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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	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
03/01/2017	2025 On 02-February-17			Bond Future	127.09	127.0876	127.0879	127.0876	3,231.00
03/01/2017	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2025 On 02-February-17	129.99	Put	Bond Future	2902	3	2902	3	0.00
03/01/2017	2025 On 02-February-17	130.00	Put	Bond Future	2912	3	2912	3	0.00
03/01/2017	2025 On 02-February-17	130.01	Put	Bond Future	2922	3	2922	3	0.00
03/01/2017	2025 On 04-May-17			Bond Future	129.54	129.5437	129.5431	129.5437	0.00
03/01/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2025 On 04-May-17	132.57	Put	Bond Future	3027	3	3027	3	0.00
03/01/2017	2025 On 04-May-17	132.58	Put	Bond Future	3037	3	3037	3	0.00
03/01/2017	2025 On 04-May-17	132.56	Put	Bond Future	3017	3	3017	3	0.00
03/01/2017	2025 On 03-August-17			Bond Future	130.79	130.7909	130.7881	130.7909	0.00
03/01/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2025 On 03-August-17	133.96	Put	Bond Future	3172	3	3172	3	0.00
03/01/2017	2025 On 03-August-17	133.97	Put	Bond Future	3182	3	3182	3	0.00
03/01/2017	2025 On 03-August-17	133.98	Put	Bond Future	3192	3	3192	3	0.00
03/01/2017	2030 On 02-February-17			Bond Future	9.40	90.1246	9.3997	90.1246	34,064.00
03/01/2017	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2030 On 02-February-17	9.30	Put	Bond Future	689	0	689	0	0.00
03/01/2017	2030 On 02-February-17	9.31	Put	Bond Future	619	0	619	0	0.00
03/01/2017	2030 On 02-February-17	9.29	Put	Bond Future	758	0	758	0	0.00
03/01/2017	2030 On 04-May-17			Bond Future	9.45	91.8609	9.4540	91.8609	0.00
03/01/2017	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2030 On 04-May-17	9.33	Put	Bond Future	845	0	845	0	0.00
03/01/2017	2030 On 04-May-17	9.32	Put	Bond Future	913	1	913	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
03/01/2017	2030 On 04-May-17	9.34	Put	Bond Future	776	0	776	0	0.00
03/01/2017	2030 On 03-August-17			Bond Future	9.50	89.6786	9.5033	89.6786	0.00
03/01/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2030 On 03-August-17	9.34	Put	Bond Future	1098	1	1098	1	0.00
03/01/2017	2030 On 03-August-17	9.33	Put	Bond Future	1166	1	1166	1	0.00
03/01/2017	2030 On 03-August-17	9.35	Put	Bond Future	1030	1	1030	1	0.00
03/01/2017	2032 On 02-February-17			Bond Future	9.55	92.9902	9.5508	92.9902	19,889.00
03/01/2017	2032 On 02-February-17	9.51	Call	Bond Future	1203	1	1203	1	0.00
03/01/2017	2032 On 02-February-17	9.53	Call	Bond Future	1273	2	1273	2	0.00
03/01/2017	2032 On 02-February-17	9.52	Call	Bond Future	1238	2	1238	2	0.00
03/01/2017	2032 On 02-February-17	9.52	Put	Bond Future	1463	1	1463	1	0.00
03/01/2017	2032 On 02-February-17	9.53	Put	Bond Future	1425	1	1425	1	0.00
03/01/2017	2032 On 02-February-17	9.51	Put	Bond Future	1502	1	1502	1	0.00
03/01/2017	2032 On 04-May-17			Bond Future	9.60	90.6227	9.6045	90.6227	0.00
03/01/2017	2032 On 04-May-17	9.46	Call	Bond Future	2216	2	2216	2	0.00
03/01/2017	2032 On 04-May-17	9.45	Call	Bond Future	2185	2	2185	2	0.00
03/01/2017	2032 On 04-May-17	9.44	Call	Bond Future	2153	2	2153	2	0.00
03/01/2017	2032 On 04-May-17	9.45	Put	Bond Future	3312	3	3312	3	0.00
03/01/2017	2032 On 04-May-17	9.44	Put	Bond Future	3354	3	3354	3	0.00
03/01/2017	2032 On 04-May-17	9.46	Put	Bond Future	3270	3	3270	3	0.00
03/01/2017	2032 On 03-August-17			Bond Future	9.65	92.4231	9.6518	92.4231	0.00
03/01/2017	2032 On 03-August-17	9.43	Call	Bond Future	2847	3	2847	3	0.00
03/01/2017	2032 On 03-August-17	9.45	Call	Bond Future	2910	3	2910	3	0.00
03/01/2017	2032 On 03-August-17	9.44	Call	Bond Future	2878	3	2878	3	0.00
03/01/2017	2032 On 03-August-17	9.45	Put	Bond Future	4368	4	4368	4	0.00
03/01/2017	2032 On 03-August-17	9.43	Put	Bond Future	4451	4	4451	4	0.00
03/01/2017	2032 On 03-August-17	9.44	Put	Bond Future	4410	4	4410	4	0.00
03/01/2017	2033 On 02-February-17			Bond Future	105.79	105.7927	105.7933	105.7927	5,474.00
03/01/2017	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2033 On 02-February-17	109.71	Put	Bond Future	3917	4	3917	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
03/01/2017	2033 On 02-February-17	109.72	Put	Bond Future	3927	4	3927	4	0.00
03/01/2017	2033 On 02-February-17	109.70	Put	Bond Future	3907	4	3907	4	0.00
03/01/2017	2033 On 04-May-17			Bond Future	106.80	106.7975	106.7974	106.7975	0.00
03/01/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2033 On 04-May-17	110.84	Put	Bond Future	4043	4	4043	4	0.00
03/01/2017	2033 On 04-May-17	110.85	Put	Bond Future	4053	4	4053	4	0.00
03/01/2017	2033 On 04-May-17	110.83	Put	Bond Future	4033	4	4033	4	0.00
03/01/2017	2033 On 03-August-17			Bond Future	108.92	108.9251	108.9231	108.9251	0.00
03/01/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2033 On 03-August-17	113.12	Put	Bond Future	4197	4	4197	4	0.00
03/01/2017	2033 On 03-August-17	113.13	Put	Bond Future	4207	4	4207	4	0.00
03/01/2017	2033 On 03-August-17	113.14	Put	Bond Future	4217	4	4217	4	0.00
03/01/2017	2037 On 02-February-17			Bond Future	9.71	89.9766	9.7149	89.9766	47,913.00
03/01/2017	2037 On 02-February-17	9.66	Call	Bond Future	1303	2	1303	2	0.00
03/01/2017	2037 On 02-February-17	9.68	Call	Bond Future	1377	2	1377	2	0.00
03/01/2017	2037 On 02-February-17	9.67	Call	Bond Future	1340	2	1340	2	0.00
03/01/2017	2037 On 02-February-17	9.66	Put	Bond Future	1745	2	1745	2	0.00
03/01/2017	2037 On 02-February-17	9.67	Put	Bond Future	1701	2	1701	2	0.00
03/01/2017	2037 On 02-February-17	9.68	Put	Bond Future	1658	2	1658	2	0.00
03/01/2017	2037 On 04-May-17			Bond Future	9.77	91.7100	9.7698	91.7100	0.00
03/01/2017	2037 On 04-May-17	9.59	Call	Bond Future	2391	3	2391	3	0.00
03/01/2017	2037 On 04-May-17	9.58	Call	Bond Future	2357	3	2357	3	0.00
