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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2016	2025 On 02-February-17			Bond Future	129.07	129.0985	129.0741	129.0985	3,255.00
11/11/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2025 On 02-February-17	129.99	Put	Bond Future	916	1	916	1	0.00
11/11/2016	2025 On 02-February-17	130.00	Put	Bond Future	926	1	926	1	0.00
11/11/2016	2025 On 02-February-17	130.01	Put	Bond Future	936	1	936	1	0.00
11/11/2016	2025 On 04-May-17			Bond Future	131.60	131.6263	131.6015	131.6263	0.00
11/11/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2025 On 04-May-17	132.57	Put	Bond Future	969	1	969	1	0.00
11/11/2016	2025 On 04-May-17	132.58	Put	Bond Future	979	1	979	1	0.00
11/11/2016	2025 On 04-May-17	132.56	Put	Bond Future	959	1	959	1	0.00
11/11/2016	2025 On 03-August-17			Bond Future	132.95	132.9830	132.9547	132.9830	0.00
11/11/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2025 On 03-August-17	133.96	Put	Bond Future	1005	1	1005	1	0.00
11/11/2016	2025 On 03-August-17	133.97	Put	Bond Future	1015	1	1015	1	0.00
11/11/2016	2025 On 03-August-17	133.98	Put	Bond Future	1025	1	1025	1	0.00
11/11/2016	2030 On 02-February-17			Bond Future	9.58	89.1454	9.5849	89.1454	38,639.00
11/11/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2030 On 02-February-17	9.30	Put	Bond Future	1947	1	1947	1	0.00
11/11/2016	2030 On 02-February-17	9.31	Put	Bond Future	1878	1	1878	1	0.00
11/11/2016	2030 On 02-February-17	9.29	Put	Bond Future	2017	1	2017	1	0.00
11/11/2016	2030 On 04-May-17			Bond Future	9.64	90.8860	9.6419	90.8860	0.00
11/11/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2030 On 04-May-17	9.33	Put	Bond Future	2104	1	2104	1	0.00
11/11/2016	2030 On 04-May-17	9.32	Put	Bond Future	2172	2	2172	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
11/11/2016	2030 On 04-May-17	9.34	Put	Bond Future	2035	1	2035	1	0.00
11/11/2016	2030 On 03-August-17			Bond Future	9.69	88.7312	9.6907	88.7312	0.00
11/11/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2030 On 03-August-17	9.34	Put	Bond Future	2336	2	2336	2	0.00
11/11/2016	2030 On 03-August-17	9.33	Put	Bond Future	2404	2	2404	2	0.00
11/11/2016	2030 On 03-August-17	9.35	Put	Bond Future	2269	2	2269	2	0.00
11/11/2016	2032 On 02-February-17			Bond Future	9.70	92.1939	9.7017	92.1939	15,426.00
11/11/2016	2032 On 02-February-17	9.51	Call	Bond Future	1633	2	1633	2	0.00
11/11/2016	2032 On 02-February-17	9.53	Call	Bond Future	1694	2	1694	2	0.00
11/11/2016	2032 On 02-February-17	9.52	Call	Bond Future	1663	2	1663	2	0.00
11/11/2016	2032 On 02-February-17	9.52	Put	Bond Future	2985	3	2985	3	0.00
11/11/2016	2032 On 02-February-17	9.53	Put	Bond Future	2942	3	2942	3	0.00
11/11/2016	2032 On 02-February-17	9.51	Put	Bond Future	3028	3	3028	3	0.00
11/11/2016	2032 On 04-May-17			Bond Future	9.76	89.8342	9.7571	89.8342	0.00
11/11/2016	2032 On 04-May-17	9.46	Call	Bond Future	2200	2	2200	2	0.00
11/11/2016	2032 On 04-May-17	9.45	Call	Bond Future	2172	2	2172	2	0.00
11/11/2016	2032 On 04-May-17	9.44	Call	Bond Future	2144	2	2144	2	0.00
11/11/2016	2032 On 04-May-17	9.45	Put	Bond Future	4392	4	4392	4	0.00
11/11/2016	2032 On 04-May-17	9.44	Put	Bond Future	4437	4	4437	4	0.00
11/11/2016	2032 On 04-May-17	9.46	Put	Bond Future	4347	4	4347	4	0.00
11/11/2016	2032 On 03-August-17			Bond Future	9.80	91.6655	9.8027	91.6655	0.00
11/11/2016	2032 On 03-August-17	9.43	Call	Bond Future	2780	3	2780	3	0.00
11/11/2016	2032 On 03-August-17	9.45	Call	Bond Future	2837	3	2837	3	0.00
11/11/2016	2032 On 03-August-17	9.44	Call	Bond Future	2808	3	2808	3	0.00
11/11/2016	2032 On 03-August-17	9.45	Put	Bond Future	5364	5	5364	5	0.00
11/11/2016	2032 On 03-August-17	9.43	Put	Bond Future	5453	5	5453	5	0.00
11/11/2016	2032 On 03-August-17	9.44	Put	Bond Future	5408	5	5408	5	0.00
11/11/2016	2033 On 02-February-17			Bond Future	108.01	108.7820	108.0094	108.7820	5,474.00
11/11/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2033 On 02-February-17	109.71	Put	Bond Future	1701	1	1701	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
11/11/2016	2033 On 02-February-17	109.72	Put	Bond Future	1711	1	1711	1	0.00
11/11/2016	2033 On 02-February-17	109.70	Put	Bond Future	1691	1	1691	1	0.00
11/11/2016	2033 On 04-May-17			Bond Future	109.09	109.8728	109.0851	109.8728	0.00
11/11/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2033 On 04-May-17	110.84	Put	Bond Future	1755	1	1755	1	0.00
11/11/2016	2033 On 04-May-17	110.85	Put	Bond Future	1765	1	1765	1	0.00
11/11/2016	2033 On 04-May-17	110.83	Put	Bond Future	1745	1	1745	1	0.00
11/11/2016	2033 On 03-August-17			Bond Future	111.31	112.1177	111.3113	112.1177	0.00
11/11/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2033 On 03-August-17	113.12	Put	Bond Future	1809	1	1809	1	0.00
11/11/2016	2033 On 03-August-17	113.13	Put	Bond Future	1819	1	1819	1	0.00
11/11/2016	2033 On 03-August-17	113.14	Put	Bond Future	1829	1	1829	1	0.00
11/11/2016	2037 On 02-February-17			Bond Future	9.89	88.9548	9.8899	88.9548	41,573.00
11/11/2016	2037 On 02-February-17	9.66	Call	Bond Future	1676	2	1676	2	0.00
11/11/2016	2037 On 02-February-17	9.68	Call	Bond Future	1739	2	1739	2	0.00
11/11/2016	2037 On 02-February-17	9.67	Call	Bond Future	1707	2	1707	2	0.00
11/11/2016	2037 On 02-February-17	9.66	Put	Bond Future	3502	3	3502	3	0.00
11/11/2016	2037 On 02-February-17	9.67	Put	Bond Future	3453	3	3453	3	0.00
11/11/2016	2037 On 02-February-17	9.68	Put	Bond Future	3404	3	3404	3	0.00
11/11/2016	2037 On 04-May-17			Bond Future	9.95	90.6917	9.9471	90.6917	0.00
11/11/2016	2037 On 04-May-17	9.59	Call	Bond Future	2438	3	2438	3	0.00
11/11/2016	2037 On 04-May-17	9.58	Call	Bond Future	2406	3	2406	3	0.00
