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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
05/04/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	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
05/04/2017	2025 On 04-May-17			Bond Future	127.37	127.3469	127.3686	127.3469	3,234.00
05/04/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2025 On 04-May-17	132.57	Put	Bond Future	5201	5	5201	5	0.00
05/04/2017	2025 On 04-May-17	132.56	Put	Bond Future	5191	5	5191	5	0.00
05/04/2017	2025 On 04-May-17	132.58	Put	Bond Future	5211	5	5211	5	0.00
05/04/2017	2025 On 03-August-17			Bond Future	128.49	128.4663	128.4881	128.4663	0.00
05/04/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2025 On 03-August-17	133.96	Put	Bond Future	5472	5	5472	5	0.00
05/04/2017	2025 On 03-August-17	133.98	Put	Bond Future	5492	6	5492	6	0.00
05/04/2017	2025 On 03-August-17	133.97	Put	Bond Future	5482	6	5482	6	0.00
05/04/2017	2025 On 02-November-17			Bond Future	131.03	131.0129	131.0342	131.0129	0.00
05/04/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2025 On 02-November-17	132.97	Put	Bond Future	1936	2	1936	2	0.00
05/04/2017	2025 On 02-November-17	132.98	Put	Bond Future	1946	2	1946	2	0.00
05/04/2017	2025 On 02-November-17	132.96	Put	Bond Future	1926	2	1926	2	0.00
05/04/2017	2029 On 04-May-17			Bond Future	99.08	99.0613	99.0779	99.0613	1,772.00
05/04/2017	2029 On 04-May-17	100.65	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2029 On 04-May-17	100.67	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2029 On 04-May-17	100.66	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2029 On 04-May-17	100.65	Put	Bond Future	1572	2	1572	2	0.00
05/04/2017	2029 On 04-May-17	100.67	Put	Bond Future	1592	2	1592	2	0.00
05/04/2017	2029 On 04-May-17	100.66	Put	Bond Future	1582	2	1582	2	0.00
05/04/2017	2030 On 04-May-17			Bond Future	9.40	92.3854	9.4043	92.3854	31,531.00
05/04/2017	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2030 On 04-May-17	9.33	Put	Bond Future	507	0	507	0	0.00
05/04/2017	2030 On 04-May-17	9.34	Put	Bond Future	439	0	439	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
05/04/2017	2030 On 04-May-17	9.32	Put	Bond Future	576	0	576	0	0.00
05/04/2017	2030 On 03-August-17			Bond Future	9.46	90.1420	9.4622	90.1420	3,410.00
05/04/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2030 On 03-August-17	9.34	Put	Bond Future	824	0	824	0	0.00
05/04/2017	2030 On 03-August-17	9.33	Put	Bond Future	892	0	892	0	0.00
05/04/2017	2030 On 03-August-17	9.35	Put	Bond Future	756	0	756	0	0.00
05/04/2017	2030 On 02-November-17			Bond Future	9.51	91.9082	9.5102	91.9082	0.00
05/04/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2030 On 02-November-17	9.35	Put	Bond Future	1066	1	1066	1	0.00
05/04/2017	2030 On 02-November-17	9.36	Put	Bond Future	999	0	999	0	0.00
05/04/2017	2030 On 02-November-17	9.34	Put	Bond Future	1133	1	1133	1	0.00
05/04/2017	2032 On 04-May-17			Bond Future	9.57	91.0486	9.5684	91.0486	22,637.00
05/04/2017	2032 On 04-May-17	9.46	Call	Bond Future	932	1	932	1	0.00
05/04/2017	2032 On 04-May-17	9.45	Call	Bond Future	903	1	903	1	0.00
05/04/2017	2032 On 04-May-17	9.44	Call	Bond Future	873	1	873	1	0.00
05/04/2017	2032 On 04-May-17	9.45	Put	Bond Future	1768	1	1768	1	0.00
05/04/2017	2032 On 04-May-17	9.44	Put	Bond Future	1812	1	1812	1	0.00
05/04/2017	2032 On 04-May-17	9.46	Put	Bond Future	1724	1	1724	1	0.00
05/04/2017	2032 On 03-August-17			Bond Future	9.62	92.7863	9.6241	92.7863	0.00
05/04/2017	2032 On 03-August-17	9.45	Call	Bond Future	2076	2	2076	2	0.00
05/04/2017	2032 On 03-August-17	9.43	Call	Bond Future	2013	2	2013	2	0.00
05/04/2017	2032 On 03-August-17	9.44	Call	Bond Future	2044	2	2044	2	0.00
05/04/2017	2032 On 03-August-17	9.45	Put	Bond Future	3336	3	3336	3	0.00
05/04/2017	2032 On 03-August-17	9.43	Put	Bond Future	3419	3	3419	3	0.00
05/04/2017	2032 On 03-August-17	9.44	Put	Bond Future	3377	3	3377	3	0.00
05/04/2017	2032 On 02-November-17			Bond Future	9.68	90.4455	9.6767	90.4455	0.00
05/04/2017	2032 On 02-November-17	9.48	Call	Bond Future	2712	3	2712	3	0.00
05/04/2017	2032 On 02-November-17	9.49	Call	Bond Future	2744	3	2744	3	0.00
05/04/2017	2032 On 02-November-17	9.50	Call	Bond Future	2777	3	2777	3	0.00
05/04/2017	2032 On 02-November-17	9.49	Put	Bond Future	4078	4	4078	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
05/04/2017	2032 On 02-November-17	9.48	Put	Bond Future	4118	4	4118	4	0.00
05/04/2017	2032 On 02-November-17	9.50	Put	Bond Future	4039	4	4039	4	0.00
05/04/2017	2033 On 04-May-17			Bond Future	104.25	104.2347	104.2521	104.2347	5,778.00
05/04/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2033 On 04-May-17	110.84	Put	Bond Future	6588	7	6588	7	0.00
05/04/2017	2033 On 04-May-17	110.85	Put	Bond Future	6598	7	6598	7	0.00
05/04/2017	2033 On 04-May-17	110.83	Put	Bond Future	6578	7	6578	7	0.00
05/04/2017	2033 On 03-August-17			Bond Future	106.26	106.2429	106.2605	106.2429	0.00
05/04/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2033 On 03-August-17	113.12	Put	Bond Future	6859	7	6859	7	0.00
05/04/2017	2033 On 03-August-17	113.13	Put	Bond Future	6869	7	6869	7	0.00
05/04/2017	2033 On 03-August-17	113.14	Put	Bond Future	6879	7	6879	7	0.00
05/04/2017	2033 On 02-November-17			Bond Future	107.28	107.2678	107.2849	107.2678	0.00
05/04/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2033 On 02-November-17	110.08	Put	Bond Future	2795	3	2795	3	0.00
05/04/2017	2033 On 02-November-17	110.09	Put	Bond Future	2805	3	2805	3	0.00
05/04/2017	2033 On 02-November-17	110.07	Put	Bond Future	2785	3	2785	3	0.00
05/04/2017	2037 On 04-May-17			Bond Future	9.82	91.4437	9.8151	91.4437	55,012.00
05/04/2017	2037 On 04-May-17	9.60	Call	Bond Future	755	1	755	1	0.00
05/04/2017	2037 On 04-May-17	9.58	Call	Bond Future	704	1	704	1	0.00