03/01/2017	2037 On 04-May-17	9.60	Call	Bond Future	2425	3	2425	3	0.00
03/01/2017	2037 On 04-May-17	9.58	Put	Bond Future	3881	4	3881	4	0.00
03/01/2017	2037 On 04-May-17	9.60	Put	Bond Future	3787	4	3787	4	0.00
03/01/2017	2037 On 04-May-17	9.59	Put	Bond Future	3834	4	3834	4	0.00
03/01/2017	2037 On 03-August-17			Bond Future	9.82	89.2744	9.8205	89.2744	0.00
03/01/2017	2037 On 03-August-17	9.58	Call	Bond Future	3203	3	3203	3	0.00
03/01/2017	2037 On 03-August-17	9.57	Call	Bond Future	3169	3	3169	3	0.00
03/01/2017	2037 On 03-August-17	9.56	Call	Bond Future	3136	3	3136	3	0.00

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03/01/2017	2037 On 03-August-17	9.56	Put	Bond Future	5215	5	5215	5	0.00
03/01/2017	2037 On 03-August-17	9.57	Put	Bond Future	5168	5	5168	5	0.00
03/01/2017	2037 On 03-August-17	9.58	Put	Bond Future	5120	5	5120	5	0.00
03/01/2017	2038 On 02-February-17			Bond Future	130.61	130.6134	130.6139	130.6134	22,790.00
03/01/2017	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2038 On 02-February-17	137.05	Put	Bond Future	6436	6	6436	6	0.00
03/01/2017	2038 On 02-February-17	137.06	Put	Bond Future	6446	6	6446	6	0.00
03/01/2017	2038 On 02-February-17	137.07	Put	Bond Future	6456	6	6456	6	0.00
03/01/2017	2038 On 04-May-17			Bond Future	133.14	133.1376	133.1372	133.1376	0.00
03/01/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2038 On 04-May-17	139.78	Put	Bond Future	6643	7	6643	7	0.00
03/01/2017	2038 On 04-May-17	139.79	Put	Bond Future	6653	7	6653	7	0.00
03/01/2017	2038 On 04-May-17	139.77	Put	Bond Future	6633	7	6633	7	0.00
03/01/2017	2038 On 03-August-17			Bond Future	134.29	134.2899	134.2870	134.2899	0.00
03/01/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2038 On 03-August-17	141.17	Put	Bond Future	6883	7	6883	7	0.00
03/01/2017	2038 On 03-August-17	141.16	Put	Bond Future	6873	7	6873	7	0.00
03/01/2017	2038 On 03-August-17	141.18	Put	Bond Future	6893	7	6893	7	0.00
03/01/2017	2040 On 02-February-17			Bond Future	9.71	94.1698	9.7093	94.1698	8,238.00
03/01/2017	2040 On 02-February-17	9.58	Call	Bond Future	1154	1	1154	1	0.00
03/01/2017	2040 On 02-February-17	9.60	Call	Bond Future	1224	2	1224	2	0.00
03/01/2017	2040 On 02-February-17	9.59	Call	Bond Future	1188	2	1188	2	0.00
03/01/2017	2040 On 02-February-17	9.58	Put	Bond Future	2283	2	2283	2	0.00
03/01/2017	2040 On 02-February-17	9.60	Put	Bond Future	2177	2	2177	2	0.00
03/01/2017	2040 On 02-February-17	9.59	Put	Bond Future	2229	2	2229	2	0.00
03/01/2017	2040 On 04-May-17			Bond Future	9.76	95.9841	9.7623	95.9841	0.00
03/01/2017	2040 On 04-May-17	9.64	Call	Bond Future	2838	3	2838	3	0.00
03/01/2017	2040 On 04-May-17	9.63	Call	Bond Future	2800	3	2800	3	0.00

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03/01/2017	2040 On 04-May-17	9.62	Call	Bond Future	2761	3	2761	3	0.00
03/01/2017	2040 On 04-May-17	9.63	Put	Bond Future	3943	4	3943	4	0.00
03/01/2017	2040 On 04-May-17	9.62	Put	Bond Future	3992	4	3992	4	0.00
03/01/2017	2040 On 04-May-17	9.64	Put	Bond Future	3894	4	3894	4	0.00
03/01/2017	2040 On 03-August-17			Bond Future	9.81	93.3829	9.8112	93.3829	0.00
03/01/2017	2040 On 03-August-17	9.61	Call	Bond Future	3658	4	3658	4	0.00
03/01/2017	2040 On 03-August-17	9.62	Call	Bond Future	3696	4	3696	4	0.00
03/01/2017	2040 On 03-August-17	9.63	Call	Bond Future	3734	4	3734	4	0.00
03/01/2017	2040 On 03-August-17	9.62	Put	Bond Future	5339	5	5339	5	0.00
03/01/2017	2040 On 03-August-17	9.63	Put	Bond Future	5290	5	5290	5	0.00
03/01/2017	2040 On 03-August-17	9.61	Put	Bond Future	5388	5	5388	5	0.00
03/01/2017	2044 On 02-February-17			Bond Future	9.71	91.4974	9.7136	91.4974	20,531.00
03/01/2017	2044 On 02-February-17	9.77	Call	Bond Future	1937	2	1937	2	0.00
03/01/2017	2044 On 02-February-17	9.76	Call	Bond Future	1889	2	1889	2	0.00
03/01/2017	2044 On 02-February-17	9.78	Call	Bond Future	1985	2	1985	2	0.00
03/01/2017	2044 On 02-February-17	9.78	Put	Bond Future	1406	1	1406	1	0.00
03/01/2017	2044 On 02-February-17	9.77	Put	Bond Future	1445	1	1445	1	0.00
03/01/2017	2044 On 02-February-17	9.76	Put	Bond Future	1484	1	1484	1	0.00
03/01/2017	2044 On 04-May-17			Bond Future	9.76	93.2602	9.7645	93.2602	0.00
03/01/2017	2044 On 04-May-17	9.67	Call	Bond Future	2999	3	2999	3	0.00
03/01/2017	2044 On 04-May-17	9.68	Call	Bond Future	3039	3	3039	3	0.00
03/01/2017	2044 On 04-May-17	9.66	Call	Bond Future	2959	3	2959	3	0.00
03/01/2017	2044 On 04-May-17	9.67	Put	Bond Future	3825	4	3825	4	0.00
03/01/2017	2044 On 04-May-17	9.68	Put	Bond Future	3777	4	3777	4	0.00
03/01/2017	2044 On 04-May-17	9.66	Put	Bond Future	3873	4	3873	4	0.00
03/01/2017	2044 On 03-August-17			Bond Future	9.81	90.7302	9.8114	90.7302	0.00
03/01/2017	2044 On 03-August-17	9.64	Call	Bond Future	3839	4	3839	4	0.00
03/01/2017	2044 On 03-August-17	9.62	Call	Bond Future	3762	4	3762	4	0.00
03/01/2017	2044 On 03-August-17	9.63	Call	Bond Future	3800	4	3800	4	0.00
03/01/2017	2044 On 03-August-17	9.62	Put	Bond Future	5431	5	5431	5	0.00
03/01/2017	2044 On 03-August-17	9.63	Put	Bond Future	5381	5	5381	5	0.00
03/01/2017	2044 On 03-August-17	9.64	Put	Bond Future	5331	5	5331	5	0.00
03/01/2017	2046 On 02-February-17			Bond Future	131.62	131.6153	131.6158	131.6153	18,408.00
03/01/2017	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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03/01/2017	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2046 On 02-February-17	137.14	Put	Bond Future	5524	6	5524	6	0.00
03/01/2017	2046 On 02-February-17	137.15	Put	Bond Future	5534	6	5534	6	0.00
03/01/2017	2046 On 02-February-17	137.13	Put	Bond Future	5514	6	5514	6	0.00
03/01/2017	2046 On 04-May-17			Bond Future	132.63	132.6297	132.6295	132.6297	0.00
03/01/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2046 On 04-May-17	138.33	Put	Bond Future	5701	6	5701	6	0.00