11/11/2016	2037 On 04-May-17	9.60	Call	Bond Future	2469	3	2469	3	0.00
11/11/2016	2037 On 04-May-17	9.58	Put	Bond Future	5318	5	5318	5	0.00
11/11/2016	2037 On 04-May-17	9.60	Put	Bond Future	5218	5	5218	5	0.00
11/11/2016	2037 On 04-May-17	9.59	Put	Bond Future	5268	5	5268	5	0.00
11/11/2016	2037 On 03-August-17			Bond Future	10.00	88.2825	9.9974	88.2825	0.00
11/11/2016	2037 On 03-August-17	9.58	Call	Bond Future	2993	3	2993	3	0.00
11/11/2016	2037 On 03-August-17	9.57	Call	Bond Future	2962	3	2962	3	0.00
11/11/2016	2037 On 03-August-17	9.56	Call	Bond Future	2930	3	2930	3	0.00

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11/11/2016	2037 On 03-August-17	9.56	Put	Bond Future	6379	6	6379	6	0.00
11/11/2016	2037 On 03-August-17	9.57	Put	Bond Future	6329	6	6329	6	0.00
11/11/2016	2037 On 03-August-17	9.58	Put	Bond Future	6279	6	6279	6	0.00
11/11/2016	2038 On 02-February-17			Bond Future	134.74	135.2227	134.7380	135.2227	22,835.00
11/11/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2038 On 02-February-17	137.05	Put	Bond Future	2312	2	2312	2	0.00
11/11/2016	2038 On 02-February-17	137.06	Put	Bond Future	2322	2	2322	2	0.00
11/11/2016	2038 On 02-February-17	137.07	Put	Bond Future	2332	2	2332	2	0.00
11/11/2016	2038 On 04-May-17			Bond Future	137.38	137.8704	137.3764	137.8704	0.00
11/11/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2038 On 04-May-17	139.78	Put	Bond Future	2404	2	2404	2	0.00
11/11/2016	2038 On 04-May-17	139.79	Put	Bond Future	2414	2	2414	2	0.00
11/11/2016	2038 On 04-May-17	139.77	Put	Bond Future	2394	2	2394	2	0.00
11/11/2016	2038 On 03-August-17			Bond Future	138.68	139.1882	138.6808	139.1882	0.00
11/11/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2038 On 03-August-17	141.17	Put	Bond Future	2489	2	2489	2	0.00
11/11/2016	2038 On 03-August-17	141.16	Put	Bond Future	2479	2	2479	2	0.00
11/11/2016	2038 On 03-August-17	141.18	Put	Bond Future	2499	2	2499	2	0.00
11/11/2016	2040 On 02-February-17			Bond Future	9.93	92.6813	9.9294	92.6813	8,238.00
11/11/2016	2040 On 02-February-17	9.58	Call	Bond Future	1473	2	1473	2	0.00
11/11/2016	2040 On 02-February-17	9.60	Call	Bond Future	1532	2	1532	2	0.00
11/11/2016	2040 On 02-February-17	9.59	Call	Bond Future	1502	2	1502	2	0.00
11/11/2016	2040 On 02-February-17	9.58	Put	Bond Future	4474	4	4474	4	0.00
11/11/2016	2040 On 02-February-17	9.60	Put	Bond Future	4358	4	4358	4	0.00
11/11/2016	2040 On 02-February-17	9.59	Put	Bond Future	4416	4	4416	4	0.00
11/11/2016	2040 On 04-May-17			Bond Future	9.99	94.4910	9.9861	94.4910	0.00
11/11/2016	2040 On 04-May-17	9.64	Call	Bond Future	2727	3	2727	3	0.00
11/11/2016	2040 On 04-May-17	9.63	Call	Bond Future	2693	3	2693	3	0.00

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11/11/2016	2040 On 04-May-17	9.62	Call	Bond Future	2660	3	2660	3	0.00
11/11/2016	2040 On 04-May-17	9.63	Put	Bond Future	5721	5	5721	5	0.00
11/11/2016	2040 On 04-May-17	9.62	Put	Bond Future	5775	5	5775	5	0.00
11/11/2016	2040 On 04-May-17	9.64	Put	Bond Future	5668	5	5668	5	0.00
11/11/2016	2040 On 03-August-17			Bond Future	10.04	91.9088	10.0361	91.9088	0.00
11/11/2016	2040 On 03-August-17	9.61	Call	Bond Future	3221	4	3221	4	0.00
11/11/2016	2040 On 03-August-17	9.62	Call	Bond Future	3254	4	3254	4	0.00
11/11/2016	2040 On 03-August-17	9.63	Call	Bond Future	3287	4	3287	4	0.00
11/11/2016	2040 On 03-August-17	9.62	Put	Bond Future	6770	6	6770	6	0.00
11/11/2016	2040 On 03-August-17	9.63	Put	Bond Future	6716	6	6716	6	0.00
11/11/2016	2040 On 03-August-17	9.61	Put	Bond Future	6825	6	6825	6	0.00
11/11/2016	2044 On 02-February-17			Bond Future	9.93	89.9576	9.9324	89.9576	20,659.00
11/11/2016	2044 On 02-February-17	9.77	Call	Bond Future	2128	3	2128	3	0.00
11/11/2016	2044 On 02-February-17	9.76	Call	Bond Future	2091	2	2091	2	0.00
11/11/2016	2044 On 02-February-17	9.78	Call	Bond Future	2164	3	2164	3	0.00
11/11/2016	2044 On 02-February-17	9.78	Put	Bond Future	3468	3	3468	3	0.00
11/11/2016	2044 On 02-February-17	9.77	Put	Bond Future	3518	3	3518	3	0.00
11/11/2016	2044 On 02-February-17	9.76	Put	Bond Future	3568	3	3568	3	0.00
11/11/2016	2044 On 04-May-17			Bond Future	9.99	91.7140	9.9870	91.7140	0.00
11/11/2016	2044 On 04-May-17	9.67	Call	Bond Future	2887	3	2887	3	0.00
11/11/2016	2044 On 04-May-17	9.68	Call	Bond Future	2923	3	2923	3	0.00
11/11/2016	2044 On 04-May-17	9.66	Call	Bond Future	2852	3	2852	3	0.00
11/11/2016	2044 On 04-May-17	9.67	Put	Bond Future	5607	5	5607	5	0.00
11/11/2016	2044 On 04-May-17	9.68	Put	Bond Future	5555	5	5555	5	0.00
11/11/2016	2044 On 04-May-17	9.66	Put	Bond Future	5660	5	5660	5	0.00
11/11/2016	2044 On 03-August-17			Bond Future	10.04	89.2005	10.0350	89.2005	0.00
11/11/2016	2044 On 03-August-17	9.64	Call	Bond Future	3395	4	3395	4	0.00
11/11/2016	2044 On 03-August-17	9.62	Call	Bond Future	3329	4	3329	4	0.00
11/11/2016	2044 On 03-August-17	9.63	Call	Bond Future	3362	4	3362	4	0.00
11/11/2016	2044 On 03-August-17	9.62	Put	Bond Future	6884	6	6884	6	0.00
11/11/2016	2044 On 03-August-17	9.63	Put	Bond Future	6828	6	6828	6	0.00
11/11/2016	2044 On 03-August-17	9.64	Put	Bond Future	6774	6	6774	6	0.00
11/11/2016	2046 On 02-February-17			Bond Future	134.32	135.4856	134.3184	135.4856	18,352.00
11/11/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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11/11/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2046 On 02-February-17	137.14	Put	Bond Future	2822	2	2822	2	0.00
11/11/2016	2046 On 02-February-17	137.15	Put	Bond Future	2832	2	2832	2	0.00
11/11/2016	2046 On 02-February-17	137.13	Put	Bond Future	2812	2	2812	2	0.00
11/11/2016	2046 On 04-May-17			Bond Future	135.42	136.6102	135.4205	136.6102	0.00
