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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For April 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	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
03/04/2017	2025 On 04-May-17			Bond Future	127.34	127.3329	127.3398	127.3329	3,234.00
03/04/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2025 On 04-May-17	132.57	Put	Bond Future	5230	5	5230	5	0.00
03/04/2017	2025 On 04-May-17	132.56	Put	Bond Future	5220	5	5220	5	0.00
03/04/2017	2025 On 04-May-17	132.58	Put	Bond Future	5240	5	5240	5	0.00
03/04/2017	2025 On 03-August-17			Bond Future	128.46	128.4532	128.4599	128.4532	0.00
03/04/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2025 On 03-August-17	133.96	Put	Bond Future	5500	6	5500	6	0.00
03/04/2017	2025 On 03-August-17	133.98	Put	Bond Future	5520	6	5520	6	0.00
03/04/2017	2025 On 03-August-17	133.97	Put	Bond Future	5510	6	5510	6	0.00
03/04/2017	2025 On 02-November-17			Bond Future	131.01	131.0006	131.0055	131.0006	0.00
03/04/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2025 On 02-November-17	132.97	Put	Bond Future	1965	2	1965	2	0.00
03/04/2017	2025 On 02-November-17	132.98	Put	Bond Future	1975	2	1975	2	0.00
03/04/2017	2025 On 02-November-17	132.96	Put	Bond Future	1955	2	1955	2	0.00
03/04/2017	2029 On 04-May-17			Bond Future	99.06	99.0506	99.0558	99.0506	1,772.00
03/04/2017	2029 On 04-May-17	100.65	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2029 On 04-May-17	100.67	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2029 On 04-May-17	100.66	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2029 On 04-May-17	100.65	Put	Bond Future	1594	2	1594	2	0.00
03/04/2017	2029 On 04-May-17	100.67	Put	Bond Future	1614	2	1614	2	0.00
03/04/2017	2029 On 04-May-17	100.66	Put	Bond Future	1604	2	1604	2	0.00
03/04/2017	2030 On 04-May-17			Bond Future	9.37	92.9002	9.3715	92.9002	31,571.00
03/04/2017	2030 On 04-May-17	9.34	Call	Bond Future	0	1	0	1	0.00
03/04/2017	2030 On 04-May-17	9.33	Call	Bond Future	0	1	0	1	0.00
03/04/2017	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2030 On 04-May-17	9.33	Put	Bond Future	284	0	284	0	0.00
03/04/2017	2030 On 04-May-17	9.34	Put	Bond Future	215	0	215	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
03/04/2017	2030 On 04-May-17	9.32	Put	Bond Future	353	0	353	0	0.00
03/04/2017	2030 On 03-August-17			Bond Future	9.43	90.6674	9.4282	90.6674	0.00
03/04/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2030 On 03-August-17	9.34	Put	Bond Future	595	0	595	0	0.00
03/04/2017	2030 On 03-August-17	9.33	Put	Bond Future	663	0	663	0	0.00
03/04/2017	2030 On 03-August-17	9.35	Put	Bond Future	528	0	528	0	0.00
03/04/2017	2030 On 02-November-17			Bond Future	9.47	92.4447	9.4749	92.4447	0.00
03/04/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2030 On 02-November-17	9.35	Put	Bond Future	833	0	833	0	0.00
03/04/2017	2030 On 02-November-17	9.36	Put	Bond Future	766	0	766	0	0.00
03/04/2017	2030 On 02-November-17	9.34	Put	Bond Future	900	0	900	0	0.00
03/04/2017	2032 On 04-May-17			Bond Future	9.54	91.6355	9.5405	91.6355	22,637.00
03/04/2017	2032 On 04-May-17	9.46	Call	Bond Future	1004	2	1004	2	0.00
03/04/2017	2032 On 04-May-17	9.45	Call	Bond Future	972	1	972	1	0.00
03/04/2017	2032 On 04-May-17	9.44	Call	Bond Future	941	1	941	1	0.00
03/04/2017	2032 On 04-May-17	9.45	Put	Bond Future	1635	1	1635	1	0.00
03/04/2017	2032 On 04-May-17	9.44	Put	Bond Future	1678	1	1678	1	0.00
03/04/2017	2032 On 04-May-17	9.46	Put	Bond Future	1593	1	1593	1	0.00
03/04/2017	2032 On 03-August-17			Bond Future	9.60	93.3853	9.5953	93.3853	0.00
03/04/2017	2032 On 03-August-17	9.45	Call	Bond Future	2076	3	2076	3	0.00
03/04/2017	2032 On 03-August-17	9.43	Call	Bond Future	2012	2	2012	2	0.00
03/04/2017	2032 On 03-August-17	9.44	Call	Bond Future	2044	3	2044	3	0.00
03/04/2017	2032 On 03-August-17	9.45	Put	Bond Future	3129	3	3129	3	0.00
03/04/2017	2032 On 03-August-17	9.43	Put	Bond Future	3211	3	3211	3	0.00
03/04/2017	2032 On 03-August-17	9.44	Put	Bond Future	3170	3	3170	3	0.00
03/04/2017	2032 On 02-November-17			Bond Future	9.65	91.0570	9.6469	91.0570	0.00
03/04/2017	2032 On 02-November-17	9.48	Call	Bond Future	2723	3	2723	3	0.00
03/04/2017	2032 On 02-November-17	9.49	Call	Bond Future	2756	3	2756	3	0.00
03/04/2017	2032 On 02-November-17	9.50	Call	Bond Future	2789	3	2789	3	0.00
03/04/2017	2032 On 02-November-17	9.49	Put	Bond Future	3879	3	3879	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2017	2032 On 02-November-17	9.48	Put	Bond Future	3918	3	3918	3	0.00
03/04/2017	2032 On 02-November-17	9.50	Put	Bond Future	3840	3	3840	3	0.00
03/04/2017	2033 On 04-May-17			Bond Future	104.23	104.2233	104.2288	104.2233	5,778.00
03/04/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2033 On 04-May-17	110.84	Put	Bond Future	6611	7	6611	7	0.00
03/04/2017	2033 On 04-May-17	110.85	Put	Bond Future	6621	7	6621	7	0.00
03/04/2017	2033 On 04-May-17	110.83	Put	Bond Future	6601	7	6601	7	0.00
03/04/2017	2033 On 03-August-17			Bond Future	106.24	106.2324	106.2378	106.2324	0.00
03/04/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2033 On 03-August-17	113.12	Put	Bond Future	6882	7	6882	7	0.00
03/04/2017	2033 On 03-August-17	113.13	Put	Bond Future	6892	7	6892	7	0.00
03/04/2017	2033 On 03-August-17	113.14	Put	Bond Future	6902	7	6902	7	0.00
03/04/2017	2033 On 02-November-17			Bond Future	107.26	107.2578	107.2617	107.2578	0.00
03/04/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2033 On 02-November-17	110.08	Put	Bond Future	2818	3	2818	3	0.00
03/04/2017	2033 On 02-November-17	110.09	Put	Bond Future	2828	3	2828	3	0.00
03/04/2017	2033 On 02-November-17	110.07	Put	Bond Future	2808	3	2808	3	0.00
03/04/2017	2037 On 04-May-17			Bond Future	9.79	92.0802	9.7875	92.0802	55,012.00
03/04/2017	2037 On 04-May-17	9.60	Call	Bond Future	821	1	821	1	0.00
