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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2017	2025 On 04-May-17			Bond Future	128.28	128.2491	128.2758	128.2491	0.00
04/05/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2025 On 04-May-17	132.57	Put	Bond Future	4294	4	4294	4	0.00
04/05/2017	2025 On 04-May-17	132.56	Put	Bond Future	4284	4	4284	4	0.00
04/05/2017	2025 On 04-May-17	132.58	Put	Bond Future	4304	4	4304	4	0.00
04/05/2017	2025 On 03-August-17			Bond Future	129.41	129.3791	129.4054	129.3791	2,414.00
04/05/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2025 On 03-August-17	133.96	Put	Bond Future	4555	5	4555	5	0.00
04/05/2017	2025 On 03-August-17	133.98	Put	Bond Future	4575	5	4575	5	0.00
04/05/2017	2025 On 03-August-17	133.97	Put	Bond Future	4565	5	4565	5	0.00
04/05/2017	2025 On 02-November-17			Bond Future	131.94	131.9177	131.9422	131.9177	0.00
04/05/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2025 On 02-November-17	132.97	Put	Bond Future	1028	1	1028	1	0.00
04/05/2017	2025 On 02-November-17	132.98	Put	Bond Future	1038	1	1038	1	0.00
04/05/2017	2025 On 02-November-17	132.96	Put	Bond Future	1018	1	1018	1	0.00
04/05/2017	2025 On 01-February-18			Bond Future	133.25	133.2250	133.2530	133.2250	0.00
04/05/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2025 On 01-February-18	133.89	Put	Bond Future	637	1	637	1	0.00
04/05/2017	2025 On 01-February-18	133.88	Put	Bond Future	627	1	627	1	0.00
04/05/2017	2025 On 01-February-18	133.90	Put	Bond Future	647	1	647	1	0.00
04/05/2017	2029 On 04-May-17			Bond Future	99.05	99.0247	99.0456	99.0247	0.00
04/05/2017	2029 On 04-May-17	100.67	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2029 On 04-May-17	100.65	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2029 On 04-May-17	100.66	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2029 On 04-May-17	100.67	Put	Bond Future	1624	2	1624	2	0.00
04/05/2017	2029 On 04-May-17	100.65	Put	Bond Future	1604	2	1604	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
04/05/2017	2029 On 04-May-17	100.66	Put	Bond Future	1614	2	1614	2	0.00
04/05/2017	2029 On 01-February-18			Bond Future	103.97	103.9511	103.9730	103.9511	0.00
04/05/2017	2030 On 04-May-17			Bond Future	9.13	94.0159	9.1300	94.0159	0.00
04/05/2017	2030 On 04-May-17	9.34	Call	Bond Future	1454	2	1454	2	0.00
04/05/2017	2030 On 04-May-17	9.33	Call	Bond Future	1386	2	1386	2	0.00
04/05/2017	2030 On 04-May-17	9.32	Call	Bond Future	1317	2	1317	2	0.00
04/05/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
04/05/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
04/05/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
04/05/2017	2030 On 03-August-17			Bond Future	9.16	91.7953	9.1642	91.7953	32,026.00
04/05/2017	2030 On 03-August-17	9.33	Call	Bond Future	1136	1	1136	1	0.00
04/05/2017	2030 On 03-August-17	9.35	Call	Bond Future	1271	1	1271	1	0.00
04/05/2017	2030 On 03-August-17	9.34	Call	Bond Future	1204	1	1204	1	0.00
04/05/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
04/05/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
04/05/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
04/05/2017	2030 On 02-November-17			Bond Future	9.20	93.5744	9.2050	93.5744	0.00
04/05/2017	2030 On 02-November-17	9.36	Call	Bond Future	1048	1	1048	1	0.00
04/05/2017	2030 On 02-November-17	9.35	Call	Bond Future	981	1	981	1	0.00
04/05/2017	2030 On 02-November-17	9.34	Call	Bond Future	914	1	914	1	0.00
04/05/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
04/05/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
04/05/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
04/05/2017	2030 On 01-February-18			Bond Future	9.24	91.4369	9.2402	91.4369	0.00
04/05/2017	2030 On 01-February-18	9.38	Call	Bond Future	933	1	933	1	0.00
04/05/2017	2030 On 01-February-18	9.39	Call	Bond Future	999	1	999	1	0.00
04/05/2017	2030 On 01-February-18	9.37	Call	Bond Future	866	1	866	1	0.00
04/05/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
04/05/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
04/05/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
04/05/2017	2032 On 04-May-17			Bond Future	9.30	92.8226	9.2950	92.8226	0.00
04/05/2017	2032 On 04-May-17	9.46	Call	Bond Future	1225	2	1225	2	0.00
04/05/2017	2032 On 04-May-17	9.45	Call	Bond Future	1151	1	1151	1	0.00
04/05/2017	2032 On 04-May-17	9.44	Call	Bond Future	1078	1	1078	1	0.00

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04/05/2017	2032 On 04-May-17	9.45	Put	Bond Future	0	0	0	0	0.00
04/05/2017	2032 On 04-May-17	9.46	Put	Bond Future	0	0	0	0	0.00
04/05/2017	2032 On 04-May-17	9.44	Put	Bond Future	0	0	0	0	0.00
04/05/2017	2032 On 03-August-17			Bond Future	9.33	94.5861	9.3277	94.5861	21,380.00
04/05/2017	2032 On 03-August-17	9.44	Call	Bond Future	2555	3	2555	3	0.00
04/05/2017	2032 On 03-August-17	9.45	Call	Bond Future	2597	3	2597	3	0.00
04/05/2017	2032 On 03-August-17	9.43	Call	Bond Future	2513	3	2513	3	0.00
04/05/2017	2032 On 03-August-17	9.45	Put	Bond Future	1696	2	1696	2	0.00
04/05/2017	2032 On 03-August-17	9.43	Put	Bond Future	1759	2	1759	2	0.00
04/05/2017	2032 On 03-August-17	9.44	Put	Bond Future	1728	2	1728	2	0.00
04/05/2017	2032 On 02-November-17			Bond Future	9.37	92.2608	9.3733	92.2608	0.00
04/05/2017	2032 On 02-November-17	9.48	Call	Bond Future	3384	4	3384	4	0.00
04/05/2017	2032 On 02-November-17	9.49	Call	Bond Future	3423	4	3423	4	0.00
04/05/2017	2032 On 02-November-17	9.50	Call	Bond Future	3463	4	3463	4	0.00
04/05/2017	2032 On 02-November-17	9.49	Put	Bond Future	2575	2	2575	2	0.00
04/05/2017	2032 On 02-November-17	9.48	Put	Bond Future	2607	3	2607	3	0.00
04/05/2017	2032 On 02-November-17	9.50	Put	Bond Future	2542	2	2542	2	0.00
04/05/2017	2032 On 01-February-18			Bond Future	9.41	94.1024	9.4137	94.1024	0.00
04/05/2017	2032 On 01-February-18	9.55	Call	Bond Future	4243	4	4243	4	0.00
04/05/2017	2032 On 01-February-18	9.56	Call	Bond Future	4283	4	4283	4	0.00
04/05/2017	2032 On 01-February-18	9.57	Call	Bond Future	4322	4	4322	4	0.00
04/05/2017	2032 On 01-February-18	9.56	Put	Bond Future	3233	3	3233	3	0.00
04/05/2017	2032 On 01-February-18	9.57	Put	Bond Future	3202	3	3202	3	0.00
04/05/2017	2032 On 01-February-18	9.55	Put	Bond Future	3265	3	3265	3	0.00
04/05/2017	2033 On 04-May-17			Bond Future	105.40	105.3745	105.3964	105.3745	0.00
04/05/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2033 On 04-May-17	110.84	Put	Bond Future	5444	5	5444	5	0.00
04/05/2017	2033 On 04-May-17	110.83	Put	Bond Future	5434	5	5434	5	0.00
04/05/2017	2033 On 04-May-17	110.85	Put	Bond Future	5454	5	5454	5	0.00
04/05/2017	2033 On 03-August-17			Bond Future	107.42	107.3959	107.4174	107.3959	6,134.00
04/05/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00

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04/05/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2033 On 03-August-17	113.12	Put	Bond Future	5703	6	5703	6	0.00
04/05/2017	2033 On 03-August-17	113.13	Put	Bond Future	5713	6	5713	6	0.00
04/05/2017	2033 On 03-August-17	113.14	Put	Bond Future	5723	6	5723	6	0.00
04/05/2017	2033 On 02-November-17			Bond Future	108.45	108.4262	108.4462	108.4262	0.00
04/05/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2033 On 02-November-17	110.08	Put	Bond Future	1634	2	1634	2	0.00
04/05/2017	2033 On 02-November-17	110.09	Put	Bond Future	1644	2	1644	2	0.00
04/05/2017	2033 On 02-November-17	110.07	Put	Bond Future	1624	2	1624	2	0.00
04/05/2017	2033 On 01-February-18			Bond Future	110.63	110.6120	110.6349	110.6120	0.00
04/05/2017	2033 On 01-February-18	109.64	Call	Bond Future	995	1	995	1	0.00