11/11/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2046 On 04-May-17	138.33	Put	Bond Future	2909	2	2909	2	0.00
11/11/2016	2046 On 04-May-17	138.34	Put	Bond Future	2919	2	2919	2	0.00
11/11/2016	2046 On 04-May-17	138.32	Put	Bond Future	2899	2	2899	2	0.00
11/11/2016	2046 On 03-August-17			Bond Future	138.18	139.4016	138.1844	139.4016	0.00
11/11/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2046 On 03-August-17	141.19	Put	Bond Future	3006	2	3006	2	0.00
11/11/2016	2046 On 03-August-17	141.17	Put	Bond Future	2986	2	2986	2	0.00
11/11/2016	2046 On 03-August-17	141.18	Put	Bond Future	2996	2	2996	2	0.00
11/11/2016	2050 On 02-February-17			Bond Future	144.04	144.0640	144.0369	144.0640	24,754.00
11/11/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2050 On 02-February-17	144.97	Put	Bond Future	933	1	933	1	0.00
11/11/2016	2050 On 02-February-17	144.98	Put	Bond Future	943	1	943	1	0.00
11/11/2016	2050 On 02-February-17	144.96	Put	Bond Future	923	1	923	1	0.00
11/11/2016	2050 On 04-May-17			Bond Future	146.86	146.8848	146.8572	146.8848	0.00
11/11/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2050 On 04-May-17	147.84	Put	Bond Future	983	1	983	1	0.00
11/11/2016	2050 On 04-May-17	147.85	Put	Bond Future	993	1	993	1	0.00
11/11/2016	2050 On 04-May-17	147.83	Put	Bond Future	973	1	973	1	0.00
11/11/2016	2050 On 03-August-17			Bond Future	148.19	148.2242	148.1926	148.2242	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
11/11/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
11/11/2016	2050 On 03-August-17	149.22	Put	Bond Future	1027	1	1027	1	0.00
11/11/2016	2050 On 03-August-17	149.24	Put	Bond Future	1047	1	1047	1	0.00
11/11/2016	2050 On 03-August-17	149.23	Put	Bond Future	1037	1	1037	1	0.00
11/11/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	AL37 On 02-February-17			Index Future	508.58	510.9170	508.5750	510.9170	7.00
11/11/2016	AL37 On 04-May-17			Index Future	518.50	520.8900	518.5020	520.8900	0.00
11/11/2016	AL37 On 03-August-17			Index Future	529.05	531.5010	529.0530	531.5010	0.00
11/11/2016	AL7T On 02-February-17			Index Future	582.99	587.2720	582.9860	587.2720	2.00
11/11/2016	AL7T On 04-May-17			Index Future	594.37	598.7340	594.3650	598.7340	0.00
11/11/2016	AL7T On 03-August-17			Index Future	606.46	610.9320	606.4600	610.9320	0.00
11/11/2016	ALBI On 02-February-17			Index Future	528.26	532.1050	528.2600	532.1050	619.00
11/11/2016	ALBI On 04-May-17			Index Future	538.57	542.4910	538.5720	542.4910	0.00
11/11/2016	ALBI On 03-August-17			Index Future	549.53	553.5430	549.5310	553.5430	0.00
11/11/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/11/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2016	EL28 On 02-February-17			Bond Future	129.93	130.2053	129.9271	130.2053	0.00
11/11/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
11/11/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
11/11/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
11/11/2016	EL28 On 02-February-17	135.10	Put	Bond Future	5173	5	5173	5	0.00
11/11/2016	EL28 On 02-February-17	135.11	Put	Bond Future	5183	5	5183	5	0.00
11/11/2016	EL28 On 02-February-17	135.12	Put	Bond Future	5193	5	5193	5	0.00
11/11/2016	EL28 On 04-May-17			Bond Future	130.79	131.0726	130.7892	131.0726	0.00
11/11/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
11/11/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
11/11/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
11/11/2016	EL28 On 04-May-17	137.90	Put	Bond Future	7111	7	7111	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2016	EL28 On 04-May-17	137.91	Put	Bond Future	7121	7	7121	7	0.00
11/11/2016	EL28 On 04-May-17	137.92	Put	Bond Future	7131	7	7131	7	0.00
11/11/2016	EL28 On 03-August-17			Bond Future	133.46	133.7511	133.4587	133.7511	0.00
11/11/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
11/11/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
11/11/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
11/11/2016	EL28 On 03-August-17	135.17	Put	Bond Future	1711	1	1711	1	0.00
11/11/2016	EL28 On 03-August-17	135.16	Put	Bond Future	1701	1	1701	1	0.00
11/11/2016	EL28 On 03-August-17	135.18	Put	Bond Future	1721	1	1721	1	0.00
11/11/2016	ES33 On 02-February-17			Bond Future	10.80	78.4142	10.7971	78.4142	8,789.00
11/11/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
11/11/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
11/11/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
11/11/2016	ES33 On 02-February-17	10.60	Put	Bond Future	1228	1	1228	1	0.00
11/11/2016	ES33 On 02-February-17	10.59	Put	Bond Future	1291	1	1291	1	0.00
11/11/2016	ES33 On 02-February-17	10.61	Put	Bond Future	1165	1	1165	1	0.00
11/11/2016	ES33 On 04-May-17			Bond Future	10.88	76.1509	10.8839	76.1509	0.00
11/11/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
11/11/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
11/11/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
11/11/2016	ES33 On 04-May-17	10.55	Put	Bond Future	2068	1	2068	1	0.00
11/11/2016	ES33 On 04-May-17	10.56	Put	Bond Future	2004	1	2004	1	0.00
11/11/2016	ES33 On 04-May-17	10.54	Put	Bond Future	2131	1	2131	1	0.00
11/11/2016	ES33 On 03-August-17			Bond Future	10.96	77.7033	10.9616	77.7033	0.00
11/11/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
11/11/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
11/11/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
11/11/2016	ES33 On 03-August-17	10.53	Put	Bond Future	2654	2	2654	2	0.00
11/11/2016	ES33 On 03-August-17	10.55	Put	Bond Future	2528	2	2528	2	0.00
11/11/2016	ES33 On 03-August-17	10.54	Put	Bond Future	2591	2	2591	2	0.00
11/11/2016	ES42 On 02-February-17			Bond Future	10.91	82.5982	10.9067	82.5982	8,777.00
