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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
04/01/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	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
04/01/2017	2025 On 02-February-17			Bond Future	127.09	127.0879	127.0910	127.0879	3,231.00
04/01/2017	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2025 On 02-February-17	129.99	Put	Bond Future	2899	3	2899	3	0.00
04/01/2017	2025 On 02-February-17	130.00	Put	Bond Future	2909	3	2909	3	0.00
04/01/2017	2025 On 02-February-17	130.01	Put	Bond Future	2919	3	2919	3	0.00
04/01/2017	2025 On 04-May-17			Bond Future	129.54	129.5431	129.5450	129.5431	0.00
04/01/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2025 On 04-May-17	132.57	Put	Bond Future	3025	3	3025	3	0.00
04/01/2017	2025 On 04-May-17	132.58	Put	Bond Future	3035	3	3035	3	0.00
04/01/2017	2025 On 04-May-17	132.56	Put	Bond Future	3015	3	3015	3	0.00
04/01/2017	2025 On 03-August-17			Bond Future	130.79	130.7881	130.7899	130.7881	0.00
04/01/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2025 On 03-August-17	133.96	Put	Bond Future	3170	3	3170	3	0.00
04/01/2017	2025 On 03-August-17	133.97	Put	Bond Future	3180	3	3180	3	0.00
04/01/2017	2025 On 03-August-17	133.98	Put	Bond Future	3190	3	3190	3	0.00
04/01/2017	2030 On 02-February-17			Bond Future	9.36	89.7797	9.3575	89.7797	34,050.00
04/01/2017	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2030 On 02-February-17	9.30	Put	Bond Future	398	1	398	1	0.00
04/01/2017	2030 On 02-February-17	9.31	Put	Bond Future	328	1	328	1	0.00
04/01/2017	2030 On 02-February-17	9.29	Put	Bond Future	467	1	467	1	0.00
04/01/2017	2030 On 04-May-17			Bond Future	9.41	91.5088	9.4104	91.5088	0.00
04/01/2017	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2030 On 04-May-17	9.33	Put	Bond Future	549	1	549	1	0.00
04/01/2017	2030 On 04-May-17	9.32	Put	Bond Future	618	1	618	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
04/01/2017	2030 On 04-May-17	9.34	Put	Bond Future	481	1	481	1	0.00
04/01/2017	2030 On 03-August-17			Bond Future	9.46	89.3178	9.4582	89.3178	0.00
04/01/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2030 On 03-August-17	9.34	Put	Bond Future	797	1	797	1	0.00
04/01/2017	2030 On 03-August-17	9.33	Put	Bond Future	865	1	865	1	0.00
04/01/2017	2030 On 03-August-17	9.35	Put	Bond Future	729	1	729	1	0.00
04/01/2017	2032 On 02-February-17			Bond Future	9.51	92.6229	9.5135	92.6229	19,889.00
04/01/2017	2032 On 02-February-17	9.51	Call	Bond Future	1293	1	1293	1	0.00
04/01/2017	2032 On 02-February-17	9.53	Call	Bond Future	1368	1	1368	1	0.00
04/01/2017	2032 On 02-February-17	9.52	Call	Bond Future	1330	1	1330	1	0.00
04/01/2017	2032 On 02-February-17	9.52	Put	Bond Future	1282	1	1282	1	0.00
04/01/2017	2032 On 02-February-17	9.53	Put	Bond Future	1247	1	1247	1	0.00
04/01/2017	2032 On 02-February-17	9.51	Put	Bond Future	1319	2	1319	2	0.00
04/01/2017	2032 On 04-May-17			Bond Future	9.57	90.2476	9.5662	90.2476	0.00
04/01/2017	2032 On 04-May-17	9.46	Call	Bond Future	2290	2	2290	2	0.00
04/01/2017	2032 On 04-May-17	9.45	Call	Bond Future	2257	2	2257	2	0.00
04/01/2017	2032 On 04-May-17	9.44	Call	Bond Future	2225	2	2225	2	0.00
04/01/2017	2032 On 04-May-17	9.45	Put	Bond Future	3106	3	3106	3	0.00
04/01/2017	2032 On 04-May-17	9.44	Put	Bond Future	3147	3	3147	3	0.00
04/01/2017	2032 On 04-May-17	9.46	Put	Bond Future	3066	3	3066	3	0.00
04/01/2017	2032 On 03-August-17			Bond Future	9.61	92.0389	9.6122	92.0389	0.00
04/01/2017	2032 On 03-August-17	9.43	Call	Bond Future	2959	3	2959	3	0.00
04/01/2017	2032 On 03-August-17	9.45	Call	Bond Future	3024	3	3024	3	0.00
04/01/2017	2032 On 03-August-17	9.44	Call	Bond Future	2991	3	2991	3	0.00
04/01/2017	2032 On 03-August-17	9.45	Put	Bond Future	4198	4	4198	4	0.00
04/01/2017	2032 On 03-August-17	9.43	Put	Bond Future	4280	4	4280	4	0.00
04/01/2017	2032 On 03-August-17	9.44	Put	Bond Future	4239	4	4239	4	0.00
04/01/2017	2033 On 02-February-17			Bond Future	105.80	105.7933	105.7966	105.7933	5,474.00
04/01/2017	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2033 On 02-February-17	109.71	Put	Bond Future	3913	4	3913	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
04/01/2017	2033 On 02-February-17	109.72	Put	Bond Future	3923	4	3923	4	0.00
04/01/2017	2033 On 02-February-17	109.70	Put	Bond Future	3903	4	3903	4	0.00
04/01/2017	2033 On 04-May-17			Bond Future	106.80	106.7974	106.7998	106.7974	0.00
04/01/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2033 On 04-May-17	110.84	Put	Bond Future	4040	4	4040	4	0.00
04/01/2017	2033 On 04-May-17	110.85	Put	Bond Future	4050	4	4050	4	0.00
04/01/2017	2033 On 04-May-17	110.83	Put	Bond Future	4030	4	4030	4	0.00
04/01/2017	2033 On 03-August-17			Bond Future	108.93	108.9231	108.9254	108.9231	0.00
04/01/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2033 On 03-August-17	113.12	Put	Bond Future	4195	4	4195	4	0.00
04/01/2017	2033 On 03-August-17	113.13	Put	Bond Future	4205	4	4205	4	0.00
04/01/2017	2033 On 03-August-17	113.14	Put	Bond Future	4215	4	4215	4	0.00
04/01/2017	2037 On 02-February-17			Bond Future	9.70	89.5338	9.6980	89.5338	47,873.00
04/01/2017	2037 On 02-February-17	9.66	Call	Bond Future	1319	1	1319	1	0.00
04/01/2017	2037 On 02-February-17	9.68	Call	Bond Future	1396	1	1396	1	0.00
04/01/2017	2037 On 02-February-17	9.67	Call	Bond Future	1357	1	1357	1	0.00
04/01/2017	2037 On 02-February-17	9.66	Put	Bond Future	1625	2	1625	2	0.00
04/01/2017	2037 On 02-February-17	9.67	Put	Bond Future	1582	2	1582	2	0.00
04/01/2017	2037 On 02-February-17	9.68	Put	Bond Future	1540	2	1540	2	0.00
04/01/2017	2037 On 04-May-17			Bond Future	9.75	91.2581	9.7524	91.2581	0.00
04/01/2017	2037 On 04-May-17	9.59	Call	Bond Future	2393	2	2393	2	0.00
04/01/2017	2037 On 04-May-17	9.58	Call	Bond Future	2358	2	2358	2	0.00
