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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
06/04/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	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
06/04/2017	2025 On 04-May-17			Bond Future	127.19	127.3686	127.1936	127.3686	3,234.00
06/04/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2025 On 04-May-17	132.57	Put	Bond Future	5376	5	5376	5	0.00
06/04/2017	2025 On 04-May-17	132.56	Put	Bond Future	5366	5	5366	5	0.00
06/04/2017	2025 On 04-May-17	132.58	Put	Bond Future	5386	5	5386	5	0.00
06/04/2017	2025 On 03-August-17			Bond Future	128.31	128.4881	128.3100	128.4881	0.00
06/04/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2025 On 03-August-17	133.96	Put	Bond Future	5650	5	5650	5	0.00
06/04/2017	2025 On 03-August-17	133.98	Put	Bond Future	5670	5	5670	5	0.00
06/04/2017	2025 On 03-August-17	133.97	Put	Bond Future	5660	5	5660	5	0.00
06/04/2017	2025 On 02-November-17			Bond Future	130.85	131.0342	130.8507	131.0342	0.00
06/04/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2025 On 02-November-17	132.97	Put	Bond Future	2119	2	2119	2	0.00
06/04/2017	2025 On 02-November-17	132.98	Put	Bond Future	2129	2	2129	2	0.00
06/04/2017	2025 On 02-November-17	132.96	Put	Bond Future	2109	2	2109	2	0.00
06/04/2017	2029 On 04-May-17			Bond Future	99.40	99.0779	99.3993	99.0779	1,772.00
06/04/2017	2029 On 04-May-17	100.65	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2029 On 04-May-17	100.67	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2029 On 04-May-17	100.66	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2029 On 04-May-17	100.65	Put	Bond Future	1251	2	1251	2	0.00
06/04/2017	2029 On 04-May-17	100.67	Put	Bond Future	1271	2	1271	2	0.00
06/04/2017	2029 On 04-May-17	100.66	Put	Bond Future	1261	2	1261	2	0.00
06/04/2017	2030 On 04-May-17			Bond Future	9.41	91.8460	9.4138	91.8460	31,531.00
06/04/2017	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2030 On 04-May-17	9.33	Put	Bond Future	572	1	572	1	0.00
06/04/2017	2030 On 04-May-17	9.34	Put	Bond Future	503	0	503	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
06/04/2017	2030 On 04-May-17	9.32	Put	Bond Future	640	1	640	1	0.00
06/04/2017	2030 On 03-August-17			Bond Future	9.47	89.5921	9.4720	89.5921	3,410.00
06/04/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2030 On 03-August-17	9.34	Put	Bond Future	889	1	889	1	0.00
06/04/2017	2030 On 03-August-17	9.33	Put	Bond Future	957	1	957	1	0.00
06/04/2017	2030 On 03-August-17	9.35	Put	Bond Future	821	1	821	1	0.00
06/04/2017	2030 On 02-November-17			Bond Future	9.52	91.3466	9.5205	91.3466	0.00
06/04/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2030 On 02-November-17	9.35	Put	Bond Future	1134	1	1134	1	0.00
06/04/2017	2030 On 02-November-17	9.36	Put	Bond Future	1067	1	1067	1	0.00
06/04/2017	2030 On 02-November-17	9.34	Put	Bond Future	1202	1	1202	1	0.00
06/04/2017	2032 On 04-May-17			Bond Future	9.58	90.5096	9.5779	90.5096	22,637.00
06/04/2017	2032 On 04-May-17	9.46	Call	Bond Future	883	1	883	1	0.00
06/04/2017	2032 On 04-May-17	9.45	Call	Bond Future	854	1	854	1	0.00
06/04/2017	2032 On 04-May-17	9.44	Call	Bond Future	825	1	825	1	0.00
06/04/2017	2032 On 04-May-17	9.45	Put	Bond Future	1788	2	1788	2	0.00
06/04/2017	2032 On 04-May-17	9.44	Put	Bond Future	1833	2	1833	2	0.00
06/04/2017	2032 On 04-May-17	9.46	Put	Bond Future	1743	2	1743	2	0.00
06/04/2017	2032 On 03-August-17			Bond Future	9.63	92.2369	9.6339	92.2369	0.00
06/04/2017	2032 On 03-August-17	9.45	Call	Bond Future	2035	2	2035	2	0.00
06/04/2017	2032 On 03-August-17	9.43	Call	Bond Future	1972	2	1972	2	0.00
06/04/2017	2032 On 03-August-17	9.44	Call	Bond Future	2003	2	2003	2	0.00
06/04/2017	2032 On 03-August-17	9.45	Put	Bond Future	3364	3	3364	3	0.00
06/04/2017	2032 On 03-August-17	9.43	Put	Bond Future	3448	3	3448	3	0.00
06/04/2017	2032 On 03-August-17	9.44	Put	Bond Future	3406	3	3406	3	0.00
06/04/2017	2032 On 02-November-17			Bond Future	9.69	89.8844	9.6870	89.8844	0.00
06/04/2017	2032 On 02-November-17	9.48	Call	Bond Future	2671	3	2671	3	0.00
06/04/2017	2032 On 02-November-17	9.49	Call	Bond Future	2703	3	2703	3	0.00
06/04/2017	2032 On 02-November-17	9.50	Call	Bond Future	2736	3	2736	3	0.00
06/04/2017	2032 On 02-November-17	9.49	Put	Bond Future	4110	4	4110	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
06/04/2017	2032 On 02-November-17	9.48	Put	Bond Future	4151	4	4151	4	0.00
06/04/2017	2032 On 02-November-17	9.50	Put	Bond Future	4070	4	4070	4	0.00
06/04/2017	2033 On 04-May-17			Bond Future	103.98	104.2521	103.9758	104.2521	5,778.00
06/04/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2033 On 04-May-17	110.84	Put	Bond Future	6864	7	6864	7	0.00
06/04/2017	2033 On 04-May-17	110.85	Put	Bond Future	6874	7	6874	7	0.00
06/04/2017	2033 On 04-May-17	110.83	Put	Bond Future	6854	7	6854	7	0.00
06/04/2017	2033 On 03-August-17			Bond Future	105.98	106.2605	105.9792	106.2605	356.00
06/04/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2033 On 03-August-17	113.12	Put	Bond Future	7141	7	7141	7	0.00
06/04/2017	2033 On 03-August-17	113.13	Put	Bond Future	7151	7	7151	7	0.00
06/04/2017	2033 On 03-August-17	113.14	Put	Bond Future	7161	7	7161	7	0.00
06/04/2017	2033 On 02-November-17			Bond Future	107.00	107.2849	106.9964	107.2849	0.00
06/04/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2033 On 02-November-17	110.08	Put	Bond Future	3084	3	3084	3	0.00
06/04/2017	2033 On 02-November-17	110.09	Put	Bond Future	3094	3	3094	3	0.00
06/04/2017	2033 On 02-November-17	110.07	Put	Bond Future	3074	3	3074	3	0.00
06/04/2017	2037 On 04-May-17			Bond Future	9.83	90.9004	9.8296	90.9004	55,012.00
06/04/2017	2037 On 04-May-17	9.60	Call	Bond Future	696	1	696	1	0.00
06/04/2017	2037 On 04-May-17	9.58	Call	Bond Future	647	1	647	1	0.00
06/04/2017	2037 On 04-May-17	9.59	Call	Bond Future	671	1	671	1	0.00