11/11/2016	ES42 On 04-May-17			Bond Future	10.99	79.9477	10.9926	79.9477	0.00
11/11/2016	ES42 On 03-August-17			Bond Future	11.07	81.5780	11.0686	81.5780	0.00
11/11/2016	GOVI On 02-February-17			GOVI	526.12	529.9820	526.1160	529.9820	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
11/11/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
11/11/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
11/11/2016	GOVI On 02-February-17	533.33	Put	GOVI	72140	3	72140	3	0.00
11/11/2016	GOVI On 02-February-17	533.34	Put	GOVI	72240	3	72240	3	0.00
11/11/2016	GOVI On 02-February-17	533.32	Put	GOVI	72040	3	72040	3	0.00
11/11/2016	GOVI On 04-May-17			GOVI	536.39	540.3270	536.3850	540.3270	0.00
11/11/2016	GOVI On 04-May-17	262.20	Call	GOVI	2741850	278	2741850	278	0.00
11/11/2016	GOVI On 04-May-17	262.19	Call	GOVI	2741950	278	2741950	278	0.00
11/11/2016	GOVI On 04-May-17	262.18	Call	GOVI	2742050	278	2742050	278	0.00
11/11/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
11/11/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
11/11/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
11/11/2016	GOVI On 03-August-17			GOVI	547.30	551.3340	547.3000	551.3340	0.00
11/11/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
11/11/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
11/11/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
11/11/2016	GOVI On 03-August-17	561.11	Put	GOVI	138100	10	138100	10	0.00
11/11/2016	GOVI On 03-August-17	561.09	Put	GOVI	137900	10	137900	10	0.00
11/11/2016	GOVI On 03-August-17	561.10	Put	GOVI	138000	10	138000	10	0.00
11/11/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/11/2016	IGOV On 02-February-17			Index Future	252.51	252.9830	252.5050	252.9830	1,070.00
11/11/2016	IGOV On 04-May-17			Index Future	257.45	257.9360	257.4490	257.9360	0.00
11/11/2016	IGOV On 03-August-17			Index Future	262.70	263.2060	262.7020	263.2060	0.00
11/11/2016	ILBI On 02-February-17			Index Future	684.02	685.0140	684.0240	685.0140	155.00
11/11/2016	ILBI On 04-May-17			Index Future	697.33	698.3380	697.3280	698.3380	0.00
11/11/2016	ILBI On 03-August-17			Index Future	711.05	712.0840	711.0540	712.0840	0.00
11/11/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
11/11/2016	IS01 On 16-March-17			Interest Rate Swap	100.02	100.0113	100.0193	100.0113	0.00
11/11/2016	IS01 On 15-June-17			Interest Rate Swap	99.66	99.6400	99.6649	99.6400	0.00
11/11/2016	IS01 On 21-September-17			Interest Rate Swap	99.75	99.6993	99.7515	99.6993	0.00
11/11/2016	IS01 On 21-December-17			Interest Rate Swap	100.09	100.0051	100.0859	100.0051	0.00
11/11/2016	IS02 On 18-December-17			Interest Rate Swap	100.11	100.0304	100.1096	100.0304	0.00
11/11/2016	IS02 On 16-March-18			Interest Rate Swap	99.46	99.3420	99.4593	99.3420	0.00

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11/11/2016	IS02 On 15-June-18			Interest Rate Swap	99.19	99.0378	99.1932	99.0378	0.00
11/11/2016	IS02 On 21-September-18			Interest Rate Swap	99.33	99.1326	99.3306	99.1326	0.00
11/11/2016	IS02 On 21-December-18			Interest Rate Swap	99.91	99.6700	99.9100	99.6700	0.00
11/11/2016	IS05 On 17-December-20			Interest Rate Swap	98.96	98.4343	98.9646	98.4343	0.00
11/11/2016	IS05 On 16-March-21			Interest Rate Swap	98.38	97.8167	98.3831	97.8167	0.00
11/11/2016	IS05 On 15-June-21			Interest Rate Swap	97.77	97.1650	97.7701	97.1650	0.00
11/11/2016	IS05 On 21-September-21			Interest Rate Swap	98.13	97.4852	98.1319	97.4852	0.00
11/11/2016	IS05 On 21-December-21			Interest Rate Swap	100.44	99.7623	100.4427	99.7623	50.00
11/11/2016	IS10 On 17-December-25			Interest Rate Swap	100.48	99.2276	100.4769	99.2276	0.00
11/11/2016	IS10 On 16-March-26			Interest Rate Swap	97.68	96.3705	97.6793	96.3705	0.00
11/11/2016	IS10 On 15-June-26			Interest Rate Swap	96.56	95.1980	96.5561	95.1980	0.00
11/11/2016	IS10 On 21-September-26			Interest Rate Swap	98.71	97.3254	98.7092	97.3254	0.00
11/11/2016	IS10 On 21-December-26			Interest Rate Swap	102.39	100.9979	102.3860	100.9979	0.00
11/11/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/11/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/11/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/11/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/11/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
11/11/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	10,000.00
11/11/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
11/11/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
11/11/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	1,000.00
11/11/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
11/11/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
11/11/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
11/11/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
11/11/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
11/11/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
11/11/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
11/11/2016	R023 On 02-February-17			Bond Future	8.81	99.0726	8.8128	99.0726	16,470.00
11/11/2016	R023 On 02-February-17	8.86	Call	Bond Future	1376	2	1376	2	0.00
11/11/2016	R023 On 02-February-17	8.85	Call	Bond Future	1352	2	1352	2	0.00
11/11/2016	R023 On 02-February-17	8.84	Call	Bond Future	1328	2	1328	2	0.00
11/11/2016	R023 On 02-February-17	8.85	Put	Bond Future	1186	1	1186	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
11/11/2016	R023 On 02-February-17	8.84	Put	Bond Future	1207	1	1207	1	0.00
11/11/2016	R023 On 02-February-17	8.86	Put	Bond Future	1165	1	1165	1	0.00
11/11/2016	R023 On 04-May-17			Bond Future	8.86	97.0736	8.8595	97.0736	0.00