03/01/2017	2046 On 04-May-17	138.34	Put	Bond Future	5711	6	5711	6	0.00
03/01/2017	2046 On 04-May-17	138.32	Put	Bond Future	5691	6	5691	6	0.00
03/01/2017	2046 On 03-August-17			Bond Future	135.27	135.2721	135.2693	135.2721	0.00
03/01/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2046 On 03-August-17	141.19	Put	Bond Future	5921	6	5921	6	0.00
03/01/2017	2046 On 03-August-17	141.17	Put	Bond Future	5901	6	5901	6	0.00
03/01/2017	2046 On 03-August-17	141.18	Put	Bond Future	5911	6	5911	6	0.00
03/01/2017	2050 On 02-February-17			Bond Future	139.24	139.2373	139.2380	139.2373	24,832.00
03/01/2017	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2050 On 02-February-17	144.97	Put	Bond Future	5732	6	5732	6	0.00
03/01/2017	2050 On 02-February-17	144.98	Put	Bond Future	5742	6	5742	6	0.00
03/01/2017	2050 On 02-February-17	144.96	Put	Bond Future	5722	6	5722	6	0.00
03/01/2017	2050 On 04-May-17			Bond Future	141.93	141.9281	141.9278	141.9281	0.00
03/01/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2050 On 04-May-17	147.84	Put	Bond Future	5912	6	5912	6	0.00
03/01/2017	2050 On 04-May-17	147.85	Put	Bond Future	5922	6	5922	6	0.00
03/01/2017	2050 On 04-May-17	147.83	Put	Bond Future	5902	6	5902	6	0.00
03/01/2017	2050 On 03-August-17			Bond Future	143.09	143.0927	143.0901	143.0927	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
03/01/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
03/01/2017	2050 On 03-August-17	149.22	Put	Bond Future	6130	6	6130	6	0.00
03/01/2017	2050 On 03-August-17	149.24	Put	Bond Future	6150	6	6150	6	0.00
03/01/2017	2050 On 03-August-17	149.23	Put	Bond Future	6140	6	6140	6	0.00
03/01/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	AL37 On 02-February-17			Index Future	511.78	512.2040	511.7810	512.2040	7.00
03/01/2017	AL37 On 04-May-17			Index Future	521.63	522.0710	521.6340	522.0710	0.00
03/01/2017	AL37 On 03-August-17			Index Future	531.98	532.4410	531.9840	532.4410	0.00
03/01/2017	AL7T On 02-February-17			Index Future	589.81	591.5720	589.8070	591.5720	2.00
03/01/2017	AL7T On 04-May-17			Index Future	601.16	602.9690	601.1620	602.9690	0.00
03/01/2017	AL7T On 03-August-17			Index Future	613.09	614.9450	613.0900	614.9450	0.00
03/01/2017	ALBI On 02-February-17			Index Future	535.21	537.0580	535.2070	537.0580	754.00
03/01/2017	ALBI On 04-May-17			Index Future	545.51	547.4050	545.5110	547.4050	0.00
03/01/2017	ALBI On 03-August-17			Index Future	556.34	558.2780	556.3350	558.2780	0.00
03/01/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	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
03/01/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/01/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2017	EL28 On 02-February-17			Bond Future	127.94	127.9337	127.9367	127.9337	0.00
03/01/2017	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
03/01/2017	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
03/01/2017	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
03/01/2017	EL28 On 02-February-17	135.10	Put	Bond Future	7163	7	7163	7	0.00
03/01/2017	EL28 On 02-February-17	135.11	Put	Bond Future	7173	7	7173	7	0.00
03/01/2017	EL28 On 02-February-17	135.12	Put	Bond Future	7183	7	7183	7	0.00
03/01/2017	EL28 On 04-May-17			Bond Future	128.73	128.7230	128.7251	128.7230	0.00
03/01/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
03/01/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
03/01/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
03/01/2017	EL28 On 04-May-17	137.90	Put	Bond Future	9175	9	9175	9	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
03/01/2017	EL28 On 04-May-17	137.91	Put	Bond Future	9185	9	9185	9	0.00
03/01/2017	EL28 On 04-May-17	137.92	Put	Bond Future	9195	9	9195	9	0.00
03/01/2017	EL28 On 03-August-17			Bond Future	131.29	131.2875	131.2873	131.2875	0.00
03/01/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
03/01/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
03/01/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
03/01/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3883	4	3883	4	0.00
03/01/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3873	4	3873	4	0.00
03/01/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3893	4	3893	4	0.00
03/01/2017	ES33 On 02-February-17			Bond Future	10.61	79.3098	10.6072	79.3098	8,849.00
03/01/2017	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
03/01/2017	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
03/01/2017	ES33 On 02-February-17	10.61	Call	Bond Future	18	0	18	0	0.00
03/01/2017	ES33 On 02-February-17	10.60	Put	Bond Future	45	0	45	0	0.00
03/01/2017	ES33 On 02-February-17	10.59	Put	Bond Future	108	0	108	0	0.00
03/01/2017	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
03/01/2017	ES33 On 04-May-17			Bond Future	10.69	77.0441	10.6908	77.0441	0.00
03/01/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
03/01/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
03/01/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
03/01/2017	ES33 On 04-May-17	10.55	Put	Bond Future	883	1	883	1	0.00
03/01/2017	ES33 On 04-May-17	10.56	Put	Bond Future	819	0	819	0	0.00
03/01/2017	ES33 On 04-May-17	10.54	Put	Bond Future	946	1	946	1	0.00
03/01/2017	ES33 On 03-August-17			Bond Future	10.77	78.5747	10.7685	78.5747	0.00
03/01/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
03/01/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
03/01/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
03/01/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1484	1	1484	1	0.00
03/01/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1358	1	1358	1	0.00
03/01/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1421	1	1421	1	0.00
03/01/2017	ES42 On 02-February-17			Bond Future	10.74	83.4907	10.7353	83.4907	8,777.00