06/04/2017	2037 On 04-May-17	9.58	Put	Bond Future	2643	3	2643	3	0.00
06/04/2017	2037 On 04-May-17	9.59	Put	Bond Future	2586	3	2586	3	0.00
06/04/2017	2037 On 04-May-17	9.60	Put	Bond Future	2529	2	2529	2	0.00
06/04/2017	2037 On 03-August-17			Bond Future	9.89	88.3780	9.8910	88.3780	160.00
06/04/2017	2037 On 03-August-17	9.58	Call	Bond Future	1918	2	1918	2	0.00
06/04/2017	2037 On 03-August-17	9.57	Call	Bond Future	1887	2	1887	2	0.00
06/04/2017	2037 On 03-August-17	9.56	Call	Bond Future	1857	2	1857	2	0.00

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06/04/2017	2037 On 03-August-17	9.57	Put	Bond Future	4435	4	4435	4	0.00
06/04/2017	2037 On 03-August-17	9.58	Put	Bond Future	4384	4	4384	4	0.00
06/04/2017	2037 On 03-August-17	9.56	Put	Bond Future	4486	4	4486	4	0.00
06/04/2017	2037 On 02-November-17			Bond Future	9.94	90.1088	9.9436	90.1088	0.00
06/04/2017	2037 On 02-November-17	9.66	Call	Bond Future	2984	3	2984	3	0.00
06/04/2017	2037 On 02-November-17	9.67	Call	Bond Future	3018	3	3018	3	0.00
06/04/2017	2037 On 02-November-17	9.65	Call	Bond Future	2951	3	2951	3	0.00
06/04/2017	2037 On 02-November-17	9.67	Put	Bond Future	5159	5	5159	5	0.00
06/04/2017	2037 On 02-November-17	9.66	Put	Bond Future	5205	5	5205	5	0.00
06/04/2017	2037 On 02-November-17	9.65	Put	Bond Future	5252	5	5252	5	0.00
06/04/2017	2038 On 04-May-17			Bond Future	129.32	129.3134	129.3204	129.3134	20,616.00
06/04/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2038 On 04-May-17	139.78	Put	Bond Future	10460	10	10460	10	0.00
06/04/2017	2038 On 04-May-17	139.79	Put	Bond Future	10470	10	10470	10	0.00
06/04/2017	2038 On 04-May-17	139.77	Put	Bond Future	10450	10	10450	10	0.00
06/04/2017	2038 On 03-August-17			Bond Future	130.31	130.3037	130.3111	130.3037	201.00
06/04/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2038 On 03-August-17	141.17	Put	Bond Future	10859	11	10859	11	0.00
06/04/2017	2038 On 03-August-17	141.16	Put	Bond Future	10849	11	10849	11	0.00
06/04/2017	2038 On 03-August-17	141.18	Put	Bond Future	10869	11	10869	11	0.00
06/04/2017	2038 On 02-November-17			Bond Future	132.89	132.8857	132.8914	132.8857	0.00
06/04/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2038 On 02-November-17	136.81	Put	Bond Future	3919	4	3919	4	0.00
06/04/2017	2038 On 02-November-17	136.82	Put	Bond Future	3929	4	3929	4	0.00
06/04/2017	2038 On 02-November-17	136.80	Put	Bond Future	3909	4	3909	4	0.00
06/04/2017	2040 On 04-May-17			Bond Future	9.87	94.7091	9.8744	94.7091	9,640.00
06/04/2017	2040 On 04-May-17	9.63	Call	Bond Future	732	1	732	1	0.00
06/04/2017	2040 On 04-May-17	9.64	Call	Bond Future	759	1	759	1	0.00

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06/04/2017	2040 On 04-May-17	9.62	Call	Bond Future	707	1	707	1	0.00
06/04/2017	2040 On 04-May-17	9.63	Put	Bond Future	2828	3	2828	3	0.00
06/04/2017	2040 On 04-May-17	9.62	Put	Bond Future	2889	3	2889	3	0.00
06/04/2017	2040 On 04-May-17	9.64	Put	Bond Future	2767	3	2767	3	0.00
06/04/2017	2040 On 03-August-17			Bond Future	9.94	92.0091	9.9353	92.0091	0.00
06/04/2017	2040 On 03-August-17	9.61	Call	Bond Future	2068	2	2068	2	0.00
06/04/2017	2040 On 03-August-17	9.63	Call	Bond Future	2133	2	2133	2	0.00
06/04/2017	2040 On 03-August-17	9.62	Call	Bond Future	2100	2	2100	2	0.00
06/04/2017	2040 On 03-August-17	9.62	Put	Bond Future	4785	5	4785	5	0.00
06/04/2017	2040 On 03-August-17	9.63	Put	Bond Future	4731	5	4731	5	0.00
06/04/2017	2040 On 03-August-17	9.61	Put	Bond Future	4839	5	4839	5	0.00
06/04/2017	2040 On 02-November-17			Bond Future	9.99	93.8110	9.9876	93.8110	0.00
06/04/2017	2040 On 02-November-17	9.66	Call	Bond Future	3131	3	3131	3	0.00
06/04/2017	2040 On 02-November-17	9.67	Call	Bond Future	3167	3	3167	3	0.00
06/04/2017	2040 On 02-November-17	9.65	Call	Bond Future	3096	3	3096	3	0.00
06/04/2017	2040 On 02-November-17	9.67	Put	Bond Future	5843	6	5843	6	0.00
06/04/2017	2040 On 02-November-17	9.66	Put	Bond Future	5894	6	5894	6	0.00
06/04/2017	2040 On 02-November-17	9.65	Put	Bond Future	5945	6	5945	6	0.00
06/04/2017	2044 On 04-May-17			Bond Future	9.90	91.7369	9.9039	91.7369	23,891.00
06/04/2017	2044 On 04-May-17	9.67	Call	Bond Future	756	1	756	1	0.00
06/04/2017	2044 On 04-May-17	9.66	Call	Bond Future	730	1	730	1	0.00
06/04/2017	2044 On 04-May-17	9.68	Call	Bond Future	784	1	784	1	0.00
06/04/2017	2044 On 04-May-17	9.67	Put	Bond Future	2777	3	2777	3	0.00
06/04/2017	2044 On 04-May-17	9.68	Put	Bond Future	2716	3	2716	3	0.00
06/04/2017	2044 On 04-May-17	9.66	Put	Bond Future	2838	3	2838	3	0.00
06/04/2017	2044 On 03-August-17			Bond Future	9.96	89.1053	9.9632	89.1053	0.00
06/04/2017	2044 On 03-August-17	9.64	Call	Bond Future	2070	2	2070	2	0.00
06/04/2017	2044 On 03-August-17	9.62	Call	Bond Future	2005	2	2005	2	0.00
06/04/2017	2044 On 03-August-17	9.63	Call	Bond Future	2037	2	2037	2	0.00
06/04/2017	2044 On 03-August-17	9.62	Put	Bond Future	4962	5	4962	5	0.00
06/04/2017	2044 On 03-August-17	9.63	Put	Bond Future	4906	5	4906	5	0.00
06/04/2017	2044 On 03-August-17	9.64	Put	Bond Future	4851	5	4851	5	0.00
06/04/2017	2044 On 02-November-17			Bond Future	10.01	90.8503	10.0141	90.8503	0.00
06/04/2017	2044 On 02-November-17	9.66	Call	Bond Future	3106	3	3106	3	0.00

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06/04/2017	2044 On 02-November-17	9.68	Call	Bond Future	3177	3	3177	3	0.00
06/04/2017	2044 On 02-November-17	9.67	Call	Bond Future	3141	3	3141	3	0.00
06/04/2017	2044 On 02-November-17	9.67	Put	Bond Future	6078	6	6078	6	0.00
06/04/2017	2044 On 02-November-17	9.68	Put	Bond Future	6025	6	6025	6	0.00
06/04/2017	2044 On 02-November-17	9.66	Put	Bond Future	6130	6	6130	6	0.00
06/04/2017	2046 On 04-May-17			Bond Future	126.82	126.2883	126.8185	126.2883	20,203.00
06/04/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2046 On 04-May-17	138.33	Put	Bond Future	11511	12	11511	12	0.00