11/11/2016	R023 On 04-May-17	8.59	Call	Bond Future	1221	1	1221	1	0.00
11/11/2016	R023 On 04-May-17	8.61	Call	Bond Future	1258	2	1258	2	0.00
11/11/2016	R023 On 04-May-17	8.60	Call	Bond Future	1239	1	1239	1	0.00
11/11/2016	R023 On 04-May-17	8.59	Put	Bond Future	2397	2	2397	2	0.00
11/11/2016	R023 On 04-May-17	8.61	Put	Bond Future	2346	2	2346	2	0.00
11/11/2016	R023 On 04-May-17	8.60	Put	Bond Future	2371	2	2371	2	0.00
11/11/2016	R023 On 03-August-17			Bond Future	8.89	99.0521	8.8897	99.0521	0.00
11/11/2016	R023 On 03-August-17	8.58	Call	Bond Future	1523	2	1523	2	0.00
11/11/2016	R023 On 03-August-17	8.60	Call	Bond Future	1558	2	1558	2	0.00
11/11/2016	R023 On 03-August-17	8.59	Call	Bond Future	1540	2	1540	2	0.00
11/11/2016	R023 On 03-August-17	8.58	Put	Bond Future	2829	3	2829	3	0.00
11/11/2016	R023 On 03-August-17	8.59	Put	Bond Future	2804	2	2804	2	0.00
11/11/2016	R023 On 03-August-17	8.60	Put	Bond Future	2779	2	2779	2	0.00
11/11/2016	R035 On 02-February-17			Bond Future	9.83	96.6894	9.8343	96.6894	5,762.00
11/11/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R035 On 02-February-17	9.51	Put	Bond Future	2602	2	2602	2	0.00
11/11/2016	R035 On 02-February-17	9.52	Put	Bond Future	2520	2	2520	2	0.00
11/11/2016	R035 On 02-February-17	9.50	Put	Bond Future	2684	2	2684	2	0.00
11/11/2016	R035 On 04-May-17			Bond Future	9.89	94.0730	9.8889	94.0730	0.00
11/11/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R035 On 04-May-17	9.53	Put	Bond Future	2852	2	2852	2	0.00
11/11/2016	R035 On 04-May-17	9.54	Put	Bond Future	2771	2	2771	2	0.00
11/11/2016	R035 On 04-May-17	9.55	Put	Bond Future	2690	2	2690	2	0.00
11/11/2016	R035 On 03-August-17			Bond Future	9.93	95.9906	9.9348	95.9906	0.00
11/11/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R035 On 03-August-17	9.50	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
11/11/2016	R035 On 03-August-17	9.52	Put	Bond Future	3273	2	3273	2	0.00
11/11/2016	R035 On 03-August-17	9.50	Put	Bond Future	3435	3	3435	3	0.00
11/11/2016	R035 On 03-August-17	9.51	Put	Bond Future	3354	3	3354	3	0.00
11/11/2016	R186 On 02-February-17			Bond Future	9.17	110.6937	9.1742	110.6937	112,360.00
11/11/2016	R186 On 02-February-17	9.50	Call	Bond Future	3215	4	3215	4	0.00
11/11/2016	R186 On 02-February-17	8.87	Call	Bond Future	1043	1	1043	1	0.00
11/11/2016	R186 On 02-February-17	9.40	Call	Bond Future	2781	3	2781	3	0.00
11/11/2016	R186 On 02-February-17	8.79	Call	Bond Future	869	1	869	1	0.00
11/11/2016	R186 On 02-February-17	8.95	Call	Bond Future	1239	2	1239	2	0.00
11/11/2016	R186 On 02-February-17	9.02	Call	Bond Future	1430	2	1430	2	0.00
11/11/2016	R186 On 02-February-17	8.37	Call	Bond Future	278	0	278	0	500.00
11/11/2016	R186 On 02-February-17	8.00	Call	Bond Future	77	0	77	0	7,000.00
11/11/2016	R186 On 02-February-17	8.60	Call	Bond Future	540	1	540	1	7,000.00
11/11/2016	R186 On 02-February-17	8.81	Call	Bond Future	910	1	910	1	0.00
11/11/2016	R186 On 02-February-17	8.43	Call	Bond Future	334	0	334	0	750.00
11/11/2016	R186 On 02-February-17	8.80	Call	Bond Future	890	1	890	1	0.00
11/11/2016	R186 On 02-February-17	8.90	Call	Bond Future	1114	1	1114	1	0.00
11/11/2016	R186 On 02-February-17	9.10	Call	Bond Future	1672	2	1672	2	0.00
11/11/2016	R186 On 02-February-17	8.62	Call	Bond Future	570	1	570	1	500.00
11/11/2016	R186 On 02-February-17	8.79	Put	Bond Future	3511	3	3511	3	0.00
11/11/2016	R186 On 02-February-17	8.95	Put	Bond Future	2770	2	2770	2	2,546.00
11/11/2016	R186 On 02-February-17	9.02	Put	Bond Future	2480	2	2480	2	500.00
11/11/2016	R186 On 02-February-17	8.37	Put	Bond Future	5909	5	5909	5	0.00
11/11/2016	R186 On 02-February-17	8.60	Put	Bond Future	4521	4	4521	4	0.00
11/11/2016	R186 On 02-February-17	9.40	Put	Bond Future	1268	1	1268	1	750.00
11/11/2016	R186 On 02-February-17	9.50	Put	Bond Future	1040	1	1040	1	13,500.00
11/11/2016	R186 On 02-February-17	8.87	Put	Bond Future	3128	3	3128	3	500.00
11/11/2016	R186 On 02-February-17	8.62	Put	Bond Future	4409	4	4409	4	0.00
11/11/2016	R186 On 02-February-17	8.00	Put	Bond Future	8431	8	8431	8	0.00
11/11/2016	R186 On 02-February-17	8.81	Put	Bond Future	3413	3	3413	3	0.00
11/11/2016	R186 On 02-February-17	9.10	Put	Bond Future	2176	2	2176	2	2,546.00
11/11/2016	R186 On 02-February-17	8.90	Put	Bond Future	2990	2	2990	2	750.00
11/11/2016	R186 On 02-February-17	8.80	Put	Bond Future	3462	3	3462	3	0.00
11/11/2016	R186 On 02-February-17	8.43	Put	Bond Future	5532	5	5532	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
11/11/2016	R186 On 04-May-17			Bond Future	9.23	112.8546	9.2264	112.8546	0.00
11/11/2016	R186 On 04-May-17	8.91	Call	Bond Future	1869	2	1869	2	0.00
11/11/2016	R186 On 04-May-17	8.89	Call	Bond Future	1818	2	1818	2	0.00
11/11/2016	R186 On 04-May-17	8.90	Call	Bond Future	1843	2	1843	2	0.00
11/11/2016	R186 On 04-May-17	8.89	Put	Bond Future	4077	4	4077	4	0.00
11/11/2016	R186 On 04-May-17	8.90	Put	Bond Future	4034	4	4034	4	0.00
11/11/2016	R186 On 04-May-17	8.91	Put	Bond Future	3992	3	3992	3	0.00
11/11/2016	R186 On 03-August-17			Bond Future	9.27	109.8488	9.2664	109.8488	0.00
11/11/2016	R186 On 03-August-17	8.91	Call	Bond Future	2312	3	2312	3	0.00
11/11/2016	R186 On 03-August-17	8.93	Call	Bond Future	2365	3	2365	3	0.00
11/11/2016	R186 On 03-August-17	8.92	Call	Bond Future	2339	3	2339	3	0.00
11/11/2016	R186 On 03-August-17	8.91	Put	Bond Future	4658	4	4658	4	0.00
11/11/2016	R186 On 03-August-17	8.92	Put	Bond Future	4618	4	4618	4	0.00
11/11/2016	R186 On 03-August-17	8.93	Put	Bond Future	4577	4	4577	4	0.00
11/11/2016	R197 On 02-February-17			Bond Future	299.86	299.9129	299.8556	299.9129	1,246.00
11/11/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R197 On 02-February-17	302.58	Put	Bond Future	2724	3	2724	3	0.00