05/04/2017	2037 On 04-May-17	9.59	Call	Bond Future	729	1	729	1	0.00
05/04/2017	2037 On 04-May-17	9.58	Put	Bond Future	2585	2	2585	2	0.00
05/04/2017	2037 On 04-May-17	9.59	Put	Bond Future	2529	2	2529	2	0.00
05/04/2017	2037 On 04-May-17	9.60	Put	Bond Future	2474	2	2474	2	0.00
05/04/2017	2037 On 03-August-17			Bond Future	9.88	88.9319	9.8761	88.9319	160.00
05/04/2017	2037 On 03-August-17	9.58	Call	Bond Future	1975	2	1975	2	0.00
05/04/2017	2037 On 03-August-17	9.57	Call	Bond Future	1944	2	1944	2	0.00
05/04/2017	2037 On 03-August-17	9.56	Call	Bond Future	1913	2	1913	2	0.00

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05/04/2017	2037 On 03-August-17	9.57	Put	Bond Future	4375	4	4375	4	0.00
05/04/2017	2037 On 03-August-17	9.58	Put	Bond Future	4326	4	4326	4	0.00
05/04/2017	2037 On 03-August-17	9.56	Put	Bond Future	4426	4	4426	4	0.00
05/04/2017	2037 On 02-November-17			Bond Future	9.93	90.6744	9.9280	90.6744	0.00
05/04/2017	2037 On 02-November-17	9.66	Call	Bond Future	3046	3	3046	3	0.00
05/04/2017	2037 On 02-November-17	9.67	Call	Bond Future	3080	3	3080	3	0.00
05/04/2017	2037 On 02-November-17	9.65	Call	Bond Future	3012	3	3012	3	0.00
05/04/2017	2037 On 02-November-17	9.67	Put	Bond Future	5102	5	5102	5	0.00
05/04/2017	2037 On 02-November-17	9.66	Put	Bond Future	5147	5	5147	5	0.00
05/04/2017	2037 On 02-November-17	9.65	Put	Bond Future	5193	5	5193	5	0.00
05/04/2017	2038 On 04-May-17			Bond Future	129.31	129.9319	129.3134	129.9319	20,616.00
05/04/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2038 On 04-May-17	139.78	Put	Bond Future	10467	10	10467	10	0.00
05/04/2017	2038 On 04-May-17	139.79	Put	Bond Future	10477	10	10477	10	0.00
05/04/2017	2038 On 04-May-17	139.77	Put	Bond Future	10457	10	10457	10	0.00
05/04/2017	2038 On 03-August-17			Bond Future	130.30	130.9342	130.3037	130.9342	0.00
05/04/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2038 On 03-August-17	141.17	Put	Bond Future	10866	10	10866	10	0.00
05/04/2017	2038 On 03-August-17	141.16	Put	Bond Future	10856	10	10856	10	0.00
05/04/2017	2038 On 03-August-17	141.18	Put	Bond Future	10876	10	10876	10	0.00
05/04/2017	2038 On 02-November-17			Bond Future	132.89	133.5298	132.8857	133.5298	0.00
05/04/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2038 On 02-November-17	136.81	Put	Bond Future	3924	3	3924	3	0.00
05/04/2017	2038 On 02-November-17	136.82	Put	Bond Future	3934	3	3934	3	0.00
05/04/2017	2038 On 02-November-17	136.80	Put	Bond Future	3914	3	3914	3	0.00
05/04/2017	2040 On 04-May-17			Bond Future	9.85	95.3350	9.8549	95.3350	9,640.00
05/04/2017	2040 On 04-May-17	9.63	Call	Bond Future	808	1	808	1	0.00
05/04/2017	2040 On 04-May-17	9.64	Call	Bond Future	836	1	836	1	0.00

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05/04/2017	2040 On 04-May-17	9.62	Call	Bond Future	781	1	781	1	0.00
05/04/2017	2040 On 04-May-17	9.63	Put	Bond Future	2739	2	2739	2	0.00
05/04/2017	2040 On 04-May-17	9.62	Put	Bond Future	2799	2	2799	2	0.00
05/04/2017	2040 On 04-May-17	9.64	Put	Bond Future	2679	2	2679	2	0.00
05/04/2017	2040 On 03-August-17			Bond Future	9.92	92.6470	9.9152	92.6470	0.00
05/04/2017	2040 On 03-August-17	9.61	Call	Bond Future	2146	2	2146	2	0.00
05/04/2017	2040 On 03-August-17	9.63	Call	Bond Future	2213	2	2213	2	0.00
05/04/2017	2040 On 03-August-17	9.62	Call	Bond Future	2179	2	2179	2	0.00
05/04/2017	2040 On 03-August-17	9.62	Put	Bond Future	4696	4	4696	4	0.00
05/04/2017	2040 On 03-August-17	9.63	Put	Bond Future	4643	4	4643	4	0.00
05/04/2017	2040 On 03-August-17	9.61	Put	Bond Future	4750	4	4750	4	0.00
05/04/2017	2040 On 02-November-17			Bond Future	9.97	94.4623	9.9667	94.4623	0.00
05/04/2017	2040 On 02-November-17	9.66	Call	Bond Future	3215	3	3215	3	0.00
05/04/2017	2040 On 02-November-17	9.67	Call	Bond Future	3251	3	3251	3	0.00
05/04/2017	2040 On 02-November-17	9.65	Call	Bond Future	3179	3	3179	3	0.00
05/04/2017	2040 On 02-November-17	9.67	Put	Bond Future	5755	5	5755	5	0.00
05/04/2017	2040 On 02-November-17	9.66	Put	Bond Future	5805	5	5805	5	0.00
05/04/2017	2040 On 02-November-17	9.65	Put	Bond Future	5856	5	5856	5	0.00
05/04/2017	2044 On 04-May-17			Bond Future	9.88	92.3678	9.8844	92.3678	23,891.00
05/04/2017	2044 On 04-May-17	9.67	Call	Bond Future	834	1	834	1	0.00
05/04/2017	2044 On 04-May-17	9.66	Call	Bond Future	806	1	806	1	0.00
05/04/2017	2044 On 04-May-17	9.68	Call	Bond Future	863	1	863	1	0.00
05/04/2017	2044 On 04-May-17	9.67	Put	Bond Future	2688	2	2688	2	0.00
05/04/2017	2044 On 04-May-17	9.68	Put	Bond Future	2629	2	2629	2	0.00
05/04/2017	2044 On 04-May-17	9.66	Put	Bond Future	2748	2	2748	2	0.00
05/04/2017	2044 On 03-August-17			Bond Future	9.94	89.7484	9.9431	89.7484	0.00
05/04/2017	2044 On 03-August-17	9.64	Call	Bond Future	2149	2	2149	2	0.00
05/04/2017	2044 On 03-August-17	9.62	Call	Bond Future	2082	2	2082	2	0.00
05/04/2017	2044 On 03-August-17	9.63	Call	Bond Future	2115	2	2115	2	0.00
05/04/2017	2044 On 03-August-17	9.62	Put	Bond Future	4871	4	4871	4	0.00
05/04/2017	2044 On 03-August-17	9.63	Put	Bond Future	4815	4	4815	4	0.00
05/04/2017	2044 On 03-August-17	9.64	Put	Bond Future	4760	4	4760	4	0.00
05/04/2017	2044 On 02-November-17			Bond Future	9.99	91.5070	9.9932	91.5070	0.00
05/04/2017	2044 On 02-November-17	9.66	Call	Bond Future	3189	3	3189	3	0.00

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05/04/2017	2044 On 02-November-17	9.68	Call	Bond Future	3261	3	3261	3	0.00
05/04/2017	2044 On 02-November-17	9.67	Call	Bond Future	3225	3	3225	3	0.00
05/04/2017	2044 On 02-November-17	9.67	Put	Bond Future	5988	6	5988	6	0.00
05/04/2017	2044 On 02-November-17	9.68	Put	Bond Future	5936	6	5936	6	0.00
05/04/2017	2044 On 02-November-17	9.66	Put	Bond Future	6040	6	6040	6	0.00
05/04/2017	2046 On 04-May-17			Bond Future	126.29	126.2667	126.2883	126.2667	20,203.00