03/01/2017	ES42 On 04-May-17			Bond Future	10.82	80.8366	10.8184	80.8366	0.00
03/01/2017	ES42 On 03-August-17			Bond Future	10.89	82.4427	10.8946	82.4427	0.00
03/01/2017	GOVI On 02-February-17			GOVI	533.15	534.9810	533.1460	534.9810	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
03/01/2017	GOVI On 02-February-17	533.32	Call	GOVI	0	2	0	2	0.00
03/01/2017	GOVI On 02-February-17	533.34	Call	GOVI	0	2	0	2	0.00
03/01/2017	GOVI On 02-February-17	533.33	Call	GOVI	0	2	0	2	0.00
03/01/2017	GOVI On 02-February-17	533.33	Put	GOVI	1840	0	1840	0	0.00
03/01/2017	GOVI On 02-February-17	533.34	Put	GOVI	1940	0	1940	0	0.00
03/01/2017	GOVI On 02-February-17	533.32	Put	GOVI	1740	0	1740	0	0.00
03/01/2017	GOVI On 04-May-17			GOVI	543.41	545.2880	543.4110	545.2880	0.00
03/01/2017	GOVI On 04-May-17	262.20	Call	GOVI	2812110	283	2812110	283	0.00
03/01/2017	GOVI On 04-May-17	262.19	Call	GOVI	2812210	283	2812210	283	0.00
03/01/2017	GOVI On 04-May-17	262.18	Call	GOVI	2812310	283	2812310	283	0.00
03/01/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
03/01/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
03/01/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
03/01/2017	GOVI On 03-August-17			GOVI	554.19	556.1190	554.1930	556.1190	0.00
03/01/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
03/01/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
03/01/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
03/01/2017	GOVI On 03-August-17	561.11	Put	GOVI	69170	5	69170	5	0.00
03/01/2017	GOVI On 03-August-17	561.09	Put	GOVI	68970	5	68970	5	0.00
03/01/2017	GOVI On 03-August-17	561.10	Put	GOVI	69070	5	69070	5	0.00
03/01/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/01/2017	IGOV On 02-February-17			Index Future	247.01	247.0560	247.0130	247.0560	1,030.00
03/01/2017	IGOV On 04-May-17			Index Future	251.78	251.8310	251.7840	251.8310	0.00
03/01/2017	IGOV On 03-August-17			Index Future	256.80	256.8480	256.7950	256.8480	0.00
03/01/2017	ILBI On 02-February-17			Index Future	670.52	670.7970	670.5200	670.7970	157.00
03/01/2017	ILBI On 04-May-17			Index Future	683.51	683.7960	683.5110	683.7960	0.00
03/01/2017	ILBI On 03-August-17			Index Future	696.97	697.2580	696.9670	697.2580	0.00
03/01/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0027	100.0027	100.0027	0.00
03/01/2017	IS01 On 15-June-17			Interest Rate Swap	99.62	99.6148	99.6169	99.6148	0.00
03/01/2017	IS01 On 21-September-17			Interest Rate Swap	99.65	99.6464	99.6520	99.6464	0.00
03/01/2017	IS01 On 21-December-17			Interest Rate Swap	99.91	99.9057	99.9121	99.9057	0.00
03/01/2017	IS01 On 15-March-18			Interest Rate Swap	99.95	99.9390	99.9513	99.9390	0.00
03/01/2017	IS02 On 18-December-17			Interest Rate Swap	99.94	99.9326	99.9390	99.9326	0.00
03/01/2017	IS02 On 16-March-18			Interest Rate Swap	99.24	99.2245	99.2368	99.2245	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
03/01/2017	IS02 On 15-June-18			Interest Rate Swap	98.91	98.8988	98.9118	98.8988	0.00
03/01/2017	IS02 On 21-September-18			Interest Rate Swap	98.99	98.9714	98.9866	98.9714	0.00
03/01/2017	IS02 On 21-December-18			Interest Rate Swap	99.50	99.5000	99.5000	99.5000	0.00
03/01/2017	IS02 On 15-March-19			Interest Rate Swap	100.02	100.0218	100.0192	100.0218	0.00
03/01/2017	IS05 On 17-December-20			Interest Rate Swap	98.03	97.9813	98.0298	97.9813	0.00
03/01/2017	IS05 On 16-March-21			Interest Rate Swap	97.39	97.3390	97.3942	97.3390	0.00
03/01/2017	IS05 On 15-June-21			Interest Rate Swap	96.73	96.6635	96.7275	96.6635	0.00
03/01/2017	IS05 On 21-September-21			Interest Rate Swap	97.04	96.9643	97.0355	96.9643	0.00
03/01/2017	IS05 On 21-December-21			Interest Rate Swap	99.32	99.2415	99.3152	99.2415	50.00
03/01/2017	IS05 On 15-March-22			Interest Rate Swap	99.55	99.4803	99.5510	99.4803	0.00
03/01/2017	IS10 On 17-December-25			Interest Rate Swap	98.81	98.7316	98.8069	98.7316	0.00
03/01/2017	IS10 On 16-March-26			Interest Rate Swap	95.94	95.8657	95.9421	95.8657	0.00
03/01/2017	IS10 On 15-June-26			Interest Rate Swap	94.77	94.6936	94.7713	94.6936	0.00
03/01/2017	IS10 On 21-September-26			Interest Rate Swap	96.92	96.8427	96.9198	96.8427	0.00
03/01/2017	IS10 On 21-December-26			Interest Rate Swap	100.63	100.5528	100.6288	100.5528	0.00
03/01/2017	IS10 On 15-March-27			Interest Rate Swap	99.27	99.1948	99.2717	99.1948	0.00
03/01/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/01/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/01/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/01/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/01/2017	JBAF On 18-January-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
03/01/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
03/01/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	1,000.00
03/01/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
03/01/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
03/01/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
03/01/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
03/01/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
03/01/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
03/01/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
03/01/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
03/01/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
03/01/2017	R023 On 02-February-17			Bond Future	8.67	99.2836	8.6657	99.2836	19,260.00
03/01/2017	R023 On 02-February-17	8.86	Call	Bond Future	1265	1	1265	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
03/01/2017	R023 On 02-February-17	8.85	Call	Bond Future	1235	1	1235	1	0.00
03/01/2017	R023 On 02-February-17	8.84	Call	Bond Future	1205	1	1205	1	0.00
03/01/2017	R023 On 02-February-17	8.85	Put	Bond Future	407	0	407	0	0.00
