R248 On 04-May-17	9.67	Put	Bond Future	483	1	0	1	0.00
02/05/2017	R248 On 03-August-17			Bond Future	9.73	94.4731	94.2932	94.4731	74,837.00
02/05/2017	R248 On 03-August-17	9.57	Call	Bond Future	2345	2	2	2	0.00
02/05/2017	R248 On 03-August-17	9.58	Call	Bond Future	2383	3	2	3	0.00
02/05/2017	R248 On 03-August-17	9.56	Call	Bond Future	2306	2	2	2	0.00
02/05/2017	R248 On 03-August-17	9.57	Put	Bond Future	3792	4	4	4	0.00
02/05/2017	R248 On 03-August-17	9.58	Put	Bond Future	3739	4	4	4	0.00
02/05/2017	R248 On 03-August-17	9.56	Put	Bond Future	3845	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
02/05/2017	R248 On 02-November-17			Bond Future	9.78	91.8687	91.6830	91.8687	226.00
02/05/2017	R248 On 02-November-17	9.64	Call	Bond Future	3536	4	4	4	0.00
02/05/2017	R248 On 02-November-17	9.65	Call	Bond Future	3576	4	4	4	0.00
02/05/2017	R248 On 02-November-17	9.66	Call	Bond Future	3617	4	4	4	0.00
02/05/2017	R248 On 02-November-17	9.64	Put	Bond Future	4772	5	5	5	0.00
02/05/2017	R248 On 02-November-17	9.65	Put	Bond Future	4722	5	5	5	0.00
02/05/2017	R248 On 02-November-17	9.66	Put	Bond Future	4673	5	5	5	0.00
02/05/2017	R248 On 01-February-18			Bond Future	9.82	93.7036	93.5142	93.7036	0.00
02/05/2017	R248 On 01-February-18	9.89	Call	Bond Future	5431	6	5	6	0.00
02/05/2017	R248 On 01-February-18	9.90	Call	Bond Future	5475	6	5	6	0.00
02/05/2017	R248 On 01-February-18	9.91	Call	Bond Future	5520	6	6	6	0.00
02/05/2017	R248 On 01-February-18	9.90	Put	Bond Future	4813	5	5	5	0.00
02/05/2017	R248 On 01-February-18	9.91	Put	Bond Future	4771	5	5	5	0.00
02/05/2017	R248 On 01-February-18	9.89	Put	Bond Future	4855	5	5	5	0.00