04/01/2017	2037 On 04-May-17	9.60	Call	Bond Future	2428	2	2428	2	0.00
04/01/2017	2037 On 04-May-17	9.58	Put	Bond Future	3744	4	3744	4	0.00
04/01/2017	2037 On 04-May-17	9.60	Put	Bond Future	3651	4	3651	4	0.00
04/01/2017	2037 On 04-May-17	9.59	Put	Bond Future	3698	4	3698	4	0.00
04/01/2017	2037 On 03-August-17			Bond Future	9.80	88.8118	9.8026	88.8118	0.00
04/01/2017	2037 On 03-August-17	9.58	Call	Bond Future	3219	3	3219	3	0.00
04/01/2017	2037 On 03-August-17	9.57	Call	Bond Future	3185	3	3185	3	0.00
04/01/2017	2037 On 03-August-17	9.56	Call	Bond Future	3151	3	3151	3	0.00

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04/01/2017	2037 On 03-August-17	9.56	Put	Bond Future	5090	5	5090	5	0.00
04/01/2017	2037 On 03-August-17	9.57	Put	Bond Future	5043	5	5043	5	0.00
04/01/2017	2037 On 03-August-17	9.58	Put	Bond Future	4996	5	4996	5	0.00
04/01/2017	2038 On 02-February-17			Bond Future	130.62	130.6139	130.6174	130.6139	22,790.00
04/01/2017	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2038 On 02-February-17	137.05	Put	Bond Future	6433	6	6433	6	0.00
04/01/2017	2038 On 02-February-17	137.06	Put	Bond Future	6443	6	6443	6	0.00
04/01/2017	2038 On 02-February-17	137.07	Put	Bond Future	6453	6	6453	6	0.00
04/01/2017	2038 On 04-May-17			Bond Future	133.14	133.1372	133.1394	133.1372	0.00
04/01/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2038 On 04-May-17	139.78	Put	Bond Future	6641	7	6641	7	0.00
04/01/2017	2038 On 04-May-17	139.79	Put	Bond Future	6651	7	6651	7	0.00
04/01/2017	2038 On 04-May-17	139.77	Put	Bond Future	6631	7	6631	7	0.00
04/01/2017	2038 On 03-August-17			Bond Future	134.29	134.2870	134.2892	134.2870	0.00
04/01/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2038 On 03-August-17	141.17	Put	Bond Future	6881	7	6881	7	0.00
04/01/2017	2038 On 03-August-17	141.16	Put	Bond Future	6871	7	6871	7	0.00
04/01/2017	2038 On 03-August-17	141.18	Put	Bond Future	6891	7	6891	7	0.00
04/01/2017	2040 On 02-February-17			Bond Future	9.70	93.6916	9.6974	93.6916	8,238.00
04/01/2017	2040 On 02-February-17	9.58	Call	Bond Future	1143	1	1143	1	0.00
04/01/2017	2040 On 02-February-17	9.60	Call	Bond Future	1214	1	1214	1	0.00
04/01/2017	2040 On 02-February-17	9.59	Call	Bond Future	1178	1	1178	1	0.00
04/01/2017	2040 On 02-February-17	9.58	Put	Bond Future	2169	2	2169	2	0.00
04/01/2017	2040 On 02-February-17	9.60	Put	Bond Future	2065	2	2065	2	0.00
04/01/2017	2040 On 02-February-17	9.59	Put	Bond Future	2117	2	2117	2	0.00
04/01/2017	2040 On 04-May-17			Bond Future	9.75	95.4960	9.7502	95.4960	0.00
04/01/2017	2040 On 04-May-17	9.64	Call	Bond Future	2821	3	2821	3	0.00
04/01/2017	2040 On 04-May-17	9.63	Call	Bond Future	2782	3	2782	3	0.00

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04/01/2017	2040 On 04-May-17	9.62	Call	Bond Future	2743	3	2743	3	0.00
04/01/2017	2040 On 04-May-17	9.63	Put	Bond Future	3822	4	3822	4	0.00
04/01/2017	2040 On 04-May-17	9.62	Put	Bond Future	3870	4	3870	4	0.00
04/01/2017	2040 On 04-May-17	9.64	Put	Bond Future	3773	4	3773	4	0.00
04/01/2017	2040 On 03-August-17			Bond Future	9.80	92.8834	9.7987	92.8834	0.00
04/01/2017	2040 On 03-August-17	9.61	Call	Bond Future	3655	4	3655	4	0.00
04/01/2017	2040 On 03-August-17	9.62	Call	Bond Future	3693	4	3693	4	0.00
04/01/2017	2040 On 03-August-17	9.63	Call	Bond Future	3731	4	3731	4	0.00
04/01/2017	2040 On 03-August-17	9.62	Put	Bond Future	5230	5	5230	5	0.00
04/01/2017	2040 On 03-August-17	9.63	Put	Bond Future	5181	5	5181	5	0.00
04/01/2017	2040 On 03-August-17	9.61	Put	Bond Future	5279	5	5279	5	0.00
04/01/2017	2044 On 02-February-17			Bond Future	9.71	91.0131	9.7118	91.0131	20,531.00
04/01/2017	2044 On 02-February-17	9.77	Call	Bond Future	1891	2	1891	2	0.00
04/01/2017	2044 On 02-February-17	9.76	Call	Bond Future	1843	2	1843	2	0.00
04/01/2017	2044 On 02-February-17	9.78	Call	Bond Future	1939	2	1939	2	0.00
04/01/2017	2044 On 02-February-17	9.78	Put	Bond Future	1345	1	1345	1	0.00
04/01/2017	2044 On 02-February-17	9.77	Put	Bond Future	1384	1	1384	1	0.00
04/01/2017	2044 On 02-February-17	9.76	Put	Bond Future	1423	1	1423	1	0.00
04/01/2017	2044 On 04-May-17			Bond Future	9.76	92.7659	9.7628	92.7659	0.00
04/01/2017	2044 On 04-May-17	9.67	Call	Bond Future	2939	3	2939	3	0.00
04/01/2017	2044 On 04-May-17	9.68	Call	Bond Future	2979	3	2979	3	0.00
04/01/2017	2044 On 04-May-17	9.66	Call	Bond Future	2899	3	2899	3	0.00
04/01/2017	2044 On 04-May-17	9.67	Put	Bond Future	3750	4	3750	4	0.00
04/01/2017	2044 On 04-May-17	9.68	Put	Bond Future	3702	4	3702	4	0.00
04/01/2017	2044 On 04-May-17	9.66	Put	Bond Future	3798	4	3798	4	0.00
04/01/2017	2044 On 03-August-17			Bond Future	9.81	90.2244	9.8097	90.2244	0.00
04/01/2017	2044 On 03-August-17	9.64	Call	Bond Future	3788	4	3788	4	0.00
04/01/2017	2044 On 03-August-17	9.62	Call	Bond Future	3712	4	3712	4	0.00
04/01/2017	2044 On 03-August-17	9.63	Call	Bond Future	3750	4	3750	4	0.00
04/01/2017	2044 On 03-August-17	9.62	Put	Bond Future	5367	5	5367	5	0.00
04/01/2017	2044 On 03-August-17	9.63	Put	Bond Future	5316	5	5316	5	0.00
04/01/2017	2044 On 03-August-17	9.64	Put	Bond Future	5266	5	5266	5	0.00
04/01/2017	2046 On 02-February-17			Bond Future	131.34	131.6158	131.3443	131.6158	18,408.00
04/01/2017	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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04/01/2017	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2046 On 02-February-17	137.14	Put	Bond Future	5796	6	5796	6	0.00
04/01/2017	2046 On 02-February-17	137.15	Put	Bond Future	5806	6	5806	6	0.00
04/01/2017	2046 On 02-February-17	137.13	Put	Bond Future	5786	6	5786	6	0.00
04/01/2017	2046 On 04-May-17			Bond Future	132.35	132.6295	132.3514	132.6295	0.00
04/01/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2046 On 04-May-17	138.33	Put	Bond Future	5979	6	5979	6	0.00