05/04/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2046 On 04-May-17	138.33	Put	Bond Future	12042	12	12042	12	0.00
05/04/2017	2046 On 04-May-17	138.34	Put	Bond Future	12052	12	12052	12	0.00
05/04/2017	2046 On 04-May-17	138.32	Put	Bond Future	12032	12	12032	12	0.00
05/04/2017	2046 On 03-August-17			Bond Future	128.72	128.6994	128.7214	128.6994	0.00
05/04/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2046 On 03-August-17	141.19	Put	Bond Future	12469	12	12469	12	0.00
05/04/2017	2046 On 03-August-17	141.17	Put	Bond Future	12449	12	12449	12	0.00
05/04/2017	2046 On 03-August-17	141.18	Put	Bond Future	12459	12	12459	12	0.00
05/04/2017	2046 On 02-November-17			Bond Future	129.68	129.6598	129.6809	129.6598	0.00
05/04/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2046 On 02-November-17	136.31	Put	Bond Future	6629	7	6629	7	0.00
05/04/2017	2046 On 02-November-17	136.32	Put	Bond Future	6639	7	6639	7	0.00
05/04/2017	2046 On 02-November-17	136.30	Put	Bond Future	6619	7	6619	7	0.00
05/04/2017	2050 On 04-May-17			Bond Future	134.81	136.0188	134.8081	136.0188	24,114.00
05/04/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2050 On 04-May-17	147.84	Put	Bond Future	13032	12	13032	12	0.00
05/04/2017	2050 On 04-May-17	147.83	Put	Bond Future	13022	12	13022	12	0.00
05/04/2017	2050 On 04-May-17	147.85	Put	Bond Future	13042	12	13042	12	0.00
05/04/2017	2050 On 03-August-17			Bond Future	135.74	136.9745	135.7402	136.9745	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
05/04/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2050 On 03-August-17	149.22	Put	Bond Future	13480	12	13480	12	0.00
05/04/2017	2050 On 03-August-17	149.24	Put	Bond Future	13500	12	13500	12	0.00
05/04/2017	2050 On 03-August-17	149.23	Put	Bond Future	13490	12	13490	12	0.00
05/04/2017	2050 On 02-November-17			Bond Future	138.43	139.6898	138.4301	139.6898	0.00
05/04/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
05/04/2017	2050 On 02-November-17	144.65	Put	Bond Future	6220	5	6220	5	0.00
05/04/2017	2050 On 02-November-17	144.66	Put	Bond Future	6230	5	6230	5	0.00
05/04/2017	2050 On 02-November-17	144.67	Put	Bond Future	6240	5	6240	5	0.00
05/04/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	AL37 On 04-May-17			Index Future	527.48	529.2200	527.4760	529.2200	1.00
05/04/2017	AL37 On 03-August-17			Index Future	537.54	539.3200	537.5420	539.3200	0.00
05/04/2017	AL37 On 02-November-17			Index Future	548.07	549.8840	548.0670	549.8840	0.00
05/04/2017	AL7T On 04-May-17			Index Future	601.48	605.0130	601.4760	605.0130	0.00
05/04/2017	AL7T On 03-August-17			Index Future	612.96	616.5600	612.9550	616.5600	0.00
05/04/2017	AL7T On 02-November-17			Index Future	624.96	628.6370	624.9570	628.6370	0.00
05/04/2017	ALBI On 04-May-17			Index Future	544.61	547.8070	544.6130	547.8070	594.00
05/04/2017	ALBI On 03-August-17			Index Future	555.01	558.2620	555.0070	558.2620	33.00
05/04/2017	ALBI On 02-November-17			Index Future	565.87	569.1970	565.8730	569.1970	0.00
05/04/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	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
05/04/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/04/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2017	EL28 On 04-May-17			Bond Future	125.76	126.0960	125.7645	126.0960	0.00
05/04/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
05/04/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
05/04/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
05/04/2017	EL28 On 04-May-17	137.90	Put	Bond Future	12136	12	12136	12	0.00
05/04/2017	EL28 On 04-May-17	137.91	Put	Bond Future	12146	12	12146	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
05/04/2017	EL28 On 04-May-17	137.92	Put	Bond Future	12156	12	12156	12	0.00
05/04/2017	EL28 On 03-August-17			Bond Future	128.19	128.5254	128.1872	128.5254	0.00
05/04/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
05/04/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
05/04/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
05/04/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6983	7	6983	7	0.00
05/04/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6973	7	6973	7	0.00
05/04/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6993	7	6993	7	0.00
05/04/2017	EL28 On 02-November-17			Bond Future	128.97	129.3207	128.9748	129.3207	0.00
05/04/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
05/04/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
05/04/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
05/04/2017	EL28 On 02-November-17	133.87	Put	Bond Future	4895	5	4895	5	0.00
05/04/2017	EL28 On 02-November-17	133.89	Put	Bond Future	4915	5	4915	5	0.00
05/04/2017	EL28 On 02-November-17	133.88	Put	Bond Future	4905	5	4905	5	0.00
05/04/2017	ES33 On 04-May-17			Bond Future	10.87	76.6279	10.8749	76.6279	9,466.00
05/04/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
05/04/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
05/04/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
05/04/2017	ES33 On 04-May-17	10.55	Put	Bond Future	2013	1	2013	1	0.00
05/04/2017	ES33 On 04-May-17	10.56	Put	Bond Future	1950	1	1950	1	0.00
05/04/2017	ES33 On 04-May-17	10.54	Put	Bond Future	2076	1	2076	1	0.00
05/04/2017	ES33 On 03-August-17			Bond Future	10.97	78.0904	10.9684	78.0904	0.00
05/04/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
05/04/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
05/04/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
05/04/2017	ES33 On 03-August-17	10.53	Put	Bond Future	2695	2	2695	2	0.00
05/04/2017	ES33 On 03-August-17	10.55	Put	Bond Future	2569	1	2569	1	0.00
05/04/2017	ES33 On 03-August-17	10.54	Put	Bond Future	2632	2	2632	2	0.00
05/04/2017	ES33 On 02-November-17			Bond Future	11.06	75.8276	11.0622	75.8276	0.00
05/04/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