03/01/2017	R023 On 02-February-17	8.84	Put	Bond Future	422	0	422	0	0.00
03/01/2017	R023 On 02-February-17	8.86	Put	Bond Future	393	0	393	0	0.00
03/01/2017	R023 On 04-May-17			Bond Future	8.71	97.2639	8.7103	97.2639	0.00
03/01/2017	R023 On 04-May-17	8.59	Call	Bond Future	1224	1	1224	1	0.00
03/01/2017	R023 On 04-May-17	8.61	Call	Bond Future	1264	1	1264	1	0.00
03/01/2017	R023 On 04-May-17	8.60	Call	Bond Future	1244	1	1244	1	0.00
03/01/2017	R023 On 04-May-17	8.59	Put	Bond Future	1751	2	1751	2	0.00
03/01/2017	R023 On 04-May-17	8.61	Put	Bond Future	1703	2	1703	2	0.00
03/01/2017	R023 On 04-May-17	8.60	Put	Bond Future	1727	2	1727	2	0.00
03/01/2017	R023 On 03-August-17			Bond Future	8.74	99.1960	8.7439	99.1960	0.00
03/01/2017	R023 On 03-August-17	8.58	Call	Bond Future	1580	2	1580	2	0.00
03/01/2017	R023 On 03-August-17	8.60	Call	Bond Future	1619	2	1619	2	0.00
03/01/2017	R023 On 03-August-17	8.59	Call	Bond Future	1599	2	1599	2	0.00
03/01/2017	R023 On 03-August-17	8.58	Put	Bond Future	2274	2	2274	2	0.00
03/01/2017	R023 On 03-August-17	8.59	Put	Bond Future	2251	2	2251	2	0.00
03/01/2017	R023 On 03-August-17	8.60	Put	Bond Future	2228	2	2228	2	0.00
03/01/2017	R035 On 02-February-17			Bond Future	9.66	97.7369	9.6565	97.7369	7,194.00
03/01/2017	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R035 On 02-February-17	9.51	Put	Bond Future	1189	1	1189	1	0.00
03/01/2017	R035 On 02-February-17	9.52	Put	Bond Future	1107	1	1107	1	0.00
03/01/2017	R035 On 02-February-17	9.50	Put	Bond Future	1271	1	1271	1	0.00
03/01/2017	R035 On 04-May-17			Bond Future	9.71	95.1166	9.7087	95.1166	0.00
03/01/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R035 On 04-May-17	9.53	Put	Bond Future	1437	1	1437	1	0.00
03/01/2017	R035 On 04-May-17	9.54	Put	Bond Future	1356	1	1356	1	0.00
03/01/2017	R035 On 04-May-17	9.55	Put	Bond Future	1274	1	1274	1	0.00
03/01/2017	R035 On 03-August-17			Bond Future	9.76	97.0061	9.7552	97.0061	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
03/01/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R035 On 03-August-17	9.50	Put	Bond Future	2039	2	2039	2	0.00
03/01/2017	R035 On 03-August-17	9.52	Put	Bond Future	1877	1	1877	1	0.00
03/01/2017	R035 On 03-August-17	9.51	Put	Bond Future	1958	1	1958	1	0.00
03/01/2017	R186 On 02-February-17			Bond Future	8.98	111.5293	8.9788	111.5293	116,947.00
03/01/2017	R186 On 02-February-17	9.50	Call	Bond Future	3686	4	3686	4	0.00
03/01/2017	R186 On 02-February-17	8.87	Call	Bond Future	838	1	838	1	0.00
03/01/2017	R186 On 02-February-17	9.40	Call	Bond Future	3118	3	3118	3	0.00
03/01/2017	R186 On 02-February-17	8.37	Call	Bond Future	94	0	94	0	500.00
03/01/2017	R186 On 02-February-17	8.79	Call	Bond Future	635	1	635	1	0.00
03/01/2017	R186 On 02-February-17	8.95	Call	Bond Future	1080	1	1080	1	0.00
03/01/2017	R186 On 02-February-17	9.02	Call	Bond Future	1324	2	1324	2	0.00
03/01/2017	R186 On 02-February-17	8.00	Call	Bond Future	8	0	8	0	7,000.00
03/01/2017	R186 On 02-February-17	8.60	Call	Bond Future	296	0	296	0	7,000.00
03/01/2017	R186 On 02-February-17	8.81	Call	Bond Future	682	1	682	1	0.00
03/01/2017	R186 On 02-February-17	8.43	Call	Bond Future	130	0	130	0	750.00
03/01/2017	R186 On 02-February-17	8.80	Call	Bond Future	659	1	659	1	0.00
03/01/2017	R186 On 02-February-17	8.90	Call	Bond Future	924	1	924	1	0.00
03/01/2017	R186 On 02-February-17	9.10	Call	Bond Future	1641	2	1641	2	0.00
03/01/2017	R186 On 02-February-17	8.62	Call	Bond Future	323	0	323	0	500.00
03/01/2017	R186 On 02-February-17	8.79	Put	Bond Future	1945	2	1945	2	0.00
03/01/2017	R186 On 02-February-17	8.95	Put	Bond Future	1279	1	1279	1	2,546.00
03/01/2017	R186 On 02-February-17	9.02	Put	Bond Future	1041	1	1041	1	500.00
03/01/2017	R186 On 02-February-17	8.37	Put	Bond Future	4393	4	4393	4	0.00
03/01/2017	R186 On 02-February-17	8.60	Put	Bond Future	2945	3	2945	3	0.00
03/01/2017	R186 On 02-February-17	9.40	Put	Bond Future	272	0	272	0	750.00
03/01/2017	R186 On 02-February-17	9.50	Put	Bond Future	178	0	178	0	13,500.00
03/01/2017	R186 On 02-February-17	8.87	Put	Bond Future	1590	1	1590	1	500.00
03/01/2017	R186 On 02-February-17	8.62	Put	Bond Future	2830	3	2830	3	0.00
03/01/2017	R186 On 02-February-17	8.81	Put	Bond Future	1852	2	1852	2	0.00
03/01/2017	R186 On 02-February-17	9.10	Put	Bond Future	812	1	812	1	2,546.00
03/01/2017	R186 On 02-February-17	8.00	Put	Bond Future	7030	7	7030	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
03/01/2017	R186 On 02-February-17	8.90	Put	Bond Future	1468	1	1468	1	750.00
03/01/2017	R186 On 02-February-17	8.80	Put	Bond Future	1898	2	1898	2	0.00
03/01/2017	R186 On 02-February-17	8.43	Put	Bond Future	3995	4	3995	4	0.00
03/01/2017	R186 On 04-May-17			Bond Future	9.03	113.6778	9.0274	113.6778	0.00
03/01/2017	R186 On 04-May-17	8.91	Call	Bond Future	1973	2	1973	2	0.00
03/01/2017	R186 On 04-May-17	8.89	Call	Bond Future	1912	2	1912	2	0.00
03/01/2017	R186 On 04-May-17	8.90	Call	Bond Future	1942	2	1942	2	0.00
03/01/2017	R186 On 04-May-17	8.89	Put	Bond Future	2842	3	2842	3	0.00
03/01/2017	R186 On 04-May-17	8.90	Put	Bond Future	2804	3	2804	3	0.00
03/01/2017	R186 On 04-May-17	8.91	Put	Bond Future	2767	3	2767	3	0.00
03/01/2017	R186 On 03-August-17			Bond Future	9.07	110.6311	9.0677	110.6311	0.00
03/01/2017	R186 On 03-August-17	8.91	Call	Bond Future	2624	3	2624	3	0.00
03/01/2017	R186 On 03-August-17	8.93	Call	Bond Future	2684	3	2684	3	0.00
03/01/2017	R186 On 03-August-17	8.92	Call	Bond Future	2654	3	2654	3	0.00
03/01/2017	R186 On 03-August-17	8.91	Put	Bond Future	3670	4	3670	4	0.00
03/01/2017	R186 On 03-August-17	8.92	Put	Bond Future	3633	3	3633	3	0.00
03/01/2017	R186 On 03-August-17	8.93	Put	Bond Future	3597	3	3597	3	0.00
03/01/2017	R197 On 02-February-17			Bond Future	294.96	294.9585	294.9597	294.9585	1,246.00