04/05/2017	2033 On 01-February-18	109.66	Call	Bond Future	975	1	975	1	0.00
04/05/2017	2033 On 01-February-18	109.65	Call	Bond Future	985	1	985	1	0.00
04/05/2017	2033 On 01-February-18	109.64	Put	Bond Future	0	0	0	0	0.00
04/05/2017	2033 On 01-February-18	109.66	Put	Bond Future	0	0	0	0	0.00
04/05/2017	2033 On 01-February-18	109.65	Put	Bond Future	0	0	0	0	0.00
04/05/2017	2037 On 04-May-17			Bond Future	9.56	93.3085	9.5550	93.3085	0.00
04/05/2017	2037 On 04-May-17	9.59	Call	Bond Future	285	1	285	1	0.00
04/05/2017	2037 On 04-May-17	9.58	Call	Bond Future	204	1	204	1	0.00
04/05/2017	2037 On 04-May-17	9.60	Call	Bond Future	366	1	366	1	0.00
04/05/2017	2037 On 04-May-17	9.58	Put	Bond Future	0	0	0	0	0.00
04/05/2017	2037 On 04-May-17	9.59	Put	Bond Future	0	0	0	0	0.00
04/05/2017	2037 On 04-May-17	9.60	Put	Bond Future	0	0	0	0	0.00
04/05/2017	2037 On 03-August-17			Bond Future	9.59	90.8242	9.5884	90.8242	58,042.00
04/05/2017	2037 On 03-August-17	9.58	Call	Bond Future	2366	2	2366	2	0.00
04/05/2017	2037 On 03-August-17	9.57	Call	Bond Future	2325	2	2325	2	0.00
04/05/2017	2037 On 03-August-17	9.56	Call	Bond Future	2285	2	2285	2	0.00
04/05/2017	2037 On 03-August-17	9.56	Put	Bond Future	2515	2	2515	2	0.00
04/05/2017	2037 On 03-August-17	9.57	Put	Bond Future	2474	2	2474	2	0.00
04/05/2017	2037 On 03-August-17	9.58	Put	Bond Future	2434	2	2434	2	0.00
04/05/2017	2037 On 02-November-17			Bond Future	9.63	92.5843	9.6342	92.5843	233.00
04/05/2017	2037 On 02-November-17	9.66	Call	Bond Future	3676	4	3676	4	0.00

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04/05/2017	2037 On 02-November-17	9.67	Call	Bond Future	3716	4	3716	4	0.00
04/05/2017	2037 On 02-November-17	9.65	Call	Bond Future	3635	4	3635	4	0.00
04/05/2017	2037 On 02-November-17	9.66	Put	Bond Future	3470	3	3470	3	0.00
04/05/2017	2037 On 02-November-17	9.67	Put	Bond Future	3430	3	3430	3	0.00
04/05/2017	2037 On 02-November-17	9.65	Put	Bond Future	3509	3	3509	3	0.00
04/05/2017	2037 On 01-February-18			Bond Future	9.68	90.1768	9.6757	90.1768	0.00
04/05/2017	2037 On 01-February-18	9.82	Call	Bond Future	4863	5	4863	5	0.00
04/05/2017	2037 On 01-February-18	9.83	Call	Bond Future	4906	5	4906	5	0.00
04/05/2017	2037 On 01-February-18	9.81	Call	Bond Future	4820	5	4820	5	0.00
04/05/2017	2037 On 01-February-18	9.82	Put	Bond Future	3729	4	3729	4	0.00
04/05/2017	2037 On 01-February-18	9.83	Put	Bond Future	3694	4	3694	4	0.00
04/05/2017	2037 On 01-February-18	9.81	Put	Bond Future	3764	4	3764	4	0.00
04/05/2017	2038 On 04-May-17			Bond Future	131.39	131.3651	131.3925	131.3651	0.00
04/05/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2038 On 04-May-17	139.78	Put	Bond Future	8387	8	8387	8	0.00
04/05/2017	2038 On 04-May-17	139.79	Put	Bond Future	8397	8	8397	8	0.00
04/05/2017	2038 On 04-May-17	139.77	Put	Bond Future	8377	8	8377	8	0.00
04/05/2017	2038 On 03-August-17			Bond Future	132.42	132.3888	132.4156	132.3888	22,422.00
04/05/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2038 On 03-August-17	141.17	Put	Bond Future	8754	9	8754	9	0.00
04/05/2017	2038 On 03-August-17	141.16	Put	Bond Future	8744	9	8744	9	0.00
04/05/2017	2038 On 03-August-17	141.18	Put	Bond Future	8764	9	8764	9	0.00
04/05/2017	2038 On 02-November-17			Bond Future	135.01	134.9864	135.0113	134.9864	0.00
04/05/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2038 On 02-November-17	136.82	Put	Bond Future	1809	2	1809	2	0.00
04/05/2017	2038 On 02-November-17	136.80	Put	Bond Future	1789	2	1789	2	0.00
04/05/2017	2038 On 02-November-17	136.81	Put	Bond Future	1799	2	1799	2	0.00
04/05/2017	2038 On 01-February-18			Bond Future	136.22	136.1866	136.2150	136.1866	0.00

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04/05/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2038 On 01-February-18	136.93	Put	Bond Future	715	1	715	1	0.00
04/05/2017	2038 On 01-February-18	136.94	Put	Bond Future	725	1	725	1	0.00
04/05/2017	2038 On 01-February-18	136.95	Put	Bond Future	735	1	735	1	0.00
04/05/2017	2040 On 04-May-17			Bond Future	9.65	96.8527	9.6450	96.8527	0.00
04/05/2017	2040 On 04-May-17	9.64	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2040 On 04-May-17	9.63	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2040 On 04-May-17	9.62	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2040 On 04-May-17	9.63	Put	Bond Future	131	0	131	0	0.00
04/05/2017	2040 On 04-May-17	9.62	Put	Bond Future	218	0	218	0	0.00
04/05/2017	2040 On 04-May-17	9.64	Put	Bond Future	44	0	44	0	0.00
04/05/2017	2040 On 03-August-17			Bond Future	9.68	94.1852	9.6793	94.1852	13,816.00
04/05/2017	2040 On 03-August-17	9.61	Call	Bond Future	2301	2	2301	2	0.00
04/05/2017	2040 On 03-August-17	9.62	Call	Bond Future	2342	2	2342	2	0.00
04/05/2017	2040 On 03-August-17	9.63	Call	Bond Future	2383	2	2383	2	0.00
04/05/2017	2040 On 03-August-17	9.62	Put	Bond Future	2857	3	2857	3	0.00
04/05/2017	2040 On 03-August-17	9.63	Put	Bond Future	2811	3	2811	3	0.00
04/05/2017	2040 On 03-August-17	9.61	Put	Bond Future	2904	3	2904	3	0.00
04/05/2017	2040 On 02-November-17			Bond Future	9.73	96.0106	9.7262	96.0106	0.00
04/05/2017	2040 On 02-November-17	9.66	Call	Bond Future	3633	4	3633	4	0.00
04/05/2017	2040 On 02-November-17	9.65	Call	Bond Future	3592	4	3592	4	0.00
04/05/2017	2040 On 02-November-17	9.67	Call	Bond Future	3674	4	3674	4	0.00
04/05/2017	2040 On 02-November-17	9.67	Put	Bond Future	4157	4	4157	4	0.00
04/05/2017	2040 On 02-November-17	9.66	Put	Bond Future	4202	4	4202	4	0.00
04/05/2017	2040 On 02-November-17	9.65	Put	Bond Future	4248	4	4248	4	0.00
04/05/2017	2040 On 01-February-18			Bond Future	9.77	93.4210	9.7690	93.4210	0.00
04/05/2017	2040 On 01-February-18	9.87	Call	Bond Future	5113	5	5113	5	0.00
04/05/2017	2040 On 01-February-18	9.89	Call	Bond Future	5203	5	5203	5	0.00
04/05/2017	2040 On 01-February-18	9.88	Call	Bond Future	5158	5	5158	5	0.00
04/05/2017	2040 On 01-February-18	9.87	Put	Bond Future	4263	4	4263	4	0.00
04/05/2017	2040 On 01-February-18	9.88	Put	Bond Future	4225	4	4225	4	0.00
04/05/2017	2040 On 01-February-18	9.89	Put	Bond Future	4187	4	4187	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2017	2044 On 04-May-17			Bond Future	9.71	93.5860	9.7100	93.5860	0.00
04/05/2017	2044 On 04-May-17	9.67	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2044 On 04-May-17	9.68	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2044 On 04-May-17	9.66	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2044 On 04-May-17	9.67	Put	Bond Future	351	0	351	0	0.00
04/05/2017	2044 On 04-May-17	9.68	Put	Bond Future	263	0	263	0	0.00
04/05/2017	2044 On 04-May-17	9.66	Put	Bond Future	439	0	439	0	0.00
04/05/2017	2044 On 03-August-17			Bond Future	9.74	90.9816	9.7439	90.9816	22,344.00
04/05/2017	2044 On 03-August-17	9.64	Call	Bond Future	2203	2	2203	2	0.00
04/05/2017	2044 On 03-August-17	9.62	Call	Bond Future	2126	2	2126	2	0.00
04/05/2017	2044 On 03-August-17	9.63	Call	Bond Future	2164	2	2164	2	0.00
04/05/2017	2044 On 03-August-17	9.62	Put	Bond Future	3213	3	3213	3	0.00
04/05/2017	2044 On 03-August-17	9.63	Put	Bond Future	3163	3	3163	3	0.00
04/05/2017	2044 On 03-August-17	9.64	Put	Bond Future	3113	3	3113	3	0.00
04/05/2017	2044 On 02-November-17			Bond Future	9.79	92.7449	9.7906	92.7449	200.00
04/05/2017	2044 On 02-November-17	9.66	Call	Bond Future	3439	4	3439	4	0.00
04/05/2017	2044 On 02-November-17	9.68	Call	Bond Future	3519	4	3519	4	0.00
04/05/2017	2044 On 02-November-17	9.67	Call	Bond Future	3479	4	3479	4	0.00
04/05/2017	2044 On 02-November-17	9.67	Put	Bond Future	4527	4	4527	4	0.00
04/05/2017	2044 On 02-November-17	9.68	Put	Bond Future	4479	4	4479	4	0.00