05/04/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
05/04/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
05/04/2017	ES33 On 02-November-17	10.67	Put	Bond Future	2368	1	2368	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
05/04/2017	ES33 On 02-November-17	10.68	Put	Bond Future	2306	1	2306	1	0.00
05/04/2017	ES33 On 02-November-17	10.66	Put	Bond Future	2430	1	2430	1	0.00
05/04/2017	ES42 On 04-May-17			Bond Future	11.01	80.1961	11.0103	80.1961	8,777.00
05/04/2017	ES42 On 03-August-17			Bond Future	11.10	81.7269	11.1018	81.7269	0.00
05/04/2017	ES42 On 02-November-17			Bond Future	11.19	79.0661	11.1927	79.0661	0.00
05/04/2017	GOVI On 04-May-17			GOVI	542.87	545.9030	542.8740	545.9030	401.00
05/04/2017	GOVI On 04-May-17	262.19	Call	GOVI	2806840	284	2806840	284	0.00
05/04/2017	GOVI On 04-May-17	262.20	Call	GOVI	2806740	284	2806740	284	0.00
05/04/2017	GOVI On 04-May-17	262.18	Call	GOVI	2806940	284	2806940	284	0.00
05/04/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
05/04/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
05/04/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
05/04/2017	GOVI On 03-August-17			GOVI	553.23	556.3220	553.2340	556.3220	0.00
05/04/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
05/04/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
05/04/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
05/04/2017	GOVI On 03-August-17	561.10	Put	GOVI	78660	5	78660	5	0.00
05/04/2017	GOVI On 03-August-17	561.11	Put	GOVI	78760	5	78760	5	0.00
05/04/2017	GOVI On 03-August-17	561.09	Put	GOVI	78560	5	78560	5	0.00
05/04/2017	GOVI On 02-November-17			GOVI	564.07	567.2190	564.0660	567.2190	0.00
05/04/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
05/04/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
05/04/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
05/04/2017	GOVI On 02-November-17	572.45	Put	GOVI	83840	5	83840	5	0.00
05/04/2017	GOVI On 02-November-17	572.46	Put	GOVI	83940	5	83940	5	0.00
05/04/2017	GOVI On 02-November-17	572.44	Put	GOVI	83740	5	83740	5	0.00
05/04/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/04/2017	IGOV On 04-May-17			Index Future	245.59	245.6610	245.5870	245.6610	925.00
05/04/2017	IGOV On 03-August-17			Index Future	250.32	250.3940	250.3180	250.3940	295.00
05/04/2017	IGOV On 02-November-17			Index Future	255.28	255.3570	255.2780	255.3570	0.00
05/04/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
05/04/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
05/04/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
05/04/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6071	99.6071	99.6071	0.00

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05/04/2017	IS01 On 21-September-17			Interest Rate Swap	99.63	99.6272	99.6291	99.6272	0.00
05/04/2017	IS01 On 21-December-17			Interest Rate Swap	99.88	99.8757	99.8835	99.8757	0.00
05/04/2017	IS01 On 15-March-18			Interest Rate Swap	99.91	99.8934	99.9100	99.8934	0.00
05/04/2017	IS01 On 21-June-18			Interest Rate Swap	100.18	100.1556	100.1802	100.1556	0.00
05/04/2017	IS02 On 18-December-17			Interest Rate Swap	99.91	99.9022	99.9098	99.9022	0.00
05/04/2017	IS02 On 16-March-18			Interest Rate Swap	99.19	99.1755	99.1922	99.1755	0.00
05/04/2017	IS02 On 15-June-18			Interest Rate Swap	98.87	98.8414	98.8654	98.8414	0.00
05/04/2017	IS02 On 21-September-18			Interest Rate Swap	98.93	98.8929	98.9252	98.8929	0.00
05/04/2017	IS02 On 21-December-18			Interest Rate Swap	99.42	99.3800	99.4200	99.3800	0.00
05/04/2017	IS02 On 15-March-19			Interest Rate Swap	99.94	99.8931	99.9374	99.8931	0.00
05/04/2017	IS02 On 21-June-19			Interest Rate Swap	100.47	100.4118	100.4699	100.4118	0.00
05/04/2017	IS05 On 17-December-20			Interest Rate Swap	97.84	97.6836	97.8392	97.6836	0.00
05/04/2017	IS05 On 16-March-21			Interest Rate Swap	97.19	97.0210	97.1888	97.0210	0.00
05/04/2017	IS05 On 15-June-21			Interest Rate Swap	96.51	96.3293	96.5117	96.3293	0.00
05/04/2017	IS05 On 21-September-21			Interest Rate Swap	96.81	96.6083	96.8064	96.6083	0.00
05/04/2017	IS05 On 21-December-21			Interest Rate Swap	99.08	98.8671	99.0786	98.8671	51.00
05/04/2017	IS05 On 15-March-22			Interest Rate Swap	99.31	99.0807	99.3067	99.0807	0.00
05/04/2017	IS05 On 21-June-22			Interest Rate Swap	100.58	100.3328	100.5790	100.3328	0.00
05/04/2017	IS10 On 17-December-25			Interest Rate Swap	98.13	97.7345	98.1319	97.7345	0.00
05/04/2017	IS10 On 16-March-26			Interest Rate Swap	95.24	94.8135	95.2359	94.8135	0.00
05/04/2017	IS10 On 15-June-26			Interest Rate Swap	94.05	93.6198	94.0531	93.6198	0.00
05/04/2017	IS10 On 21-September-26			Interest Rate Swap	96.20	95.7750	96.2023	95.7750	0.00
05/04/2017	IS10 On 21-December-26			Interest Rate Swap	99.93	99.5123	99.9265	99.5123	0.00
05/04/2017	IS10 On 15-March-27			Interest Rate Swap	98.57	98.1545	98.5704	98.1545	0.00
05/04/2017	IS10 On 21-June-27			Interest Rate Swap	100.62	100.2030	100.6214	100.2030	0.00
05/04/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/04/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/04/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/04/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/04/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
05/04/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
05/04/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
05/04/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
05/04/2017	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
05/04/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
05/04/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
05/04/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
05/04/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
05/04/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