04/01/2017	2046 On 04-May-17	138.34	Put	Bond Future	5989	6	5989	6	0.00
04/01/2017	2046 On 04-May-17	138.32	Put	Bond Future	5969	6	5969	6	0.00
04/01/2017	2046 On 03-August-17			Bond Future	134.99	135.2693	134.9856	135.2693	0.00
04/01/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2046 On 03-August-17	141.19	Put	Bond Future	6204	6	6204	6	0.00
04/01/2017	2046 On 03-August-17	141.17	Put	Bond Future	6184	6	6184	6	0.00
04/01/2017	2046 On 03-August-17	141.18	Put	Bond Future	6194	6	6194	6	0.00
04/01/2017	2050 On 02-February-17			Bond Future	138.92	139.2380	138.9180	139.2380	24,832.00
04/01/2017	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2050 On 02-February-17	144.97	Put	Bond Future	6052	6	6052	6	0.00
04/01/2017	2050 On 02-February-17	144.98	Put	Bond Future	6062	6	6062	6	0.00
04/01/2017	2050 On 02-February-17	144.96	Put	Bond Future	6042	6	6042	6	0.00
04/01/2017	2050 On 04-May-17			Bond Future	141.60	141.9278	141.6001	141.9278	0.00
04/01/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2050 On 04-May-17	147.84	Put	Bond Future	6240	6	6240	6	0.00
04/01/2017	2050 On 04-May-17	147.85	Put	Bond Future	6250	6	6250	6	0.00
04/01/2017	2050 On 04-May-17	147.83	Put	Bond Future	6230	6	6230	6	0.00
04/01/2017	2050 On 03-August-17			Bond Future	142.76	143.0901	142.7558	143.0901	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
04/01/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
04/01/2017	2050 On 03-August-17	149.22	Put	Bond Future	6464	6	6464	6	0.00
04/01/2017	2050 On 03-August-17	149.24	Put	Bond Future	6484	6	6484	6	0.00
04/01/2017	2050 On 03-August-17	149.23	Put	Bond Future	6474	6	6474	6	0.00
04/01/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	AL37 On 02-February-17			Index Future	512.49	511.7810	512.4890	511.7810	7.00
04/01/2017	AL37 On 04-May-17			Index Future	522.35	521.6340	522.3530	521.6340	0.00
04/01/2017	AL37 On 03-August-17			Index Future	532.72	531.9840	532.7180	531.9840	0.00
04/01/2017	AL7T On 02-February-17			Index Future	591.49	589.8070	591.4930	589.8070	2.00
04/01/2017	AL7T On 04-May-17			Index Future	602.88	601.1620	602.8770	601.1620	0.00
04/01/2017	AL7T On 03-August-17			Index Future	614.84	613.0900	614.8400	613.0900	0.00
04/01/2017	ALBI On 02-February-17			Index Future	536.10	535.2070	536.1040	535.2070	754.00
04/01/2017	ALBI On 04-May-17			Index Future	546.42	545.5110	546.4220	545.5110	0.00
04/01/2017	ALBI On 03-August-17			Index Future	557.27	556.3350	557.2650	556.3350	0.00
04/01/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	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
04/01/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/01/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2017	EL28 On 02-February-17			Bond Future	127.95	127.9367	127.9473	127.9367	0.00
04/01/2017	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
04/01/2017	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
04/01/2017	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
04/01/2017	EL28 On 02-February-17	135.10	Put	Bond Future	7153	7	7153	7	0.00
04/01/2017	EL28 On 02-February-17	135.11	Put	Bond Future	7163	7	7163	7	0.00
04/01/2017	EL28 On 02-February-17	135.12	Put	Bond Future	7173	7	7173	7	0.00
04/01/2017	EL28 On 04-May-17			Bond Future	128.73	128.7251	128.7347	128.7251	0.00
04/01/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
04/01/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
04/01/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
04/01/2017	EL28 On 04-May-17	137.90	Put	Bond Future	9165	9	9165	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
04/01/2017	EL28 On 04-May-17	137.91	Put	Bond Future	9175	9	9175	9	0.00
04/01/2017	EL28 On 04-May-17	137.92	Put	Bond Future	9185	9	9185	9	0.00
04/01/2017	EL28 On 03-August-17			Bond Future	131.30	131.2873	131.2970	131.2873	0.00
04/01/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
04/01/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
04/01/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
04/01/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3873	4	3873	4	0.00
04/01/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3863	4	3863	4	0.00
04/01/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3883	4	3883	4	0.00
04/01/2017	ES33 On 02-February-17			Bond Future	10.59	78.9638	10.5890	78.9638	8,849.00
04/01/2017	ES33 On 02-February-17	10.59	Call	Bond Future	6	0	6	0	0.00
04/01/2017	ES33 On 02-February-17	10.60	Call	Bond Future	69	0	69	0	0.00
04/01/2017	ES33 On 02-February-17	10.61	Call	Bond Future	132	0	132	0	0.00
04/01/2017	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
04/01/2017	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
04/01/2017	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
04/01/2017	ES33 On 04-May-17			Bond Future	10.67	76.6909	10.6722	76.6909	0.00
04/01/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
04/01/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
04/01/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
04/01/2017	ES33 On 04-May-17	10.55	Put	Bond Future	767	1	767	1	0.00
04/01/2017	ES33 On 04-May-17	10.56	Put	Bond Future	703	1	703	1	0.00
04/01/2017	ES33 On 04-May-17	10.54	Put	Bond Future	830	1	830	1	0.00
04/01/2017	ES33 On 03-August-17			Bond Future	10.75	78.2131	10.7493	78.2131	0.00
04/01/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
04/01/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
04/01/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
04/01/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1366	1	1366	1	0.00
04/01/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1240	1	1240	1	0.00
04/01/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1303	1	1303	1	0.00
04/01/2017	ES42 On 02-February-17			Bond Future	10.72	83.0943	10.7223	83.0943	8,777.00