06/04/2017	2046 On 04-May-17	138.34	Put	Bond Future	11521	12	11521	12	0.00
06/04/2017	2046 On 04-May-17	138.32	Put	Bond Future	11501	12	11501	12	0.00
06/04/2017	2046 On 03-August-17			Bond Future	129.26	128.7214	129.2622	128.7214	637.00
06/04/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2046 On 03-August-17	141.19	Put	Bond Future	11928	12	11928	12	0.00
06/04/2017	2046 On 03-August-17	141.17	Put	Bond Future	11908	12	11908	12	0.00
06/04/2017	2046 On 03-August-17	141.18	Put	Bond Future	11918	12	11918	12	0.00
06/04/2017	2046 On 02-November-17			Bond Future	130.23	129.6809	130.2306	129.6809	0.00
06/04/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2046 On 02-November-17	136.31	Put	Bond Future	6079	7	6079	7	0.00
06/04/2017	2046 On 02-November-17	136.32	Put	Bond Future	6089	7	6089	7	0.00
06/04/2017	2046 On 02-November-17	136.30	Put	Bond Future	6069	7	6069	7	0.00
06/04/2017	2050 On 04-May-17			Bond Future	134.51	134.8081	134.5093	134.8081	24,114.00
06/04/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2050 On 04-May-17	147.84	Put	Bond Future	13331	13	13331	13	0.00
06/04/2017	2050 On 04-May-17	147.83	Put	Bond Future	13321	13	13321	13	0.00
06/04/2017	2050 On 04-May-17	147.85	Put	Bond Future	13341	13	13341	13	0.00
06/04/2017	2050 On 03-August-17			Bond Future	135.44	135.7402	135.4360	135.7402	302.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2050 On 03-August-17	149.22	Put	Bond Future	13784	13	13784	13	0.00
06/04/2017	2050 On 03-August-17	149.24	Put	Bond Future	13804	13	13804	13	0.00
06/04/2017	2050 On 03-August-17	149.23	Put	Bond Future	13794	13	13794	13	0.00
06/04/2017	2050 On 02-November-17			Bond Future	138.12	138.4301	138.1179	138.4301	0.00
06/04/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
06/04/2017	2050 On 02-November-17	144.65	Put	Bond Future	6532	6	6532	6	0.00
06/04/2017	2050 On 02-November-17	144.66	Put	Bond Future	6542	6	6542	6	0.00
06/04/2017	2050 On 02-November-17	144.67	Put	Bond Future	6552	6	6552	6	0.00
06/04/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	AL37 On 04-May-17			Index Future	527.49	527.4760	527.4850	527.4760	1.00
06/04/2017	AL37 On 03-August-17			Index Future	537.55	537.5420	537.5540	537.5420	0.00
06/04/2017	AL37 On 02-November-17			Index Future	548.07	548.0670	548.0710	548.0670	0.00
06/04/2017	AL7T On 04-May-17			Index Future	601.14	601.4760	601.1360	601.4760	0.00
06/04/2017	AL7T On 03-August-17			Index Future	612.61	612.9550	612.6100	612.9550	0.00
06/04/2017	AL7T On 02-November-17			Index Future	624.60	624.9570	624.5960	624.9570	0.00
06/04/2017	ALBI On 04-May-17			Index Future	544.10	544.6130	544.0970	544.6130	594.00
06/04/2017	ALBI On 03-August-17			Index Future	554.48	555.0070	554.4820	555.0070	33.00
06/04/2017	ALBI On 02-November-17			Index Future	565.33	565.8730	565.3310	565.8730	0.00
06/04/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	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
06/04/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/04/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2017	EL28 On 04-May-17			Bond Future	125.77	125.7645	125.7739	125.7645	0.00
06/04/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
06/04/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
06/04/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
06/04/2017	EL28 On 04-May-17	137.90	Put	Bond Future	12126	12	12126	12	0.00
06/04/2017	EL28 On 04-May-17	137.91	Put	Bond Future	12136	12	12136	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
06/04/2017	EL28 On 04-May-17	137.92	Put	Bond Future	12146	12	12146	12	0.00
06/04/2017	EL28 On 03-August-17			Bond Future	128.20	128.1872	128.1972	128.1872	0.00
06/04/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
06/04/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
06/04/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
06/04/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6973	7	6973	7	0.00
06/04/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6963	7	6963	7	0.00
06/04/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6983	7	6983	7	0.00
06/04/2017	EL28 On 02-November-17			Bond Future	128.98	128.9748	128.9830	128.9748	0.00
06/04/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
06/04/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
06/04/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
06/04/2017	EL28 On 02-November-17	133.87	Put	Bond Future	4887	5	4887	5	0.00
06/04/2017	EL28 On 02-November-17	133.89	Put	Bond Future	4907	5	4907	5	0.00
06/04/2017	EL28 On 02-November-17	133.88	Put	Bond Future	4897	5	4897	5	0.00
06/04/2017	ES33 On 04-May-17			Bond Future	10.89	75.5603	10.8890	75.5603	9,466.00
06/04/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
06/04/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
06/04/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
06/04/2017	ES33 On 04-May-17	10.55	Put	Bond Future	2099	2	2099	2	0.00
06/04/2017	ES33 On 04-May-17	10.56	Put	Bond Future	2036	2	2036	2	0.00
06/04/2017	ES33 On 04-May-17	10.54	Put	Bond Future	2162	2	2162	2	0.00
06/04/2017	ES33 On 03-August-17			Bond Future	10.98	77.0023	10.9830	77.0023	0.00
06/04/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
06/04/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
06/04/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
06/04/2017	ES33 On 03-August-17	10.53	Put	Bond Future	2782	3	2782	3	0.00
06/04/2017	ES33 On 03-August-17	10.55	Put	Bond Future	2656	3	2656	3	0.00
06/04/2017	ES33 On 03-August-17	10.54	Put	Bond Future	2719	3	2719	3	0.00
06/04/2017	ES33 On 02-November-17			Bond Future	11.08	74.7174	11.0775	74.7174	0.00
06/04/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
06/04/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
06/04/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