04/05/2017	2044 On 02-November-17	9.66	Put	Bond Future	4575	4	4575	4	0.00
04/05/2017	2044 On 01-February-18			Bond Future	9.83	90.2154	9.8333	90.2154	0.00
04/05/2017	2044 On 01-February-18	9.89	Call	Bond Future	5002	5	5002	5	0.00
04/05/2017	2044 On 01-February-18	9.90	Call	Bond Future	5047	5	5047	5	0.00
04/05/2017	2044 On 01-February-18	9.91	Call	Bond Future	5091	5	5091	5	0.00
04/05/2017	2044 On 01-February-18	9.90	Put	Bond Future	4481	4	4481	4	0.00
04/05/2017	2044 On 01-February-18	9.91	Put	Bond Future	4441	4	4441	4	0.00
04/05/2017	2044 On 01-February-18	9.89	Put	Bond Future	4521	4	4521	4	0.00
04/05/2017	2046 On 04-May-17			Bond Future	125.35	125.3274	125.3539	125.3274	0.00
04/05/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2046 On 04-May-17	138.34	Put	Bond Future	12986	13	12986	13	0.00
04/05/2017	2046 On 04-May-17	138.33	Put	Bond Future	12976	13	12976	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
04/05/2017	2046 On 04-May-17	138.32	Put	Bond Future	12966	13	12966	13	0.00
04/05/2017	2046 On 03-August-17			Bond Future	127.76	127.7316	127.7577	127.7316	22,790.00
04/05/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2046 On 03-August-17	141.19	Put	Bond Future	13432	13	13432	13	0.00
04/05/2017	2046 On 03-August-17	141.17	Put	Bond Future	13412	13	13412	13	0.00
04/05/2017	2046 On 03-August-17	141.18	Put	Bond Future	13422	13	13422	13	0.00
04/05/2017	2046 On 02-November-17			Bond Future	128.68	128.6547	128.6789	128.6547	0.00
04/05/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2046 On 02-November-17	136.31	Put	Bond Future	7631	8	7631	8	0.00
04/05/2017	2046 On 02-November-17	136.30	Put	Bond Future	7621	8	7621	8	0.00
04/05/2017	2046 On 02-November-17	136.32	Put	Bond Future	7641	8	7641	8	0.00
04/05/2017	2046 On 01-February-18			Bond Future	131.28	131.2481	131.2760	131.2481	0.00
04/05/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2046 On 01-February-18	132.90	Put	Bond Future	1624	2	1624	2	0.00
04/05/2017	2046 On 01-February-18	132.91	Put	Bond Future	1634	2	1634	2	0.00
04/05/2017	2046 On 01-February-18	132.92	Put	Bond Future	1644	2	1644	2	0.00
04/05/2017	2050 On 04-May-17			Bond Future	136.43	136.4019	136.4308	136.4019	0.00
04/05/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2050 On 04-May-17	147.84	Put	Bond Future	11409	11	11409	11	0.00
04/05/2017	2050 On 04-May-17	147.85	Put	Bond Future	11419	11	11419	11	0.00
04/05/2017	2050 On 04-May-17	147.83	Put	Bond Future	11399	11	11399	11	0.00
04/05/2017	2050 On 03-August-17			Bond Future	137.39	137.3598	137.3882	137.3598	26,009.00
04/05/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2050 On 03-August-17	149.22	Put	Bond Future	11832	12	11832	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
04/05/2017	2050 On 03-August-17	149.24	Put	Bond Future	11852	12	11852	12	0.00
04/05/2017	2050 On 03-August-17	149.23	Put	Bond Future	11842	12	11842	12	0.00
04/05/2017	2050 On 02-November-17			Bond Future	140.08	140.0552	140.0814	140.0552	0.00
04/05/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
04/05/2017	2050 On 02-November-17	144.65	Put	Bond Future	4569	5	4569	5	0.00
04/05/2017	2050 On 02-November-17	144.66	Put	Bond Future	4579	5	4579	5	0.00
04/05/2017	2050 On 02-November-17	144.67	Put	Bond Future	4589	5	4589	5	0.00
04/05/2017	2050 On 01-February-18			Bond Future	141.22	141.1864	141.2164	141.1864	0.00
04/05/2017	2050 On 01-February-18	140.25	Call	Bond Future	966	1	966	1	0.00
04/05/2017	2050 On 01-February-18	140.24	Call	Bond Future	976	1	976	1	0.00
04/05/2017	2050 On 01-February-18	140.23	Call	Bond Future	986	1	986	1	0.00
04/05/2017	2050 On 01-February-18	140.24	Put	Bond Future	0	0	0	0	0.00
04/05/2017	2050 On 01-February-18	140.25	Put	Bond Future	0	0	0	0	0.00
04/05/2017	2050 On 01-February-18	140.23	Put	Bond Future	0	0	0	0	0.00
04/05/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	AL37 On 04-May-17			Index Future	533.62	534.5450	533.6180	534.5450	0.00
04/05/2017	AL37 On 03-August-17			Index Future	543.86	544.7000	543.8550	544.7000	0.00
04/05/2017	AL37 On 02-November-17			Index Future	554.39	555.2570	554.3870	555.2570	0.00
04/05/2017	AL37 On 01-February-18			Index Future	565.46	566.3380	565.4640	566.3380	0.00
04/05/2017	AL7T On 04-May-17			Index Future	612.85	614.3070	612.8530	614.3070	0.00
04/05/2017	AL7T On 03-August-17			Index Future	625.05	625.9780	625.0510	625.9780	0.00
04/05/2017	AL7T On 02-November-17			Index Future	637.16	638.1090	637.1550	638.1090	0.00
04/05/2017	AL7T On 01-February-18			Index Future	649.89	650.8440	649.8860	650.8440	0.00
04/05/2017	ALBI On 04-May-17			Index Future	554.41	555.9860	554.4080	555.9860	0.00
04/05/2017	ALBI On 03-August-17			Index Future	565.63	566.5490	565.6270	566.5490	640.00
04/05/2017	ALBI On 02-November-17			Index Future	576.58	577.5290	576.5800	577.5290	0.00
04/05/2017	ALBI On 01-February-18			Index Future	588.10	589.0550	588.1010	589.0550	0.00
04/05/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/05/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2017	EL28 On 04-May-17			Bond Future	126.80	126.7672	126.7960	126.7672	0.00
04/05/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
04/05/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
04/05/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
04/05/2017	EL28 On 04-May-17	137.90	Put	Bond Future	11104	11	11104	11	0.00
04/05/2017	EL28 On 04-May-17	137.91	Put	Bond Future	11114	11	11114	11	0.00
04/05/2017	EL28 On 04-May-17	137.92	Put	Bond Future	11124	11	11124	11	0.00
04/05/2017	EL28 On 03-August-17			Bond Future	129.23	129.1990	129.2275	129.1990	0.00
04/05/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
04/05/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
04/05/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
04/05/2017	EL28 On 03-August-17	135.17	Put	Bond Future	5943	6	5943	6	0.00
04/05/2017	EL28 On 03-August-17	135.16	Put	Bond Future	5933	6	5933	6	0.00
04/05/2017	EL28 On 03-August-17	135.18	Put	Bond Future	5953	6	5953	6	0.00
04/05/2017	EL28 On 02-November-17			Bond Future	130.02	129.9904	130.0168	129.9904	0.00
04/05/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
04/05/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
04/05/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
04/05/2017	EL28 On 02-November-17	133.87	Put	Bond Future	3853	4	3853	4	0.00
04/05/2017	EL28 On 02-November-17	133.89	Put	Bond Future	3873	4	3873	4	0.00
04/05/2017	EL28 On 02-November-17	133.88	Put	Bond Future	3863	4	3863	4	0.00
04/05/2017	EL28 On 01-February-18			Bond Future	132.64	132.6109	132.6411	132.6109	0.00
04/05/2017	EL28 On 01-February-18	132.30	Call	Bond Future	341	0	341	0	0.00
04/05/2017	EL28 On 01-February-18	132.31	Call	Bond Future	331	0	331	0	0.00
04/05/2017	EL28 On 01-February-18	132.29	Call	Bond Future	351	0	351	0	0.00
04/05/2017	EL28 On 01-February-18	132.29	Put	Bond Future	0	0	0	0	0.00
04/05/2017	EL28 On 01-February-18	132.30	Put	Bond Future	0	0	0	0	0.00
04/05/2017	EL28 On 01-February-18	132.31	Put	Bond Future	0	0	0	0	0.00
04/05/2017	ES33 On 04-May-17			Bond Future	10.59	77.5674	10.5900	77.5674	0.00
04/05/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
04/05/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
04/05/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
04/05/2017	ES33 On 04-May-17	10.55	Put	Bond Future	252	0	252	0	0.00
04/05/2017	ES33 On 04-May-17	10.54	Put	Bond Future	315	0	315	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2017	ES33 On 04-May-17	10.56	Put	Bond Future	189	0	189	0	0.00
04/05/2017	ES33 On 03-August-17			Bond Future	10.65	79.0410	10.6544	79.0410	9,466.00