04/01/2017	ES42 On 04-May-17			Bond Future	10.81	80.4319	10.8052	80.4319	0.00
04/01/2017	ES42 On 03-August-17			Bond Future	10.88	82.0285	10.8810	82.0285	0.00
04/01/2017	GOVI On 02-February-17			GOVI	534.07	533.1460	534.0690	533.1460	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
04/01/2017	GOVI On 02-February-17	533.32	Call	GOVI	7490	0	7490	0	0.00
04/01/2017	GOVI On 02-February-17	533.34	Call	GOVI	7290	0	7290	0	0.00
04/01/2017	GOVI On 02-February-17	533.33	Call	GOVI	7390	0	7390	0	0.00
04/01/2017	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
04/01/2017	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
04/01/2017	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
04/01/2017	GOVI On 04-May-17			GOVI	544.35	543.4110	544.3480	543.4110	0.00
04/01/2017	GOVI On 04-May-17	262.20	Call	GOVI	2821480	281	2821480	281	0.00
04/01/2017	GOVI On 04-May-17	262.19	Call	GOVI	2821580	281	2821580	281	0.00
04/01/2017	GOVI On 04-May-17	262.18	Call	GOVI	2821680	281	2821680	281	0.00
04/01/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
04/01/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
04/01/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
04/01/2017	GOVI On 03-August-17			GOVI	555.15	554.1930	555.1490	554.1930	0.00
04/01/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
04/01/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
04/01/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
04/01/2017	GOVI On 03-August-17	561.11	Put	GOVI	59610	7	59610	7	0.00
04/01/2017	GOVI On 03-August-17	561.09	Put	GOVI	59410	7	59410	7	0.00
04/01/2017	GOVI On 03-August-17	561.10	Put	GOVI	59510	7	59510	7	0.00
04/01/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/01/2017	IGOV On 02-February-17			Index Future	246.91	247.0130	246.9090	247.0130	1,030.00
04/01/2017	IGOV On 04-May-17			Index Future	251.68	251.7840	251.6770	251.7840	0.00
04/01/2017	IGOV On 03-August-17			Index Future	256.69	256.7950	256.6860	256.7950	0.00
04/01/2017	ILBI On 02-February-17			Index Future	670.11	670.5200	670.1070	670.5200	157.00
04/01/2017	ILBI On 04-May-17			Index Future	683.09	683.5110	683.0890	683.5110	0.00
04/01/2017	ILBI On 03-August-17			Index Future	696.54	696.9670	696.5370	696.9670	0.00
04/01/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0027	100.0027	100.0027	0.00
04/01/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6169	99.6142	99.6169	0.00
04/01/2017	IS01 On 21-September-17			Interest Rate Swap	99.64	99.6520	99.6447	99.6520	0.00
04/01/2017	IS01 On 21-December-17			Interest Rate Swap	99.90	99.9121	99.8998	99.9121	0.00
04/01/2017	IS01 On 15-March-18			Interest Rate Swap	99.94	99.9513	99.9366	99.9513	0.00
04/01/2017	IS02 On 18-December-17			Interest Rate Swap	99.93	99.9390	99.9272	99.9390	0.00
04/01/2017	IS02 On 16-March-18			Interest Rate Swap	99.22	99.2368	99.2219	99.2368	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
04/01/2017	IS02 On 15-June-18			Interest Rate Swap	98.89	98.9118	98.8938	98.9118	0.00
04/01/2017	IS02 On 21-September-18			Interest Rate Swap	98.96	98.9866	98.9646	98.9866	0.00
04/01/2017	IS02 On 21-December-18			Interest Rate Swap	99.47	99.5000	99.4700	99.5000	0.00
04/01/2017	IS02 On 15-March-19			Interest Rate Swap	99.98	100.0192	99.9781	100.0192	0.00
04/01/2017	IS05 On 17-December-20			Interest Rate Swap	97.92	98.0298	97.9231	98.0298	0.00
04/01/2017	IS05 On 16-March-21			Interest Rate Swap	97.27	97.3942	97.2739	97.3942	0.00
04/01/2017	IS05 On 15-June-21			Interest Rate Swap	96.59	96.7275	96.5909	96.7275	0.00
04/01/2017	IS05 On 21-September-21			Interest Rate Swap	96.88	97.0355	96.8812	97.0355	0.00
04/01/2017	IS05 On 21-December-21			Interest Rate Swap	99.15	99.3152	99.1490	99.3152	50.00
04/01/2017	IS05 On 15-March-22			Interest Rate Swap	99.38	99.5510	99.3768	99.5510	0.00
04/01/2017	IS10 On 17-December-25			Interest Rate Swap	98.55	98.8069	98.5547	98.8069	0.00
04/01/2017	IS10 On 16-March-26			Interest Rate Swap	95.68	95.9421	95.6826	95.9421	0.00
04/01/2017	IS10 On 15-June-26			Interest Rate Swap	94.51	94.7713	94.5070	94.7713	0.00
04/01/2017	IS10 On 21-September-26			Interest Rate Swap	96.65	96.9198	96.6548	96.9198	0.00
04/01/2017	IS10 On 21-December-26			Interest Rate Swap	100.37	100.6288	100.3663	100.6288	0.00
04/01/2017	IS10 On 15-March-27			Interest Rate Swap	99.00	99.2717	99.0032	99.2717	0.00
04/01/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/01/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/01/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/01/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/01/2017	JBAF On 18-January-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
04/01/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
04/01/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	1,000.00
04/01/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
04/01/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
04/01/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
04/01/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
04/01/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
04/01/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
04/01/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
04/01/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
04/01/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
04/01/2017	R023 On 02-February-17			Bond Future	8.63	99.1707	8.6333	99.1707	18,901.00
04/01/2017	R023 On 02-February-17	8.86	Call	Bond Future	1346	1	1346	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
04/01/2017	R023 On 02-February-17	8.85	Call	Bond Future	1314	1	1314	1	0.00
04/01/2017	R023 On 02-February-17	8.84	Call	Bond Future	1283	1	1283	1	0.00
04/01/2017	R023 On 02-February-17	8.85	Put	Bond Future	340	0	340	0	0.00