11/11/2016	R197 On 02-February-17	302.59	Put	Bond Future	2734	3	2734	3	0.00
11/11/2016	R197 On 02-February-17	302.57	Put	Bond Future	2714	3	2714	3	0.00
11/11/2016	R197 On 04-May-17			Bond Future	305.73	305.7852	305.7268	305.7852	0.00
11/11/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R197 On 04-May-17	308.59	Put	Bond Future	2863	3	2863	3	0.00
11/11/2016	R197 On 04-May-17	308.60	Put	Bond Future	2873	3	2873	3	0.00
11/11/2016	R197 On 04-May-17	308.58	Put	Bond Future	2853	3	2853	3	0.00
11/11/2016	R197 On 03-August-17			Bond Future	305.07	305.1331	305.0665	305.1331	0.00
11/11/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R197 On 03-August-17	308.05	Put	Bond Future	2984	3	2984	3	0.00
11/11/2016	R197 On 03-August-17	308.07	Put	Bond Future	3004	3	3004	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
11/11/2016	R197 On 03-August-17	308.06	Put	Bond Future	2994	3	2994	3	0.00
11/11/2016	R202 On 02-February-17			Bond Future	248.79	249.1673	248.7882	249.1673	36,619.00
11/11/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R202 On 02-February-17	251.73	Put	Bond Future	2942	3	2942	3	0.00
11/11/2016	R202 On 02-February-17	251.74	Put	Bond Future	2952	3	2952	3	0.00
11/11/2016	R202 On 02-February-17	251.72	Put	Bond Future	2932	3	2932	3	0.00
11/11/2016	R202 On 04-May-17			Bond Future	253.66	254.0456	253.6593	254.0456	0.00
11/11/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R202 On 04-May-17	256.71	Put	Bond Future	3051	3	3051	3	0.00
11/11/2016	R202 On 04-May-17	256.72	Put	Bond Future	3061	3	3061	3	0.00
11/11/2016	R202 On 04-May-17	256.73	Put	Bond Future	3071	3	3071	3	0.00
11/11/2016	R202 On 03-August-17			Bond Future	255.17	255.5713	255.1712	255.5713	0.00
11/11/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R202 On 03-August-17	258.36	Put	Bond Future	3189	3	3189	3	0.00
11/11/2016	R202 On 03-August-17	258.37	Put	Bond Future	3199	3	3199	3	0.00
11/11/2016	R202 On 03-August-17	258.35	Put	Bond Future	3179	3	3179	3	0.00
11/11/2016	R203 On 02-February-17			Bond Future	7.95	103.5325	7.9503	103.5325	24,463.00
11/11/2016	R203 On 02-February-17	7.70	Call	Bond Future	88	0	88	0	0.00
11/11/2016	R203 On 02-February-17	7.71	Call	Bond Future	90	0	90	0	0.00
11/11/2016	R203 On 02-February-17	7.72	Call	Bond Future	92	0	92	0	0.00
11/11/2016	R203 On 02-February-17	7.71	Put	Bond Future	229	0	229	0	0.00
11/11/2016	R203 On 02-February-17	7.70	Put	Bond Future	233	0	233	0	0.00
11/11/2016	R203 On 02-February-17	7.72	Put	Bond Future	225	0	225	0	0.00
11/11/2016	R203 On 04-May-17			Bond Future	7.86	101.3801	7.8618	101.3801	0.00
11/11/2016	R203 On 04-May-17	6.91	Call	Bond Future	34	0	34	0	0.00
11/11/2016	R203 On 04-May-17	6.93	Call	Bond Future	35	0	35	0	0.00
11/11/2016	R203 On 04-May-17	6.92	Call	Bond Future	35	0	35	0	0.00
11/11/2016	R203 On 04-May-17	6.92	Put	Bond Future	364	0	364	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
11/11/2016	R203 On 04-May-17	6.93	Put	Bond Future	361	0	361	0	0.00
11/11/2016	R203 On 04-May-17	6.91	Put	Bond Future	367	0	367	0	0.00
11/11/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
11/11/2016	R203 On 03-August-17	4.87	Call	Bond Future	103	0	103	0	0.00
11/11/2016	R203 On 03-August-17	4.89	Call	Bond Future	104	0	104	0	0.00
11/11/2016	R203 On 03-August-17	4.88	Call	Bond Future	104	0	104	0	0.00
11/11/2016	R203 On 03-August-17	4.89	Put	Bond Future	80	0	80	0	0.00
11/11/2016	R203 On 03-August-17	4.88	Put	Bond Future	80	0	80	0	0.00
11/11/2016	R203 On 03-August-17	4.87	Put	Bond Future	81	0	81	0	0.00
11/11/2016	R204 On 02-February-17			Bond Future	8.10	101.0511	8.0952	101.0511	30,070.00
11/11/2016	R204 On 02-February-17	8.28	Call	Bond Future	570	1	570	1	0.00
11/11/2016	R204 On 02-February-17	8.30	Call	Bond Future	592	1	592	1	0.00
11/11/2016	R204 On 02-February-17	8.29	Call	Bond Future	581	1	581	1	0.00
11/11/2016	R204 On 02-February-17	8.28	Put	Bond Future	256	0	256	0	0.00
11/11/2016	R204 On 02-February-17	8.29	Put	Bond Future	250	0	250	0	0.00
11/11/2016	R204 On 02-February-17	8.30	Put	Bond Future	244	0	244	0	0.00
11/11/2016	R204 On 04-May-17			Bond Future	8.13	103.0237	8.1301	103.0237	0.00
11/11/2016	R204 On 04-May-17	7.90	Call	Bond Future	377	0	377	0	0.00
11/11/2016	R204 On 04-May-17	7.92	Call	Bond Future	390	0	390	0	0.00
11/11/2016	R204 On 04-May-17	7.91	Call	Bond Future	383	0	383	0	0.00
11/11/2016	R204 On 04-May-17	7.91	Put	Bond Future	712	1	712	1	0.00
11/11/2016	R204 On 04-May-17	7.92	Put	Bond Future	703	1	703	1	0.00
11/11/2016	R204 On 04-May-17	7.90	Put	Bond Future	720	1	720	1	0.00
11/11/2016	R204 On 03-August-17			Bond Future	8.11	101.0807	8.1070	101.0807	0.00
11/11/2016	R204 On 03-August-17	7.75	Call	Bond Future	372	0	372	0	0.00
11/11/2016	R204 On 03-August-17	7.76	Call	Bond Future	377	0	377	0	0.00
11/11/2016	R204 On 03-August-17	7.77	Call	Bond Future	382	0	382	0	0.00
11/11/2016	R204 On 03-August-17	7.75	Put	Bond Future	827	1	827	1	0.00
11/11/2016	R204 On 03-August-17	7.76	Put	Bond Future	819	1	819	1	0.00
11/11/2016	R204 On 03-August-17	7.77	Put	Bond Future	812	1	812	1	0.00
11/11/2016	R207 On 02-February-17			Bond Future	8.35	98.0067	8.3453	98.0067	86,326.00
11/11/2016	R207 On 02-February-17	8.91	Call	Bond Future	1561	2	1561	2	62.00
11/11/2016	R207 On 02-February-17	9.22	Call	Bond Future	2226	3	2226	3	0.00
11/11/2016	R207 On 02-February-17	9.24	Call	Bond Future	2271	3	2271	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
11/11/2016	R207 On 02-February-17	9.23	Call	Bond Future	2249	3	2249	3	0.00
11/11/2016	R207 On 02-February-17	9.23	Put	Bond Future	56	0	56	0	0.00
11/11/2016	R207 On 02-February-17	9.24	Put	Bond Future	54	0	54	0	0.00
11/11/2016	R207 On 02-February-17	8.91	Put	Bond Future	155	0	155	0	0.00