04/05/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
04/05/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
04/05/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
04/05/2017	ES33 On 03-August-17	10.53	Put	Bond Future	780	1	780	1	0.00
04/05/2017	ES33 On 03-August-17	10.54	Put	Bond Future	716	1	716	1	0.00
04/05/2017	ES33 On 03-August-17	10.55	Put	Bond Future	653	1	653	1	0.00
04/05/2017	ES33 On 02-November-17			Bond Future	10.74	76.7806	10.7402	76.7806	0.00
04/05/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
04/05/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
04/05/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
04/05/2017	ES33 On 02-November-17	10.67	Put	Bond Future	432	0	432	0	0.00
04/05/2017	ES33 On 02-November-17	10.68	Put	Bond Future	370	0	370	0	0.00
04/05/2017	ES33 On 02-November-17	10.66	Put	Bond Future	494	0	494	0	0.00
04/05/2017	ES33 On 01-February-18			Bond Future	10.82	78.3132	10.8243	78.3132	0.00
04/05/2017	ES33 On 01-February-18	10.99	Call	Bond Future	992	1	992	1	0.00
04/05/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1051	1	1051	1	0.00
04/05/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1110	1	1110	1	0.00
04/05/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
04/05/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
04/05/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
04/05/2017	ES42 On 04-May-17			Bond Future	10.86	80.4491	10.8550	80.4491	0.00
04/05/2017	ES42 On 03-August-17			Bond Future	10.92	81.9775	10.9217	81.9775	7,957.00
04/05/2017	ES42 On 02-November-17			Bond Future	11.01	79.3045	11.0090	79.3045	0.00
04/05/2017	ES42 On 01-February-18			Bond Future	11.09	80.8877	11.0919	80.8877	0.00
04/05/2017	GOVI On 04-May-17			GOVI	552.74	554.3150	552.7370	554.3150	0.00
04/05/2017	GOVI On 04-May-17	262.20	Call	GOVI	2905370	292	2905370	292	0.00
04/05/2017	GOVI On 04-May-17	262.19	Call	GOVI	2905470	292	2905470	292	0.00
04/05/2017	GOVI On 04-May-17	262.18	Call	GOVI	2905570	292	2905570	292	0.00
04/05/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
04/05/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
04/05/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
04/05/2017	GOVI On 03-August-17			GOVI	563.90	564.8460	563.9000	564.8460	401.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2017	GOVI On 03-August-17	561.11	Call	GOVI	27900	4	27900	4	0.00
04/05/2017	GOVI On 03-August-17	561.10	Call	GOVI	28000	4	28000	4	0.00
04/05/2017	GOVI On 03-August-17	561.09	Call	GOVI	28100	4	28100	4	0.00
04/05/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
04/05/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
04/05/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
04/05/2017	GOVI On 02-November-17			GOVI	574.82	575.7930	574.8210	575.7930	0.00
04/05/2017	GOVI On 02-November-17	572.44	Call	GOVI	23810	3	23810	3	0.00
04/05/2017	GOVI On 02-November-17	572.45	Call	GOVI	23710	3	23710	3	0.00
04/05/2017	GOVI On 02-November-17	572.46	Call	GOVI	23610	3	23610	3	0.00
04/05/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
04/05/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
04/05/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
04/05/2017	GOVI On 01-February-18			GOVI	586.31	587.2840	586.3060	587.2840	0.00
04/05/2017	GOVI On 01-February-18	581.03	Call	GOVI	52760	6	52760	6	0.00
04/05/2017	GOVI On 01-February-18	581.04	Call	GOVI	52660	6	52660	6	0.00
04/05/2017	GOVI On 01-February-18	581.02	Call	GOVI	52860	6	52860	6	0.00
04/05/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
04/05/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
04/05/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
04/05/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/05/2017	IGOV On 04-May-17			Index Future	247.11	247.0550	247.1070	247.0550	0.00
04/05/2017	IGOV On 03-August-17			Index Future	251.85	251.7950	251.8460	251.7950	1,252.00
04/05/2017	IGOV On 02-November-17			Index Future	256.78	256.7350	256.7830	256.7350	0.00
04/05/2017	IGOV On 01-February-18			Index Future	261.97	261.9110	261.9650	261.9110	0.00
04/05/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
04/05/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
04/05/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
04/05/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
04/05/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6098	99.6121	99.6098	0.00
04/05/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8050	99.8150	99.8050	0.00
04/05/2017	IS01 On 15-March-18			Interest Rate Swap	99.77	99.7524	99.7657	99.7524	0.00
04/05/2017	IS01 On 21-June-18			Interest Rate Swap	99.96	99.9359	99.9552	99.9359	0.00
04/05/2017	IS02 On 18-December-17			Interest Rate Swap	99.84	99.8344	99.8439	99.8344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2017	IS02 On 16-March-18			Interest Rate Swap	99.05	99.0347	99.0483	99.0347	0.00
04/05/2017	IS02 On 15-June-18			Interest Rate Swap	98.64	98.6257	98.6450	98.6257	0.00
04/05/2017	IS02 On 21-September-18			Interest Rate Swap	98.60	98.5821	98.6019	98.5821	0.00
04/05/2017	IS02 On 21-December-18			Interest Rate Swap	99.01	98.9900	99.0100	98.9900	0.00
04/05/2017	IS02 On 15-March-19			Interest Rate Swap	99.44	99.4161	99.4368	99.4161	0.00
04/05/2017	IS02 On 21-June-19			Interest Rate Swap	99.86	99.8451	99.8648	99.8451	0.00
04/05/2017	IS05 On 17-December-20			Interest Rate Swap	96.73	96.6673	96.7335	96.6673	0.00
04/05/2017	IS05 On 16-March-21			Interest Rate Swap	96.01	95.9422	96.0142	95.9422	0.00
04/05/2017	IS05 On 15-June-21			Interest Rate Swap	95.26	95.1816	95.2576	95.1816	0.00
04/05/2017	IS05 On 21-September-21			Interest Rate Swap	95.47	95.3908	95.4703	95.3908	0.00
04/05/2017	IS05 On 21-December-21			Interest Rate Swap	97.68	97.6020	97.6826	97.6020	51.00
04/05/2017	IS05 On 15-March-22			Interest Rate Swap	97.85	97.7658	97.8472	97.7658	0.00
04/05/2017	IS05 On 21-June-22			Interest Rate Swap	99.06	98.9833	99.0647	98.9833	0.00
04/05/2017	IS10 On 17-December-25			Interest Rate Swap	96.07	95.9543	96.0689	95.9543	0.00
04/05/2017	IS10 On 16-March-26			Interest Rate Swap	93.12	92.9873	93.1150	92.9873	0.00
04/05/2017	IS10 On 15-June-26			Interest Rate Swap	91.88	91.7434	91.8781	91.7434	0.00
04/05/2017	IS10 On 21-September-26			Interest Rate Swap	94.01	93.8740	94.0104	93.8740	0.00
04/05/2017	IS10 On 21-December-26			Interest Rate Swap	97.74	97.6094	97.7441	97.6094	0.00
04/05/2017	IS10 On 15-March-27			Interest Rate Swap	96.33	96.1914	96.3281	96.1914	0.00
04/05/2017	IS10 On 21-June-27			Interest Rate Swap	98.37	98.2302	98.3691	98.2302	0.00
04/05/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/05/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/05/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/05/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/05/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
04/05/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
04/05/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
04/05/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.19	92.8100	7.1900	92.8100	0.00
04/05/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
04/05/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
04/05/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.08	92.9200	7.0800	92.9200	0.00
04/05/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
04/05/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
04/05/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.12	92.8800	7.1200	92.8800	0.00

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04/05/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