04/01/2017	R023 On 02-February-17	8.84	Put	Bond Future	353	0	353	0	0.00
04/01/2017	R023 On 02-February-17	8.86	Put	Bond Future	327	0	327	0	0.00
04/01/2017	R023 On 04-May-17			Bond Future	8.68	97.1482	8.6763	97.1482	0.00
04/01/2017	R023 On 04-May-17	8.59	Call	Bond Future	1260	1	1260	1	0.00
04/01/2017	R023 On 04-May-17	8.61	Call	Bond Future	1300	1	1300	1	0.00
04/01/2017	R023 On 04-May-17	8.60	Call	Bond Future	1280	1	1280	1	0.00
04/01/2017	R023 On 04-May-17	8.59	Put	Bond Future	1638	2	1638	2	0.00
04/01/2017	R023 On 04-May-17	8.61	Put	Bond Future	1591	2	1591	2	0.00
04/01/2017	R023 On 04-May-17	8.60	Put	Bond Future	1615	2	1615	2	0.00
04/01/2017	R023 On 03-August-17			Bond Future	8.71	99.0762	8.7081	99.0762	0.00
04/01/2017	R023 On 03-August-17	8.58	Call	Bond Future	1624	2	1624	2	0.00
04/01/2017	R023 On 03-August-17	8.60	Call	Bond Future	1663	2	1663	2	0.00
04/01/2017	R023 On 03-August-17	8.59	Call	Bond Future	1644	2	1644	2	0.00
04/01/2017	R023 On 03-August-17	8.58	Put	Bond Future	2167	2	2167	2	0.00
04/01/2017	R023 On 03-August-17	8.59	Put	Bond Future	2144	2	2144	2	0.00
04/01/2017	R023 On 03-August-17	8.60	Put	Bond Future	2121	2	2121	2	0.00
04/01/2017	R035 On 02-February-17			Bond Future	9.64	97.2928	9.6394	97.2928	7,194.00
04/01/2017	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R035 On 02-February-17	9.51	Put	Bond Future	1051	1	1051	1	0.00
04/01/2017	R035 On 02-February-17	9.52	Put	Bond Future	969	1	969	1	0.00
04/01/2017	R035 On 02-February-17	9.50	Put	Bond Future	1133	1	1133	1	0.00
04/01/2017	R035 On 04-May-17			Bond Future	9.69	94.6633	9.6911	94.6633	0.00
04/01/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R035 On 04-May-17	9.53	Put	Bond Future	1297	1	1297	1	0.00
04/01/2017	R035 On 04-May-17	9.54	Put	Bond Future	1216	1	1216	1	0.00
04/01/2017	R035 On 04-May-17	9.55	Put	Bond Future	1135	1	1135	1	0.00
04/01/2017	R035 On 03-August-17			Bond Future	9.74	96.5421	9.7371	96.5421	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
04/01/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R035 On 03-August-17	9.50	Put	Bond Future	1897	2	1897	2	0.00
04/01/2017	R035 On 03-August-17	9.52	Put	Bond Future	1735	2	1735	2	0.00
04/01/2017	R035 On 03-August-17	9.51	Put	Bond Future	1816	2	1816	2	0.00
04/01/2017	R186 On 02-February-17			Bond Future	8.93	111.1830	8.9315	111.1830	116,947.00
04/01/2017	R186 On 02-February-17	9.50	Call	Bond Future	3960	4	3960	4	0.00
04/01/2017	R186 On 02-February-17	8.87	Call	Bond Future	939	1	939	1	0.00
04/01/2017	R186 On 02-February-17	9.40	Call	Bond Future	3373	3	3373	3	0.00
04/01/2017	R186 On 02-February-17	8.37	Call	Bond Future	106	0	106	0	500.00
04/01/2017	R186 On 02-February-17	8.79	Call	Bond Future	714	1	714	1	0.00
04/01/2017	R186 On 02-February-17	8.95	Call	Bond Future	1205	1	1205	1	0.00
04/01/2017	R186 On 02-February-17	9.02	Call	Bond Future	1471	1	1471	1	0.00
04/01/2017	R186 On 02-February-17	8.00	Call	Bond Future	9	0	9	0	7,000.00
04/01/2017	R186 On 02-February-17	8.60	Call	Bond Future	334	0	334	0	7,000.00
04/01/2017	R186 On 02-February-17	8.81	Call	Bond Future	766	1	766	1	0.00
04/01/2017	R186 On 02-February-17	8.43	Call	Bond Future	147	0	147	0	750.00
04/01/2017	R186 On 02-February-17	8.80	Call	Bond Future	740	1	740	1	0.00
04/01/2017	R186 On 02-February-17	8.90	Call	Bond Future	1034	1	1034	1	0.00
04/01/2017	R186 On 02-February-17	9.10	Call	Bond Future	1813	2	1813	2	0.00
04/01/2017	R186 On 02-February-17	8.62	Call	Bond Future	365	0	365	0	500.00
04/01/2017	R186 On 02-February-17	8.79	Put	Bond Future	1698	2	1698	2	0.00
04/01/2017	R186 On 02-February-17	8.95	Put	Bond Future	1077	1	1077	1	2,546.00
04/01/2017	R186 On 02-February-17	9.02	Put	Bond Future	862	1	862	1	500.00
04/01/2017	R186 On 02-February-17	8.37	Put	Bond Future	4078	4	4078	4	0.00
04/01/2017	R186 On 02-February-17	8.60	Put	Bond Future	2657	3	2657	3	0.00
04/01/2017	R186 On 02-February-17	9.40	Put	Bond Future	200	0	200	0	750.00
04/01/2017	R186 On 02-February-17	9.50	Put	Bond Future	127	0	127	0	13,500.00
04/01/2017	R186 On 02-February-17	8.87	Put	Bond Future	1365	2	1365	2	500.00
04/01/2017	R186 On 02-February-17	8.62	Put	Bond Future	2545	3	2545	3	0.00
04/01/2017	R186 On 02-February-17	8.81	Put	Bond Future	1610	2	1610	2	0.00
04/01/2017	R186 On 02-February-17	9.10	Put	Bond Future	657	1	657	1	2,546.00
04/01/2017	R186 On 02-February-17	8.00	Put	Bond Future	6704	7	6704	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
04/01/2017	R186 On 02-February-17	8.80	Put	Bond Future	1654	2	1654	2	0.00
04/01/2017	R186 On 02-February-17	8.90	Put	Bond Future	1252	1	1252	1	750.00
04/01/2017	R186 On 02-February-17	8.43	Put	Bond Future	3686	4	3686	4	0.00
04/01/2017	R186 On 04-May-17			Bond Future	8.98	113.3240	8.9783	113.3240	0.00
04/01/2017	R186 On 04-May-17	8.91	Call	Bond Future	2082	2	2082	2	0.00
04/01/2017	R186 On 04-May-17	8.89	Call	Bond Future	2018	2	2018	2	0.00
04/01/2017	R186 On 04-May-17	8.90	Call	Bond Future	2050	2	2050	2	0.00
04/01/2017	R186 On 04-May-17	8.89	Put	Bond Future	2617	3	2617	3	0.00
04/01/2017	R186 On 04-May-17	8.90	Put	Bond Future	2581	3	2581	3	0.00
04/01/2017	R186 On 04-May-17	8.91	Put	Bond Future	2544	3	2544	3	0.00
04/01/2017	R186 On 03-August-17			Bond Future	9.02	110.2682	9.0166	110.2682	0.00
04/01/2017	R186 On 03-August-17	8.91	Call	Bond Future	2745	3	2745	3	0.00
04/01/2017	R186 On 03-August-17	8.93	Call	Bond Future	2807	3	2807	3	0.00
04/01/2017	R186 On 03-August-17	8.92	Call	Bond Future	2776	3	2776	3	0.00
04/01/2017	R186 On 03-August-17	8.91	Put	Bond Future	3453	4	3453	4	0.00
04/01/2017	R186 On 03-August-17	8.92	Put	Bond Future	3418	4	3418	4	0.00
04/01/2017	R186 On 03-August-17	8.93	Put	Bond Future	3383	4	3383	4	0.00
04/01/2017	R197 On 02-February-17			Bond Future	294.97	294.9597	294.9680	294.9597	1,246.00