11/11/2016	R207 On 02-February-17	9.22	Put	Bond Future	58	0	58	0	0.00
11/11/2016	R207 On 04-May-17			Bond Future	8.40	99.9201	8.3975	99.9201	0.00
11/11/2016	R207 On 04-May-17	8.20	Call	Bond Future	634	1	634	1	0.00
11/11/2016	R207 On 04-May-17	8.22	Call	Bond Future	654	1	654	1	0.00
11/11/2016	R207 On 04-May-17	8.21	Call	Bond Future	644	1	644	1	0.00
11/11/2016	R207 On 04-May-17	8.20	Put	Bond Future	1094	1	1094	1	0.00
11/11/2016	R207 On 04-May-17	8.22	Put	Bond Future	1068	1	1068	1	0.00
11/11/2016	R207 On 04-May-17	8.21	Put	Bond Future	1081	1	1081	1	0.00
11/11/2016	R207 On 03-August-17			Bond Future	8.42	98.3121	8.4183	98.3121	0.00
11/11/2016	R207 On 03-August-17	8.19	Call	Bond Future	745	1	745	1	51.00
11/11/2016	R207 On 03-August-17	8.40	Call	Bond Future	960	1	960	1	0.00
11/11/2016	R207 On 03-August-17	8.39	Call	Bond Future	949	1	949	1	0.00
11/11/2016	R207 On 03-August-17	8.41	Call	Bond Future	971	1	971	1	0.00
11/11/2016	R207 On 03-August-17	8.39	Put	Bond Future	1009	1	1009	1	0.00
11/11/2016	R207 On 03-August-17	8.41	Put	Bond Future	988	1	988	1	0.00
11/11/2016	R207 On 03-August-17	8.19	Put	Bond Future	1232	1	1232	1	0.00
11/11/2016	R207 On 03-August-17	8.40	Put	Bond Future	999	1	999	1	0.00
11/11/2016	R208 On 02-February-17			Bond Future	8.54	96.6583	8.5413	96.6583	33,544.00
11/11/2016	R208 On 02-February-17	8.64	Call	Bond Future	1030	1	1030	1	0.00
11/11/2016	R208 On 02-February-17	8.63	Call	Bond Future	1012	1	1012	1	0.00
11/11/2016	R208 On 02-February-17	8.65	Call	Bond Future	1049	1	1049	1	0.00
11/11/2016	R208 On 02-February-17	8.65	Put	Bond Future	691	1	691	1	0.00
11/11/2016	R208 On 02-February-17	8.64	Put	Bond Future	705	1	705	1	0.00
11/11/2016	R208 On 02-February-17	8.63	Put	Bond Future	720	1	720	1	0.00
11/11/2016	R208 On 04-May-17			Bond Future	8.59	95.1419	8.5885	95.1419	0.00
11/11/2016	R208 On 04-May-17	8.37	Call	Bond Future	864	1	864	1	0.00
11/11/2016	R208 On 04-May-17	8.39	Call	Bond Future	891	1	891	1	0.00
11/11/2016	R208 On 04-May-17	8.38	Call	Bond Future	877	1	877	1	0.00
11/11/2016	R208 On 04-May-17	8.37	Put	Bond Future	1551	1	1551	1	0.00
11/11/2016	R208 On 04-May-17	8.39	Put	Bond Future	1515	1	1515	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
11/11/2016	R208 On 04-May-17	8.38	Put	Bond Future	1533	1	1533	1	0.00
11/11/2016	R208 On 03-August-17			Bond Future	8.61	97.0812	8.6131	97.0812	0.00
11/11/2016	R208 On 03-August-17	8.30	Call	Bond Future	1008	1	1008	1	0.00
11/11/2016	R208 On 03-August-17	8.32	Call	Bond Future	1032	1	1032	1	0.00
11/11/2016	R208 On 03-August-17	8.31	Call	Bond Future	1020	1	1020	1	0.00
11/11/2016	R208 On 03-August-17	8.31	Put	Bond Future	1924	2	1924	2	0.00
11/11/2016	R208 On 03-August-17	8.32	Put	Bond Future	1906	2	1906	2	0.00
11/11/2016	R208 On 03-August-17	8.30	Put	Bond Future	1942	2	1942	2	0.00
11/11/2016	R209 On 02-February-17			Bond Future	9.77	72.6602	9.7707	72.6602	62,112.00
11/11/2016	R209 On 02-February-17	9.53	Call	Bond Future	1337	2	1337	2	0.00
11/11/2016	R209 On 02-February-17	9.55	Call	Bond Future	1389	2	1389	2	0.00
11/11/2016	R209 On 02-February-17	9.54	Call	Bond Future	1363	2	1363	2	0.00
11/11/2016	R209 On 02-February-17	9.53	Put	Bond Future	2942	3	2942	3	0.00
11/11/2016	R209 On 02-February-17	9.54	Put	Bond Future	2900	3	2900	3	0.00
11/11/2016	R209 On 02-February-17	9.55	Put	Bond Future	2859	2	2859	2	0.00
11/11/2016	R209 On 04-May-17			Bond Future	9.82	70.9275	9.8202	70.9275	0.00
11/11/2016	R209 On 04-May-17	9.46	Call	Bond Future	1866	2	1866	2	0.00
11/11/2016	R209 On 04-May-17	9.48	Call	Bond Future	1916	2	1916	2	0.00
11/11/2016	R209 On 04-May-17	9.47	Call	Bond Future	1891	2	1891	2	0.00
11/11/2016	R209 On 04-May-17	9.46	Put	Bond Future	4265	4	4265	4	0.00
11/11/2016	R209 On 04-May-17	9.47	Put	Bond Future	4222	4	4222	4	0.00
11/11/2016	R209 On 04-May-17	9.48	Put	Bond Future	4179	4	4179	4	0.00
11/11/2016	R209 On 03-August-17			Bond Future	9.86	72.3734	9.8611	72.3734	0.00
11/11/2016	R209 On 03-August-17	9.44	Call	Bond Future	2454	3	2454	3	0.00
11/11/2016	R209 On 03-August-17	9.43	Call	Bond Future	2429	3	2429	3	0.00
11/11/2016	R209 On 03-August-17	9.45	Call	Bond Future	2480	3	2480	3	0.00
11/11/2016	R209 On 03-August-17	9.45	Put	Bond Future	5206	5	5206	5	0.00
11/11/2016	R209 On 03-August-17	9.44	Put	Bond Future	5249	5	5249	5	0.00
11/11/2016	R209 On 03-August-17	9.43	Put	Bond Future	5292	5	5292	5	0.00
11/11/2016	R210 On 02-February-17			Bond Future	188.84	189.2487	188.8416	189.2487	1,983.00
11/11/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R210 On 02-February-17	190.84	Put	Bond Future	1998	2	1998	2	0.00

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11/11/2016	R210 On 02-February-17	190.86	Put	Bond Future	2018	2	2018	2	0.00
11/11/2016	R210 On 02-February-17	190.85	Put	Bond Future	2008	2	2008	2	0.00
11/11/2016	R210 On 04-May-17			Bond Future	190.22	190.6377	190.2226	190.6377	0.00
11/11/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R210 On 04-May-17	192.31	Put	Bond Future	2087	2	2087	2	0.00
11/11/2016	R210 On 04-May-17	192.33	Put	Bond Future	2107	2	2107	2	0.00
11/11/2016	R210 On 04-May-17	192.32	Put	Bond Future	2097	2	2097	2	0.00
11/11/2016	R210 On 03-August-17			Bond Future	194.11	194.5330	194.1051	194.5330	0.00
11/11/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R210 On 03-August-17	196.29	Put	Bond Future	2185	2	2185	2	0.00
11/11/2016	R210 On 03-August-17	196.30	Put	Bond Future	2195	2	2195	2	0.00
11/11/2016	R210 On 03-August-17	196.28	Put	Bond Future	2175	2	2175	2	0.00
11/11/2016	R212 On 02-February-17			Bond Future	147.92	148.1314	147.9230	148.1314	3,380.00
11/11/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R212 On 02-February-17	149.29	Put	Bond Future	1367	1	1367	1	0.00