03/01/2017	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R197 On 02-February-17	302.58	Put	Bond Future	7620	8	7620	8	0.00
03/01/2017	R197 On 02-February-17	302.59	Put	Bond Future	7630	8	7630	8	0.00
03/01/2017	R197 On 02-February-17	302.57	Put	Bond Future	7610	8	7610	8	0.00
03/01/2017	R197 On 04-May-17			Bond Future	300.66	300.6586	300.6578	300.6586	0.00
03/01/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R197 On 04-May-17	308.59	Put	Bond Future	7932	8	7932	8	0.00
03/01/2017	R197 On 04-May-17	308.60	Put	Bond Future	7942	8	7942	8	0.00
03/01/2017	R197 On 04-May-17	308.58	Put	Bond Future	7922	8	7922	8	0.00
03/01/2017	R197 On 03-August-17			Bond Future	299.74	299.7449	299.7388	299.7449	0.00
03/01/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R197 On 03-August-17	308.07	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
03/01/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R197 On 03-August-17	308.05	Put	Bond Future	8311	8	8311	8	0.00
03/01/2017	R197 On 03-August-17	308.07	Put	Bond Future	8331	8	8331	8	0.00
03/01/2017	R197 On 03-August-17	308.06	Put	Bond Future	8321	8	8321	8	0.00
03/01/2017	R202 On 02-February-17			Bond Future	242.84	242.8356	242.8369	242.8356	36,359.00
03/01/2017	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R202 On 02-February-17	251.73	Put	Bond Future	8893	9	8893	9	0.00
03/01/2017	R202 On 02-February-17	251.74	Put	Bond Future	8903	9	8903	9	0.00
03/01/2017	R202 On 02-February-17	251.72	Put	Bond Future	8883	9	8883	9	0.00
03/01/2017	R202 On 04-May-17			Bond Future	247.53	247.5284	247.5281	247.5284	0.00
03/01/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R202 On 04-May-17	256.71	Put	Bond Future	9182	9	9182	9	0.00
03/01/2017	R202 On 04-May-17	256.72	Put	Bond Future	9192	9	9192	9	0.00
03/01/2017	R202 On 04-May-17	256.73	Put	Bond Future	9202	9	9202	9	0.00
03/01/2017	R202 On 03-August-17			Bond Future	248.79	248.7930	248.7879	248.7930	0.00
03/01/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R202 On 03-August-17	258.36	Put	Bond Future	9572	10	9572	10	0.00
03/01/2017	R202 On 03-August-17	258.37	Put	Bond Future	9582	10	9582	10	0.00
03/01/2017	R202 On 03-August-17	258.35	Put	Bond Future	9562	10	9562	10	0.00
03/01/2017	R203 On 02-February-17			Bond Future	7.78	103.5808	7.7825	103.5808	27,216.00
03/01/2017	R203 On 02-February-17	7.70	Call	Bond Future	52	0	52	0	0.00
03/01/2017	R203 On 02-February-17	7.71	Call	Bond Future	54	0	54	0	0.00
03/01/2017	R203 On 02-February-17	7.72	Call	Bond Future	57	0	57	0	0.00
03/01/2017	R203 On 02-February-17	7.71	Put	Bond Future	96	0	96	0	0.00
03/01/2017	R203 On 02-February-17	7.70	Put	Bond Future	100	0	100	0	0.00
03/01/2017	R203 On 02-February-17	7.72	Put	Bond Future	93	0	93	0	0.00
03/01/2017	R203 On 04-May-17			Bond Future	7.66	101.4033	7.6552	101.4033	0.00
03/01/2017	R203 On 04-May-17	6.91	Call	Bond Future	13	0	13	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
03/01/2017	R203 On 04-May-17	6.93	Call	Bond Future	14	0	14	0	0.00
03/01/2017	R203 On 04-May-17	6.92	Call	Bond Future	13	0	13	0	0.00
03/01/2017	R203 On 04-May-17	6.92	Put	Bond Future	270	0	270	0	0.00
03/01/2017	R203 On 04-May-17	6.93	Put	Bond Future	267	0	267	0	0.00
03/01/2017	R203 On 04-May-17	6.91	Put	Bond Future	273	0	273	0	0.00
03/01/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
03/01/2017	R203 On 03-August-17	4.87	Call	Bond Future	50	0	50	0	0.00
03/01/2017	R203 On 03-August-17	4.89	Call	Bond Future	51	0	51	0	0.00
03/01/2017	R203 On 03-August-17	4.88	Call	Bond Future	51	0	51	0	0.00
03/01/2017	R203 On 03-August-17	4.89	Put	Bond Future	27	0	27	0	0.00
03/01/2017	R203 On 03-August-17	4.88	Put	Bond Future	27	0	27	0	0.00
03/01/2017	R203 On 03-August-17	4.87	Put	Bond Future	28	0	28	0	0.00
03/01/2017	R204 On 02-February-17			Bond Future	7.98	101.1289	7.9843	101.1289	30,150.00
03/01/2017	R204 On 02-February-17	8.28	Call	Bond Future	564	1	564	1	0.00
03/01/2017	R204 On 02-February-17	8.30	Call	Bond Future	591	1	591	1	0.00
03/01/2017	R204 On 02-February-17	8.29	Call	Bond Future	578	1	578	1	0.00
03/01/2017	R204 On 02-February-17	8.28	Put	Bond Future	61	0	61	0	0.00
03/01/2017	R204 On 02-February-17	8.29	Put	Bond Future	58	0	58	0	0.00
03/01/2017	R204 On 02-February-17	8.30	Put	Bond Future	55	0	55	0	0.00
03/01/2017	R204 On 04-May-17			Bond Future	8.02	103.0770	8.0188	103.0770	0.00
03/01/2017	R204 On 04-May-17	7.90	Call	Bond Future	323	0	323	0	0.00
03/01/2017	R204 On 04-May-17	7.92	Call	Bond Future	336	0	336	0	0.00
03/01/2017	R204 On 04-May-17	7.91	Call	Bond Future	330	0	330	0	0.00
03/01/2017	R204 On 04-May-17	7.91	Put	Bond Future	492	0	492	0	0.00
03/01/2017	R204 On 04-May-17	7.92	Put	Bond Future	484	0	484	0	0.00
03/01/2017	R204 On 04-May-17	7.90	Put	Bond Future	500	0	500	0	0.00
03/01/2017	R204 On 03-August-17			Bond Future	8.01	101.0827	8.0147	101.0827	0.00
03/01/2017	R204 On 03-August-17	7.75	Call	Bond Future	336	0	336	0	0.00
03/01/2017	R204 On 03-August-17	7.76	Call	Bond Future	341	0	341	0	0.00
03/01/2017	R204 On 03-August-17	7.77	Call	Bond Future	346	0	346	0	0.00
03/01/2017	R204 On 03-August-17	7.75	Put	Bond Future	674	1	674	1	0.00
03/01/2017	R204 On 03-August-17	7.76	Put	Bond Future	666	1	666	1	0.00
03/01/2017	R204 On 03-August-17	7.77	Put	Bond Future	659	1	659	1	0.00
03/01/2017	R207 On 02-February-17			Bond Future	8.16	98.1734	8.1638	98.1734	74,783.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2017	R207 On 02-February-17	8.91	Call	Bond Future	1872	2	1872	2	62.00
03/01/2017	R207 On 02-February-17	9.22	Call	Bond Future	2627	3	2627	3	0.00
03/01/2017	R207 On 02-February-17	9.24	Call	Bond Future	2675	3	2675	3	0.00
03/01/2017	R207 On 02-February-17	9.23	Call	Bond Future	2651	3	2651	3	0.00
03/01/2017	R207 On 02-February-17	9.23	Put	Bond Future	1	0	1	0	0.00