06/04/2017	ES33 On 02-November-17	10.67	Put	Bond Future	2458	2	2458	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2017	ES33 On 02-November-17	10.68	Put	Bond Future	2397	2	2397	2	0.00
06/04/2017	ES33 On 02-November-17	10.66	Put	Bond Future	2520	2	2520	2	0.00
06/04/2017	ES42 On 04-May-17			Bond Future	11.03	79.0880	11.0295	79.0880	8,777.00
06/04/2017	ES42 On 03-August-17			Bond Future	11.12	80.5974	11.1216	80.5974	0.00
06/04/2017	ES42 On 02-November-17			Bond Future	11.21	77.9137	11.2134	77.9137	0.00
06/04/2017	GOVI On 04-May-17			GOVI	542.36	542.8740	542.3640	542.8740	401.00
06/04/2017	GOVI On 04-May-17	262.19	Call	GOVI	2801740	281	2801740	281	0.00
06/04/2017	GOVI On 04-May-17	262.20	Call	GOVI	2801640	281	2801640	281	0.00
06/04/2017	GOVI On 04-May-17	262.18	Call	GOVI	2801840	281	2801840	281	0.00
06/04/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
06/04/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
06/04/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
06/04/2017	GOVI On 03-August-17			GOVI	552.72	553.2340	552.7160	553.2340	0.00
06/04/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
06/04/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
06/04/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
06/04/2017	GOVI On 03-August-17	561.10	Put	GOVI	83840	8	83840	8	0.00
06/04/2017	GOVI On 03-August-17	561.11	Put	GOVI	83940	8	83940	8	0.00
06/04/2017	GOVI On 03-August-17	561.09	Put	GOVI	83740	8	83740	8	0.00
06/04/2017	GOVI On 02-November-17			GOVI	563.53	564.0660	563.5300	564.0660	0.00
06/04/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
06/04/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
06/04/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
06/04/2017	GOVI On 02-November-17	572.45	Put	GOVI	89200	8	89200	8	0.00
06/04/2017	GOVI On 02-November-17	572.46	Put	GOVI	89300	8	89300	8	0.00
06/04/2017	GOVI On 02-November-17	572.44	Put	GOVI	89100	8	89100	8	0.00
06/04/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/04/2017	IGOV On 04-May-17			Index Future	245.62	245.5870	245.6180	245.5870	925.00
06/04/2017	IGOV On 03-August-17			Index Future	250.35	250.3180	250.3500	250.3180	297.00
06/04/2017	IGOV On 02-November-17			Index Future	255.31	255.2780	255.3070	255.2780	0.00
06/04/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
06/04/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
06/04/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
06/04/2017	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
06/04/2017	IS01 On 21-September-17			Interest Rate Swap	99.63	99.6291	99.6311	99.6291	0.00
06/04/2017	IS01 On 21-December-17			Interest Rate Swap	99.89	99.8835	99.8889	99.8835	0.00
06/04/2017	IS01 On 15-March-18			Interest Rate Swap	99.92	99.9100	99.9208	99.9100	0.00
06/04/2017	IS01 On 21-June-18			Interest Rate Swap	100.20	100.1802	100.2020	100.1802	0.00
06/04/2017	IS02 On 18-December-17			Interest Rate Swap	99.91	99.9098	99.9146	99.9098	0.00
06/04/2017	IS02 On 16-March-18			Interest Rate Swap	99.20	99.1922	99.2035	99.1922	0.00
06/04/2017	IS02 On 15-June-18			Interest Rate Swap	98.89	98.8654	98.8871	98.8654	0.00
06/04/2017	IS02 On 21-September-18			Interest Rate Swap	98.96	98.9252	98.9559	98.9252	0.00
06/04/2017	IS02 On 21-December-18			Interest Rate Swap	99.46	99.4200	99.4600	99.4200	0.00
06/04/2017	IS02 On 15-March-19			Interest Rate Swap	99.98	99.9374	99.9842	99.9374	0.00
06/04/2017	IS02 On 21-June-19			Interest Rate Swap	100.52	100.4699	100.5217	100.4699	0.00
06/04/2017	IS05 On 17-December-20			Interest Rate Swap	97.94	97.8392	97.9444	97.8392	0.00
06/04/2017	IS05 On 16-March-21			Interest Rate Swap	97.30	97.1888	97.3032	97.1888	0.00
06/04/2017	IS05 On 15-June-21			Interest Rate Swap	96.63	96.5117	96.6291	96.5117	0.00
06/04/2017	IS05 On 21-September-21			Interest Rate Swap	96.92	96.8064	96.9217	96.8064	0.00
06/04/2017	IS05 On 21-December-21			Interest Rate Swap	99.19	99.0786	99.1894	99.0786	51.00
06/04/2017	IS05 On 15-March-22			Interest Rate Swap	99.42	99.3067	99.4156	99.3067	0.00
06/04/2017	IS05 On 21-June-22			Interest Rate Swap	100.69	100.5790	100.6858	100.5790	0.00
06/04/2017	IS10 On 17-December-25			Interest Rate Swap	98.28	98.1319	98.2822	98.1319	0.00
06/04/2017	IS10 On 16-March-26			Interest Rate Swap	95.40	95.2359	95.3973	95.2359	0.00
06/04/2017	IS10 On 15-June-26			Interest Rate Swap	94.21	94.0531	94.2132	94.0531	0.00
06/04/2017	IS10 On 21-September-26			Interest Rate Swap	96.35	96.2023	96.3496	96.2023	0.00
06/04/2017	IS10 On 21-December-26			Interest Rate Swap	100.06	99.9265	100.0582	99.9265	0.00
06/04/2017	IS10 On 15-March-27			Interest Rate Swap	98.70	98.5704	98.6955	98.5704	0.00
06/04/2017	IS10 On 21-June-27			Interest Rate Swap	100.74	100.6214	100.7396	100.6214	0.00
06/04/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/04/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/04/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/04/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/04/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.38	92.6700	7.3800	92.6700	0.00
06/04/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.37	92.6800	7.3700	92.6800	0.00
06/04/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.40	92.6800	7.4000	92.6800	0.00
06/04/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.41	92.6800	7.4100	92.6800	0.00
06/04/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.42	92.6800	7.4200	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
06/04/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.42	92.6900	7.4200	92.6900	0.00
06/04/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.45	92.7000	7.4500	92.7000	0.00
06/04/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.47	92.7400	7.4700	92.7400	0.00
06/04/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.47	92.7500	7.4700	92.7500	0.00