04/01/2017	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R197 On 02-February-17	302.58	Put	Bond Future	7612	8	7612	8	0.00
04/01/2017	R197 On 02-February-17	302.59	Put	Bond Future	7622	8	7622	8	0.00
04/01/2017	R197 On 02-February-17	302.57	Put	Bond Future	7602	8	7602	8	0.00
04/01/2017	R197 On 04-May-17			Bond Future	300.66	300.6578	300.6633	300.6578	0.00
04/01/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R197 On 04-May-17	308.59	Put	Bond Future	7927	8	7927	8	0.00
04/01/2017	R197 On 04-May-17	308.60	Put	Bond Future	7937	8	7937	8	0.00
04/01/2017	R197 On 04-May-17	308.58	Put	Bond Future	7917	8	7917	8	0.00
04/01/2017	R197 On 03-August-17			Bond Future	299.74	299.7388	299.7441	299.7388	0.00
04/01/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
04/01/2017	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
04/01/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R197 On 03-August-17	308.05	Put	Bond Future	8306	8	8306	8	0.00
04/01/2017	R197 On 03-August-17	308.07	Put	Bond Future	8326	8	8326	8	0.00
04/01/2017	R197 On 03-August-17	308.06	Put	Bond Future	8316	8	8316	8	0.00
04/01/2017	R202 On 02-February-17			Bond Future	242.84	242.8369	242.8442	242.8369	36,359.00
04/01/2017	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R202 On 02-February-17	251.73	Put	Bond Future	8886	9	8886	9	0.00
04/01/2017	R202 On 02-February-17	251.74	Put	Bond Future	8896	9	8896	9	0.00
04/01/2017	R202 On 02-February-17	251.72	Put	Bond Future	8876	9	8876	9	0.00
04/01/2017	R202 On 04-May-17			Bond Future	247.53	247.5281	247.5329	247.5281	0.00
04/01/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R202 On 04-May-17	256.71	Put	Bond Future	9177	9	9177	9	0.00
04/01/2017	R202 On 04-May-17	256.72	Put	Bond Future	9187	9	9187	9	0.00
04/01/2017	R202 On 04-May-17	256.73	Put	Bond Future	9197	9	9197	9	0.00
04/01/2017	R202 On 03-August-17			Bond Future	248.79	248.7879	248.7930	248.7879	0.00
04/01/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R202 On 03-August-17	258.36	Put	Bond Future	9567	10	9567	10	0.00
04/01/2017	R202 On 03-August-17	258.37	Put	Bond Future	9577	10	9577	10	0.00
04/01/2017	R202 On 03-August-17	258.35	Put	Bond Future	9557	10	9557	10	0.00
04/01/2017	R203 On 02-February-17			Bond Future	7.73	103.5607	7.7343	103.5607	27,216.00
04/01/2017	R203 On 02-February-17	7.70	Call	Bond Future	61	0	61	0	0.00
04/01/2017	R203 On 02-February-17	7.71	Call	Bond Future	64	0	64	0	0.00
04/01/2017	R203 On 02-February-17	7.72	Call	Bond Future	67	0	67	0	0.00
04/01/2017	R203 On 02-February-17	7.71	Put	Bond Future	78	0	78	0	0.00
04/01/2017	R203 On 02-February-17	7.70	Put	Bond Future	81	0	81	0	0.00
04/01/2017	R203 On 02-February-17	7.72	Put	Bond Future	75	0	75	0	0.00
04/01/2017	R203 On 04-May-17			Bond Future	7.58	101.3821	7.5767	101.3821	0.00
04/01/2017	R203 On 04-May-17	6.91	Call	Bond Future	15	0	15	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
04/01/2017	R203 On 04-May-17	6.93	Call	Bond Future	16	0	16	0	0.00
04/01/2017	R203 On 04-May-17	6.92	Call	Bond Future	16	0	16	0	0.00
04/01/2017	R203 On 04-May-17	6.92	Put	Bond Future	246	0	246	0	0.00
04/01/2017	R203 On 04-May-17	6.93	Put	Bond Future	243	0	243	0	0.00
04/01/2017	R203 On 04-May-17	6.91	Put	Bond Future	249	0	249	0	0.00
04/01/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
04/01/2017	R203 On 03-August-17	4.87	Call	Bond Future	50	0	50	0	0.00
04/01/2017	R203 On 03-August-17	4.89	Call	Bond Future	51	0	51	0	0.00
04/01/2017	R203 On 03-August-17	4.88	Call	Bond Future	50	0	50	0	0.00
04/01/2017	R203 On 03-August-17	4.89	Put	Bond Future	27	0	27	0	0.00
04/01/2017	R203 On 03-August-17	4.88	Put	Bond Future	27	0	27	0	0.00
04/01/2017	R203 On 03-August-17	4.87	Put	Bond Future	28	0	28	0	0.00
04/01/2017	R204 On 02-February-17			Bond Future	7.94	101.0665	7.9408	101.0665	30,150.00
04/01/2017	R204 On 02-February-17	8.28	Call	Bond Future	620	1	620	1	0.00
04/01/2017	R204 On 02-February-17	8.30	Call	Bond Future	649	1	649	1	0.00
04/01/2017	R204 On 02-February-17	8.29	Call	Bond Future	635	1	635	1	0.00
04/01/2017	R204 On 02-February-17	8.28	Put	Bond Future	43	0	43	0	0.00
04/01/2017	R204 On 02-February-17	8.29	Put	Bond Future	41	0	41	0	0.00
04/01/2017	R204 On 02-February-17	8.30	Put	Bond Future	38	0	38	0	0.00
04/01/2017	R204 On 04-May-17			Bond Future	7.97	103.0127	7.9687	103.0127	0.00
04/01/2017	R204 On 04-May-17	7.90	Call	Bond Future	347	0	347	0	0.00
04/01/2017	R204 On 04-May-17	7.92	Call	Bond Future	361	0	361	0	0.00
04/01/2017	R204 On 04-May-17	7.91	Call	Bond Future	354	0	354	0	0.00
04/01/2017	R204 On 04-May-17	7.91	Put	Bond Future	441	0	441	0	0.00
04/01/2017	R204 On 04-May-17	7.92	Put	Bond Future	434	0	434	0	0.00
04/01/2017	R204 On 04-May-17	7.90	Put	Bond Future	449	1	449	1	0.00
04/01/2017	R204 On 03-August-17			Bond Future	7.96	101.0153	7.9550	101.0153	0.00
04/01/2017	R204 On 03-August-17	7.75	Call	Bond Future	359	0	359	0	0.00
04/01/2017	R204 On 03-August-17	7.76	Call	Bond Future	365	0	365	0	0.00
04/01/2017	R204 On 03-August-17	7.77	Call	Bond Future	371	0	371	0	0.00
04/01/2017	R204 On 03-August-17	7.75	Put	Bond Future	621	1	621	1	0.00
04/01/2017	R204 On 03-August-17	7.76	Put	Bond Future	614	1	614	1	0.00
04/01/2017	R204 On 03-August-17	7.77	Put	Bond Future	607	1	607	1	0.00
04/01/2017	R207 On 02-February-17			Bond Future	8.12	98.1087	8.1161	98.1087	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
04/01/2017	R207 On 02-February-17	8.91	Call	Bond Future	1989	2	1989	2	62.00
04/01/2017	R207 On 02-February-17	9.22	Call	Bond Future	2747	3	2747	3	0.00
04/01/2017	R207 On 02-February-17	9.24	Call	Bond Future	2796	3	2796	3	0.00
04/01/2017	R207 On 02-February-17	9.23	Call	Bond Future	2771	3	2771	3	0.00
04/01/2017	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
04/01/2017	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