03/04/2017	2037 On 04-May-17	9.58	Call	Bond Future	766	1	766	1	0.00
03/04/2017	2037 On 04-May-17	9.59	Call	Bond Future	793	1	793	1	0.00
03/04/2017	2037 On 04-May-17	9.58	Put	Bond Future	2431	2	2431	2	0.00
03/04/2017	2037 On 04-May-17	9.59	Put	Bond Future	2376	2	2376	2	0.00
03/04/2017	2037 On 04-May-17	9.60	Put	Bond Future	2323	2	2323	2	0.00
03/04/2017	2037 On 03-August-17			Bond Future	9.85	89.5814	9.8475	89.5814	160.00
03/04/2017	2037 On 03-August-17	9.58	Call	Bond Future	1976	2	1976	2	0.00
03/04/2017	2037 On 03-August-17	9.57	Call	Bond Future	1945	2	1945	2	0.00
03/04/2017	2037 On 03-August-17	9.56	Call	Bond Future	1913	2	1913	2	0.00

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03/04/2017	2037 On 03-August-17	9.57	Put	Bond Future	4154	4	4154	4	0.00
03/04/2017	2037 On 03-August-17	9.58	Put	Bond Future	4105	4	4105	4	0.00
03/04/2017	2037 On 03-August-17	9.56	Put	Bond Future	4204	4	4204	4	0.00
03/04/2017	2037 On 02-November-17			Bond Future	9.90	91.3374	9.8986	91.3374	0.00
03/04/2017	2037 On 02-November-17	9.66	Call	Bond Future	3073	4	3073	4	0.00
03/04/2017	2037 On 02-November-17	9.67	Call	Bond Future	3108	4	3108	4	0.00
03/04/2017	2037 On 02-November-17	9.65	Call	Bond Future	3039	4	3039	4	0.00
03/04/2017	2037 On 02-November-17	9.67	Put	Bond Future	4902	4	4902	4	0.00
03/04/2017	2037 On 02-November-17	9.66	Put	Bond Future	4948	4	4948	4	0.00
03/04/2017	2037 On 02-November-17	9.65	Put	Bond Future	4993	4	4993	4	0.00
03/04/2017	2038 On 04-May-17			Bond Future	129.28	129.2775	129.2844	129.2775	20,616.00
03/04/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2038 On 04-May-17	139.78	Put	Bond Future	10496	11	10496	11	0.00
03/04/2017	2038 On 04-May-17	139.79	Put	Bond Future	10506	11	10506	11	0.00
03/04/2017	2038 On 04-May-17	139.77	Put	Bond Future	10486	10	10486	10	0.00
03/04/2017	2038 On 03-August-17			Bond Future	130.28	130.2685	130.2753	130.2685	0.00
03/04/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2038 On 03-August-17	141.17	Put	Bond Future	10895	11	10895	11	0.00
03/04/2017	2038 On 03-August-17	141.16	Put	Bond Future	10885	11	10885	11	0.00
03/04/2017	2038 On 03-August-17	141.18	Put	Bond Future	10905	11	10905	11	0.00
03/04/2017	2038 On 02-November-17			Bond Future	132.86	132.8520	132.8567	132.8520	0.00
03/04/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2038 On 02-November-17	136.81	Put	Bond Future	3953	4	3953	4	0.00
03/04/2017	2038 On 02-November-17	136.82	Put	Bond Future	3963	4	3963	4	0.00
03/04/2017	2038 On 02-November-17	136.80	Put	Bond Future	3943	4	3943	4	0.00
03/04/2017	2040 On 04-May-17			Bond Future	9.83	96.0186	9.8273	96.0186	9,640.00
03/04/2017	2040 On 04-May-17	9.63	Call	Bond Future	886	1	886	1	0.00
03/04/2017	2040 On 04-May-17	9.64	Call	Bond Future	916	1	916	1	0.00

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03/04/2017	2040 On 04-May-17	9.62	Call	Bond Future	856	1	856	1	0.00
03/04/2017	2040 On 04-May-17	9.63	Put	Bond Future	2583	2	2583	2	0.00
03/04/2017	2040 On 04-May-17	9.62	Put	Bond Future	2641	2	2641	2	0.00
03/04/2017	2040 On 04-May-17	9.64	Put	Bond Future	2525	2	2525	2	0.00
03/04/2017	2040 On 03-August-17			Bond Future	9.89	93.3446	9.8867	93.3446	0.00
03/04/2017	2040 On 03-August-17	9.61	Call	Bond Future	2160	3	2160	3	0.00
03/04/2017	2040 On 03-August-17	9.63	Call	Bond Future	2228	3	2228	3	0.00
03/04/2017	2040 On 03-August-17	9.62	Call	Bond Future	2194	3	2194	3	0.00
03/04/2017	2040 On 03-August-17	9.62	Put	Bond Future	4472	4	4472	4	0.00
03/04/2017	2040 On 03-August-17	9.63	Put	Bond Future	4420	4	4420	4	0.00
03/04/2017	2040 On 03-August-17	9.61	Put	Bond Future	4525	4	4525	4	0.00
03/04/2017	2040 On 02-November-17			Bond Future	9.94	95.1744	9.9372	95.1744	0.00
03/04/2017	2040 On 02-November-17	9.66	Call	Bond Future	3254	4	3254	4	0.00
03/04/2017	2040 On 02-November-17	9.67	Call	Bond Future	3291	4	3291	4	0.00
03/04/2017	2040 On 02-November-17	9.65	Call	Bond Future	3218	4	3218	4	0.00
03/04/2017	2040 On 02-November-17	9.67	Put	Bond Future	5551	5	5551	5	0.00
03/04/2017	2040 On 02-November-17	9.66	Put	Bond Future	5601	5	5601	5	0.00
03/04/2017	2040 On 02-November-17	9.65	Put	Bond Future	5651	5	5651	5	0.00
03/04/2017	2044 On 04-May-17			Bond Future	9.85	93.0576	9.8516	93.0576	23,791.00
03/04/2017	2044 On 04-May-17	9.67	Call	Bond Future	960	1	960	1	0.00
03/04/2017	2044 On 04-May-17	9.66	Call	Bond Future	930	1	930	1	0.00
03/04/2017	2044 On 04-May-17	9.68	Call	Bond Future	992	2	992	2	0.00
03/04/2017	2044 On 04-May-17	9.67	Put	Bond Future	2536	2	2536	2	0.00
03/04/2017	2044 On 04-May-17	9.68	Put	Bond Future	2479	2	2479	2	0.00
03/04/2017	2044 On 04-May-17	9.66	Put	Bond Future	2593	2	2593	2	0.00
03/04/2017	2044 On 03-August-17			Bond Future	9.91	90.4523	9.9093	90.4523	0.00
03/04/2017	2044 On 03-August-17	9.64	Call	Bond Future	2247	3	2247	3	0.00
03/04/2017	2044 On 03-August-17	9.62	Call	Bond Future	2178	3	2178	3	0.00
03/04/2017	2044 On 03-August-17	9.63	Call	Bond Future	2212	3	2212	3	0.00
03/04/2017	2044 On 03-August-17	9.62	Put	Bond Future	4682	4	4682	4	0.00
03/04/2017	2044 On 03-August-17	9.63	Put	Bond Future	4627	4	4627	4	0.00
03/04/2017	2044 On 03-August-17	9.64	Put	Bond Future	4574	4	4574	4	0.00
03/04/2017	2044 On 02-November-17			Bond Future	9.96	92.2254	9.9584	92.2254	0.00
03/04/2017	2044 On 02-November-17	9.66	Call	Bond Future	3268	4	3268	4	0.00

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03/04/2017	2044 On 02-November-17	9.68	Call	Bond Future	3341	4	3341	4	0.00
03/04/2017	2044 On 02-November-17	9.67	Call	Bond Future	3304	4	3304	4	0.00
03/04/2017	2044 On 02-November-17	9.67	Put	Bond Future	5777	5	5777	5	0.00
03/04/2017	2044 On 02-November-17	9.68	Put	Bond Future	5726	5	5726	5	0.00
03/04/2017	2044 On 02-November-17	9.66	Put	Bond Future	5828	5	5828	5	0.00
03/04/2017	2046 On 04-May-17			Bond Future	126.26	126.2530	126.2597	126.2530	20,203.00