06/04/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.7400	7.4900	92.7400	0.00
06/04/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
06/04/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.55	92.7000	7.5500	92.7000	0.00
06/04/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.56	92.6600	7.5600	92.6600	0.00
06/04/2017	R023 On 04-May-17			Bond Future	8.38	98.6174	8.3766	98.6174	19,643.00
06/04/2017	R023 On 04-May-17	8.59	Call	Bond Future	1249	1	1249	1	0.00
06/04/2017	R023 On 04-May-17	8.61	Call	Bond Future	1313	1	1313	1	0.00
06/04/2017	R023 On 04-May-17	8.60	Call	Bond Future	1281	1	1281	1	0.00
06/04/2017	R023 On 04-May-17	8.59	Put	Bond Future	305	0	305	0	0.00
06/04/2017	R023 On 04-May-17	8.60	Put	Bond Future	293	0	293	0	0.00
06/04/2017	R023 On 04-May-17	8.61	Put	Bond Future	281	0	281	0	0.00
06/04/2017	R023 On 03-August-17			Bond Future	8.41	100.4995	8.4090	100.4995	0.00
06/04/2017	R023 On 03-August-17	8.58	Call	Bond Future	1767	2	1767	2	0.00
06/04/2017	R023 On 03-August-17	8.60	Call	Bond Future	1818	2	1818	2	0.00
06/04/2017	R023 On 03-August-17	8.59	Call	Bond Future	1792	2	1792	2	0.00
06/04/2017	R023 On 03-August-17	8.58	Put	Bond Future	1036	1	1036	1	0.00
06/04/2017	R023 On 03-August-17	8.59	Put	Bond Future	1019	1	1019	1	0.00
06/04/2017	R023 On 03-August-17	8.60	Put	Bond Future	1002	1	1002	1	0.00
06/04/2017	R023 On 02-November-17			Bond Future	8.44	98.5357	8.4389	98.5357	0.00
06/04/2017	R023 On 02-November-17	8.56	Call	Bond Future	1873	2	1873	2	0.00
06/04/2017	R023 On 02-November-17	8.57	Call	Bond Future	1896	2	1896	2	0.00
06/04/2017	R023 On 02-November-17	8.58	Call	Bond Future	1919	2	1919	2	0.00
06/04/2017	R023 On 02-November-17	8.57	Put	Bond Future	1356	1	1356	1	0.00
06/04/2017	R023 On 02-November-17	8.58	Put	Bond Future	1338	1	1338	1	0.00
06/04/2017	R023 On 02-November-17	8.56	Put	Bond Future	1373	1	1373	1	0.00
06/04/2017	R035 On 04-May-17			Bond Future	9.75	94.4660	9.7481	94.4660	8,780.00
06/04/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R035 On 04-May-17	9.53	Put	Bond Future	1749	2	1749	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2017	R035 On 04-May-17	9.54	Put	Bond Future	1668	2	1668	2	0.00
06/04/2017	R035 On 04-May-17	9.55	Put	Bond Future	1587	1	1587	1	0.00
06/04/2017	R035 On 03-August-17			Bond Future	9.81	96.2689	9.8050	96.2689	0.00
06/04/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R035 On 03-August-17	9.52	Put	Bond Future	2267	2	2267	2	0.00
06/04/2017	R035 On 03-August-17	9.50	Put	Bond Future	2430	2	2430	2	0.00
06/04/2017	R035 On 03-August-17	9.51	Put	Bond Future	2348	2	2348	2	0.00
06/04/2017	R035 On 02-November-17			Bond Future	9.86	93.6516	9.8612	93.6516	0.00
06/04/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R035 On 02-November-17	9.61	Put	Bond Future	1970	2	1970	2	0.00
06/04/2017	R035 On 02-November-17	9.60	Put	Bond Future	2049	2	2049	2	0.00
06/04/2017	R035 On 02-November-17	9.59	Put	Bond Future	2129	2	2129	2	0.00
06/04/2017	R186 On 04-May-17			Bond Future	9.02	113.4524	9.0178	113.4524	110,858.00
06/04/2017	R186 On 04-May-17	9.20	Call	Bond Future	1816	2	1816	2	0.00
06/04/2017	R186 On 04-May-17	8.89	Call	Bond Future	710	1	710	1	0.00
06/04/2017	R186 On 04-May-17	8.94	Call	Bond Future	848	1	848	1	0.00
06/04/2017	R186 On 04-May-17	8.91	Call	Bond Future	763	1	763	1	0.00
06/04/2017	R186 On 04-May-17	8.98	Call	Bond Future	969	1	969	1	0.00
06/04/2017	R186 On 04-May-17	8.70	Call	Bond Future	324	0	324	0	500.00
06/04/2017	R186 On 04-May-17	8.90	Call	Bond Future	736	1	736	1	0.00
06/04/2017	R186 On 04-May-17	8.44	Call	Bond Future	81	0	81	0	500.00
06/04/2017	R186 On 04-May-17	8.95	Call	Bond Future	877	1	877	1	0.00
06/04/2017	R186 On 04-May-17	8.98	Put	Bond Future	1225	1	1225	1	0.00
06/04/2017	R186 On 04-May-17	9.20	Put	Bond Future	598	1	598	1	5,209.00
06/04/2017	R186 On 04-May-17	8.89	Put	Bond Future	1576	2	1576	2	0.00
06/04/2017	R186 On 04-May-17	8.94	Put	Bond Future	1374	1	1374	1	500.00
06/04/2017	R186 On 04-May-17	8.95	Put	Bond Future	1335	1	1335	1	5,209.00
06/04/2017	R186 On 04-May-17	8.90	Put	Bond Future	1534	2	1534	2	0.00
06/04/2017	R186 On 04-May-17	8.44	Put	Bond Future	4069	4	4069	4	0.00
06/04/2017	R186 On 04-May-17	8.91	Put	Bond Future	1493	1	1493	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
06/04/2017	R186 On 04-May-17	8.70	Put	Bond Future	2495	2	2495	2	0.00
06/04/2017	R186 On 03-August-17			Bond Future	9.07	110.3149	9.0705	110.3149	9,133.00
06/04/2017	R186 On 03-August-17	9.50	Call	Bond Future	3963	4	3963	4	0.00
06/04/2017	R186 On 03-August-17	9.35	Call	Bond Future	3322	3	3322	3	0.00
06/04/2017	R186 On 03-August-17	8.93	Call	Bond Future	1825	2	1825	2	0.00
06/04/2017	R186 On 03-August-17	8.91	Call	Bond Future	1766	2	1766	2	0.00
06/04/2017	R186 On 03-August-17	8.92	Call	Bond Future	1796	2	1796	2	0.00
06/04/2017	R186 On 03-August-17	8.85	Call	Bond Future	1596	2	1596	2	0.00
06/04/2017	R186 On 03-August-17	9.50	Put	Bond Future	1181	1	1181	1	6,500.00
06/04/2017	R186 On 03-August-17	9.35	Put	Bond Future	1500	1	1500	1	750.00
06/04/2017	R186 On 03-August-17	8.91	Put	Bond Future	2831	3	2831	3	0.00
06/04/2017	R186 On 03-August-17	8.93	Put	Bond Future	2757	3	2757	3	0.00
06/04/2017	R186 On 03-August-17	8.85	Put	Bond Future	3062	3	3062	3	750.00
06/04/2017	R186 On 03-August-17	8.92	Put	Bond Future	2794	3	2794	3	0.00
06/04/2017	R186 On 02-November-17			Bond Future	9.12	112.4751	9.1172	112.4751	1.00
06/04/2017	R186 On 02-November-17	8.88	Call	Bond Future	2297	2	2297	2	0.00
06/04/2017	R186 On 02-November-17	8.89	Call	Bond Future	2326	2	2326	2	0.00
06/04/2017	R186 On 02-November-17	8.90	Call	Bond Future	2355	2	2355	2	0.00
06/04/2017	R186 On 02-November-17	8.89	Put	Bond Future	3803	4	3803	4	0.00
06/04/2017	R186 On 02-November-17	8.90	Put	Bond Future	3767	4	3767	4	0.00
06/04/2017	R186 On 02-November-17	8.88	Put	Bond Future	3840	4	3840	4	0.00