04/05/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
04/05/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
04/05/2017	R023 On 04-May-17			Bond Future	8.09	100.1070	8.0900	100.1070	0.00
04/05/2017	R023 On 04-May-17	8.59	Call	Bond Future	2229	2	2229	2	0.00
04/05/2017	R023 On 04-May-17	8.61	Call	Bond Future	2317	3	2317	3	0.00
04/05/2017	R023 On 04-May-17	8.60	Call	Bond Future	2273	2	2273	2	0.00
04/05/2017	R023 On 04-May-17	8.59	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R023 On 04-May-17	8.60	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R023 On 04-May-17	8.61	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R023 On 03-August-17			Bond Future	8.10	102.0089	8.1035	102.0089	32,290.00
04/05/2017	R023 On 03-August-17	8.58	Call	Bond Future	2419	3	2419	3	0.00
04/05/2017	R023 On 03-August-17	8.60	Call	Bond Future	2486	3	2486	3	0.00
04/05/2017	R023 On 03-August-17	8.59	Call	Bond Future	2452	3	2452	3	0.00
04/05/2017	R023 On 03-August-17	8.58	Put	Bond Future	365	0	365	0	0.00
04/05/2017	R023 On 03-August-17	8.59	Put	Bond Future	356	0	356	0	0.00
04/05/2017	R023 On 03-August-17	8.60	Put	Bond Future	347	0	347	0	0.00
04/05/2017	R023 On 02-November-17			Bond Future	8.12	100.0547	8.1204	100.0547	0.00
04/05/2017	R023 On 02-November-17	8.56	Call	Bond Future	2523	3	2523	3	0.00
04/05/2017	R023 On 02-November-17	8.57	Call	Bond Future	2552	3	2552	3	0.00
04/05/2017	R023 On 02-November-17	8.58	Call	Bond Future	2581	3	2581	3	0.00
04/05/2017	R023 On 02-November-17	8.57	Put	Bond Future	683	1	683	1	0.00
04/05/2017	R023 On 02-November-17	8.58	Put	Bond Future	671	1	671	1	0.00
04/05/2017	R023 On 02-November-17	8.56	Put	Bond Future	695	1	695	1	0.00
04/05/2017	R023 On 01-February-18			Bond Future	8.13	102.0518	8.1260	102.0518	0.00
04/05/2017	R023 On 01-February-18	8.32	Call	Bond Future	2186	2	2186	2	0.00
04/05/2017	R023 On 01-February-18	8.33	Call	Bond Future	2209	2	2209	2	0.00
04/05/2017	R023 On 01-February-18	8.31	Call	Bond Future	2162	2	2162	2	0.00
04/05/2017	R023 On 01-February-18	8.32	Put	Bond Future	1405	1	1405	1	0.00
04/05/2017	R023 On 01-February-18	8.33	Put	Bond Future	1388	1	1388	1	0.00
04/05/2017	R023 On 01-February-18	8.31	Put	Bond Future	1421	1	1421	1	0.00
04/05/2017	R035 On 04-May-17			Bond Future	9.48	96.8320	9.4800	96.8320	0.00
04/05/2017	R035 On 04-May-17	9.53	Call	Bond Future	408	1	408	1	0.00
04/05/2017	R035 On 04-May-17	9.55	Call	Bond Future	571	1	571	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2017	R035 On 04-May-17	9.54	Call	Bond Future	489	1	489	1	0.00
04/05/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R035 On 03-August-17			Bond Future	9.50	98.6717	9.5039	98.6717	9,853.00
04/05/2017	R035 On 03-August-17	9.52	Call	Bond Future	130	0	130	0	0.00
04/05/2017	R035 On 03-August-17	9.51	Call	Bond Future	49	0	49	0	0.00
04/05/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R035 On 03-August-17	9.50	Put	Bond Future	32	0	32	0	0.00
04/05/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R035 On 02-November-17			Bond Future	9.55	96.0822	9.5530	96.0822	0.00
04/05/2017	R035 On 02-November-17	9.60	Call	Bond Future	376	1	376	1	0.00
04/05/2017	R035 On 02-November-17	9.61	Call	Bond Future	456	1	456	1	0.00
04/05/2017	R035 On 02-November-17	9.59	Call	Bond Future	296	0	296	0	0.00
04/05/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R035 On 01-February-18			Bond Future	9.60	98.0001	9.5982	98.0001	0.00
04/05/2017	R035 On 01-February-18	9.73	Call	Bond Future	1037	1	1037	1	0.00
04/05/2017	R035 On 01-February-18	9.75	Call	Bond Future	1193	1	1193	1	0.00
04/05/2017	R035 On 01-February-18	9.74	Call	Bond Future	1115	1	1115	1	0.00
04/05/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R186 On 04-May-17			Bond Future	8.70	115.8667	8.6950	115.8667	0.00
04/05/2017	R186 On 04-May-17	9.20	Call	Bond Future	3423	4	3423	4	0.00
04/05/2017	R186 On 04-May-17	8.90	Call	Bond Future	1407	2	1407	2	0.00
04/05/2017	R186 On 04-May-17	8.44	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R186 On 04-May-17	8.95	Call	Bond Future	1746	2	1746	2	0.00
04/05/2017	R186 On 04-May-17	8.91	Call	Bond Future	1475	2	1475	2	0.00
04/05/2017	R186 On 04-May-17	8.98	Call	Bond Future	1949	2	1949	2	0.00
04/05/2017	R186 On 04-May-17	8.70	Call	Bond Future	35	0	35	0	0.00
04/05/2017	R186 On 04-May-17	8.89	Call	Bond Future	1339	2	1339	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
04/05/2017	R186 On 04-May-17	8.94	Call	Bond Future	1679	2	1679	2	0.00
04/05/2017	R186 On 04-May-17	9.20	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R186 On 04-May-17	8.98	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R186 On 04-May-17	8.89	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R186 On 04-May-17	8.94	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R186 On 04-May-17	8.95	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R186 On 04-May-17	8.91	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R186 On 04-May-17	8.70	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R186 On 04-May-17	8.90	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R186 On 04-May-17	8.44	Put	Bond Future	1784	2	1784	2	0.00
04/05/2017	R186 On 03-August-17			Bond Future	8.72	112.7653	8.7203	112.7653	86,551.00
04/05/2017	R186 On 03-August-17	9.50	Call	Bond Future	5431	6	5431	6	0.00
04/05/2017	R186 On 03-August-17	9.35	Call	Bond Future	4613	5	4613	5	0.00
04/05/2017	R186 On 03-August-17	8.91	Call	Bond Future	2500	3	2500	3	0.00
04/05/2017	R186 On 03-August-17	8.93	Call	Bond Future	2584	3	2584	3	0.00
04/05/2017	R186 On 03-August-17	9.00	Call	Bond Future	2888	3	2888	3	0.00
04/05/2017	R186 On 03-August-17	8.85	Call	Bond Future	2256	2	2256	2	0.00
04/05/2017	R186 On 03-August-17	8.92	Call	Bond Future	2542	3	2542	3	0.00
04/05/2017	R186 On 03-August-17	9.50	Put	Bond Future	308	0	308	0	6,500.00
04/05/2017	R186 On 03-August-17	9.35	Put	Bond Future	451	0	451	0	750.00
04/05/2017	R186 On 03-August-17	8.91	Put	Bond Future	1224	1	1224	1	0.00
04/05/2017	R186 On 03-August-17	9.00	Put	Bond Future	1013	1	1013	1	2,604.00
04/05/2017	R186 On 03-August-17	8.93	Put	Bond Future	1174	1	1174	1	0.00
04/05/2017	R186 On 03-August-17	8.85	Put	Bond Future	1382	1	1382	1	750.00
04/05/2017	R186 On 03-August-17	8.92	Put	Bond Future	1199	1	1199	1	0.00
04/05/2017	R186 On 02-November-17			Bond Future	8.76	114.9508	8.7557	114.9508	4.00
04/05/2017	R186 On 02-November-17	8.88	Call	Bond Future	3079	3	3079	3	0.00
04/05/2017	R186 On 02-November-17	8.90	Call	Bond Future	3154	3	3154	3	0.00
04/05/2017	R186 On 02-November-17	8.89	Call	Bond Future	3116	3	3116	3	0.00
04/05/2017	R186 On 02-November-17	8.89	Put	Bond Future	2230	2	2230	2	0.00
04/05/2017	R186 On 02-November-17	8.90	Put	Bond Future	2202	2	2202	2	0.00
04/05/2017	R186 On 02-November-17	8.88	Put	Bond Future	2259	2	2259	2	0.00
04/05/2017	R186 On 01-February-18			Bond Future	8.78	111.9413	8.7835	111.9413	0.00
04/05/2017	R186 On 01-February-18	8.96	Call	Bond Future	3772	4	3772	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2017	R186 On 01-February-18	8.97	Call	Bond Future	3809	4	3809	4	0.00
04/05/2017	R186 On 01-February-18	8.98	Call	Bond Future	3847	4	3847	4	0.00
04/05/2017	R186 On 01-February-18	8.96	Put	Bond Future	2634	3	2634	3	0.00
04/05/2017	R186 On 01-February-18	8.97	Put	Bond Future	2607	3	2607	3	0.00
04/05/2017	R186 On 01-February-18	8.98	Put	Bond Future	2581	3	2581	3	0.00
04/05/2017	R197 On 04-May-17			Bond Future	298.64	298.5782	298.6407	298.5782	0.00
04/05/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R197 On 04-May-17	308.59	Put	Bond Future	9949	10	9949	10	0.00