05/04/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
05/04/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
05/04/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
05/04/2017	R023 On 04-May-17			Bond Future	8.38	98.9524	8.3770	98.9524	19,643.00
05/04/2017	R023 On 04-May-17	8.59	Call	Bond Future	1258	1	1258	1	0.00
05/04/2017	R023 On 04-May-17	8.61	Call	Bond Future	1321	2	1321	2	0.00
05/04/2017	R023 On 04-May-17	8.60	Call	Bond Future	1290	2	1290	2	0.00
05/04/2017	R023 On 04-May-17	8.59	Put	Bond Future	316	0	316	0	0.00
05/04/2017	R023 On 04-May-17	8.60	Put	Bond Future	303	0	303	0	0.00
05/04/2017	R023 On 04-May-17	8.61	Put	Bond Future	291	0	291	0	0.00
05/04/2017	R023 On 03-August-17			Bond Future	8.41	100.8410	8.4094	100.8410	0.00
05/04/2017	R023 On 03-August-17	8.58	Call	Bond Future	1771	2	1771	2	0.00
05/04/2017	R023 On 03-August-17	8.60	Call	Bond Future	1823	2	1823	2	0.00
05/04/2017	R023 On 03-August-17	8.59	Call	Bond Future	1797	2	1797	2	0.00
05/04/2017	R023 On 03-August-17	8.58	Put	Bond Future	1042	1	1042	1	0.00
05/04/2017	R023 On 03-August-17	8.59	Put	Bond Future	1025	1	1025	1	0.00
05/04/2017	R023 On 03-August-17	8.60	Put	Bond Future	1008	1	1008	1	0.00
05/04/2017	R023 On 02-November-17			Bond Future	8.44	98.8851	8.4390	98.8851	0.00
05/04/2017	R023 On 02-November-17	8.56	Call	Bond Future	1877	2	1877	2	0.00
05/04/2017	R023 On 02-November-17	8.57	Call	Bond Future	1900	2	1900	2	0.00
05/04/2017	R023 On 02-November-17	8.58	Call	Bond Future	1923	2	1923	2	0.00
05/04/2017	R023 On 02-November-17	8.57	Put	Bond Future	1360	1	1360	1	0.00
05/04/2017	R023 On 02-November-17	8.58	Put	Bond Future	1342	1	1342	1	0.00
05/04/2017	R023 On 02-November-17	8.56	Put	Bond Future	1377	1	1377	1	0.00
05/04/2017	R035 On 04-May-17			Bond Future	9.73	95.0136	9.7336	95.0136	8,780.00
05/04/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R035 On 04-May-17	9.53	Put	Bond Future	1634	1	1634	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
05/04/2017	R035 On 04-May-17	9.54	Put	Bond Future	1553	1	1553	1	0.00
05/04/2017	R035 On 04-May-17	9.55	Put	Bond Future	1472	1	1472	1	0.00
05/04/2017	R035 On 03-August-17			Bond Future	9.79	96.8272	9.7900	96.8272	0.00
05/04/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R035 On 03-August-17	9.52	Put	Bond Future	2150	2	2150	2	0.00
05/04/2017	R035 On 03-August-17	9.50	Put	Bond Future	2313	2	2313	2	0.00
05/04/2017	R035 On 03-August-17	9.51	Put	Bond Future	2231	2	2231	2	0.00
05/04/2017	R035 On 02-November-17			Bond Future	9.85	94.2218	9.8455	94.2218	0.00
05/04/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R035 On 02-November-17	9.61	Put	Bond Future	1849	1	1849	1	0.00
05/04/2017	R035 On 02-November-17	9.60	Put	Bond Future	1929	1	1929	1	0.00
05/04/2017	R035 On 02-November-17	9.59	Put	Bond Future	2009	1	2009	1	0.00
05/04/2017	R186 On 04-May-17			Bond Future	9.01	114.0576	9.0083	114.0576	106,079.00
05/04/2017	R186 On 04-May-17	9.20	Call	Bond Future	1878	2	1878	2	0.00
05/04/2017	R186 On 04-May-17	8.89	Call	Bond Future	753	1	753	1	0.00
05/04/2017	R186 On 04-May-17	8.94	Call	Bond Future	894	1	894	1	0.00
05/04/2017	R186 On 04-May-17	8.70	Call	Bond Future	353	0	353	0	500.00
05/04/2017	R186 On 04-May-17	8.91	Call	Bond Future	808	1	808	1	0.00
05/04/2017	R186 On 04-May-17	8.98	Call	Bond Future	1019	1	1019	1	0.00
05/04/2017	R186 On 04-May-17	8.90	Call	Bond Future	780	1	780	1	0.00
05/04/2017	R186 On 04-May-17	8.44	Call	Bond Future	92	0	92	0	500.00
05/04/2017	R186 On 04-May-17	8.95	Call	Bond Future	925	1	925	1	0.00
05/04/2017	R186 On 04-May-17	8.98	Put	Bond Future	1210	1	1210	1	0.00
05/04/2017	R186 On 04-May-17	9.20	Put	Bond Future	595	0	595	0	5,209.00
05/04/2017	R186 On 04-May-17	8.89	Put	Bond Future	1555	1	1555	1	0.00
05/04/2017	R186 On 04-May-17	8.94	Put	Bond Future	1356	1	1356	1	500.00
05/04/2017	R186 On 04-May-17	8.95	Put	Bond Future	1319	1	1319	1	5,209.00
05/04/2017	R186 On 04-May-17	8.90	Put	Bond Future	1514	1	1514	1	0.00
05/04/2017	R186 On 04-May-17	8.44	Put	Bond Future	4016	3	4016	3	0.00
05/04/2017	R186 On 04-May-17	8.91	Put	Bond Future	1473	1	1473	1	0.00

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05/04/2017	R186 On 04-May-17	8.70	Put	Bond Future	2459	2	2459	2	0.00
05/04/2017	R186 On 03-August-17			Bond Future	9.06	110.9318	9.0607	110.9318	9,133.00
05/04/2017	R186 On 03-August-17	9.50	Call	Bond Future	4017	4	4017	4	0.00
05/04/2017	R186 On 03-August-17	9.35	Call	Bond Future	3372	4	3372	4	0.00
05/04/2017	R186 On 03-August-17	8.93	Call	Bond Future	1864	2	1864	2	0.00
05/04/2017	R186 On 03-August-17	8.91	Call	Bond Future	1804	2	1804	2	0.00
05/04/2017	R186 On 03-August-17	8.92	Call	Bond Future	1834	2	1834	2	0.00
05/04/2017	R186 On 03-August-17	8.85	Call	Bond Future	1631	2	1631	2	0.00
05/04/2017	R186 On 03-August-17	9.50	Put	Bond Future	1170	1	1170	1	6,500.00
05/04/2017	R186 On 03-August-17	9.35	Put	Bond Future	1486	1	1486	1	750.00
05/04/2017	R186 On 03-August-17	8.91	Put	Bond Future	2804	2	2804	2	0.00
05/04/2017	R186 On 03-August-17	8.93	Put	Bond Future	2730	2	2730	2	0.00
05/04/2017	R186 On 03-August-17	8.85	Put	Bond Future	3033	3	3033	3	750.00
05/04/2017	R186 On 03-August-17	8.92	Put	Bond Future	2767	2	2767	2	0.00
05/04/2017	R186 On 02-November-17			Bond Future	9.11	113.1052	9.1066	113.1052	0.00
05/04/2017	R186 On 02-November-17	8.88	Call	Bond Future	2333	2	2333	2	0.00
05/04/2017	R186 On 02-November-17	8.89	Call	Bond Future	2362	2	2362	2	0.00
05/04/2017	R186 On 02-November-17	8.90	Call	Bond Future	2392	3	2392	3	0.00
05/04/2017	R186 On 02-November-17	8.89	Put	Bond Future	3772	3	3772	3	0.00
05/04/2017	R186 On 02-November-17	8.90	Put	Bond Future	3736	3	3736	3	0.00
05/04/2017	R186 On 02-November-17	8.88	Put	Bond Future	3809	3	3809	3	0.00
05/04/2017	R197 On 04-May-17			Bond Future	296.63	296.2504	296.6342	296.2504	1,063.00