06/04/2017	R197 On 04-May-17			Bond Future	296.65	296.6342	296.6505	296.6342	1,063.00
06/04/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R197 On 04-May-17	308.59	Put	Bond Future	11940	12	11940	12	0.00
06/04/2017	R197 On 04-May-17	308.60	Put	Bond Future	11950	12	11950	12	0.00
06/04/2017	R197 On 04-May-17	308.58	Put	Bond Future	11930	12	11930	12	0.00
06/04/2017	R197 On 03-August-17			Bond Future	295.47	295.4536	295.4710	295.4536	0.00
06/04/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R197 On 03-August-17	308.05	Put	Bond Future	12579	13	12579	13	0.00
06/04/2017	R197 On 03-August-17	308.07	Put	Bond Future	12599	13	12599	13	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
06/04/2017	R197 On 03-August-17	308.06	Put	Bond Future	12589	13	12589	13	0.00
06/04/2017	R197 On 02-November-17			Bond Future	301.32	301.3084	301.3216	301.3084	0.00
06/04/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R197 On 02-November-17	305.16	Put	Bond Future	3838	4	3838	4	0.00
06/04/2017	R197 On 02-November-17	305.17	Put	Bond Future	3848	4	3848	4	0.00
06/04/2017	R197 On 02-November-17	305.15	Put	Bond Future	3828	4	3828	4	0.00
06/04/2017	R202 On 04-May-17			Bond Future	242.55	242.5353	242.5483	242.5353	33,327.00
06/04/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R202 On 04-May-17	256.71	Put	Bond Future	14162	14	14162	14	0.00
06/04/2017	R202 On 04-May-17	256.72	Put	Bond Future	14172	14	14172	14	0.00
06/04/2017	R202 On 04-May-17	256.73	Put	Bond Future	14182	14	14182	14	0.00
06/04/2017	R202 On 03-August-17			Bond Future	243.56	243.5454	243.5593	243.5454	0.00
06/04/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R202 On 03-August-17	258.36	Put	Bond Future	14801	15	14801	15	0.00
06/04/2017	R202 On 03-August-17	258.37	Put	Bond Future	14811	15	14811	15	0.00
06/04/2017	R202 On 03-August-17	258.35	Put	Bond Future	14791	15	14791	15	0.00
06/04/2017	R202 On 02-November-17			Bond Future	248.38	248.3713	248.3817	248.3713	0.00
06/04/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R202 On 02-November-17	253.89	Put	Bond Future	5508	6	5508	6	0.00
06/04/2017	R202 On 02-November-17	253.91	Put	Bond Future	5528	6	5528	6	0.00
06/04/2017	R202 On 02-November-17	253.90	Put	Bond Future	5518	6	5518	6	0.00
06/04/2017	R203 On 04-May-17			Bond Future	7.46	101.4516	7.4585	101.4516	31,101.00
06/04/2017	R203 On 04-May-17	6.91	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R203 On 04-May-17	6.93	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R203 On 04-May-17	6.92	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R203 On 04-May-17	6.92	Put	Bond Future	189	0	189	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
06/04/2017	R203 On 04-May-17	6.93	Put	Bond Future	185	0	185	0	0.00
06/04/2017	R203 On 04-May-17	6.91	Put	Bond Future	192	0	192	0	0.00
06/04/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
06/04/2017	R203 On 03-August-17	4.87	Call	Bond Future	1	0	1	0	0.00
06/04/2017	R203 On 03-August-17	4.89	Call	Bond Future	1	0	1	0	0.00
06/04/2017	R203 On 03-August-17	4.88	Call	Bond Future	1	0	1	0	0.00
06/04/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
06/04/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
06/04/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
06/04/2017	R204 On 04-May-17			Bond Future	7.64	103.5661	7.6439	103.5661	28,589.00
06/04/2017	R204 On 04-May-17	7.90	Call	Bond Future	417	0	417	0	0.00
06/04/2017	R204 On 04-May-17	7.92	Call	Bond Future	442	0	442	0	0.00
06/04/2017	R204 On 04-May-17	7.91	Call	Bond Future	430	0	430	0	0.00
06/04/2017	R204 On 04-May-17	7.91	Put	Bond Future	31	0	31	0	0.00
06/04/2017	R204 On 04-May-17	7.92	Put	Bond Future	29	0	29	0	0.00
06/04/2017	R204 On 04-May-17	7.90	Put	Bond Future	33	0	33	0	0.00
06/04/2017	R204 On 03-August-17			Bond Future	7.63	101.5025	7.6272	101.5025	0.00
06/04/2017	R204 On 03-August-17	7.75	Call	Bond Future	392	0	392	0	0.00
06/04/2017	R204 On 03-August-17	7.76	Call	Bond Future	400	0	400	0	0.00
06/04/2017	R204 On 03-August-17	7.77	Call	Bond Future	408	0	408	0	0.00
06/04/2017	R204 On 03-August-17	7.75	Put	Bond Future	235	0	235	0	0.00
06/04/2017	R204 On 03-August-17	7.76	Put	Bond Future	230	0	230	0	0.00
06/04/2017	R204 On 03-August-17	7.77	Put	Bond Future	225	0	225	0	0.00
06/04/2017	R204 On 02-November-17			Bond Future	7.55	103.4901	7.5524	103.4901	0.00
06/04/2017	R204 On 02-November-17	7.76	Call	Bond Future	405	0	405	0	0.00
06/04/2017	R204 On 02-November-17	7.74	Call	Bond Future	392	0	392	0	0.00
06/04/2017	R204 On 02-November-17	7.75	Call	Bond Future	398	0	398	0	0.00
06/04/2017	R204 On 02-November-17	7.74	Put	Bond Future	193	0	193	0	0.00
06/04/2017	R204 On 02-November-17	7.75	Put	Bond Future	189	0	189	0	0.00
06/04/2017	R204 On 02-November-17	7.76	Put	Bond Future	186	0	186	0	0.00
06/04/2017	R207 On 04-May-17			Bond Future	7.82	100.8994	7.8192	100.8994	76,368.00
06/04/2017	R207 On 04-May-17	8.20	Call	Bond Future	924	1	924	1	0.00
06/04/2017	R207 On 04-May-17	8.22	Call	Bond Future	967	1	967	1	0.00
06/04/2017	R207 On 04-May-17	8.21	Call	Bond Future	946	1	946	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
06/04/2017	R207 On 04-May-17	8.22	Put	Bond Future	26	0	26	0	0.00
06/04/2017	R207 On 04-May-17	8.20	Put	Bond Future	30	0	30	0	0.00
06/04/2017	R207 On 04-May-17	8.21	Put	Bond Future	28	0	28	0	0.00
06/04/2017	R207 On 03-August-17			Bond Future	7.83	99.1819	7.8330	99.1819	0.00
06/04/2017	R207 On 03-August-17	8.19	Call	Bond Future	1018	1	1018	1	51.00
06/04/2017	R207 On 03-August-17	8.40	Call	Bond Future	1365	1	1365	1	0.00
06/04/2017	R207 On 03-August-17	8.39	Call	Bond Future	1347	1	1347	1	0.00
06/04/2017	R207 On 03-August-17	8.41	Call	Bond Future	1382	1	1382	1	0.00
06/04/2017	R207 On 03-August-17	8.39	Put	Bond Future	152	0	152	0	0.00
06/04/2017	R207 On 03-August-17	8.19	Put	Bond Future	250	0	250	0	0.00