03/04/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2046 On 04-May-17	138.33	Put	Bond Future	12070	12	12070	12	0.00
03/04/2017	2046 On 04-May-17	138.34	Put	Bond Future	12080	12	12080	12	0.00
03/04/2017	2046 On 04-May-17	138.32	Put	Bond Future	12060	12	12060	12	0.00
03/04/2017	2046 On 03-August-17			Bond Future	128.69	128.6864	128.6932	128.6864	0.00
03/04/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2046 On 03-August-17	141.19	Put	Bond Future	12497	13	12497	13	0.00
03/04/2017	2046 On 03-August-17	141.17	Put	Bond Future	12477	12	12477	12	0.00
03/04/2017	2046 On 03-August-17	141.18	Put	Bond Future	12487	12	12487	12	0.00
03/04/2017	2046 On 02-November-17			Bond Future	129.65	129.6475	129.6525	129.6475	0.00
03/04/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2046 On 02-November-17	136.31	Put	Bond Future	6658	7	6658	7	0.00
03/04/2017	2046 On 02-November-17	136.32	Put	Bond Future	6668	7	6668	7	0.00
03/04/2017	2046 On 02-November-17	136.30	Put	Bond Future	6648	7	6648	7	0.00
03/04/2017	2050 On 04-May-17			Bond Future	135.08	135.0769	135.0842	135.0769	24,114.00
03/04/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2050 On 04-May-17	147.84	Put	Bond Future	12756	13	12756	13	0.00
03/04/2017	2050 On 04-May-17	147.83	Put	Bond Future	12746	13	12746	13	0.00
03/04/2017	2050 On 04-May-17	147.85	Put	Bond Future	12766	13	12766	13	0.00
03/04/2017	2050 On 03-August-17			Bond Future	136.02	136.0158	136.0228	136.0158	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
03/04/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2050 On 03-August-17	149.22	Put	Bond Future	13197	13	13197	13	0.00
03/04/2017	2050 On 03-August-17	149.24	Put	Bond Future	13217	13	13217	13	0.00
03/04/2017	2050 On 03-August-17	149.23	Put	Bond Future	13207	13	13207	13	0.00
03/04/2017	2050 On 02-November-17			Bond Future	138.72	138.7131	138.7183	138.7131	0.00
03/04/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
03/04/2017	2050 On 02-November-17	144.65	Put	Bond Future	5932	6	5932	6	0.00
03/04/2017	2050 On 02-November-17	144.66	Put	Bond Future	5942	6	5942	6	0.00
03/04/2017	2050 On 02-November-17	144.67	Put	Bond Future	5952	6	5952	6	0.00
03/04/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	AL37 On 04-May-17			Index Future	527.41	529.3620	527.4060	529.3620	1.00
03/04/2017	AL37 On 03-August-17			Index Future	537.48	539.4710	537.4750	539.4710	0.00
03/04/2017	AL37 On 02-November-17			Index Future	548.00	550.0440	548.0000	550.0440	0.00
03/04/2017	AL7T On 04-May-17			Index Future	602.80	607.1320	602.7960	607.1320	0.00
03/04/2017	AL7T On 03-August-17			Index Future	614.30	618.7260	614.3040	618.7260	0.00
03/04/2017	AL7T On 02-November-17			Index Future	626.33	630.8520	626.3330	630.8520	0.00
03/04/2017	ALBI On 04-May-17			Index Future	545.81	550.4110	545.8110	550.4110	594.00
03/04/2017	ALBI On 03-August-17			Index Future	556.23	560.9210	556.2320	560.9210	0.00
03/04/2017	ALBI On 02-November-17			Index Future	567.12	571.9140	567.1230	571.9140	0.00
03/04/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C040 On 31-January-40			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
03/04/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/04/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2017	EL28 On 04-May-17			Bond Future	125.61	125.5962	125.6056	125.5962	0.00
03/04/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
03/04/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
03/04/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
03/04/2017	EL28 On 04-May-17	137.90	Put	Bond Future	12294	12	12294	12	0.00
03/04/2017	EL28 On 04-May-17	137.91	Put	Bond Future	12304	12	12304	12	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
03/04/2017	EL28 On 04-May-17	137.92	Put	Bond Future	12314	12	12314	12	0.00
03/04/2017	EL28 On 03-August-17			Bond Future	128.03	128.0172	128.0265	128.0172	0.00
03/04/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
03/04/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
03/04/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
03/04/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7144	7	7144	7	0.00
03/04/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7134	7	7134	7	0.00
03/04/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7154	7	7154	7	0.00
03/04/2017	EL28 On 02-November-17			Bond Future	128.81	128.8034	128.8110	128.8034	0.00
03/04/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
03/04/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
03/04/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
03/04/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5059	5	5059	5	0.00
03/04/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5079	5	5079	5	0.00
03/04/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5069	5	5069	5	0.00
03/04/2017	ES33 On 04-May-17			Bond Future	10.75	77.0893	10.7475	77.0893	9,466.00
03/04/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
03/04/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
03/04/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
03/04/2017	ES33 On 04-May-17	10.55	Put	Bond Future	1233	0	1233	0	0.00
03/04/2017	ES33 On 04-May-17	10.56	Put	Bond Future	1170	0	1170	0	0.00
03/04/2017	ES33 On 04-May-17	10.54	Put	Bond Future	1296	1	1296	1	0.00
03/04/2017	ES33 On 03-August-17			Bond Future	10.84	78.5614	10.8365	78.5614	0.00
03/04/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
03/04/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
03/04/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
03/04/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1899	1	1899	1	0.00
03/04/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1773	1	1773	1	0.00
03/04/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1836	1	1836	1	0.00