05/04/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R197 On 04-May-17	308.59	Put	Bond Future	11956	12	11956	12	0.00
05/04/2017	R197 On 04-May-17	308.60	Put	Bond Future	11966	12	11966	12	0.00
05/04/2017	R197 On 04-May-17	308.58	Put	Bond Future	11946	12	11946	12	0.00
05/04/2017	R197 On 03-August-17			Bond Future	295.45	295.0629	295.4536	295.0629	0.00
05/04/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R197 On 03-August-17	308.05	Put	Bond Future	12596	13	12596	13	0.00
05/04/2017	R197 On 03-August-17	308.07	Put	Bond Future	12616	13	12616	13	0.00

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05/04/2017	R197 On 03-August-17	308.06	Put	Bond Future	12606	13	12606	13	0.00
05/04/2017	R197 On 02-November-17			Bond Future	301.31	300.9121	301.3084	300.9121	0.00
05/04/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R197 On 02-November-17	305.16	Put	Bond Future	3852	4	3852	4	0.00
05/04/2017	R197 On 02-November-17	305.17	Put	Bond Future	3862	4	3862	4	0.00
05/04/2017	R197 On 02-November-17	305.15	Put	Bond Future	3842	4	3842	4	0.00
05/04/2017	R202 On 04-May-17			Bond Future	242.54	241.5616	242.5353	241.5616	33,327.00
05/04/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R202 On 04-May-17	256.71	Put	Bond Future	14175	15	14175	15	0.00
05/04/2017	R202 On 04-May-17	256.72	Put	Bond Future	14185	15	14185	15	0.00
05/04/2017	R202 On 04-May-17	256.73	Put	Bond Future	14195	15	14195	15	0.00
05/04/2017	R202 On 03-August-17			Bond Future	243.55	242.5531	243.5454	242.5531	0.00
05/04/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R202 On 03-August-17	258.36	Put	Bond Future	14815	16	14815	16	0.00
05/04/2017	R202 On 03-August-17	258.37	Put	Bond Future	14825	16	14825	16	0.00
05/04/2017	R202 On 03-August-17	258.35	Put	Bond Future	14805	16	14805	16	0.00
05/04/2017	R202 On 02-November-17			Bond Future	248.37	247.3615	248.3713	247.3615	0.00
05/04/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R202 On 02-November-17	253.89	Put	Bond Future	5519	7	5519	7	0.00
05/04/2017	R202 On 02-November-17	253.91	Put	Bond Future	5539	7	5539	7	0.00
05/04/2017	R202 On 02-November-17	253.90	Put	Bond Future	5529	7	5529	7	0.00
05/04/2017	R203 On 04-May-17			Bond Future	7.46	101.4769	7.4560	101.4769	31,101.00
05/04/2017	R203 On 04-May-17	6.91	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R203 On 04-May-17	6.93	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R203 On 04-May-17	6.92	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R203 On 04-May-17	6.92	Put	Bond Future	188	0	188	0	0.00

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05/04/2017	R203 On 04-May-17	6.93	Put	Bond Future	184	0	184	0	0.00
05/04/2017	R203 On 04-May-17	6.91	Put	Bond Future	191	0	191	0	0.00
05/04/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
05/04/2017	R203 On 03-August-17	4.87	Call	Bond Future	1	0	1	0	0.00
05/04/2017	R203 On 03-August-17	4.89	Call	Bond Future	1	0	1	0	0.00
05/04/2017	R203 On 03-August-17	4.88	Call	Bond Future	1	0	1	0	0.00
05/04/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
05/04/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
05/04/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
05/04/2017	R204 On 04-May-17			Bond Future	7.65	103.6450	7.6490	103.6450	28,589.00
05/04/2017	R204 On 04-May-17	7.90	Call	Bond Future	412	0	412	0	0.00
05/04/2017	R204 On 04-May-17	7.92	Call	Bond Future	437	1	437	1	0.00
05/04/2017	R204 On 04-May-17	7.91	Call	Bond Future	425	0	425	0	0.00
05/04/2017	R204 On 04-May-17	7.91	Put	Bond Future	34	0	34	0	0.00
05/04/2017	R204 On 04-May-17	7.92	Put	Bond Future	32	0	32	0	0.00
05/04/2017	R204 On 04-May-17	7.90	Put	Bond Future	36	0	36	0	0.00
05/04/2017	R204 On 03-August-17			Bond Future	7.63	101.5829	7.6337	101.5829	0.00
05/04/2017	R204 On 03-August-17	7.75	Call	Bond Future	389	0	389	0	0.00
05/04/2017	R204 On 03-August-17	7.76	Call	Bond Future	396	0	396	0	0.00
05/04/2017	R204 On 03-August-17	7.77	Call	Bond Future	404	0	404	0	0.00
05/04/2017	R204 On 03-August-17	7.75	Put	Bond Future	240	0	240	0	0.00
05/04/2017	R204 On 03-August-17	7.76	Put	Bond Future	235	0	235	0	0.00
05/04/2017	R204 On 03-August-17	7.77	Put	Bond Future	229	0	229	0	0.00
05/04/2017	R204 On 02-November-17			Bond Future	7.56	103.5732	7.5589	103.5732	0.00
05/04/2017	R204 On 02-November-17	7.76	Call	Bond Future	402	0	402	0	0.00
05/04/2017	R204 On 02-November-17	7.74	Call	Bond Future	388	0	388	0	0.00
05/04/2017	R204 On 02-November-17	7.75	Call	Bond Future	395	0	395	0	0.00
05/04/2017	R204 On 02-November-17	7.74	Put	Bond Future	196	0	196	0	0.00
05/04/2017	R204 On 02-November-17	7.75	Put	Bond Future	193	0	193	0	0.00
05/04/2017	R204 On 02-November-17	7.76	Put	Bond Future	189	0	189	0	0.00
05/04/2017	R207 On 04-May-17			Bond Future	7.82	101.0440	7.8245	101.0440	76,368.00
05/04/2017	R207 On 04-May-17	8.20	Call	Bond Future	915	1	915	1	0.00
05/04/2017	R207 On 04-May-17	8.22	Call	Bond Future	957	1	957	1	0.00
05/04/2017	R207 On 04-May-17	8.21	Call	Bond Future	936	1	936	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
05/04/2017	R207 On 04-May-17	8.22	Put	Bond Future	29	0	29	0	0.00
05/04/2017	R207 On 04-May-17	8.20	Put	Bond Future	33	0	33	0	0.00
05/04/2017	R207 On 04-May-17	8.21	Put	Bond Future	31	0	31	0	0.00
05/04/2017	R207 On 03-August-17			Bond Future	7.84	99.3294	7.8391	99.3294	0.00
05/04/2017	R207 On 03-August-17	8.19	Call	Bond Future	1011	1	1011	1	51.00
05/04/2017	R207 On 03-August-17	8.40	Call	Bond Future	1355	1	1355	1	0.00
05/04/2017	R207 On 03-August-17	8.39	Call	Bond Future	1338	1	1338	1	0.00
05/04/2017	R207 On 03-August-17	8.41	Call	Bond Future	1373	1	1373	1	0.00
05/04/2017	R207 On 03-August-17	8.39	Put	Bond Future	156	0	156	0	0.00
05/04/2017	R207 On 03-August-17	8.19	Put	Bond Future	256	0	256	0	0.00
05/04/2017	R207 On 03-August-17	8.41	Put	Bond Future	149	0	149	0	0.00