06/04/2017	R207 On 03-August-17	8.41	Put	Bond Future	145	0	145	0	0.00
06/04/2017	R207 On 03-August-17	8.40	Put	Bond Future	148	0	148	0	0.00
06/04/2017	R207 On 02-November-17			Bond Future	7.81	101.1241	7.8135	101.1241	0.00
06/04/2017	R207 On 02-November-17	8.03	Call	Bond Future	848	1	848	1	0.00
06/04/2017	R207 On 02-November-17	8.05	Call	Bond Future	873	1	873	1	0.00
06/04/2017	R207 On 02-November-17	8.04	Call	Bond Future	860	1	860	1	0.00
06/04/2017	R207 On 02-November-17	8.04	Put	Bond Future	417	0	417	0	0.00
06/04/2017	R207 On 02-November-17	8.05	Put	Bond Future	410	0	410	0	0.00
06/04/2017	R207 On 02-November-17	8.03	Put	Bond Future	424	0	424	0	0.00
06/04/2017	R208 On 04-May-17			Bond Future	7.97	96.6988	7.9678	96.6988	23,301.00
06/04/2017	R208 On 04-May-17	8.37	Call	Bond Future	1335	1	1335	1	0.00
06/04/2017	R208 On 04-May-17	8.39	Call	Bond Future	1392	1	1392	1	0.00
06/04/2017	R208 On 04-May-17	8.38	Call	Bond Future	1363	1	1363	1	0.00
06/04/2017	R208 On 04-May-17	8.37	Put	Bond Future	54	0	54	0	0.00
06/04/2017	R208 On 04-May-17	8.39	Put	Bond Future	47	0	47	0	0.00
06/04/2017	R208 On 04-May-17	8.38	Put	Bond Future	50	0	50	0	0.00
06/04/2017	R208 On 03-August-17			Bond Future	7.98	98.5442	7.9847	98.5442	0.00
06/04/2017	R208 On 03-August-17	8.30	Call	Bond Future	1415	1	1415	1	0.00
06/04/2017	R208 On 03-August-17	8.32	Call	Bond Future	1456	1	1456	1	0.00
06/04/2017	R208 On 03-August-17	8.31	Call	Bond Future	1436	1	1436	1	0.00
06/04/2017	R208 On 03-August-17	8.31	Put	Bond Future	453	0	453	0	0.00
06/04/2017	R208 On 03-August-17	8.32	Put	Bond Future	444	0	444	0	0.00
06/04/2017	R208 On 03-August-17	8.30	Put	Bond Future	463	0	463	0	0.00
06/04/2017	R208 On 02-November-17			Bond Future	7.99	97.0712	7.9893	97.0712	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
06/04/2017	R208 On 02-November-17	8.18	Call	Bond Future	1254	1	1254	1	0.00
06/04/2017	R208 On 02-November-17	8.20	Call	Bond Future	1288	1	1288	1	0.00
06/04/2017	R208 On 02-November-17	8.19	Call	Bond Future	1271	1	1271	1	0.00
06/04/2017	R208 On 02-November-17	8.19	Put	Bond Future	699	1	699	1	0.00
06/04/2017	R208 On 02-November-17	8.20	Put	Bond Future	688	1	688	1	0.00
06/04/2017	R208 On 02-November-17	8.18	Put	Bond Future	710	1	710	1	0.00
06/04/2017	R209 On 04-May-17			Bond Future	9.75	70.7818	9.7518	70.7818	61,586.00
06/04/2017	R209 On 04-May-17	9.63	Call	Bond Future	798	1	798	1	0.00
06/04/2017	R209 On 04-May-17	8.93	Call	Bond Future	26	0	26	0	1,130.00
06/04/2017	R209 On 04-May-17	9.46	Call	Bond Future	430	0	430	0	0.00
06/04/2017	R209 On 04-May-17	9.47	Call	Bond Future	447	0	447	0	0.00
06/04/2017	R209 On 04-May-17	9.33	Call	Bond Future	245	0	245	0	0.00
06/04/2017	R209 On 04-May-17	9.48	Call	Bond Future	465	1	465	1	0.00
06/04/2017	R209 On 04-May-17	9.63	Put	Bond Future	1604	2	1604	2	1,130.00
06/04/2017	R209 On 04-May-17	8.93	Put	Bond Future	5743	6	5743	6	0.00
06/04/2017	R209 On 04-May-17	9.46	Put	Bond Future	2384	2	2384	2	0.00
06/04/2017	R209 On 04-May-17	9.33	Put	Bond Future	3096	3	3096	3	1,130.00
06/04/2017	R209 On 04-May-17	9.47	Put	Bond Future	2333	2	2333	2	0.00
06/04/2017	R209 On 04-May-17	9.48	Put	Bond Future	2282	2	2282	2	0.00
06/04/2017	R209 On 03-August-17			Bond Future	9.80	72.1327	9.8046	72.1327	0.00
06/04/2017	R209 On 03-August-17	9.44	Call	Bond Future	1402	1	1402	1	0.00
06/04/2017	R209 On 03-August-17	9.43	Call	Bond Future	1379	1	1379	1	0.00
06/04/2017	R209 On 03-August-17	9.45	Call	Bond Future	1426	1	1426	1	0.00
06/04/2017	R209 On 03-August-17	9.44	Put	Bond Future	3832	4	3832	4	0.00
06/04/2017	R209 On 03-August-17	9.45	Put	Bond Future	3788	4	3788	4	0.00
06/04/2017	R209 On 03-August-17	9.43	Put	Bond Future	3877	4	3877	4	0.00
06/04/2017	R209 On 02-November-17			Bond Future	9.85	70.3946	9.8548	70.3946	901.00
06/04/2017	R209 On 02-November-17	10.00	Call	Bond Future	3685	4	3685	4	0.00
06/04/2017	R209 On 02-November-17	9.54	Call	Bond Future	2249	2	2249	2	0.00
06/04/2017	R209 On 02-November-17	9.52	Call	Bond Future	2195	2	2195	2	0.00
06/04/2017	R209 On 02-November-17	8.30	Call	Bond Future	291	0	291	0	2,800.00
06/04/2017	R209 On 02-November-17	9.00	Call	Bond Future	1065	1	1065	1	2,800.00
06/04/2017	R209 On 02-November-17	9.53	Call	Bond Future	2222	2	2222	2	0.00
06/04/2017	R209 On 02-November-17	10.00	Put	Bond Future	2760	3	2760	3	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
06/04/2017	R209 On 02-November-17	9.00	Put	Bond Future	6907	7	6907	7	0.00
06/04/2017	R209 On 02-November-17	9.54	Put	Bond Future	4319	4	4319	4	0.00
06/04/2017	R209 On 02-November-17	9.52	Put	Bond Future	4399	4	4399	4	0.00
06/04/2017	R209 On 02-November-17	8.30	Put	Bond Future	11472	11	11472	11	0.00
06/04/2017	R209 On 02-November-17	9.53	Put	Bond Future	4359	4	4359	4	0.00
06/04/2017	R210 On 04-May-17			Bond Future	182.79	182.7771	182.7869	182.7771	1,698.00
06/04/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R210 On 04-May-17	192.31	Put	Bond Future	9523	10	9523	10	0.00
06/04/2017	R210 On 04-May-17	192.33	Put	Bond Future	9543	10	9543	10	0.00
06/04/2017	R210 On 04-May-17	192.32	Put	Bond Future	9533	10	9533	10	0.00
06/04/2017	R210 On 03-August-17			Bond Future	186.31	186.2982	186.3088	186.2982	0.00
06/04/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R210 On 03-August-17	196.29	Put	Bond Future	9981	10	9981	10	0.00
06/04/2017	R210 On 03-August-17	196.30	Put	Bond Future	9991	10	9991	10	0.00
06/04/2017	R210 On 03-August-17	196.28	Put	Bond Future	9971	10	9971	10	0.00
06/04/2017	R210 On 02-November-17			Bond Future	187.59	187.5779	187.5861	187.5779	0.00
06/04/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R210 On 02-November-17	192.08	Put	Bond Future	4494	5	4494	5	0.00
06/04/2017	R210 On 02-November-17	192.07	Put	Bond Future	4484	4	4484	4	0.00
06/04/2017	R210 On 02-November-17	192.09	Put	Bond Future	4504	5	4504	5	0.00