04/05/2017	R197 On 04-May-17	308.60	Put	Bond Future	9959	10	9959	10	0.00
04/05/2017	R197 On 04-May-17	308.58	Put	Bond Future	9939	10	9939	10	0.00
04/05/2017	R197 On 03-August-17			Bond Future	297.48	297.4165	297.4778	297.4165	2,350.00
04/05/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R197 On 03-August-17	308.05	Put	Bond Future	10572	11	10572	11	0.00
04/05/2017	R197 On 03-August-17	308.06	Put	Bond Future	10582	11	10582	11	0.00
04/05/2017	R197 On 03-August-17	308.07	Put	Bond Future	10592	11	10592	11	0.00
04/05/2017	R197 On 02-November-17			Bond Future	303.31	303.2523	303.3093	303.2523	0.00
04/05/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R197 On 02-November-17	305.16	Put	Bond Future	1851	2	1851	2	0.00
04/05/2017	R197 On 02-November-17	305.17	Put	Bond Future	1861	2	1861	2	0.00
04/05/2017	R197 On 02-November-17	305.15	Put	Bond Future	1841	2	1841	2	0.00
04/05/2017	R197 On 01-February-18			Bond Future	302.38	302.3109	302.3763	302.3109	0.00
04/05/2017	R197 On 01-February-18	301.67	Call	Bond Future	706	1	706	1	0.00
04/05/2017	R197 On 01-February-18	301.68	Call	Bond Future	696	1	696	1	0.00
04/05/2017	R197 On 01-February-18	301.66	Call	Bond Future	716	1	716	1	0.00
04/05/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R202 On 04-May-17			Bond Future	243.53	243.4820	243.5330	243.4820	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R202 On 04-May-17	256.71	Put	Bond Future	13177	13	13177	13	0.00
04/05/2017	R202 On 04-May-17	256.72	Put	Bond Future	13187	13	13187	13	0.00
04/05/2017	R202 On 04-May-17	256.73	Put	Bond Future	13197	13	13197	13	0.00
04/05/2017	R202 On 03-August-17			Bond Future	244.54	244.4936	244.5435	244.4936	30,577.00
04/05/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R202 On 03-August-17	258.36	Put	Bond Future	13816	14	13816	14	0.00
04/05/2017	R202 On 03-August-17	258.37	Put	Bond Future	13826	14	13826	14	0.00
04/05/2017	R202 On 03-August-17	258.35	Put	Bond Future	13806	14	13806	14	0.00
04/05/2017	R202 On 02-November-17			Bond Future	249.34	249.2910	249.3375	249.2910	0.00
04/05/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R202 On 02-November-17	253.89	Put	Bond Future	4552	5	4552	5	0.00
04/05/2017	R202 On 02-November-17	253.91	Put	Bond Future	4572	5	4572	5	0.00
04/05/2017	R202 On 02-November-17	253.90	Put	Bond Future	4562	5	4562	5	0.00
04/05/2017	R202 On 01-February-18			Bond Future	250.62	250.5691	250.6226	250.5691	0.00
04/05/2017	R202 On 01-February-18	249.06	Call	Bond Future	1563	2	1563	2	0.00
04/05/2017	R202 On 01-February-18	249.07	Call	Bond Future	1553	1	1553	1	0.00
04/05/2017	R202 On 01-February-18	249.08	Call	Bond Future	1543	1	1543	1	0.00
04/05/2017	R202 On 01-February-18	249.07	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R202 On 01-February-18	249.08	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R202 On 01-February-18	249.06	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R203 On 04-May-17			Bond Future	7.48	101.4505	7.4750	101.4505	0.00
04/05/2017	R203 On 04-May-17	6.91	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R203 On 04-May-17	6.92	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R203 On 04-May-17	6.93	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R203 On 04-May-17	6.92	Put	Bond Future	194	0	194	0	0.00
04/05/2017	R203 On 04-May-17	6.93	Put	Bond Future	191	0	191	0	0.00
04/05/2017	R203 On 04-May-17	6.91	Put	Bond Future	198	0	198	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
04/05/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
04/05/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
04/05/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
04/05/2017	R204 On 04-May-17			Bond Future	7.45	103.8961	7.4500	103.8961	0.00
04/05/2017	R204 On 04-May-17	7.90	Call	Bond Future	676	1	676	1	0.00
04/05/2017	R204 On 04-May-17	7.92	Call	Bond Future	706	1	706	1	0.00
04/05/2017	R204 On 04-May-17	7.91	Call	Bond Future	691	1	691	1	0.00
04/05/2017	R204 On 04-May-17	7.91	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R204 On 04-May-17	7.92	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R204 On 04-May-17	7.90	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R204 On 03-August-17			Bond Future	7.40	101.8299	7.3981	101.8299	41,364.00
04/05/2017	R204 On 03-August-17	7.75	Call	Bond Future	516	1	516	1	0.00
04/05/2017	R204 On 03-August-17	7.76	Call	Bond Future	527	1	527	1	0.00
04/05/2017	R204 On 03-August-17	7.77	Call	Bond Future	537	1	537	1	0.00
04/05/2017	R204 On 03-August-17	7.75	Put	Bond Future	64	0	64	0	0.00
04/05/2017	R204 On 03-August-17	7.76	Put	Bond Future	62	0	62	0	0.00
04/05/2017	R204 On 03-August-17	7.77	Put	Bond Future	60	0	60	0	0.00
04/05/2017	R204 On 02-November-17			Bond Future	7.29	103.8034	7.2890	103.8034	0.00
04/05/2017	R204 On 02-November-17	7.76	Call	Bond Future	572	1	572	1	0.00
04/05/2017	R204 On 02-November-17	7.74	Call	Bond Future	555	1	555	1	0.00
04/05/2017	R204 On 02-November-17	7.75	Call	Bond Future	563	1	563	1	0.00
04/05/2017	R204 On 02-November-17	7.74	Put	Bond Future	76	0	76	0	0.00
04/05/2017	R204 On 02-November-17	7.75	Put	Bond Future	74	0	74	0	0.00
04/05/2017	R204 On 02-November-17	7.76	Put	Bond Future	72	0	72	0	0.00
04/05/2017	R204 On 01-February-18			Bond Future	7.05	101.8341	7.0490	101.8341	0.00
04/05/2017	R204 On 01-February-18	7.25	Call	Bond Future	369	0	369	0	0.00
04/05/2017	R204 On 01-February-18	7.27	Call	Bond Future	380	0	380	0	0.00
04/05/2017	R204 On 01-February-18	7.26	Call	Bond Future	375	0	375	0	0.00
04/05/2017	R204 On 01-February-18	7.26	Put	Bond Future	198	0	198	0	0.00
04/05/2017	R204 On 01-February-18	7.27	Put	Bond Future	195	0	195	0	0.00

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04/05/2017	R204 On 01-February-18	7.25	Put	Bond Future	201	0	201	0	0.00
04/05/2017	R207 On 04-May-17			Bond Future	7.52	101.7412	7.5200	101.7412	0.00
04/05/2017	R207 On 04-May-17	8.20	Call	Bond Future	1604	2	1604	2	0.00
04/05/2017	R207 On 04-May-17	8.22	Call	Bond Future	1651	2	1651	2	0.00
04/05/2017	R207 On 04-May-17	8.21	Call	Bond Future	1628	2	1628	2	0.00
04/05/2017	R207 On 04-May-17	8.20	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R207 On 04-May-17	8.22	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R207 On 04-May-17	8.21	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R207 On 03-August-17			Bond Future	7.50	100.0309	7.4991	100.0309	45,809.00
04/05/2017	R207 On 03-August-17	8.19	Call	Bond Future	1523	2	1523	2	51.00
04/05/2017	R207 On 03-August-17	8.40	Call	Bond Future	1952	2	1952	2	0.00
04/05/2017	R207 On 03-August-17	8.39	Call	Bond Future	1931	2	1931	2	0.00
04/05/2017	R207 On 03-August-17	8.41	Call	Bond Future	1973	2	1973	2	0.00
04/05/2017	R207 On 03-August-17	8.39	Put	Bond Future	11	0	11	0	0.00
04/05/2017	R207 On 03-August-17	8.19	Put	Bond Future	30	0	30	0	0.00
04/05/2017	R207 On 03-August-17	8.41	Put	Bond Future	10	0	10	0	0.00
04/05/2017	R207 On 03-August-17	8.40	Put	Bond Future	11	0	11	0	0.00
04/05/2017	R207 On 02-November-17			Bond Future	7.45	101.9695	7.4489	101.9695	0.00
04/05/2017	R207 On 02-November-17	8.03	Call	Bond Future	1282	1	1282	1	0.00
04/05/2017	R207 On 02-November-17	8.05	Call	Bond Future	1315	1	1315	1	0.00
04/05/2017	R207 On 02-November-17	8.04	Call	Bond Future	1298	1	1298	1	0.00
04/05/2017	R207 On 02-November-17	8.04	Put	Bond Future	136	0	136	0	0.00
04/05/2017	R207 On 02-November-17	8.05	Put	Bond Future	132	0	132	0	0.00
04/05/2017	R207 On 02-November-17	8.03	Put	Bond Future	139	0	139	0	0.00
04/05/2017	R207 On 01-February-18			Bond Future	7.35	100.3623	7.3543	100.3623	0.00
04/05/2017	R207 On 01-February-18	7.60	Call	Bond Future	850	1	850	1	0.00