03/04/2017	ES33 On 02-November-17			Bond Future	10.93	76.3084	10.9258	76.3084	0.00
03/04/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
03/04/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
03/04/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
03/04/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1557	1	1557	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
03/04/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1495	1	1495	1	0.00
03/04/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1619	1	1619	1	0.00
03/04/2017	ES42 On 04-May-17			Bond Future	10.90	80.7219	10.8982	80.7219	8,777.00
03/04/2017	ES42 On 03-August-17			Bond Future	10.99	82.2634	10.9858	82.2634	0.00
03/04/2017	ES42 On 02-November-17			Bond Future	11.07	79.6138	11.0727	79.6138	0.00
03/04/2017	GOVI On 04-May-17			GOVI	543.88	548.4520	543.8800	548.4520	401.00
03/04/2017	GOVI On 04-May-17	262.19	Call	GOVI	2816900	286	2816900	286	0.00
03/04/2017	GOVI On 04-May-17	262.20	Call	GOVI	2816800	286	2816800	286	0.00
03/04/2017	GOVI On 04-May-17	262.18	Call	GOVI	2817000	286	2817000	286	0.00
03/04/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
03/04/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
03/04/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
03/04/2017	GOVI On 03-August-17			GOVI	554.26	558.9250	554.2640	558.9250	0.00
03/04/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
03/04/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
03/04/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
03/04/2017	GOVI On 03-August-17	561.10	Put	GOVI	68360	2	68360	2	0.00
03/04/2017	GOVI On 03-August-17	561.11	Put	GOVI	68460	2	68460	2	0.00
03/04/2017	GOVI On 03-August-17	561.09	Put	GOVI	68260	2	68260	2	0.00
03/04/2017	GOVI On 02-November-17			GOVI	565.12	569.8790	565.1170	569.8790	0.00
03/04/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
03/04/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
03/04/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
03/04/2017	GOVI On 02-November-17	572.45	Put	GOVI	73330	3	73330	3	0.00
03/04/2017	GOVI On 02-November-17	572.46	Put	GOVI	73430	3	73430	3	0.00
03/04/2017	GOVI On 02-November-17	572.44	Put	GOVI	73230	3	73230	3	0.00
03/04/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/04/2017	IGOV On 04-May-17			Index Future	245.55	245.5240	245.5490	245.5240	925.00
03/04/2017	IGOV On 03-August-17			Index Future	250.28	250.2570	250.2810	250.2570	295.00
03/04/2017	IGOV On 02-November-17			Index Future	255.24	255.2200	255.2400	255.2200	0.00
03/04/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
03/04/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
03/04/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
03/04/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6071	99.6071	99.6071	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
03/04/2017	IS01 On 21-September-17			Interest Rate Swap	99.62	99.6154	99.6249	99.6154	0.00
03/04/2017	IS01 On 21-December-17			Interest Rate Swap	99.87	99.8433	99.8716	99.8433	0.00
03/04/2017	IS01 On 15-March-18			Interest Rate Swap	99.89	99.8360	99.8874	99.8360	0.00
03/04/2017	IS01 On 21-June-18			Interest Rate Swap	100.15	100.0662	100.1484	100.0662	0.00
03/04/2017	IS02 On 18-December-17			Interest Rate Swap	99.90	99.8703	99.8981	99.8703	0.00
03/04/2017	IS02 On 16-March-18			Interest Rate Swap	99.17	99.1189	99.1698	99.1189	0.00
03/04/2017	IS02 On 15-June-18			Interest Rate Swap	98.83	98.7523	98.8336	98.7523	0.00
03/04/2017	IS02 On 21-September-18			Interest Rate Swap	98.89	98.7720	98.8856	98.7720	0.00
03/04/2017	IS02 On 21-December-18			Interest Rate Swap	99.38	99.2300	99.3800	99.2300	0.00
03/04/2017	IS02 On 15-March-19			Interest Rate Swap	99.88	99.7156	99.8797	99.7156	0.00
03/04/2017	IS02 On 21-June-19			Interest Rate Swap	100.40	100.2102	100.3985	100.2102	0.00
03/04/2017	IS05 On 17-December-20			Interest Rate Swap	97.71	97.3698	97.7073	97.3698	0.00
03/04/2017	IS05 On 16-March-21			Interest Rate Swap	97.05	96.6937	97.0473	96.6937	0.00
03/04/2017	IS05 On 15-June-21			Interest Rate Swap	96.36	95.9873	96.3584	95.9873	0.00
03/04/2017	IS05 On 21-September-21			Interest Rate Swap	96.64	96.2549	96.6406	96.2549	0.00
03/04/2017	IS05 On 21-December-21			Interest Rate Swap	98.90	98.5070	98.9035	98.5070	51.00
03/04/2017	IS05 On 15-March-22			Interest Rate Swap	99.12	98.7109	99.1238	98.7109	0.00
03/04/2017	IS05 On 21-June-22			Interest Rate Swap	100.39	99.9608	100.3927	99.9608	0.00
03/04/2017	IS10 On 17-December-25			Interest Rate Swap	97.95	97.2824	97.9545	97.2824	0.00
03/04/2017	IS10 On 16-March-26			Interest Rate Swap	95.05	94.3616	95.0545	94.3616	0.00
03/04/2017	IS10 On 15-June-26			Interest Rate Swap	93.86	93.1568	93.8635	93.1568	0.00
03/04/2017	IS10 On 21-September-26			Interest Rate Swap	96.01	95.3018	96.0057	95.3018	0.00
03/04/2017	IS10 On 21-December-26			Interest Rate Swap	99.72	99.0313	99.7244	99.0313	0.00
03/04/2017	IS10 On 15-March-27			Interest Rate Swap	98.36	97.6512	98.3569	97.6512	0.00
03/04/2017	IS10 On 21-June-27			Interest Rate Swap	100.40	99.6980	100.4014	99.6980	0.00
03/04/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/04/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/04/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/04/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/04/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
03/04/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
03/04/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
03/04/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
03/04/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	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
03/04/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
03/04/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
03/04/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