04/01/2017	R207 On 02-February-17	8.91	Put	Bond Future	4	0	4	0	0.00
04/01/2017	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
04/01/2017	R207 On 04-May-17			Bond Future	8.16	99.9980	8.1561	99.9980	0.00
04/01/2017	R207 On 04-May-17	8.20	Call	Bond Future	703	1	703	1	0.00
04/01/2017	R207 On 04-May-17	8.22	Call	Bond Future	728	1	728	1	0.00
04/01/2017	R207 On 04-May-17	8.21	Call	Bond Future	716	1	716	1	0.00
04/01/2017	R207 On 04-May-17	8.20	Put	Bond Future	601	1	601	1	0.00
04/01/2017	R207 On 04-May-17	8.22	Put	Bond Future	579	1	579	1	0.00
04/01/2017	R207 On 04-May-17	8.21	Put	Bond Future	590	1	590	1	0.00
04/01/2017	R207 On 03-August-17			Bond Future	8.17	98.3385	8.1733	98.3385	0.00
04/01/2017	R207 On 03-August-17	8.19	Call	Bond Future	860	1	860	1	51.00
04/01/2017	R207 On 03-August-17	8.40	Call	Bond Future	1114	1	1114	1	0.00
04/01/2017	R207 On 03-August-17	8.39	Call	Bond Future	1101	1	1101	1	0.00
04/01/2017	R207 On 03-August-17	8.41	Call	Bond Future	1127	1	1127	1	0.00
04/01/2017	R207 On 03-August-17	8.39	Put	Bond Future	638	1	638	1	0.00
04/01/2017	R207 On 03-August-17	8.41	Put	Bond Future	622	1	622	1	0.00
04/01/2017	R207 On 03-August-17	8.19	Put	Bond Future	824	1	824	1	0.00
04/01/2017	R207 On 03-August-17	8.40	Put	Bond Future	630	1	630	1	0.00
04/01/2017	R208 On 02-February-17			Bond Future	8.28	96.9790	8.2752	96.9790	29,322.00
04/01/2017	R208 On 02-February-17	8.64	Call	Bond Future	1316	1	1316	1	0.00
04/01/2017	R208 On 02-February-17	8.63	Call	Bond Future	1288	1	1288	1	0.00
04/01/2017	R208 On 02-February-17	8.65	Call	Bond Future	1343	1	1343	1	0.00
04/01/2017	R208 On 02-February-17	8.65	Put	Bond Future	102	0	102	0	0.00
04/01/2017	R208 On 02-February-17	8.64	Put	Bond Future	108	0	108	0	0.00
04/01/2017	R208 On 02-February-17	8.63	Put	Bond Future	113	0	113	0	0.00
04/01/2017	R208 On 04-May-17			Bond Future	8.31	95.4437	8.3110	95.4437	0.00
04/01/2017	R208 On 04-May-17	8.37	Call	Bond Future	1044	1	1044	1	0.00
04/01/2017	R208 On 04-May-17	8.39	Call	Bond Future	1079	1	1079	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
04/01/2017	R208 On 04-May-17	8.38	Call	Bond Future	1061	1	1061	1	0.00
04/01/2017	R208 On 04-May-17	8.37	Put	Bond Future	858	1	858	1	0.00
04/01/2017	R208 On 04-May-17	8.39	Put	Bond Future	829	1	829	1	0.00
04/01/2017	R208 On 04-May-17	8.38	Put	Bond Future	843	1	843	1	0.00
04/01/2017	R208 On 03-August-17			Bond Future	8.33	97.3380	8.3303	97.3380	0.00
04/01/2017	R208 On 03-August-17	8.30	Call	Bond Future	1192	1	1192	1	0.00
04/01/2017	R208 On 03-August-17	8.32	Call	Bond Future	1223	1	1223	1	0.00
04/01/2017	R208 On 03-August-17	8.31	Call	Bond Future	1207	1	1207	1	0.00
04/01/2017	R208 On 03-August-17	8.31	Put	Bond Future	1268	1	1268	1	0.00
04/01/2017	R208 On 03-August-17	8.32	Put	Bond Future	1254	1	1254	1	0.00
04/01/2017	R208 On 03-August-17	8.30	Put	Bond Future	1283	1	1283	1	0.00
04/01/2017	R209 On 02-February-17			Bond Future	9.58	73.1297	9.5815	73.1297	66,481.00
04/01/2017	R209 On 02-February-17	9.53	Call	Bond Future	1031	1	1031	1	0.00
04/01/2017	R209 On 02-February-17	9.55	Call	Bond Future	1094	1	1094	1	0.00
04/01/2017	R209 On 02-February-17	9.54	Call	Bond Future	1062	1	1062	1	0.00
04/01/2017	R209 On 02-February-17	9.53	Put	Bond Future	1379	1	1379	1	0.00
04/01/2017	R209 On 02-February-17	9.54	Put	Bond Future	1342	1	1342	1	0.00
04/01/2017	R209 On 02-February-17	9.55	Put	Bond Future	1306	1	1306	1	0.00
04/01/2017	R209 On 04-May-17			Bond Future	9.63	71.3873	9.6285	71.3873	0.00
04/01/2017	R209 On 04-May-17	9.46	Call	Bond Future	1929	2	1929	2	0.00
04/01/2017	R209 On 04-May-17	9.48	Call	Bond Future	1987	2	1987	2	0.00
04/01/2017	R209 On 04-May-17	9.47	Call	Bond Future	1958	2	1958	2	0.00
04/01/2017	R209 On 04-May-17	9.46	Put	Bond Future	3067	3	3067	3	0.00
04/01/2017	R209 On 04-May-17	9.47	Put	Bond Future	3027	3	3027	3	0.00
04/01/2017	R209 On 04-May-17	9.48	Put	Bond Future	2988	3	2988	3	0.00
04/01/2017	R209 On 03-August-17			Bond Future	9.67	72.8042	9.6695	72.8042	0.00
04/01/2017	R209 On 03-August-17	9.44	Call	Bond Future	2616	3	2616	3	0.00
04/01/2017	R209 On 03-August-17	9.43	Call	Bond Future	2587	3	2587	3	0.00
04/01/2017	R209 On 03-August-17	9.45	Call	Bond Future	2645	3	2645	3	0.00
04/01/2017	R209 On 03-August-17	9.45	Put	Bond Future	4120	4	4120	4	0.00
04/01/2017	R209 On 03-August-17	9.44	Put	Bond Future	4160	4	4160	4	0.00
04/01/2017	R209 On 03-August-17	9.43	Put	Bond Future	4200	4	4200	4	0.00
04/01/2017	R210 On 02-February-17			Bond Future	185.78	185.7759	185.7811	185.7759	1,779.00
04/01/2017	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
04/01/2017	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R210 On 02-February-17	190.84	Put	Bond Future	5059	5	5059	5	0.00
04/01/2017	R210 On 02-February-17	190.86	Put	Bond Future	5079	5	5079	5	0.00
04/01/2017	R210 On 02-February-17	190.85	Put	Bond Future	5069	5	5069	5	0.00
04/01/2017	R210 On 04-May-17			Bond Future	187.05	187.0469	187.0503	187.0469	0.00
04/01/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R210 On 04-May-17	192.31	Put	Bond Future	5260	5	5260	5	0.00
04/01/2017	R210 On 04-May-17	192.33	Put	Bond Future	5280	5	5280	5	0.00
04/01/2017	R210 On 04-May-17	192.32	Put	Bond Future	5270	5	5270	5	0.00
04/01/2017	R210 On 03-August-17			Bond Future	190.77	190.7701	190.7733	190.7701	0.00
04/01/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R210 On 03-August-17	196.29	Put	Bond Future	5517	6	5517	6	0.00
04/01/2017	R210 On 03-August-17	196.30	Put	Bond Future	5527	6	5527	6	0.00
04/01/2017	R210 On 03-August-17	196.28	Put	Bond Future	5507	6	5507	6	0.00
04/01/2017	R212 On 02-February-17			Bond Future	146.02	146.0183	146.0221	146.0183	3,380.00
04/01/2017	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R212 On 02-February-17	149.29	Put	Bond Future	3268	3	3268	3	0.00