04/05/2017	R207 On 01-February-18	7.61	Call	Bond Future	861	1	861	1	0.00
04/05/2017	R207 On 01-February-18	7.62	Call	Bond Future	873	1	873	1	0.00
04/05/2017	R207 On 01-February-18	7.61	Put	Bond Future	408	0	408	0	0.00
04/05/2017	R207 On 01-February-18	7.60	Put	Bond Future	415	0	415	0	0.00
04/05/2017	R207 On 01-February-18	7.62	Put	Bond Future	402	0	402	0	0.00
04/05/2017	R208 On 04-May-17			Bond Future	7.68	97.7755	7.6750	97.7755	0.00
04/05/2017	R208 On 04-May-17	8.37	Call	Bond Future	2228	2	2228	2	0.00
04/05/2017	R208 On 04-May-17	8.39	Call	Bond Future	2291	2	2291	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
04/05/2017	R208 On 04-May-17	8.38	Call	Bond Future	2259	2	2259	2	0.00
04/05/2017	R208 On 04-May-17	8.37	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R208 On 04-May-17	8.38	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R208 On 04-May-17	8.39	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R208 On 03-August-17			Bond Future	7.67	99.6330	7.6670	99.6330	30,891.00
04/05/2017	R208 On 03-August-17	8.30	Call	Bond Future	2016	2	2016	2	0.00
04/05/2017	R208 On 03-August-17	8.32	Call	Bond Future	2070	2	2070	2	0.00
04/05/2017	R208 On 03-August-17	8.31	Call	Bond Future	2043	2	2043	2	0.00
04/05/2017	R208 On 03-August-17	8.32	Put	Bond Future	87	0	87	0	0.00
04/05/2017	R208 On 03-August-17	8.31	Put	Bond Future	90	0	90	0	0.00
04/05/2017	R208 On 03-August-17	8.30	Put	Bond Future	93	0	93	0	0.00
04/05/2017	R208 On 02-November-17			Bond Future	7.65	98.1616	7.6521	98.1616	0.00
04/05/2017	R208 On 02-November-17	8.18	Call	Bond Future	1790	2	1790	2	0.00
04/05/2017	R208 On 02-November-17	8.20	Call	Bond Future	1835	2	1835	2	0.00
04/05/2017	R208 On 02-November-17	8.19	Call	Bond Future	1813	2	1813	2	0.00
04/05/2017	R208 On 02-November-17	8.19	Put	Bond Future	271	0	271	0	0.00
04/05/2017	R208 On 02-November-17	8.20	Put	Bond Future	265	0	265	0	0.00
04/05/2017	R208 On 02-November-17	8.18	Put	Bond Future	277	0	277	0	0.00
04/05/2017	R208 On 01-February-18			Bond Future	7.61	100.1210	7.6147	100.1210	0.00
04/05/2017	R208 On 01-February-18	7.85	Call	Bond Future	1359	1	1359	1	0.00
04/05/2017	R208 On 01-February-18	7.83	Call	Bond Future	1327	1	1327	1	0.00
04/05/2017	R208 On 01-February-18	7.84	Call	Bond Future	1343	1	1343	1	0.00
04/05/2017	R208 On 01-February-18	7.83	Put	Bond Future	745	1	745	1	0.00
04/05/2017	R208 On 01-February-18	7.84	Put	Bond Future	734	1	734	1	0.00
04/05/2017	R208 On 01-February-18	7.85	Put	Bond Future	724	1	724	1	0.00
04/05/2017	R209 On 04-May-17			Bond Future	9.44	73.0480	9.4400	73.0480	0.00
04/05/2017	R209 On 04-May-17	9.63	Call	Bond Future	1285	2	1285	2	0.00
04/05/2017	R209 On 04-May-17	8.93	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R209 On 04-May-17	9.46	Call	Bond Future	137	0	137	0	0.00
04/05/2017	R209 On 04-May-17	9.48	Call	Bond Future	273	1	273	1	0.00
04/05/2017	R209 On 04-May-17	9.47	Call	Bond Future	205	1	205	1	0.00
04/05/2017	R209 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R209 On 04-May-17	9.63	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R209 On 04-May-17	8.93	Put	Bond Future	3627	3	3627	3	0.00

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04/05/2017	R209 On 04-May-17	9.46	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R209 On 04-May-17	9.33	Put	Bond Future	760	1	760	1	0.00
04/05/2017	R209 On 04-May-17	9.47	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R209 On 04-May-17	9.48	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R209 On 03-August-17			Bond Future	9.46	74.4358	9.4644	74.4358	71,010.00
04/05/2017	R209 On 03-August-17	9.44	Call	Bond Future	1858	2	1858	2	0.00
04/05/2017	R209 On 03-August-17	9.43	Call	Bond Future	1824	2	1824	2	0.00
04/05/2017	R209 On 03-August-17	9.45	Call	Bond Future	1891	2	1891	2	0.00
04/05/2017	R209 On 03-August-17	9.44	Put	Bond Future	2024	2	2024	2	0.00
04/05/2017	R209 On 03-August-17	9.45	Put	Bond Future	1989	2	1989	2	0.00
04/05/2017	R209 On 03-August-17	9.43	Put	Bond Future	2060	2	2060	2	0.00
04/05/2017	R209 On 02-November-17			Bond Future	9.51	72.7281	9.5070	72.7281	476.00
04/05/2017	R209 On 02-November-17	10.00	Call	Bond Future	4743	5	4743	5	0.00
04/05/2017	R209 On 02-November-17	9.54	Call	Bond Future	2937	3	2937	3	0.00
04/05/2017	R209 On 02-November-17	9.52	Call	Bond Future	2867	3	2867	3	0.00
04/05/2017	R209 On 02-November-17	10.60	Call	Bond Future	7499	8	7499	8	0.00
04/05/2017	R209 On 02-November-17	8.30	Call	Bond Future	371	0	371	0	2,800.00
04/05/2017	R209 On 02-November-17	9.00	Call	Bond Future	1401	1	1401	1	4,100.00
04/05/2017	R209 On 02-November-17	9.53	Call	Bond Future	2902	3	2902	3	0.00
04/05/2017	R209 On 02-November-17	10.00	Put	Bond Future	1525	1	1525	1	3,360.00
04/05/2017	R209 On 02-November-17	10.60	Put	Bond Future	652	1	652	1	1,300.00
04/05/2017	R209 On 02-November-17	9.00	Put	Bond Future	4950	5	4950	5	0.00
04/05/2017	R209 On 02-November-17	9.54	Put	Bond Future	2714	3	2714	3	0.00
04/05/2017	R209 On 02-November-17	9.52	Put	Bond Future	2779	3	2779	3	0.00
04/05/2017	R209 On 02-November-17	8.30	Put	Bond Future	9261	9	9261	9	0.00
04/05/2017	R209 On 02-November-17	9.53	Put	Bond Future	2747	3	2747	3	0.00
04/05/2017	R209 On 01-February-18			Bond Future	9.54	74.1798	9.5449	74.1798	0.00
04/05/2017	R209 On 01-February-18	9.71	Call	Bond Future	4119	4	4119	4	0.00
04/05/2017	R209 On 01-February-18	9.72	Call	Bond Future	4156	4	4156	4	0.00
04/05/2017	R209 On 01-February-18	9.73	Call	Bond Future	4193	4	4193	4	0.00
04/05/2017	R209 On 01-February-18	9.71	Put	Bond Future	3026	3	3026	3	0.00
04/05/2017	R209 On 01-February-18	9.73	Put	Bond Future	2969	3	2969	3	0.00
04/05/2017	R209 On 01-February-18	9.72	Put	Bond Future	2997	3	2997	3	0.00
04/05/2017	R210 On 04-May-17			Bond Future	184.17	184.1288	184.1674	184.1288	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R210 On 04-May-17	192.31	Put	Bond Future	8143	8	8143	8	0.00
04/05/2017	R210 On 04-May-17	192.33	Put	Bond Future	8163	8	8163	8	0.00
04/05/2017	R210 On 04-May-17	192.32	Put	Bond Future	8153	8	8153	8	0.00
04/05/2017	R210 On 03-August-17			Bond Future	187.70	187.6613	187.6990	187.6613	1,675.00
04/05/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R210 On 03-August-17	196.29	Put	Bond Future	8591	9	8591	9	0.00
04/05/2017	R210 On 03-August-17	196.30	Put	Bond Future	8601	9	8601	9	0.00
04/05/2017	R210 On 03-August-17	196.28	Put	Bond Future	8581	9	8581	9	0.00
04/05/2017	R210 On 02-November-17			Bond Future	188.98	188.9431	188.9782	188.9431	0.00
04/05/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R210 On 02-November-17	192.08	Put	Bond Future	3102	3	3102	3	0.00
04/05/2017	R210 On 02-November-17	192.07	Put	Bond Future	3092	3	3092	3	0.00
04/05/2017	R210 On 02-November-17	192.09	Put	Bond Future	3112	3	3112	3	0.00
04/05/2017	R210 On 01-February-18			Bond Future	192.79	192.7521	192.7924	192.7521	0.00
04/05/2017	R210 On 01-February-18	192.38	Call	Bond Future	412	0	412	0	0.00
04/05/2017	R210 On 01-February-18	192.37	Call	Bond Future	422	0	422	0	0.00
04/05/2017	R210 On 01-February-18	192.36	Call	Bond Future	432	0	432	0	0.00
04/05/2017	R210 On 01-February-18	192.36	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R210 On 01-February-18	192.37	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R210 On 01-February-18	192.38	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R212 On 04-May-17			Bond Future	148.68	148.6541	148.6849	148.6541	0.00
04/05/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R212 On 04-May-17	152.24	Put	Bond Future	3555	4	3555	4	0.00
04/05/2017	R212 On 04-May-17	152.23	Put	Bond Future	3545	4	3545	4	0.00