03/01/2017	R207 On 02-February-17	9.24	Put	Bond Future	1	0	1	0	0.00
03/01/2017	R207 On 02-February-17	8.91	Put	Bond Future	7	0	7	0	0.00
03/01/2017	R207 On 02-February-17	9.22	Put	Bond Future	1	0	1	0	0.00
03/01/2017	R207 On 04-May-17			Bond Future	8.21	100.0646	8.2084	100.0646	0.00
03/01/2017	R207 On 04-May-17	8.20	Call	Bond Future	657	1	657	1	0.00
03/01/2017	R207 On 04-May-17	8.22	Call	Bond Future	681	1	681	1	0.00
03/01/2017	R207 On 04-May-17	8.21	Call	Bond Future	669	1	669	1	0.00
03/01/2017	R207 On 04-May-17	8.20	Put	Bond Future	676	1	676	1	0.00
03/01/2017	R207 On 04-May-17	8.22	Put	Bond Future	654	1	654	1	0.00
03/01/2017	R207 On 04-May-17	8.21	Put	Bond Future	665	1	665	1	0.00
03/01/2017	R207 On 03-August-17			Bond Future	8.23	98.4083	8.2314	98.4083	0.00
03/01/2017	R207 On 03-August-17	8.19	Call	Bond Future	812	1	812	1	51.00
03/01/2017	R207 On 03-August-17	8.40	Call	Bond Future	1055	1	1055	1	0.00
03/01/2017	R207 On 03-August-17	8.39	Call	Bond Future	1043	1	1043	1	0.00
03/01/2017	R207 On 03-August-17	8.41	Call	Bond Future	1068	1	1068	1	0.00
03/01/2017	R207 On 03-August-17	8.39	Put	Bond Future	705	1	705	1	0.00
03/01/2017	R207 On 03-August-17	8.41	Put	Bond Future	687	1	687	1	0.00
03/01/2017	R207 On 03-August-17	8.19	Put	Bond Future	901	1	901	1	0.00
03/01/2017	R207 On 03-August-17	8.40	Put	Bond Future	696	1	696	1	0.00
03/01/2017	R208 On 02-February-17			Bond Future	8.32	97.0631	8.3229	97.0631	29,322.00
03/01/2017	R208 On 02-February-17	8.64	Call	Bond Future	1193	1	1193	1	0.00
03/01/2017	R208 On 02-February-17	8.63	Call	Bond Future	1167	1	1167	1	0.00
03/01/2017	R208 On 02-February-17	8.65	Call	Bond Future	1219	1	1219	1	0.00
03/01/2017	R208 On 02-February-17	8.65	Put	Bond Future	137	0	137	0	0.00
03/01/2017	R208 On 02-February-17	8.64	Put	Bond Future	143	0	143	0	0.00
03/01/2017	R208 On 02-February-17	8.63	Put	Bond Future	150	0	150	0	0.00
03/01/2017	R208 On 04-May-17			Bond Future	8.36	95.5302	8.3619	95.5302	0.00
03/01/2017	R208 On 04-May-17	8.37	Call	Bond Future	969	1	969	1	0.00
03/01/2017	R208 On 04-May-17	8.39	Call	Bond Future	1002	1	1002	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
03/01/2017	R208 On 04-May-17	8.38	Call	Bond Future	986	1	986	1	0.00
03/01/2017	R208 On 04-May-17	8.37	Put	Bond Future	944	1	944	1	0.00
03/01/2017	R208 On 04-May-17	8.39	Put	Bond Future	913	1	913	1	0.00
03/01/2017	R208 On 04-May-17	8.38	Put	Bond Future	928	1	928	1	0.00
03/01/2017	R208 On 03-August-17			Bond Future	8.39	97.4280	8.3851	97.4280	0.00
03/01/2017	R208 On 03-August-17	8.30	Call	Bond Future	1118	1	1118	1	0.00
03/01/2017	R208 On 03-August-17	8.32	Call	Bond Future	1147	1	1147	1	0.00
03/01/2017	R208 On 03-August-17	8.31	Call	Bond Future	1133	1	1133	1	0.00
03/01/2017	R208 On 03-August-17	8.31	Put	Bond Future	1358	1	1358	1	0.00
03/01/2017	R208 On 03-August-17	8.32	Put	Bond Future	1342	1	1342	1	0.00
03/01/2017	R208 On 03-August-17	8.30	Put	Bond Future	1373	1	1373	1	0.00
03/01/2017	R209 On 02-February-17			Bond Future	9.60	73.5010	9.5984	73.5010	66,481.00
03/01/2017	R209 On 02-February-17	9.53	Call	Bond Future	1017	1	1017	1	0.00
03/01/2017	R209 On 02-February-17	9.55	Call	Bond Future	1078	1	1078	1	0.00
03/01/2017	R209 On 02-February-17	9.54	Call	Bond Future	1047	1	1047	1	0.00
03/01/2017	R209 On 02-February-17	9.53	Put	Bond Future	1478	1	1478	1	0.00
03/01/2017	R209 On 02-February-17	9.54	Put	Bond Future	1441	1	1441	1	0.00
03/01/2017	R209 On 02-February-17	9.55	Put	Bond Future	1404	1	1404	1	0.00
03/01/2017	R209 On 04-May-17			Bond Future	9.65	71.7662	9.6457	71.7662	0.00
03/01/2017	R209 On 04-May-17	9.46	Call	Bond Future	1924	2	1924	2	0.00
03/01/2017	R209 On 04-May-17	9.48	Call	Bond Future	1981	2	1981	2	0.00
03/01/2017	R209 On 04-May-17	9.47	Call	Bond Future	1952	2	1952	2	0.00
03/01/2017	R209 On 04-May-17	9.46	Put	Bond Future	3176	3	3176	3	0.00
03/01/2017	R209 On 04-May-17	9.47	Put	Bond Future	3137	3	3137	3	0.00
03/01/2017	R209 On 04-May-17	9.48	Put	Bond Future	3097	3	3097	3	0.00
03/01/2017	R209 On 03-August-17			Bond Future	9.69	73.1920	9.6872	73.1920	0.00
03/01/2017	R209 On 03-August-17	9.44	Call	Bond Future	2574	3	2574	3	0.00
03/01/2017	R209 On 03-August-17	9.43	Call	Bond Future	2545	3	2545	3	0.00
03/01/2017	R209 On 03-August-17	9.45	Call	Bond Future	2602	3	2602	3	0.00
03/01/2017	R209 On 03-August-17	9.45	Put	Bond Future	4195	4	4195	4	0.00
03/01/2017	R209 On 03-August-17	9.44	Put	Bond Future	4235	4	4235	4	0.00
03/01/2017	R209 On 03-August-17	9.43	Put	Bond Future	4275	4	4275	4	0.00
03/01/2017	R210 On 02-February-17			Bond Future	185.78	185.7752	185.7759	185.7752	1,854.00
03/01/2017	R210 On 02-February-17	190.84	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
03/01/2017	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R210 On 02-February-17	190.84	Put	Bond Future	5064	5	5064	5	0.00
03/01/2017	R210 On 02-February-17	190.86	Put	Bond Future	5084	5	5084	5	0.00
03/01/2017	R210 On 02-February-17	190.85	Put	Bond Future	5074	5	5074	5	0.00
03/01/2017	R210 On 04-May-17			Bond Future	187.05	187.0477	187.0469	187.0477	0.00
03/01/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R210 On 04-May-17	192.31	Put	Bond Future	5263	5	5263	5	0.00
03/01/2017	R210 On 04-May-17	192.33	Put	Bond Future	5283	5	5283	5	0.00
03/01/2017	R210 On 04-May-17	192.32	Put	Bond Future	5273	5	5273	5	0.00
03/01/2017	R210 On 03-August-17			Bond Future	190.77	190.7740	190.7701	190.7740	0.00
03/01/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R210 On 03-August-17	196.29	Put	Bond Future	5520	6	5520	6	0.00
03/01/2017	R210 On 03-August-17	196.30	Put	Bond Future	5530	6	5530	6	0.00
03/01/2017	R210 On 03-August-17	196.28	Put	Bond Future	5510	6	5510	6	0.00
03/01/2017	R212 On 02-February-17			Bond Future	146.02	146.0177	146.0183	146.0177	3,380.00