04/01/2017	R212 On 02-February-17	149.28	Put	Bond Future	3258	3	3258	3	0.00
04/01/2017	R212 On 02-February-17	149.27	Put	Bond Future	3248	3	3248	3	0.00
04/01/2017	R212 On 04-May-17			Bond Future	148.84	148.8392	148.8416	148.8392	0.00
04/01/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R212 On 04-May-17	152.24	Put	Bond Future	3398	3	3398	3	0.00
04/01/2017	R212 On 04-May-17	152.25	Put	Bond Future	3408	3	3408	3	0.00
04/01/2017	R212 On 04-May-17	152.23	Put	Bond Future	3388	3	3388	3	0.00
04/01/2017	R212 On 03-August-17			Bond Future	149.77	149.7699	149.7723	149.7699	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
04/01/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
04/01/2017	R212 On 03-August-17	153.34	Put	Bond Future	3568	4	3568	4	0.00
04/01/2017	R212 On 03-August-17	153.35	Put	Bond Future	3578	4	3578	4	0.00
04/01/2017	R212 On 03-August-17	153.36	Put	Bond Future	3588	4	3588	4	0.00
04/01/2017	R213 On 02-February-17			Bond Future	9.38	84.4390	9.3828	84.4390	50,655.00
04/01/2017	R213 On 02-February-17	9.40	Call	Bond Future	1231	1	1231	1	0.00
04/01/2017	R213 On 02-February-17	9.42	Call	Bond Future	1302	1	1302	1	0.00
04/01/2017	R213 On 02-February-17	9.41	Call	Bond Future	1266	1	1266	1	0.00
04/01/2017	R213 On 02-February-17	9.41	Put	Bond Future	1084	1	1084	1	0.00
04/01/2017	R213 On 02-February-17	9.42	Put	Bond Future	1053	1	1053	1	0.00
04/01/2017	R213 On 02-February-17	9.40	Put	Bond Future	1116	1	1116	1	0.00
04/01/2017	R213 On 04-May-17			Bond Future	9.43	82.5133	9.4294	82.5133	0.00
04/01/2017	R213 On 04-May-17	9.35	Call	Bond Future	2114	2	2114	2	0.00
04/01/2017	R213 On 04-May-17	9.36	Call	Bond Future	2145	2	2145	2	0.00
04/01/2017	R213 On 04-May-17	9.37	Call	Bond Future	2176	2	2176	2	0.00
04/01/2017	R213 On 04-May-17	9.36	Put	Bond Future	2606	3	2606	3	0.00
04/01/2017	R213 On 04-May-17	9.37	Put	Bond Future	2571	3	2571	3	0.00
04/01/2017	R213 On 04-May-17	9.35	Put	Bond Future	2642	3	2642	3	0.00
04/01/2017	R213 On 03-August-17			Bond Future	9.47	84.1509	9.4698	84.1509	0.00
04/01/2017	R213 On 03-August-17	9.33	Call	Bond Future	2762	3	2762	3	0.00
04/01/2017	R213 On 03-August-17	9.34	Call	Bond Future	2792	3	2792	3	0.00
04/01/2017	R213 On 03-August-17	9.35	Call	Bond Future	2822	3	2822	3	0.00
04/01/2017	R213 On 03-August-17	9.34	Put	Bond Future	3648	4	3648	4	0.00
04/01/2017	R213 On 03-August-17	9.35	Put	Bond Future	3611	4	3611	4	0.00
04/01/2017	R213 On 03-August-17	9.33	Put	Bond Future	3684	4	3684	4	0.00
04/01/2017	R214 On 02-February-17			Bond Future	9.64	73.6141	9.6367	73.6141	36,737.00
04/01/2017	R214 On 02-February-17	9.67	Call	Bond Future	1390	1	1390	1	0.00
04/01/2017	R214 On 02-February-17	9.66	Call	Bond Future	1353	1	1353	1	0.00
04/01/2017	R214 On 02-February-17	9.68	Call	Bond Future	1428	1	1428	1	0.00
04/01/2017	R214 On 02-February-17	9.67	Put	Bond Future	1157	1	1157	1	0.00
04/01/2017	R214 On 02-February-17	9.66	Put	Bond Future	1190	1	1190	1	0.00
04/01/2017	R214 On 02-February-17	9.68	Put	Bond Future	1124	1	1124	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
04/01/2017	R214 On 04-May-17			Bond Future	9.68	71.7337	9.6813	71.7337	0.00
04/01/2017	R214 On 04-May-17	9.56	Call	Bond Future	2192	2	2192	2	0.00
04/01/2017	R214 On 04-May-17	9.58	Call	Bond Future	2257	2	2257	2	0.00
04/01/2017	R214 On 04-May-17	9.57	Call	Bond Future	2224	2	2224	2	0.00
04/01/2017	R214 On 04-May-17	9.56	Put	Bond Future	3049	3	3049	3	0.00
04/01/2017	R214 On 04-May-17	9.57	Put	Bond Future	3010	3	3010	3	0.00
04/01/2017	R214 On 04-May-17	9.58	Put	Bond Future	2971	3	2971	3	0.00
04/01/2017	R214 On 03-August-17			Bond Future	9.72	73.1574	9.7206	73.1574	0.00
04/01/2017	R214 On 03-August-17	9.51	Call	Bond Future	2796	3	2796	3	0.00
04/01/2017	R214 On 03-August-17	9.52	Call	Bond Future	2826	3	2826	3	0.00
04/01/2017	R214 On 03-August-17	9.53	Call	Bond Future	2857	3	2857	3	0.00
04/01/2017	R214 On 03-August-17	9.52	Put	Bond Future	4241	4	4241	4	0.00
04/01/2017	R214 On 03-August-17	9.53	Put	Bond Future	4200	4	4200	4	0.00
04/01/2017	R214 On 03-August-17	9.51	Put	Bond Future	4282	4	4282	4	0.00
04/01/2017	R248 On 02-February-17			Bond Future	9.69	94.6326	9.6923	94.6326	74,008.00
04/01/2017	R248 On 02-February-17	9.76	Call	Bond Future	1990	2	1990	2	0.00
04/01/2017	R248 On 02-February-17	9.78	Call	Bond Future	2090	2	2090	2	0.00
04/01/2017	R248 On 02-February-17	9.77	Call	Bond Future	2040	2	2040	2	0.00
04/01/2017	R248 On 02-February-17	9.77	Put	Bond Future	1347	1	1347	1	0.00
04/01/2017	R248 On 02-February-17	9.76	Put	Bond Future	1386	1	1386	1	0.00
04/01/2017	R248 On 02-February-17	9.78	Put	Bond Future	1309	1	1309	1	0.00
04/01/2017	R248 On 04-May-17			Bond Future	9.74	92.0153	9.7386	92.0153	0.00
04/01/2017	R248 On 04-May-17	9.67	Call	Bond Future	3124	3	3124	3	0.00
04/01/2017	R248 On 04-May-17	9.66	Call	Bond Future	3082	3	3082	3	0.00
04/01/2017	R248 On 04-May-17	9.65	Call	Bond Future	3041	3	3041	3	0.00
04/01/2017	R248 On 04-May-17	9.66	Put	Bond Future	3786	4	3786	4	0.00
04/01/2017	R248 On 04-May-17	9.65	Put	Bond Future	3835	4	3835	4	0.00
04/01/2017	R248 On 04-May-17	9.67	Put	Bond Future	3738	4	3738	4	0.00
04/01/2017	R248 On 03-August-17			Bond Future	9.78	93.8416	9.7797	93.8416	0.00
04/01/2017	R248 On 03-August-17	9.57	Call	Bond Future	3744	4	3744	4	0.00
04/01/2017	R248 On 03-August-17	9.58	Call	Bond Future	3783	4	3783	4	0.00
04/01/2017	R248 On 03-August-17	9.56	Call	Bond Future	3705	4	3705	4	0.00
04/01/2017	R248 On 03-August-17	9.57	Put	Bond Future	5627	6	5627	6	0.00
04/01/2017	R248 On 03-August-17	9.58	Put	Bond Future	5575	6	5575	6	0.00

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<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
04/01/2017	R248 On 03-August-17	9.56	Put	Bond Future	5680	6	5680	6	0.00

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