05/04/2017	R207 On 03-August-17	8.40	Put	Bond Future	153	0	153	0	0.00
05/04/2017	R207 On 02-November-17			Bond Future	7.82	101.2755	7.8196	101.2755	0.00
05/04/2017	R207 On 02-November-17	8.03	Call	Bond Future	842	1	842	1	0.00
05/04/2017	R207 On 02-November-17	8.05	Call	Bond Future	867	1	867	1	0.00
05/04/2017	R207 On 02-November-17	8.04	Call	Bond Future	854	1	854	1	0.00
05/04/2017	R207 On 02-November-17	8.04	Put	Bond Future	423	0	423	0	0.00
05/04/2017	R207 On 02-November-17	8.05	Put	Bond Future	416	0	416	0	0.00
05/04/2017	R207 On 02-November-17	8.03	Put	Bond Future	430	0	430	0	0.00
05/04/2017	R208 On 04-May-17			Bond Future	7.97	96.9104	7.9680	96.9104	23,301.00
05/04/2017	R208 On 04-May-17	8.37	Call	Bond Future	1338	2	1338	2	0.00
05/04/2017	R208 On 04-May-17	8.39	Call	Bond Future	1395	2	1395	2	0.00
05/04/2017	R208 On 04-May-17	8.38	Call	Bond Future	1366	2	1366	2	0.00
05/04/2017	R208 On 04-May-17	8.37	Put	Bond Future	57	0	57	0	0.00
05/04/2017	R208 On 04-May-17	8.39	Put	Bond Future	51	0	51	0	0.00
05/04/2017	R208 On 04-May-17	8.38	Put	Bond Future	54	0	54	0	0.00
05/04/2017	R208 On 03-August-17			Bond Future	7.98	98.7600	7.9849	98.7600	0.00
05/04/2017	R208 On 03-August-17	8.30	Call	Bond Future	1418	2	1418	2	0.00
05/04/2017	R208 On 03-August-17	8.32	Call	Bond Future	1459	2	1459	2	0.00
05/04/2017	R208 On 03-August-17	8.31	Call	Bond Future	1438	2	1438	2	0.00
05/04/2017	R208 On 03-August-17	8.31	Put	Bond Future	457	0	457	0	0.00
05/04/2017	R208 On 03-August-17	8.32	Put	Bond Future	448	0	448	0	0.00
05/04/2017	R208 On 03-August-17	8.30	Put	Bond Future	466	0	466	0	0.00
05/04/2017	R208 On 02-November-17			Bond Future	7.99	97.2923	7.9891	97.2923	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
05/04/2017	R208 On 02-November-17	8.18	Call	Bond Future	1256	1	1256	1	0.00
05/04/2017	R208 On 02-November-17	8.20	Call	Bond Future	1290	1	1290	1	0.00
05/04/2017	R208 On 02-November-17	8.19	Call	Bond Future	1273	1	1273	1	0.00
05/04/2017	R208 On 02-November-17	8.19	Put	Bond Future	701	1	701	1	0.00
05/04/2017	R208 On 02-November-17	8.20	Put	Bond Future	690	1	690	1	0.00
05/04/2017	R208 On 02-November-17	8.18	Put	Bond Future	712	1	712	1	0.00
05/04/2017	R209 On 04-May-17			Bond Future	9.74	71.2702	9.7373	71.2702	62,286.00
05/04/2017	R209 On 04-May-17	9.63	Call	Bond Future	857	1	857	1	0.00
05/04/2017	R209 On 04-May-17	8.93	Call	Bond Future	31	0	31	0	1,130.00
05/04/2017	R209 On 04-May-17	9.46	Call	Bond Future	472	1	472	1	0.00
05/04/2017	R209 On 04-May-17	9.47	Call	Bond Future	490	1	490	1	0.00
05/04/2017	R209 On 04-May-17	9.33	Call	Bond Future	275	0	275	0	0.00
05/04/2017	R209 On 04-May-17	9.48	Call	Bond Future	509	1	509	1	0.00
05/04/2017	R209 On 04-May-17	9.63	Put	Bond Future	1567	1	1567	1	1,130.00
05/04/2017	R209 On 04-May-17	8.93	Put	Bond Future	5653	5	5653	5	0.00
05/04/2017	R209 On 04-May-17	9.46	Put	Bond Future	2330	2	2330	2	0.00
05/04/2017	R209 On 04-May-17	9.33	Put	Bond Future	3029	3	3029	3	1,130.00
05/04/2017	R209 On 04-May-17	9.47	Put	Bond Future	2280	2	2280	2	0.00
05/04/2017	R209 On 04-May-17	9.48	Put	Bond Future	2231	2	2231	2	0.00
05/04/2017	R209 On 03-August-17			Bond Future	9.79	72.6305	9.7897	72.6305	0.00
05/04/2017	R209 On 03-August-17	9.44	Call	Bond Future	1447	2	1447	2	0.00
05/04/2017	R209 On 03-August-17	9.43	Call	Bond Future	1423	2	1423	2	0.00
05/04/2017	R209 On 03-August-17	9.45	Call	Bond Future	1472	2	1472	2	0.00
05/04/2017	R209 On 03-August-17	9.44	Put	Bond Future	3779	3	3779	3	0.00
05/04/2017	R209 On 03-August-17	9.45	Put	Bond Future	3736	3	3736	3	0.00
05/04/2017	R209 On 03-August-17	9.43	Put	Bond Future	3824	3	3824	3	0.00
05/04/2017	R209 On 02-November-17			Bond Future	9.84	70.9029	9.8392	70.9029	901.00
05/04/2017	R209 On 02-November-17	10.00	Call	Bond Future	3750	4	3750	4	0.00
05/04/2017	R209 On 02-November-17	9.54	Call	Bond Future	2298	2	2298	2	0.00
05/04/2017	R209 On 02-November-17	9.52	Call	Bond Future	2244	2	2244	2	0.00
05/04/2017	R209 On 02-November-17	8.30	Call	Bond Future	302	0	302	0	2,800.00
05/04/2017	R209 On 02-November-17	9.00	Call	Bond Future	1096	1	1096	1	2,800.00
05/04/2017	R209 On 02-November-17	9.53	Call	Bond Future	2271	2	2271	2	0.00
05/04/2017	R209 On 02-November-17	10.00	Put	Bond Future	2725	2	2725	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
05/04/2017	R209 On 02-November-17	9.00	Put	Bond Future	6838	6	6838	6	0.00
05/04/2017	R209 On 02-November-17	9.54	Put	Bond Future	4268	4	4268	4	0.00
05/04/2017	R209 On 02-November-17	9.52	Put	Bond Future	4348	4	4348	4	0.00
05/04/2017	R209 On 02-November-17	8.30	Put	Bond Future	11384	11	11384	11	0.00
05/04/2017	R209 On 02-November-17	9.53	Put	Bond Future	4308	4	4308	4	0.00
05/04/2017	R210 On 04-May-17			Bond Future	182.78	182.7458	182.7771	182.7458	1,698.00
05/04/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R210 On 04-May-17	192.31	Put	Bond Future	9533	10	9533	10	0.00
05/04/2017	R210 On 04-May-17	192.33	Put	Bond Future	9553	10	9553	10	0.00
05/04/2017	R210 On 04-May-17	192.32	Put	Bond Future	9543	10	9543	10	0.00
05/04/2017	R210 On 03-August-17			Bond Future	186.30	186.2667	186.2982	186.2667	0.00
05/04/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R210 On 03-August-17	196.29	Put	Bond Future	9992	10	9992	10	0.00
05/04/2017	R210 On 03-August-17	196.30	Put	Bond Future	10002	10	10002	10	0.00
05/04/2017	R210 On 03-August-17	196.28	Put	Bond Future	9982	10	9982	10	0.00
05/04/2017	R210 On 02-November-17			Bond Future	187.58	187.5474	187.5779	187.5474	0.00
05/04/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R210 On 02-November-17	192.08	Put	Bond Future	4502	5	4502	5	0.00
05/04/2017	R210 On 02-November-17	192.07	Put	Bond Future	4492	5	4492	5	0.00
05/04/2017	R210 On 02-November-17	192.09	Put	Bond Future	4512	5	4512	5	0.00
05/04/2017	R212 On 04-May-17			Bond Future	147.29	147.0631	147.2859	147.0631	3,268.00