03/01/2017	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R212 On 02-February-17	149.29	Put	Bond Future	3272	3	3272	3	0.00
03/01/2017	R212 On 02-February-17	149.28	Put	Bond Future	3262	3	3262	3	0.00
03/01/2017	R212 On 02-February-17	149.27	Put	Bond Future	3252	3	3252	3	0.00
03/01/2017	R212 On 04-May-17			Bond Future	148.84	148.8396	148.8392	148.8396	0.00
03/01/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R212 On 04-May-17	152.24	Put	Bond Future	3401	3	3401	3	0.00
03/01/2017	R212 On 04-May-17	152.25	Put	Bond Future	3411	3	3411	3	0.00
03/01/2017	R212 On 04-May-17	152.23	Put	Bond Future	3391	3	3391	3	0.00
03/01/2017	R212 On 03-August-17			Bond Future	149.77	149.7730	149.7699	149.7730	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
03/01/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
03/01/2017	R212 On 03-August-17	153.34	Put	Bond Future	3570	4	3570	4	0.00
03/01/2017	R212 On 03-August-17	153.35	Put	Bond Future	3580	4	3580	4	0.00
03/01/2017	R212 On 03-August-17	153.36	Put	Bond Future	3590	4	3590	4	0.00
03/01/2017	R213 On 02-February-17			Bond Future	9.42	84.8078	9.4200	84.8078	50,655.00
03/01/2017	R213 On 02-February-17	9.40	Call	Bond Future	1128	1	1128	1	0.00
03/01/2017	R213 On 02-February-17	9.42	Call	Bond Future	1193	1	1193	1	0.00
03/01/2017	R213 On 02-February-17	9.41	Call	Bond Future	1160	1	1160	1	0.00
03/01/2017	R213 On 02-February-17	9.41	Put	Bond Future	1227	1	1227	1	0.00
03/01/2017	R213 On 02-February-17	9.42	Put	Bond Future	1193	1	1193	1	0.00
03/01/2017	R213 On 02-February-17	9.40	Put	Bond Future	1262	1	1262	1	0.00
03/01/2017	R213 On 04-May-17			Bond Future	9.47	82.8898	9.4677	82.8898	0.00
03/01/2017	R213 On 04-May-17	9.35	Call	Bond Future	2041	2	2041	2	0.00
03/01/2017	R213 On 04-May-17	9.36	Call	Bond Future	2070	2	2070	2	0.00
03/01/2017	R213 On 04-May-17	9.37	Call	Bond Future	2101	2	2101	2	0.00
03/01/2017	R213 On 04-May-17	9.36	Put	Bond Future	2785	3	2785	3	0.00
03/01/2017	R213 On 04-May-17	9.37	Put	Bond Future	2748	3	2748	3	0.00
03/01/2017	R213 On 04-May-17	9.35	Put	Bond Future	2822	3	2822	3	0.00
03/01/2017	R213 On 03-August-17			Bond Future	9.51	84.5364	9.5093	84.5364	0.00
03/01/2017	R213 On 03-August-17	9.33	Call	Bond Future	2677	3	2677	3	0.00
03/01/2017	R213 On 03-August-17	9.34	Call	Bond Future	2706	3	2706	3	0.00
03/01/2017	R213 On 03-August-17	9.35	Call	Bond Future	2736	3	2736	3	0.00
03/01/2017	R213 On 03-August-17	9.34	Put	Bond Future	3820	4	3820	4	0.00
03/01/2017	R213 On 03-August-17	9.35	Put	Bond Future	3783	4	3783	4	0.00
03/01/2017	R213 On 03-August-17	9.33	Put	Bond Future	3857	4	3857	4	0.00
03/01/2017	R214 On 02-February-17			Bond Future	9.65	74.0032	9.6486	74.0032	36,737.00
03/01/2017	R214 On 02-February-17	9.67	Call	Bond Future	1372	2	1372	2	0.00
03/01/2017	R214 On 02-February-17	9.66	Call	Bond Future	1336	2	1336	2	0.00
03/01/2017	R214 On 02-February-17	9.68	Call	Bond Future	1408	2	1408	2	0.00
03/01/2017	R214 On 02-February-17	9.67	Put	Bond Future	1221	1	1221	1	0.00
03/01/2017	R214 On 02-February-17	9.66	Put	Bond Future	1256	1	1256	1	0.00
03/01/2017	R214 On 02-February-17	9.68	Put	Bond Future	1188	1	1188	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
03/01/2017	R214 On 04-May-17			Bond Future	9.69	72.1308	9.6934	72.1308	0.00
03/01/2017	R214 On 04-May-17	9.56	Call	Bond Future	2181	2	2181	2	0.00
03/01/2017	R214 On 04-May-17	9.58	Call	Bond Future	2243	2	2243	2	0.00
03/01/2017	R214 On 04-May-17	9.57	Call	Bond Future	2212	2	2212	2	0.00
03/01/2017	R214 On 04-May-17	9.56	Put	Bond Future	3122	3	3122	3	0.00
03/01/2017	R214 On 04-May-17	9.57	Put	Bond Future	3081	3	3081	3	0.00
03/01/2017	R214 On 04-May-17	9.58	Put	Bond Future	3042	3	3042	3	0.00
03/01/2017	R214 On 03-August-17			Bond Future	9.73	73.5636	9.7330	73.5636	0.00
03/01/2017	R214 On 03-August-17	9.51	Call	Bond Future	2796	3	2796	3	0.00
03/01/2017	R214 On 03-August-17	9.52	Call	Bond Future	2826	3	2826	3	0.00
03/01/2017	R214 On 03-August-17	9.53	Call	Bond Future	2856	3	2856	3	0.00
03/01/2017	R214 On 03-August-17	9.52	Put	Bond Future	4327	4	4327	4	0.00
03/01/2017	R214 On 03-August-17	9.53	Put	Bond Future	4285	4	4285	4	0.00
03/01/2017	R214 On 03-August-17	9.51	Put	Bond Future	4368	4	4368	4	0.00
03/01/2017	R248 On 02-February-17			Bond Future	9.69	95.1290	9.6941	95.1290	74,008.00
03/01/2017	R248 On 02-February-17	9.76	Call	Bond Future	2037	2	2037	2	0.00
03/01/2017	R248 On 02-February-17	9.78	Call	Bond Future	2137	3	2137	3	0.00
03/01/2017	R248 On 02-February-17	9.77	Call	Bond Future	2087	2	2087	2	0.00
03/01/2017	R248 On 02-February-17	9.77	Put	Bond Future	1410	1	1410	1	0.00
03/01/2017	R248 On 02-February-17	9.76	Put	Bond Future	1449	1	1449	1	0.00
03/01/2017	R248 On 02-February-17	9.78	Put	Bond Future	1372	1	1372	1	0.00
03/01/2017	R248 On 04-May-17			Bond Future	9.74	92.5219	9.7403	92.5219	0.00
03/01/2017	R248 On 04-May-17	9.67	Call	Bond Future	3186	3	3186	3	0.00
03/01/2017	R248 On 04-May-17	9.66	Call	Bond Future	3145	3	3145	3	0.00
03/01/2017	R248 On 04-May-17	9.65	Call	Bond Future	3103	3	3103	3	0.00
03/01/2017	R248 On 04-May-17	9.66	Put	Bond Future	3864	4	3864	4	0.00
03/01/2017	R248 On 04-May-17	9.65	Put	Bond Future	3913	4	3913	4	0.00
03/01/2017	R248 On 04-May-17	9.67	Put	Bond Future	3816	4	3816	4	0.00
03/01/2017	R248 On 03-August-17			Bond Future	9.78	94.3599	9.7814	94.3599	0.00
03/01/2017	R248 On 03-August-17	9.57	Call	Bond Future	3796	4	3796	4	0.00
03/01/2017	R248 On 03-August-17	9.58	Call	Bond Future	3835	4	3835	4	0.00
03/01/2017	R248 On 03-August-17	9.56	Call	Bond Future	3757	4	3757	4	0.00
03/01/2017	R248 On 03-August-17	9.57	Put	Bond Future	5695	5	5695	5	0.00
03/01/2017	R248 On 03-August-17	9.58	Put	Bond Future	5642	5	5642	5	0.00

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03/01/2017	R248 On 03-August-17	9.56	Put	Bond Future	5747	6	5747	6	0.00