04/05/2017	R212 On 04-May-17	152.25	Put	Bond Future	3565	4	3565	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2017	R212 On 03-August-17			Bond Future	149.51	149.4789	149.5091	149.4789	4,858.00
04/05/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R212 On 03-August-17	153.34	Put	Bond Future	3831	4	3831	4	0.00
04/05/2017	R212 On 03-August-17	153.36	Put	Bond Future	3851	4	3851	4	0.00
04/05/2017	R212 On 03-August-17	153.35	Put	Bond Future	3841	4	3841	4	0.00
04/05/2017	R212 On 02-November-17			Bond Future	152.44	152.4120	152.4400	152.4120	0.00
04/05/2017	R212 On 02-November-17	152.41	Call	Bond Future	30	0	30	0	0.00
04/05/2017	R212 On 02-November-17	152.42	Call	Bond Future	20	0	20	0	0.00
04/05/2017	R212 On 02-November-17	152.40	Call	Bond Future	40	0	40	0	0.00
04/05/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R212 On 01-February-18			Bond Future	153.46	153.4243	153.4565	153.4243	0.00
04/05/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R212 On 01-February-18	154.69	Put	Bond Future	1234	1	1234	1	0.00
04/05/2017	R212 On 01-February-18	154.70	Put	Bond Future	1244	1	1244	1	0.00
04/05/2017	R212 On 01-February-18	154.71	Put	Bond Future	1254	1	1254	1	0.00
04/05/2017	R213 On 04-May-17			Bond Future	9.17	84.7794	9.1700	84.7794	0.00
04/05/2017	R213 On 04-May-17	9.37	Call	Bond Future	1348	2	1348	2	0.00
04/05/2017	R213 On 04-May-17	9.36	Call	Bond Future	1282	2	1282	2	0.00
04/05/2017	R213 On 04-May-17	9.35	Call	Bond Future	1215	1	1215	1	0.00
04/05/2017	R213 On 04-May-17	9.36	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R213 On 04-May-17	9.37	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R213 On 04-May-17	9.35	Put	Bond Future	0	0	0	0	0.00
04/05/2017	R213 On 03-August-17			Bond Future	9.20	86.3900	9.1975	86.3900	55,673.00
04/05/2017	R213 On 03-August-17	9.33	Call	Bond Future	2345	2	2345	2	0.00
04/05/2017	R213 On 03-August-17	9.34	Call	Bond Future	2384	2	2384	2	0.00
04/05/2017	R213 On 03-August-17	9.35	Call	Bond Future	2423	3	2423	3	0.00
04/05/2017	R213 On 03-August-17	9.34	Put	Bond Future	1430	1	1430	1	0.00
04/05/2017	R213 On 03-August-17	9.35	Put	Bond Future	1403	1	1403	1	0.00

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04/05/2017	R213 On 03-August-17	9.33	Put	Bond Future	1458	1	1458	1	0.00
04/05/2017	R213 On 02-November-17			Bond Future	9.24	84.5136	9.2401	84.5136	0.00
04/05/2017	R213 On 02-November-17	9.36	Call	Bond Future	3114	3	3114	3	0.00
04/05/2017	R213 On 02-November-17	9.34	Call	Bond Future	3041	3	3041	3	0.00
04/05/2017	R213 On 02-November-17	9.35	Call	Bond Future	3077	3	3077	3	0.00
04/05/2017	R213 On 02-November-17	9.34	Put	Bond Future	2378	2	2378	2	0.00
04/05/2017	R213 On 02-November-17	9.35	Put	Bond Future	2349	2	2349	2	0.00
04/05/2017	R213 On 02-November-17	9.36	Put	Bond Future	2320	2	2320	2	0.00
04/05/2017	R213 On 01-February-18			Bond Future	9.28	86.2005	9.2782	86.2005	0.00
04/05/2017	R213 On 01-February-18	9.43	Call	Bond Future	3901	4	3901	4	0.00
04/05/2017	R213 On 01-February-18	9.42	Call	Bond Future	3865	4	3865	4	0.00
04/05/2017	R213 On 01-February-18	9.41	Call	Bond Future	3829	4	3829	4	0.00
04/05/2017	R213 On 01-February-18	9.42	Put	Bond Future	2938	3	2938	3	0.00
04/05/2017	R213 On 01-February-18	9.43	Put	Bond Future	2910	3	2910	3	0.00
04/05/2017	R213 On 01-February-18	9.41	Put	Bond Future	2967	3	2967	3	0.00
04/05/2017	R214 On 04-May-17			Bond Future	9.61	72.6351	9.6050	72.6351	0.00
04/05/2017	R214 On 04-May-17	9.56	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R214 On 04-May-17	9.58	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R214 On 04-May-17	9.57	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R214 On 04-May-17	9.56	Put	Bond Future	320	0	320	0	0.00
04/05/2017	R214 On 04-May-17	9.57	Put	Bond Future	248	0	248	0	0.00
04/05/2017	R214 On 04-May-17	9.58	Put	Bond Future	177	0	177	0	0.00
04/05/2017	R214 On 03-August-17			Bond Future	9.63	74.0150	9.6305	74.0150	35,526.00
04/05/2017	R214 On 03-August-17	9.51	Call	Bond Future	1658	2	1658	2	0.00
04/05/2017	R214 On 03-August-17	9.52	Call	Bond Future	1690	2	1690	2	0.00
04/05/2017	R214 On 03-August-17	9.53	Call	Bond Future	1722	2	1722	2	0.00
04/05/2017	R214 On 03-August-17	9.52	Put	Bond Future	2475	2	2475	2	0.00
04/05/2017	R214 On 03-August-17	9.53	Put	Bond Future	2436	2	2436	2	0.00
04/05/2017	R214 On 03-August-17	9.51	Put	Bond Future	2515	2	2515	2	0.00
04/05/2017	R214 On 02-November-17			Bond Future	9.68	72.1524	9.6760	72.1524	0.00
04/05/2017	R214 On 02-November-17	9.58	Call	Bond Future	2636	3	2636	3	0.00
04/05/2017	R214 On 02-November-17	9.60	Call	Bond Future	2702	3	2702	3	0.00
04/05/2017	R214 On 02-November-17	9.59	Call	Bond Future	2669	3	2669	3	0.00
04/05/2017	R214 On 02-November-17	9.60	Put	Bond Future	3236	3	3236	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
04/05/2017	R214 On 02-November-17	9.58	Put	Bond Future	3311	3	3311	3	0.00
04/05/2017	R214 On 02-November-17	9.59	Put	Bond Future	3273	3	3273	3	0.00
04/05/2017	R214 On 01-February-18			Bond Future	9.72	73.5926	9.7179	73.5926	0.00
04/05/2017	R214 On 01-February-18	9.83	Call	Bond Future	4104	4	4104	4	0.00
04/05/2017	R214 On 01-February-18	9.82	Call	Bond Future	4067	4	4067	4	0.00
04/05/2017	R214 On 01-February-18	9.84	Call	Bond Future	4141	4	4141	4	0.00
04/05/2017	R214 On 01-February-18	9.82	Put	Bond Future	3366	3	3366	3	0.00
04/05/2017	R214 On 01-February-18	9.83	Put	Bond Future	3334	3	3334	3	0.00
04/05/2017	R214 On 01-February-18	9.84	Put	Bond Future	3303	3	3303	3	0.00
04/05/2017	R248 On 04-May-17			Bond Future	9.70	92.7297	9.7000	92.7297	0.00
04/05/2017	R248 On 04-May-17	9.67	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R248 On 04-May-17	9.66	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R248 On 04-May-17	9.65	Call	Bond Future	0	0	0	0	0.00
04/05/2017	R248 On 04-May-17	9.66	Put	Bond Future	359	0	359	0	0.00
04/05/2017	R248 On 04-May-17	9.65	Put	Bond Future	450	0	450	0	0.00
04/05/2017	R248 On 04-May-17	9.67	Put	Bond Future	269	0	269	0	0.00
04/05/2017	R248 On 03-August-17			Bond Future	9.73	94.4914	9.7283	94.4914	74,837.00
04/05/2017	R248 On 03-August-17	9.57	Call	Bond Future	2058	2	2058	2	0.00
04/05/2017	R248 On 03-August-17	9.58	Call	Bond Future	2096	2	2096	2	0.00
04/05/2017	R248 On 03-August-17	9.56	Call	Bond Future	2020	2	2020	2	0.00
04/05/2017	R248 On 03-August-17	9.57	Put	Bond Future	3486	3	3486	3	0.00
04/05/2017	R248 On 03-August-17	9.58	Put	Bond Future	3433	3	3433	3	0.00
04/05/2017	R248 On 03-August-17	9.56	Put	Bond Future	3540	3	3540	3	0.00
04/05/2017	R248 On 02-November-17			Bond Future	9.78	91.8844	9.7766	91.8844	226.00
04/05/2017	R248 On 02-November-17	9.64	Call	Bond Future	3323	3	3323	3	0.00
04/05/2017	R248 On 02-November-17	9.65	Call	Bond Future	3364	3	3364	3	0.00
04/05/2017	R248 On 02-November-17	9.66	Call	Bond Future	3404	4	3404	4	0.00
04/05/2017	R248 On 02-November-17	9.64	Put	Bond Future	4542	4	4542	4	0.00
04/05/2017	R248 On 02-November-17	9.65	Put	Bond Future	4493	4	4493	4	0.00
04/05/2017	R248 On 02-November-17	9.66	Put	Bond Future	4443	4	4443	4	0.00
04/05/2017	R248 On 01-February-18			Bond Future	9.82	93.7184	9.8216	93.7184	0.00
04/05/2017	R248 On 01-February-18	9.89	Call	Bond Future	5192	5	5192	5	0.00
04/05/2017	R248 On 01-February-18	9.90	Call	Bond Future	5237	5	5237	5	0.00
04/05/2017	R248 On 01-February-18	9.91	Call	Bond Future	5283	5	5283	5	0.00

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04/05/2017	R248 On 01-February-18	9.90	Put	Bond Future	4557	4	4557	4	0.00
04/05/2017	R248 On 01-February-18	9.91	Put	Bond Future	4516	4	4516	4	0.00
04/05/2017	R248 On 01-February-18	9.89	Put	Bond Future	4597	5	4597	5	0.00