05/04/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R212 On 04-May-17	152.24	Put	Bond Future	4954	5	4954	5	0.00
05/04/2017	R212 On 04-May-17	152.25	Put	Bond Future	4964	5	4964	5	0.00
05/04/2017	R212 On 04-May-17	152.23	Put	Bond Future	4944	5	4944	5	0.00
05/04/2017	R212 On 03-August-17			Bond Future	148.09	147.8636	148.0904	147.8636	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
05/04/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R212 On 03-August-17	153.34	Put	Bond Future	5250	5	5250	5	0.00
05/04/2017	R212 On 03-August-17	153.35	Put	Bond Future	5260	5	5260	5	0.00
05/04/2017	R212 On 03-August-17	153.36	Put	Bond Future	5270	5	5270	5	0.00
05/04/2017	R212 On 02-November-17			Bond Future	151.02	150.7948	151.0250	150.7948	0.00
05/04/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
05/04/2017	R212 On 02-November-17	152.40	Put	Bond Future	1375	2	1375	2	0.00
05/04/2017	R212 On 02-November-17	152.42	Put	Bond Future	1395	2	1395	2	0.00
05/04/2017	R212 On 02-November-17	152.41	Put	Bond Future	1385	2	1385	2	0.00
05/04/2017	R213 On 04-May-17			Bond Future	9.45	83.1766	9.4468	83.1766	45,201.00
05/04/2017	R213 On 04-May-17	9.35	Call	Bond Future	847	1	847	1	0.00
05/04/2017	R213 On 04-May-17	9.37	Call	Bond Future	903	1	903	1	0.00
05/04/2017	R213 On 04-May-17	9.36	Call	Bond Future	875	1	875	1	0.00
05/04/2017	R213 On 04-May-17	9.36	Put	Bond Future	1451	1	1451	1	0.00
05/04/2017	R213 On 04-May-17	9.37	Put	Bond Future	1413	1	1413	1	0.00
05/04/2017	R213 On 04-May-17	9.35	Put	Bond Future	1490	1	1490	1	0.00
05/04/2017	R213 On 03-August-17			Bond Future	9.50	84.7641	9.4974	84.7641	0.00
05/04/2017	R213 On 03-August-17	9.33	Call	Bond Future	1846	2	1846	2	0.00
05/04/2017	R213 On 03-August-17	9.34	Call	Bond Future	1875	2	1875	2	0.00
05/04/2017	R213 On 03-August-17	9.35	Call	Bond Future	1905	2	1905	2	0.00
05/04/2017	R213 On 03-August-17	9.34	Put	Bond Future	2911	3	2911	3	0.00
05/04/2017	R213 On 03-August-17	9.35	Put	Bond Future	2874	2	2874	2	0.00
05/04/2017	R213 On 03-August-17	9.33	Put	Bond Future	2948	3	2948	3	0.00
05/04/2017	R213 On 02-November-17			Bond Future	9.55	82.8737	9.5469	82.8737	0.00
05/04/2017	R213 On 02-November-17	9.36	Call	Bond Future	2483	3	2483	3	0.00
05/04/2017	R213 On 02-November-17	9.34	Call	Bond Future	2424	3	2424	3	0.00
05/04/2017	R213 On 02-November-17	9.35	Call	Bond Future	2453	3	2453	3	0.00
05/04/2017	R213 On 02-November-17	9.34	Put	Bond Future	3772	3	3772	3	0.00
05/04/2017	R213 On 02-November-17	9.35	Put	Bond Future	3735	3	3735	3	0.00
05/04/2017	R213 On 02-November-17	9.36	Put	Bond Future	3699	3	3699	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
05/04/2017	R214 On 04-May-17			Bond Future	9.81	71.4599	9.8117	71.4599	35,332.00
05/04/2017	R214 On 04-May-17	9.56	Call	Bond Future	559	1	559	1	0.00
05/04/2017	R214 On 04-May-17	9.58	Call	Bond Future	602	1	602	1	0.00
05/04/2017	R214 On 04-May-17	9.57	Call	Bond Future	580	1	580	1	0.00
05/04/2017	R214 On 04-May-17	9.56	Put	Bond Future	2319	2	2319	2	0.00
05/04/2017	R214 On 04-May-17	9.57	Put	Bond Future	2268	2	2268	2	0.00
05/04/2017	R214 On 04-May-17	9.58	Put	Bond Future	2219	2	2219	2	0.00
05/04/2017	R214 On 03-August-17			Bond Future	9.86	72.8239	9.8626	72.8239	0.00
05/04/2017	R214 On 03-August-17	9.51	Call	Bond Future	1540	2	1540	2	0.00
05/04/2017	R214 On 03-August-17	9.52	Call	Bond Future	1566	2	1566	2	0.00
05/04/2017	R214 On 03-August-17	9.53	Call	Bond Future	1592	2	1592	2	0.00
05/04/2017	R214 On 03-August-17	9.52	Put	Bond Future	3955	4	3955	4	0.00
05/04/2017	R214 On 03-August-17	9.53	Put	Bond Future	3910	3	3910	3	0.00
05/04/2017	R214 On 03-August-17	9.51	Put	Bond Future	4001	4	4001	4	0.00
05/04/2017	R214 On 02-November-17			Bond Future	9.91	70.9532	9.9124	70.9532	0.00
05/04/2017	R214 On 02-November-17	9.58	Call	Bond Future	2304	2	2304	2	0.00
05/04/2017	R214 On 02-November-17	9.60	Call	Bond Future	2361	3	2361	3	0.00
05/04/2017	R214 On 02-November-17	9.59	Call	Bond Future	2332	2	2332	2	0.00
05/04/2017	R214 On 02-November-17	9.60	Put	Bond Future	4515	4	4515	4	0.00
05/04/2017	R214 On 02-November-17	9.58	Put	Bond Future	4599	4	4599	4	0.00
05/04/2017	R214 On 02-November-17	9.59	Put	Bond Future	4557	4	4557	4	0.00
05/04/2017	R248 On 04-May-17			Bond Future	9.87	91.5905	9.8673	91.5905	77,443.00
05/04/2017	R248 On 04-May-17	9.67	Call	Bond Future	935	1	935	1	0.00
05/04/2017	R248 On 04-May-17	9.66	Call	Bond Future	905	1	905	1	0.00
05/04/2017	R248 On 04-May-17	9.65	Call	Bond Future	875	1	875	1	0.00
05/04/2017	R248 On 04-May-17	9.66	Put	Bond Future	2741	2	2741	2	0.00
05/04/2017	R248 On 04-May-17	9.67	Put	Bond Future	2681	2	2681	2	0.00
05/04/2017	R248 On 04-May-17	9.65	Put	Bond Future	2802	2	2802	2	0.00
05/04/2017	R248 On 03-August-17			Bond Future	9.92	93.3386	9.9201	93.3386	170.00
05/04/2017	R248 On 03-August-17	9.57	Call	Bond Future	2058	2	2058	2	0.00
05/04/2017	R248 On 03-August-17	9.58	Call	Bond Future	2091	2	2091	2	0.00
05/04/2017	R248 On 03-August-17	9.56	Call	Bond Future	2025	2	2025	2	0.00
05/04/2017	R248 On 03-August-17	9.58	Put	Bond Future	5107	5	5107	5	0.00
05/04/2017	R248 On 03-August-17	9.57	Put	Bond Future	5165	5	5165	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2017	R248 On 03-August-17	9.56	Put	Bond Future	5224	5	5224	5	0.00
05/04/2017	R248 On 02-November-17			Bond Future	9.97	90.7284	9.9717	90.7284	0.00
05/04/2017	R248 On 02-November-17	9.64	Call	Bond Future	3082	3	3082	3	0.00
05/04/2017	R248 On 02-November-17	9.66	Call	Bond Future	3155	3	3155	3	0.00
05/04/2017	R248 On 02-November-17	9.65	Call	Bond Future	3118	3	3118	3	0.00
05/04/2017	R248 On 02-November-17	9.64	Put	Bond Future	5993	6	5993	6	0.00
05/04/2017	R248 On 02-November-17	9.65	Put	Bond Future	5939	6	5939	6	0.00
05/04/2017	R248 On 02-November-17	9.66	Put	Bond Future	5885	5	5885	5	0.00