03/04/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
03/04/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
03/04/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
03/04/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
03/04/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
03/04/2017	R023 On 04-May-17			Bond Future	8.39	98.9951	8.3888	98.9951	19,766.00
03/04/2017	R023 On 04-May-17	8.59	Call	Bond Future	1213	2	1213	2	0.00
03/04/2017	R023 On 04-May-17	8.61	Call	Bond Future	1276	2	1276	2	0.00
03/04/2017	R023 On 04-May-17	8.60	Call	Bond Future	1244	2	1244	2	0.00
03/04/2017	R023 On 04-May-17	8.59	Put	Bond Future	323	0	323	0	0.00
03/04/2017	R023 On 04-May-17	8.60	Put	Bond Future	311	0	311	0	0.00
03/04/2017	R023 On 04-May-17	8.61	Put	Bond Future	298	0	298	0	0.00
03/04/2017	R023 On 03-August-17			Bond Future	8.42	100.8855	8.4217	100.8855	0.00
03/04/2017	R023 On 03-August-17	8.58	Call	Bond Future	1691	2	1691	2	0.00
03/04/2017	R023 On 03-August-17	8.60	Call	Bond Future	1741	2	1741	2	0.00
03/04/2017	R023 On 03-August-17	8.59	Call	Bond Future	1716	2	1716	2	0.00
03/04/2017	R023 On 03-August-17	8.58	Put	Bond Future	1014	1	1014	1	0.00
03/04/2017	R023 On 03-August-17	8.59	Put	Bond Future	997	1	997	1	0.00
03/04/2017	R023 On 03-August-17	8.60	Put	Bond Future	980	1	980	1	0.00
03/04/2017	R023 On 02-November-17			Bond Future	8.45	98.9312	8.4519	98.9312	0.00
03/04/2017	R023 On 02-November-17	8.56	Call	Bond Future	1775	2	1775	2	0.00
03/04/2017	R023 On 02-November-17	8.57	Call	Bond Future	1798	2	1798	2	0.00
03/04/2017	R023 On 02-November-17	8.58	Call	Bond Future	1822	2	1822	2	0.00
03/04/2017	R023 On 02-November-17	8.57	Put	Bond Future	1311	1	1311	1	0.00
03/04/2017	R023 On 02-November-17	8.58	Put	Bond Future	1294	1	1294	1	0.00
03/04/2017	R023 On 02-November-17	8.56	Put	Bond Future	1329	1	1329	1	0.00
03/04/2017	R035 On 04-May-17			Bond Future	9.71	95.6543	9.7108	95.6543	8,780.00
03/04/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R035 On 04-May-17	9.53	Put	Bond Future	1454	0	1454	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
03/04/2017	R035 On 04-May-17	9.54	Put	Bond Future	1373	0	1373	0	0.00
03/04/2017	R035 On 04-May-17	9.55	Put	Bond Future	1291	0	1291	0	0.00
03/04/2017	R035 On 03-August-17			Bond Future	9.77	97.4809	9.7665	97.4809	0.00
03/04/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R035 On 03-August-17	9.52	Put	Bond Future	1966	1	1966	1	0.00
03/04/2017	R035 On 03-August-17	9.50	Put	Bond Future	2128	1	2128	1	0.00
03/04/2017	R035 On 03-August-17	9.51	Put	Bond Future	2047	1	2047	1	0.00
03/04/2017	R035 On 02-November-17			Bond Future	9.82	94.8892	9.8212	94.8892	0.00
03/04/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R035 On 02-November-17	9.61	Put	Bond Future	1661	1	1661	1	0.00
03/04/2017	R035 On 02-November-17	9.60	Put	Bond Future	1740	1	1740	1	0.00
03/04/2017	R035 On 02-November-17	9.59	Put	Bond Future	1820	1	1820	1	0.00
03/04/2017	R186 On 04-May-17			Bond Future	8.98	114.4651	8.9803	114.4651	108,919.00
03/04/2017	R186 On 04-May-17	9.20	Call	Bond Future	1991	3	1991	3	0.00
03/04/2017	R186 On 04-May-17	8.89	Call	Bond Future	809	1	809	1	0.00
03/04/2017	R186 On 04-May-17	8.94	Call	Bond Future	959	1	959	1	0.00
03/04/2017	R186 On 04-May-17	8.70	Call	Bond Future	381	1	381	1	500.00
03/04/2017	R186 On 04-May-17	8.91	Call	Bond Future	867	1	867	1	0.00
03/04/2017	R186 On 04-May-17	8.98	Call	Bond Future	1091	2	1091	2	0.00
03/04/2017	R186 On 04-May-17	8.90	Call	Bond Future	838	1	838	1	0.00
03/04/2017	R186 On 04-May-17	8.44	Call	Bond Future	99	0	99	0	500.00
03/04/2017	R186 On 04-May-17	8.95	Call	Bond Future	991	1	991	1	0.00
03/04/2017	R186 On 04-May-17	8.98	Put	Bond Future	1094	1	1094	1	0.00
03/04/2017	R186 On 04-May-17	9.20	Put	Bond Future	520	0	520	0	5,209.00
03/04/2017	R186 On 04-May-17	8.89	Put	Bond Future	1422	1	1422	1	0.00
03/04/2017	R186 On 04-May-17	8.94	Put	Bond Future	1233	1	1233	1	500.00
03/04/2017	R186 On 04-May-17	8.95	Put	Bond Future	1197	1	1197	1	5,209.00
03/04/2017	R186 On 04-May-17	8.90	Put	Bond Future	1383	1	1383	1	0.00
03/04/2017	R186 On 04-May-17	8.44	Put	Bond Future	3835	3	3835	3	0.00
03/04/2017	R186 On 04-May-17	8.91	Put	Bond Future	1344	1	1344	1	0.00

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03/04/2017	R186 On 04-May-17	8.70	Put	Bond Future	2298	2	2298	2	0.00
03/04/2017	R186 On 03-August-17			Bond Future	9.03	111.3481	9.0314	111.3481	9,133.00
03/04/2017	R186 On 03-August-17	9.50	Call	Bond Future	4067	5	4067	5	0.00
03/04/2017	R186 On 03-August-17	9.35	Call	Bond Future	3405	4	3405	4	0.00
03/04/2017	R186 On 03-August-17	8.93	Call	Bond Future	1855	2	1855	2	0.00
03/04/2017	R186 On 03-August-17	8.91	Call	Bond Future	1794	2	1794	2	0.00
03/04/2017	R186 On 03-August-17	8.92	Call	Bond Future	1824	2	1824	2	0.00
03/04/2017	R186 On 03-August-17	8.85	Call	Bond Future	1617	2	1617	2	0.00
03/04/2017	R186 On 03-August-17	9.50	Put	Bond Future	1027	1	1027	1	6,500.00
03/04/2017	R186 On 03-August-17	9.35	Put	Bond Future	1325	1	1325	1	750.00
03/04/2017	R186 On 03-August-17	8.91	Put	Bond Future	2600	2	2600	2	0.00
03/04/2017	R186 On 03-August-17	8.93	Put	Bond Future	2528	2	2528	2	0.00
03/04/2017	R186 On 03-August-17	8.85	Put	Bond Future	2825	2	2825	2	750.00
03/04/2017	R186 On 03-August-17	8.92	Put	Bond Future	2564	2	2564	2	0.00
03/04/2017	R186 On 02-November-17			Bond Future	9.08	113.5306	9.0761	113.5306	0.00
03/04/2017	R186 On 02-November-17	8.88	Call	Bond Future	2276	3	2276	3	0.00
03/04/2017	R186 On 02-November-17	8.89	Call	Bond Future	2306	3	2306	3	0.00
03/04/2017	R186 On 02-November-17	8.90	Call	Bond Future	2335	3	2335	3	0.00
03/04/2017	R186 On 02-November-17	8.89	Put	Bond Future	3518	3	3518	3	0.00
03/04/2017	R186 On 02-November-17	8.90	Put	Bond Future	3482	3	3482	3	0.00
03/04/2017	R186 On 02-November-17	8.88	Put	Bond Future	3554	3	3554	3	0.00