06/04/2017	R212 On 04-May-17			Bond Future	147.56	147.2859	147.5572	147.2859	3,268.00
06/04/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R212 On 04-May-17	152.24	Put	Bond Future	4683	5	4683	5	0.00
06/04/2017	R212 On 04-May-17	152.25	Put	Bond Future	4693	5	4693	5	0.00
06/04/2017	R212 On 04-May-17	152.23	Put	Bond Future	4673	5	4673	5	0.00
06/04/2017	R212 On 03-August-17			Bond Future	148.37	148.0904	148.3674	148.0904	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
06/04/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R212 On 03-August-17	153.34	Put	Bond Future	4973	5	4973	5	0.00
06/04/2017	R212 On 03-August-17	153.35	Put	Bond Future	4983	5	4983	5	0.00
06/04/2017	R212 On 03-August-17	153.36	Put	Bond Future	4993	5	4993	5	0.00
06/04/2017	R212 On 02-November-17			Bond Future	151.31	151.0250	151.3051	151.0250	0.00
06/04/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
06/04/2017	R212 On 02-November-17	152.40	Put	Bond Future	1095	1	1095	1	0.00
06/04/2017	R212 On 02-November-17	152.42	Put	Bond Future	1115	1	1115	1	0.00
06/04/2017	R212 On 02-November-17	152.41	Put	Bond Future	1105	1	1105	1	0.00
06/04/2017	R213 On 04-May-17			Bond Future	9.46	82.6514	9.4563	82.6514	45,201.00
06/04/2017	R213 On 04-May-17	9.35	Call	Bond Future	801	1	801	1	0.00
06/04/2017	R213 On 04-May-17	9.37	Call	Bond Future	857	1	857	1	0.00
06/04/2017	R213 On 04-May-17	9.36	Call	Bond Future	829	1	829	1	0.00
06/04/2017	R213 On 04-May-17	9.36	Put	Bond Future	1468	1	1468	1	0.00
06/04/2017	R213 On 04-May-17	9.37	Put	Bond Future	1430	1	1430	1	0.00
06/04/2017	R213 On 04-May-17	9.35	Put	Bond Future	1508	1	1508	1	0.00
06/04/2017	R213 On 03-August-17			Bond Future	9.51	84.2287	9.5072	84.2287	0.00
06/04/2017	R213 On 03-August-17	9.33	Call	Bond Future	1809	2	1809	2	0.00
06/04/2017	R213 On 03-August-17	9.34	Call	Bond Future	1837	2	1837	2	0.00
06/04/2017	R213 On 03-August-17	9.35	Call	Bond Future	1866	2	1866	2	0.00
06/04/2017	R213 On 03-August-17	9.34	Put	Bond Future	2937	3	2937	3	0.00
06/04/2017	R213 On 03-August-17	9.35	Put	Bond Future	2900	3	2900	3	0.00
06/04/2017	R213 On 03-August-17	9.33	Put	Bond Future	2975	3	2975	3	0.00
06/04/2017	R213 On 02-November-17			Bond Future	9.56	82.3269	9.5572	82.3269	0.00
06/04/2017	R213 On 02-November-17	9.36	Call	Bond Future	2445	2	2445	2	0.00
06/04/2017	R213 On 02-November-17	9.34	Call	Bond Future	2387	2	2387	2	0.00
06/04/2017	R213 On 02-November-17	9.35	Call	Bond Future	2416	2	2416	2	0.00
06/04/2017	R213 On 02-November-17	9.34	Put	Bond Future	3802	4	3802	4	0.00
06/04/2017	R213 On 02-November-17	9.35	Put	Bond Future	3765	4	3765	4	0.00
06/04/2017	R213 On 02-November-17	9.36	Put	Bond Future	3728	4	3728	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
06/04/2017	R214 On 04-May-17			Bond Future	9.83	70.9154	9.8314	70.9154	35,332.00
06/04/2017	R214 On 04-May-17	9.56	Call	Bond Future	503	1	503	1	0.00
06/04/2017	R214 On 04-May-17	9.58	Call	Bond Future	543	1	543	1	0.00
06/04/2017	R214 On 04-May-17	9.57	Call	Bond Future	523	1	523	1	0.00
06/04/2017	R214 On 04-May-17	9.56	Put	Bond Future	2396	2	2396	2	0.00
06/04/2017	R214 On 04-May-17	9.57	Put	Bond Future	2345	2	2345	2	0.00
06/04/2017	R214 On 04-May-17	9.58	Put	Bond Future	2294	2	2294	2	0.00
06/04/2017	R214 On 03-August-17			Bond Future	9.88	72.2688	9.8827	72.2688	0.00
06/04/2017	R214 On 03-August-17	9.51	Call	Bond Future	1480	2	1480	2	0.00
06/04/2017	R214 On 03-August-17	9.52	Call	Bond Future	1505	2	1505	2	0.00
06/04/2017	R214 On 03-August-17	9.53	Call	Bond Future	1531	2	1531	2	0.00
06/04/2017	R214 On 03-August-17	9.52	Put	Bond Future	4031	4	4031	4	0.00
06/04/2017	R214 On 03-August-17	9.53	Put	Bond Future	3985	4	3985	4	0.00
06/04/2017	R214 On 03-August-17	9.51	Put	Bond Future	4078	4	4078	4	0.00
06/04/2017	R214 On 02-November-17			Bond Future	9.93	70.3864	9.9332	70.3864	0.00
06/04/2017	R214 On 02-November-17	9.58	Call	Bond Future	2239	2	2239	2	0.00
06/04/2017	R214 On 02-November-17	9.60	Call	Bond Future	2295	2	2295	2	0.00
06/04/2017	R214 On 02-November-17	9.59	Call	Bond Future	2267	2	2267	2	0.00
06/04/2017	R214 On 02-November-17	9.60	Put	Bond Future	4589	5	4589	5	0.00
06/04/2017	R214 On 02-November-17	9.58	Put	Bond Future	4674	5	4674	5	0.00
06/04/2017	R214 On 02-November-17	9.59	Put	Bond Future	4631	5	4631	5	0.00
06/04/2017	R248 On 04-May-17			Bond Future	9.89	90.8986	9.8920	90.8986	77,183.00
06/04/2017	R248 On 04-May-17	9.67	Call	Bond Future	837	1	837	1	0.00
06/04/2017	R248 On 04-May-17	9.66	Call	Bond Future	809	1	809	1	0.00
06/04/2017	R248 On 04-May-17	9.65	Call	Bond Future	781	1	781	1	0.00
06/04/2017	R248 On 04-May-17	9.66	Put	Bond Future	2859	3	2859	3	0.00
06/04/2017	R248 On 04-May-17	9.67	Put	Bond Future	2797	3	2797	3	0.00
06/04/2017	R248 On 04-May-17	9.65	Put	Bond Future	2922	3	2922	3	0.00
06/04/2017	R248 On 03-August-17			Bond Future	9.95	92.6334	9.9454	92.6334	170.00
06/04/2017	R248 On 03-August-17	9.57	Call	Bond Future	1964	2	1964	2	0.00
06/04/2017	R248 On 03-August-17	9.58	Call	Bond Future	1997	2	1997	2	0.00
06/04/2017	R248 On 03-August-17	9.56	Call	Bond Future	1932	2	1932	2	0.00
06/04/2017	R248 On 03-August-17	9.58	Put	Bond Future	5230	5	5230	5	0.00
06/04/2017	R248 On 03-August-17	9.57	Put	Bond Future	5289	5	5289	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
06/04/2017	R248 On 03-August-17	9.56	Put	Bond Future	5349	5	5349	5	0.00
06/04/2017	R248 On 02-November-17			Bond Future	10.00	90.0083	9.9980	90.0083	0.00
06/04/2017	R248 On 02-November-17	9.64	Call	Bond Future	2979	3	2979	3	0.00
06/04/2017	R248 On 02-November-17	9.66	Call	Bond Future	3051	3	3051	3	0.00
06/04/2017	R248 On 02-November-17	9.65	Call	Bond Future	3015	3	3015	3	0.00
06/04/2017	R248 On 02-November-17	9.64	Put	Bond Future	6113	6	6113	6	0.00
06/04/2017	R248 On 02-November-17	9.65	Put	Bond Future	6059	6	6059	6	0.00
06/04/2017	R248 On 02-November-17	9.66	Put	Bond Future	6005	6	6005	6	0.00