11/11/2016	R212 On 02-February-17	149.28	Put	Bond Future	1357	1	1357	1	0.00
11/11/2016	R212 On 02-February-17	149.27	Put	Bond Future	1347	1	1347	1	0.00
11/11/2016	R212 On 04-May-17			Bond Future	150.82	151.0319	150.8194	151.0319	0.00
11/11/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R212 On 04-May-17	152.24	Put	Bond Future	1421	1	1421	1	0.00
11/11/2016	R212 On 04-May-17	152.25	Put	Bond Future	1431	1	1431	1	0.00
11/11/2016	R212 On 04-May-17	152.23	Put	Bond Future	1411	1	1411	1	0.00
11/11/2016	R212 On 03-August-17			Bond Future	151.87	152.0875	151.8672	152.0875	0.00
11/11/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
11/11/2016	R212 On 03-August-17	153.36	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
11/11/2016	R212 On 03-August-17	153.34	Put	Bond Future	1473	1	1473	1	0.00
11/11/2016	R212 On 03-August-17	153.35	Put	Bond Future	1483	1	1483	1	0.00
11/11/2016	R212 On 03-August-17	153.36	Put	Bond Future	1493	1	1493	1	0.00
11/11/2016	R213 On 02-February-17			Bond Future	9.61	83.8523	9.6057	83.8523	51,202.00
11/11/2016	R213 On 02-February-17	9.40	Call	Bond Future	1392	2	1392	2	0.00
11/11/2016	R213 On 02-February-17	9.42	Call	Bond Future	1446	2	1446	2	0.00
11/11/2016	R213 On 02-February-17	9.41	Call	Bond Future	1419	2	1419	2	0.00
11/11/2016	R213 On 02-February-17	9.41	Put	Bond Future	2711	2	2711	2	0.00
11/11/2016	R213 On 02-February-17	9.42	Put	Bond Future	2672	2	2672	2	0.00
11/11/2016	R213 On 02-February-17	9.40	Put	Bond Future	2751	2	2751	2	0.00
11/11/2016	R213 On 04-May-17			Bond Future	9.66	81.9369	9.6560	81.9369	0.00
11/11/2016	R213 On 04-May-17	9.35	Call	Bond Future	1950	2	1950	2	0.00
11/11/2016	R213 On 04-May-17	9.36	Call	Bond Future	1976	2	1976	2	0.00
11/11/2016	R213 On 04-May-17	9.37	Call	Bond Future	2003	2	2003	2	0.00
11/11/2016	R213 On 04-May-17	9.36	Put	Bond Future	3918	4	3918	4	0.00
11/11/2016	R213 On 04-May-17	9.37	Put	Bond Future	3878	4	3878	4	0.00
11/11/2016	R213 On 04-May-17	9.35	Put	Bond Future	3959	4	3959	4	0.00
11/11/2016	R213 On 03-August-17			Bond Future	9.70	83.6069	9.6971	83.6069	0.00
11/11/2016	R213 On 03-August-17	9.33	Call	Bond Future	2480	3	2480	3	0.00
11/11/2016	R213 On 03-August-17	9.34	Call	Bond Future	2506	3	2506	3	0.00
11/11/2016	R213 On 03-August-17	9.35	Call	Bond Future	2532	3	2532	3	0.00
11/11/2016	R213 On 03-August-17	9.34	Put	Bond Future	4830	4	4830	4	0.00
11/11/2016	R213 On 03-August-17	9.35	Put	Bond Future	4790	4	4790	4	0.00
11/11/2016	R213 On 03-August-17	9.33	Put	Bond Future	4871	4	4871	4	0.00
11/11/2016	R214 On 02-February-17			Bond Future	9.85	72.9421	9.8470	72.9421	34,384.00
11/11/2016	R214 On 02-February-17	9.67	Call	Bond Future	1621	2	1621	2	0.00
11/11/2016	R214 On 02-February-17	9.66	Call	Bond Future	1592	2	1592	2	0.00
11/11/2016	R214 On 02-February-17	9.68	Call	Bond Future	1650	2	1650	2	0.00
11/11/2016	R214 On 02-February-17	9.67	Put	Bond Future	2844	2	2844	2	0.00
11/11/2016	R214 On 02-February-17	9.66	Put	Bond Future	2885	3	2885	3	0.00
11/11/2016	R214 On 02-February-17	9.68	Put	Bond Future	2803	2	2803	2	0.00
11/11/2016	R214 On 04-May-17			Bond Future	9.89	71.0674	9.8946	71.0674	0.00
11/11/2016	R214 On 04-May-17	9.56	Call	Bond Future	2072	2	2072	2	0.00
11/11/2016	R214 On 04-May-17	9.58	Call	Bond Future	2128	2	2128	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
11/11/2016	R214 On 04-May-17	9.57	Call	Bond Future	2100	2	2100	2	0.00
11/11/2016	R214 On 04-May-17	9.56	Put	Bond Future	4395	4	4395	4	0.00
11/11/2016	R214 On 04-May-17	9.57	Put	Bond Future	4351	4	4351	4	0.00
11/11/2016	R214 On 04-May-17	9.58	Put	Bond Future	4308	4	4308	4	0.00
11/11/2016	R214 On 03-August-17			Bond Future	9.93	72.5160	9.9344	72.5160	0.00
11/11/2016	R214 On 03-August-17	9.51	Call	Bond Future	2616	3	2616	3	0.00
11/11/2016	R214 On 03-August-17	9.52	Call	Bond Future	2644	3	2644	3	0.00
11/11/2016	R214 On 03-August-17	9.53	Call	Bond Future	2671	3	2671	3	0.00
11/11/2016	R214 On 03-August-17	9.52	Put	Bond Future	5517	5	5517	5	0.00
11/11/2016	R214 On 03-August-17	9.53	Put	Bond Future	5473	5	5473	5	0.00
11/11/2016	R214 On 03-August-17	9.51	Put	Bond Future	5561	5	5561	5	0.00
11/11/2016	R248 On 02-February-17			Bond Future	9.89	93.7223	9.8936	93.7223	61,332.00
11/11/2016	R248 On 02-February-17	9.76	Call	Bond Future	2367	3	2367	3	0.00
11/11/2016	R248 On 02-February-17	9.78	Call	Bond Future	2446	3	2446	3	0.00
11/11/2016	R248 On 02-February-17	9.77	Call	Bond Future	2406	3	2406	3	0.00
11/11/2016	R248 On 02-February-17	9.77	Put	Bond Future	3488	3	3488	3	0.00
11/11/2016	R248 On 02-February-17	9.76	Put	Bond Future	3538	3	3538	3	0.00
11/11/2016	R248 On 02-February-17	9.78	Put	Bond Future	3439	3	3439	3	0.00
11/11/2016	R248 On 04-May-17			Bond Future	9.94	91.1115	9.9428	91.1115	0.00
11/11/2016	R248 On 04-May-17	9.67	Call	Bond Future	3052	3	3052	3	0.00
11/11/2016	R248 On 04-May-17	9.66	Call	Bond Future	3015	3	3015	3	0.00
11/11/2016	R248 On 04-May-17	9.65	Call	Bond Future	2978	3	2978	3	0.00
11/11/2016	R248 On 04-May-17	9.66	Put	Bond Future	5503	5	5503	5	0.00
11/11/2016	R248 On 04-May-17	9.65	Put	Bond Future	5557	5	5557	5	0.00
11/11/2016	R248 On 04-May-17	9.67	Put	Bond Future	5450	5	5450	5	0.00
11/11/2016	R248 On 03-August-17			Bond Future	9.98	92.9686	9.9842	92.9686	0.00
11/11/2016	R248 On 03-August-17	9.57	Call	Bond Future	3599	4	3599	4	0.00
11/11/2016	R248 On 03-August-17	9.58	Call	Bond Future	3636	4	3636	4	0.00
11/11/2016	R248 On 03-August-17	9.56	Call	Bond Future	3564	4	3564	4	0.00
11/11/2016	R248 On 03-August-17	9.57	Put	Bond Future	7256	7	7256	7	0.00
11/11/2016	R248 On 03-August-17	9.58	Put	Bond Future	7201	7	7201	7	0.00
11/11/2016	R248 On 03-August-17	9.56	Put	Bond Future	7312	7	7312	7	0.00