03/04/2017	R197 On 04-May-17			Bond Future	296.23	296.2170	296.2332	296.2170	1,063.00
03/04/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R197 On 04-May-17	308.59	Put	Bond Future	12357	12	12357	12	0.00
03/04/2017	R197 On 04-May-17	308.60	Put	Bond Future	12367	12	12367	12	0.00
03/04/2017	R197 On 04-May-17	308.58	Put	Bond Future	12347	12	12347	12	0.00
03/04/2017	R197 On 03-August-17			Bond Future	295.05	295.0317	295.0478	295.0317	0.00
03/04/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R197 On 03-August-17	308.05	Put	Bond Future	13002	13	13002	13	0.00
03/04/2017	R197 On 03-August-17	308.07	Put	Bond Future	13022	13	13022	13	0.00

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03/04/2017	R197 On 03-August-17	308.06	Put	Bond Future	13012	13	13012	13	0.00
03/04/2017	R197 On 02-November-17			Bond Future	300.89	300.8828	300.8944	300.8828	0.00
03/04/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R197 On 02-November-17	305.16	Put	Bond Future	4266	4	4266	4	0.00
03/04/2017	R197 On 02-November-17	305.17	Put	Bond Future	4276	4	4276	4	0.00
03/04/2017	R197 On 02-November-17	305.15	Put	Bond Future	4256	4	4256	4	0.00
03/04/2017	R202 On 04-May-17			Bond Future	243.11	243.0933	243.1060	243.0933	33,327.00
03/04/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R202 On 04-May-17	256.71	Put	Bond Future	13604	14	13604	14	0.00
03/04/2017	R202 On 04-May-17	256.72	Put	Bond Future	13614	14	13614	14	0.00
03/04/2017	R202 On 04-May-17	256.73	Put	Bond Future	13624	14	13624	14	0.00
03/04/2017	R202 On 03-August-17			Bond Future	244.13	244.1168	244.1292	244.1168	0.00
03/04/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R202 On 03-August-17	258.36	Put	Bond Future	14231	14	14231	14	0.00
03/04/2017	R202 On 03-August-17	258.37	Put	Bond Future	14241	14	14241	14	0.00
03/04/2017	R202 On 03-August-17	258.35	Put	Bond Future	14221	14	14221	14	0.00
03/04/2017	R202 On 02-November-17			Bond Future	248.97	248.9579	248.9669	248.9579	0.00
03/04/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R202 On 02-November-17	253.89	Put	Bond Future	4923	5	4923	5	0.00
03/04/2017	R202 On 02-November-17	253.91	Put	Bond Future	4943	5	4943	5	0.00
03/04/2017	R202 On 02-November-17	253.90	Put	Bond Future	4933	5	4933	5	0.00
03/04/2017	R203 On 04-May-17			Bond Future	7.39	101.4831	7.3936	101.4831	31,101.00
03/04/2017	R203 On 04-May-17	6.91	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R203 On 04-May-17	6.93	Call	Bond Future	1	0	1	0	0.00
03/04/2017	R203 On 04-May-17	6.92	Call	Bond Future	1	0	1	0	0.00
03/04/2017	R203 On 04-May-17	6.92	Put	Bond Future	166	0	166	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
03/04/2017	R203 On 04-May-17	6.93	Put	Bond Future	163	0	163	0	0.00
03/04/2017	R203 On 04-May-17	6.91	Put	Bond Future	170	0	170	0	0.00
03/04/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
03/04/2017	R203 On 03-August-17	4.87	Call	Bond Future	1	0	1	0	0.00
03/04/2017	R203 On 03-August-17	4.89	Call	Bond Future	1	0	1	0	0.00
03/04/2017	R203 On 03-August-17	4.88	Call	Bond Future	1	0	1	0	0.00
03/04/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
03/04/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
03/04/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
03/04/2017	R204 On 04-May-17			Bond Future	7.65	103.6852	7.6549	103.6852	28,589.00
03/04/2017	R204 On 04-May-17	7.90	Call	Bond Future	402	1	402	1	0.00
03/04/2017	R204 On 04-May-17	7.92	Call	Bond Future	428	1	428	1	0.00
03/04/2017	R204 On 04-May-17	7.91	Call	Bond Future	415	1	415	1	0.00
03/04/2017	R204 On 04-May-17	7.91	Put	Bond Future	33	0	33	0	0.00
03/04/2017	R204 On 04-May-17	7.92	Put	Bond Future	30	0	30	0	0.00
03/04/2017	R204 On 04-May-17	7.90	Put	Bond Future	35	0	35	0	0.00
03/04/2017	R204 On 03-August-17			Bond Future	7.64	101.6249	7.6399	101.6249	0.00
03/04/2017	R204 On 03-August-17	7.75	Call	Bond Future	380	0	380	0	0.00
03/04/2017	R204 On 03-August-17	7.76	Call	Bond Future	387	0	387	0	0.00
03/04/2017	R204 On 03-August-17	7.77	Call	Bond Future	395	0	395	0	0.00
03/04/2017	R204 On 03-August-17	7.75	Put	Bond Future	239	0	239	0	0.00
03/04/2017	R204 On 03-August-17	7.76	Put	Bond Future	234	0	234	0	0.00
03/04/2017	R204 On 03-August-17	7.77	Put	Bond Future	228	0	228	0	0.00
03/04/2017	R204 On 02-November-17			Bond Future	7.57	103.6168	7.5664	103.6168	0.00
03/04/2017	R204 On 02-November-17	7.76	Call	Bond Future	389	0	389	0	0.00
03/04/2017	R204 On 02-November-17	7.74	Call	Bond Future	376	0	376	0	0.00
03/04/2017	R204 On 02-November-17	7.75	Call	Bond Future	382	0	382	0	0.00
03/04/2017	R204 On 02-November-17	7.74	Put	Bond Future	192	0	192	0	0.00
03/04/2017	R204 On 02-November-17	7.75	Put	Bond Future	188	0	188	0	0.00
03/04/2017	R204 On 02-November-17	7.76	Put	Bond Future	184	0	184	0	0.00
03/04/2017	R207 On 04-May-17			Bond Future	7.85	101.0555	7.8517	101.0555	76,368.00
03/04/2017	R207 On 04-May-17	8.20	Call	Bond Future	855	1	855	1	0.00
03/04/2017	R207 On 04-May-17	8.22	Call	Bond Future	897	1	897	1	0.00
03/04/2017	R207 On 04-May-17	8.21	Call	Bond Future	876	1	876	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
03/04/2017	R207 On 04-May-17	8.22	Put	Bond Future	32	0	32	0	0.00
03/04/2017	R207 On 04-May-17	8.20	Put	Bond Future	37	0	37	0	0.00
03/04/2017	R207 On 04-May-17	8.21	Put	Bond Future	35	0	35	0	0.00
03/04/2017	R207 On 03-August-17			Bond Future	7.87	99.3420	7.8690	99.3420	0.00
03/04/2017	R207 On 03-August-17	8.19	Call	Bond Future	944	1	944	1	51.00
03/04/2017	R207 On 03-August-17	8.40	Call	Bond Future	1287	1	1287	1	0.00
03/04/2017	R207 On 03-August-17	8.39	Call	Bond Future	1270	1	1270	1	0.00
03/04/2017	R207 On 03-August-17	8.41	Call	Bond Future	1304	1	1304	1	0.00
03/04/2017	R207 On 03-August-17	8.39	Put	Bond Future	153	0	153	0	0.00
03/04/2017	R207 On 03-August-17	8.19	Put	Bond Future	254	0	254	0	0.00
03/04/2017	R207 On 03-August-17	8.41	Put	Bond Future	145	0	145	0	0.00
03/04/2017	R207 On 03-August-17	8.40	Put	Bond Future	149	0	149	0	0.00
03/04/2017	R207 On 02-November-17			Bond Future	7.85	101.2892	7.8531	101.2892	0.00
03/04/2017	R207 On 02-November-17	8.03	Call	Bond Future	772	1	772	1	0.00
03/04/2017	R207 On 02-November-17	8.05	Call	Bond Future	797	1	797	1	0.00
03/04/2017	R207 On 02-November-17	8.04	Call	Bond Future	785	1	785	1	0.00
03/04/2017	R207 On 02-November-17	8.04	Put	Bond Future	419	0	419	0	0.00
03/04/2017	R207 On 02-November-17	8.05	Put	Bond Future	411	0	411	0	0.00
03/04/2017	R207 On 02-November-17	8.03	Put	Bond Future	426	0	426	0	0.00
03/04/2017	R208 On 04-May-17			Bond Future	7.98	96.9259	7.9845	96.9259	23,301.00
03/04/2017	R208 On 04-May-17	8.37	Call	Bond Future	1287	2	1287	2	0.00
03/04/2017	R208 On 04-May-17	8.39	Call	Bond Future	1344	2	1344	2	0.00
03/04/2017	R208 On 04-May-17	8.38	Call	Bond Future	1315	2	1315	2	0.00
03/04/2017	R208 On 04-May-17	8.37	Put	Bond Future	59	0	59	0	0.00
03/04/2017	R208 On 04-May-17	8.39	Put	Bond Future	53	0	53	0	0.00
03/04/2017	R208 On 04-May-17	8.38	Put	Bond Future	56	0	56	0	0.00
03/04/2017	R208 On 03-August-17			Bond Future	8.00	98.7767	8.0024	98.7767	0.00
03/04/2017	R208 On 03-August-17	8.30	Call	Bond Future	1349	2	1349	2	0.00
03/04/2017	R208 On 03-August-17	8.32	Call	Bond Future	1391	2	1391	2	0.00
03/04/2017	R208 On 03-August-17	8.31	Call	Bond Future	1370	2	1370	2	0.00
03/04/2017	R208 On 03-August-17	8.31	Put	Bond Future	442	0	442	0	0.00
03/04/2017	R208 On 03-August-17	8.32	Put	Bond Future	432	0	432	0	0.00
03/04/2017	R208 On 03-August-17	8.30	Put	Bond Future	451	0	451	0	0.00
03/04/2017	R208 On 02-November-17			Bond Future	8.01	97.3101	8.0080	97.3101	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
03/04/2017	R208 On 02-November-17	8.18	Call	Bond Future	1179	1	1179	1	0.00
03/04/2017	R208 On 02-November-17	8.20	Call	Bond Future	1213	1	1213	1	0.00
03/04/2017	R208 On 02-November-17	8.19	Call	Bond Future	1196	1	1196	1	0.00
03/04/2017	R208 On 02-November-17	8.19	Put	Bond Future	678	1	678	1	0.00
03/04/2017	R208 On 02-November-17	8.20	Put	Bond Future	666	1	666	1	0.00
03/04/2017	R208 On 02-November-17	8.18	Put	Bond Future	689	1	689	1	0.00
03/04/2017	R209 On 04-May-17			Bond Future	9.71	71.7687	9.7093	71.7687	62,304.00
03/04/2017	R209 On 04-May-17	9.63	Call	Bond Future	941	1	941	1	0.00
03/04/2017	R209 On 04-May-17	8.93	Call	Bond Future	36	0	36	0	1,130.00
03/04/2017	R209 On 04-May-17	9.46	Call	Bond Future	528	1	528	1	0.00
03/04/2017	R209 On 04-May-17	9.47	Call	Bond Future	548	1	548	1	0.00
03/04/2017	R209 On 04-May-17	9.33	Call	Bond Future	313	1	313	1	0.00
03/04/2017	R209 On 04-May-17	9.48	Call	Bond Future	569	1	569	1	0.00
03/04/2017	R209 On 04-May-17	9.63	Put	Bond Future	1467	1	1467	1	1,130.00
03/04/2017	R209 On 04-May-17	8.93	Put	Bond Future	5474	5	5474	5	0.00
03/04/2017	R209 On 04-May-17	9.46	Put	Bond Future	2202	2	2202	2	0.00
03/04/2017	R209 On 04-May-17	9.33	Put	Bond Future	2884	2	2884	2	1,130.00
03/04/2017	R209 On 04-May-17	9.47	Put	Bond Future	2154	2	2154	2	0.00
03/04/2017	R209 On 04-May-17	9.48	Put	Bond Future	2106	2	2106	2	0.00
03/04/2017	R209 On 03-August-17			Bond Future	9.76	73.1392	9.7608	73.1392	0.00
03/04/2017	R209 On 03-August-17	9.44	Call	Bond Future	1431	2	1431	2	0.00
03/04/2017	R209 On 03-August-17	9.43	Call	Bond Future	1407	2	1407	2	0.00
03/04/2017	R209 On 03-August-17	9.45	Call	Bond Future	1456	2	1456	2	0.00
03/04/2017	R209 On 03-August-17	9.44	Put	Bond Future	3576	3	3576	3	0.00
03/04/2017	R209 On 03-August-17	9.45	Put	Bond Future	3533	3	3533	3	0.00
03/04/2017	R209 On 03-August-17	9.43	Put	Bond Future	3619	3	3619	3	0.00
03/04/2017	R209 On 02-November-17			Bond Future	9.81	71.4222	9.8095	71.4222	1,118.00
03/04/2017	R209 On 02-November-17	10.00	Call	Bond Future	3729	4	3729	4	0.00
03/04/2017	R209 On 02-November-17	9.54	Call	Bond Future	2249	3	2249	3	0.00
03/04/2017	R209 On 02-November-17	9.52	Call	Bond Future	2193	3	2193	3	0.00
03/04/2017	R209 On 02-November-17	8.30	Call	Bond Future	267	0	267	0	2,800.00
03/04/2017	R209 On 02-November-17	9.00	Call	Bond Future	1041	1	1041	1	2,800.00
03/04/2017	R209 On 02-November-17	9.53	Call	Bond Future	2221	3	2221	3	0.00
03/04/2017	R209 On 02-November-17	10.00	Put	Bond Future	2512	2	2512	2	3,360.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2017	R209 On 02-November-17	9.00	Put	Bond Future	6590	6	6590	6	0.00
03/04/2017	R209 On 02-November-17	9.54	Put	Bond Future	4027	4	4027	4	0.00
03/04/2017	R209 On 02-November-17	9.52	Put	Bond Future	4106	4	4106	4	0.00
03/04/2017	R209 On 02-November-17	8.30	Put	Bond Future	11157	10	11157	10	0.00
03/04/2017	R209 On 02-November-17	9.53	Put	Bond Future	4066	4	4066	4	0.00
03/04/2017	R210 On 04-May-17			Bond Future	182.04	182.0306	182.0406	182.0306	1,698.00
03/04/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R210 On 04-May-17	192.31	Put	Bond Future	10269	10	10269	10	0.00
03/04/2017	R210 On 04-May-17	192.33	Put	Bond Future	10289	10	10289	10	0.00
03/04/2017	R210 On 04-May-17	192.32	Put	Bond Future	10279	10	10279	10	0.00
03/04/2017	R210 On 03-August-17			Bond Future	185.55	185.5394	185.5492	185.5394	0.00
03/04/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R210 On 03-August-17	196.29	Put	Bond Future	10741	11	10741	11	0.00
03/04/2017	R210 On 03-August-17	196.30	Put	Bond Future	10751	11	10751	11	0.00
03/04/2017	R210 On 03-August-17	196.28	Put	Bond Future	10731	11	10731	11	0.00
03/04/2017	R210 On 02-November-17			Bond Future	186.81	186.8071	186.8142	186.8071	0.00
03/04/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R210 On 02-November-17	192.08	Put	Bond Future	5266	5	5266	5	0.00
03/04/2017	R210 On 02-November-17	192.07	Put	Bond Future	5256	5	5256	5	0.00
03/04/2017	R210 On 02-November-17	192.09	Put	Bond Future	5276	5	5276	5	0.00
03/04/2017	R212 On 04-May-17			Bond Future	147.05	147.0465	147.0546	147.0465	3,268.00
03/04/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R212 On 04-May-17	152.24	Put	Bond Future	5185	5	5185	5	0.00
03/04/2017	R212 On 04-May-17	152.25	Put	Bond Future	5195	5	5195	5	0.00
03/04/2017	R212 On 04-May-17	152.23	Put	Bond Future	5175	5	5175	5	0.00
03/04/2017	R212 On 03-August-17			Bond Future	147.86	147.8480	147.8560	147.8480	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
03/04/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R212 On 03-August-17	153.34	Put	Bond Future	5484	5	5484	5	0.00
03/04/2017	R212 On 03-August-17	153.35	Put	Bond Future	5494	6	5494	6	0.00
03/04/2017	R212 On 03-August-17	153.36	Put	Bond Future	5504	6	5504	6	0.00
03/04/2017	R212 On 02-November-17			Bond Future	150.79	150.7801	150.7859	150.7801	0.00
03/04/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
03/04/2017	R212 On 02-November-17	152.40	Put	Bond Future	1614	2	1614	2	0.00
03/04/2017	R212 On 02-November-17	152.42	Put	Bond Future	1634	2	1634	2	0.00
03/04/2017	R212 On 02-November-17	152.41	Put	Bond Future	1624	2	1624	2	0.00
03/04/2017	R213 On 04-May-17			Bond Future	9.41	83.7116	9.4137	83.7116	45,201.00
03/04/2017	R213 On 04-May-17	9.35	Call	Bond Future	944	1	944	1	0.00
03/04/2017	R213 On 04-May-17	9.37	Call	Bond Future	1004	1	1004	1	0.00
03/04/2017	R213 On 04-May-17	9.36	Call	Bond Future	974	1	974	1	0.00
03/04/2017	R213 On 04-May-17	9.36	Put	Bond Future	1331	1	1331	1	0.00
03/04/2017	R213 On 04-May-17	9.37	Put	Bond Future	1295	1	1295	1	0.00
03/04/2017	R213 On 04-May-17	9.35	Put	Bond Future	1368	1	1368	1	0.00
03/04/2017	R213 On 03-August-17			Bond Future	9.46	85.3101	9.4631	85.3101	0.00
03/04/2017	R213 On 03-August-17	9.33	Call	Bond Future	1852	2	1852	2	0.00
03/04/2017	R213 On 03-August-17	9.34	Call	Bond Future	1882	2	1882	2	0.00
03/04/2017	R213 On 03-August-17	9.35	Call	Bond Future	1912	2	1912	2	0.00
03/04/2017	R213 On 03-August-17	9.34	Put	Bond Future	2693	2	2693	2	0.00
03/04/2017	R213 On 03-August-17	9.35	Put	Bond Future	2657	2	2657	2	0.00
03/04/2017	R213 On 03-August-17	9.33	Put	Bond Future	2730	2	2730	2	0.00
03/04/2017	R213 On 02-November-17			Bond Future	9.51	83.4310	9.5114	83.4310	0.00
03/04/2017	R213 On 02-November-17	9.36	Call	Bond Future	2451	3	2451	3	0.00
03/04/2017	R213 On 02-November-17	9.34	Call	Bond Future	2391	3	2391	3	0.00
03/04/2017	R213 On 02-November-17	9.35	Call	Bond Future	2421	3	2421	3	0.00
03/04/2017	R213 On 02-November-17	9.34	Put	Bond Future	3510	3	3510	3	0.00
03/04/2017	R213 On 02-November-17	9.35	Put	Bond Future	3474	3	3474	3	0.00
03/04/2017	R213 On 02-November-17	9.36	Put	Bond Future	3438	3	3438	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2017	R214 On 04-May-17			Bond Future	9.78	71.9812	9.7787	71.9812	35,332.00
03/04/2017	R214 On 04-May-17	9.56	Call	Bond Future	626	1	626	1	0.00
03/04/2017	R214 On 04-May-17	9.58	Call	Bond Future	672	1	672	1	0.00
03/04/2017	R214 On 04-May-17	9.57	Call	Bond Future	649	1	649	1	0.00
03/04/2017	R214 On 04-May-17	9.56	Put	Bond Future	2159	2	2159	2	0.00
03/04/2017	R214 On 04-May-17	9.57	Put	Bond Future	2110	2	2110	2	0.00
03/04/2017	R214 On 04-May-17	9.58	Put	Bond Future	2062	2	2062	2	0.00
03/04/2017	R214 On 03-August-17			Bond Future	9.83	73.3557	9.8285	73.3557	0.00
03/04/2017	R214 On 03-August-17	9.51	Call	Bond Future	1559	2	1559	2	0.00
03/04/2017	R214 On 03-August-17	9.52	Call	Bond Future	1586	2	1586	2	0.00
03/04/2017	R214 On 03-August-17	9.53	Call	Bond Future	1613	2	1613	2	0.00
03/04/2017	R214 On 03-August-17	9.52	Put	Bond Future	3744	3	3744	3	0.00
03/04/2017	R214 On 03-August-17	9.53	Put	Bond Future	3699	3	3699	3	0.00
03/04/2017	R214 On 03-August-17	9.51	Put	Bond Future	3789	3	3789	3	0.00
03/04/2017	R214 On 02-November-17			Bond Future	9.88	71.4960	9.8773	71.4960	0.00
03/04/2017	R214 On 02-November-17	9.58	Call	Bond Future	2333	3	2333	3	0.00
03/04/2017	R214 On 02-November-17	9.60	Call	Bond Future	2391	3	2391	3	0.00
03/04/2017	R214 On 02-November-17	9.59	Call	Bond Future	2362	3	2362	3	0.00
03/04/2017	R214 On 02-November-17	9.60	Put	Bond Future	4309	4	4309	4	0.00
03/04/2017	R214 On 02-November-17	9.58	Put	Bond Future	4392	4	4392	4	0.00
03/04/2017	R214 On 02-November-17	9.59	Put	Bond Future	4350	4	4350	4	0.00
03/04/2017	R248 On 04-May-17			Bond Future	9.84	92.2535	9.8394	92.2535	76,383.00
03/04/2017	R248 On 04-May-17	9.67	Call	Bond Future	1035	2	1035	2	0.00
03/04/2017	R248 On 04-May-17	9.66	Call	Bond Future	1002	2	1002	2	0.00
03/04/2017	R248 On 04-May-17	9.65	Call	Bond Future	970	1	970	1	0.00
03/04/2017	R248 On 04-May-17	9.66	Put	Bond Future	2595	2	2595	2	0.00
03/04/2017	R248 On 04-May-17	9.67	Put	Bond Future	2537	2	2537	2	0.00
03/04/2017	R248 On 04-May-17	9.65	Put	Bond Future	2653	2	2653	2	0.00
03/04/2017	R248 On 03-August-17			Bond Future	9.89	94.0151	9.8912	94.0151	170.00
03/04/2017	R248 On 03-August-17	9.57	Call	Bond Future	2150	3	2150	3	0.00
03/04/2017	R248 On 03-August-17	9.58	Call	Bond Future	2184	3	2184	3	0.00
03/04/2017	R248 On 03-August-17	9.56	Call	Bond Future	2116	3	2116	3	0.00
03/04/2017	R248 On 03-August-17	9.58	Put	Bond Future	4951	4	4951	4	0.00
03/04/2017	R248 On 03-August-17	9.57	Put	Bond Future	5008	4	5008	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
03/04/2017	R248 On 03-August-17	9.56	Put	Bond Future	5066	4	5066	4	0.00
03/04/2017	R248 On 02-November-17			Bond Future	9.94	91.4189	9.9420	91.4189	0.00
03/04/2017	R248 On 02-November-17	9.64	Call	Bond Future	3171	4	3171	4	0.00
03/04/2017	R248 On 02-November-17	9.66	Call	Bond Future	3245	4	3245	4	0.00
03/04/2017	R248 On 02-November-17	9.65	Call	Bond Future	3208	4	3208	4	0.00
03/04/2017	R248 On 02-November-17	9.64	Put	Bond Future	5827	5	5827	5	0.00
03/04/2017	R248 On 02-November-17	9.65	Put	Bond Future	5774	5	5774	5	0.00
03/04/2017	R248 On 02-November-17	9.66	Put	Bond Future	5722	5	5722	5	0.00