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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For June 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	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
02/06/2017	2025 On 03-August-17			Bond Future	128.19	128.2714	128.1879	128.2714	2,414.00
02/06/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2025 On 03-August-17	133.96	Put	Bond Future	5772	6	5772	6	0.00
02/06/2017	2025 On 03-August-17	133.98	Put	Bond Future	5792	6	5792	6	0.00
02/06/2017	2025 On 03-August-17	133.97	Put	Bond Future	5782	6	5782	6	0.00
02/06/2017	2025 On 02-November-17			Bond Future	130.67	130.7584	130.6725	130.7584	0.00
02/06/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2025 On 02-November-17	132.97	Put	Bond Future	2298	2	2298	2	0.00
02/06/2017	2025 On 02-November-17	132.98	Put	Bond Future	2308	2	2308	2	0.00
02/06/2017	2025 On 02-November-17	132.96	Put	Bond Future	2288	2	2288	2	0.00
02/06/2017	2025 On 01-February-18			Bond Future	131.93	132.0141	131.9256	132.0141	0.00
02/06/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2025 On 01-February-18	133.89	Put	Bond Future	1964	2	1964	2	0.00
02/06/2017	2025 On 01-February-18	133.88	Put	Bond Future	1954	2	1954	2	0.00
02/06/2017	2025 On 01-February-18	133.90	Put	Bond Future	1974	2	1974	2	0.00
02/06/2017	2029 On 01-February-18			Bond Future	103.79	103.7830	103.7871	103.7830	0.00
02/06/2017	2030 On 03-August-17			Bond Future	8.98	92.2861	8.9755	92.2861	32,390.00
02/06/2017	2030 On 03-August-17	9.33	Call	Bond Future	2452	2	2452	2	0.00
02/06/2017	2030 On 03-August-17	9.34	Call	Bond Future	2519	2	2519	2	0.00
02/06/2017	2030 On 03-August-17	9.35	Call	Bond Future	2587	2	2587	2	0.00
02/06/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
02/06/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
02/06/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
02/06/2017	2030 On 02-November-17			Bond Future	9.01	94.0518	9.0132	94.0518	0.00
02/06/2017	2030 On 02-November-17	9.35	Call	Bond Future	2300	2	2300	2	0.00
02/06/2017	2030 On 02-November-17	9.36	Call	Bond Future	2367	2	2367	2	0.00
02/06/2017	2030 On 02-November-17	9.34	Call	Bond Future	2233	2	2233	2	0.00
02/06/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
02/06/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
02/06/2017	2030 On 01-February-18			Bond Future	9.05	91.8784	9.0488	91.8784	0.00
02/06/2017	2030 On 01-February-18	9.38	Call	Bond Future	2231	2	2231	2	0.00
02/06/2017	2030 On 01-February-18	9.37	Call	Bond Future	2164	1	2164	1	0.00
02/06/2017	2030 On 01-February-18	9.39	Call	Bond Future	2297	2	2297	2	0.00
02/06/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
02/06/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
02/06/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
02/06/2017	2032 On 03-August-17			Bond Future	9.12	95.2617	9.1195	95.2617	26,589.00
02/06/2017	2032 On 03-August-17	9.43	Call	Bond Future	3009	3	3009	3	0.00
02/06/2017	2032 On 03-August-17	9.45	Call	Bond Future	3116	3	3116	3	0.00
02/06/2017	2032 On 03-August-17	9.44	Call	Bond Future	3062	3	3062	3	0.00
02/06/2017	2032 On 03-August-17	9.45	Put	Bond Future	653	1	653	1	0.00
02/06/2017	2032 On 03-August-17	9.43	Put	Bond Future	692	1	692	1	0.00
02/06/2017	2032 On 03-August-17	9.44	Put	Bond Future	672	1	672	1	0.00
02/06/2017	2032 On 02-November-17			Bond Future	9.16	92.9265	9.1613	92.9265	0.00
02/06/2017	2032 On 02-November-17	9.48	Call	Bond Future	4025	4	4025	4	0.00
02/06/2017	2032 On 02-November-17	9.49	Call	Bond Future	4071	4	4071	4	0.00
02/06/2017	2032 On 02-November-17	9.50	Call	Bond Future	4118	4	4118	4	0.00
02/06/2017	2032 On 02-November-17	9.49	Put	Bond Future	1652	2	1652	2	0.00
02/06/2017	2032 On 02-November-17	9.48	Put	Bond Future	1677	2	1677	2	0.00
02/06/2017	2032 On 02-November-17	9.50	Put	Bond Future	1627	2	1627	2	0.00
02/06/2017	2032 On 01-February-18			Bond Future	9.20	94.7363	9.2013	94.7363	0.00
02/06/2017	2032 On 01-February-18	9.55	Call	Bond Future	4741	4	4741	4	0.00
02/06/2017	2032 On 01-February-18	9.56	Call	Bond Future	4787	4	4787	4	0.00
02/06/2017	2032 On 01-February-18	9.57	Call	Bond Future	4832	4	4832	4	0.00
02/06/2017	2032 On 01-February-18	9.56	Put	Bond Future	2183	2	2183	2	0.00
02/06/2017	2032 On 01-February-18	9.57	Put	Bond Future	2157	2	2157	2	0.00
02/06/2017	2032 On 01-February-18	9.55	Put	Bond Future	2209	2	2209	2	0.00
02/06/2017	2033 On 03-August-17			Bond Future	105.23	105.3687	105.2335	105.3687	6,534.00
02/06/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2017	2033 On 03-August-17	113.12	Put	Bond Future	7886	8	7886	8	0.00
02/06/2017	2033 On 03-August-17	113.13	Put	Bond Future	7896	8	7896	8	0.00
02/06/2017	2033 On 03-August-17	113.14	Put	Bond Future	7906	8	7906	8	0.00
02/06/2017	2033 On 02-November-17			Bond Future	106.20	106.3351	106.1967	106.3351	0.00
02/06/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2033 On 02-November-17	110.08	Put	Bond Future	3883	4	3883	4	0.00
02/06/2017	2033 On 02-November-17	110.09	Put	Bond Future	3893	4	3893	4	0.00
02/06/2017	2033 On 02-November-17	110.07	Put	Bond Future	3873	4	3873	4	0.00
02/06/2017	2033 On 01-February-18			Bond Future	108.31	108.4557	108.3139	108.4557	0.00
02/06/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2033 On 01-February-18	109.64	Put	Bond Future	1326	1	1326	1	0.00
02/06/2017	2033 On 01-February-18	109.66	Put	Bond Future	1346	1	1346	1	0.00
02/06/2017	2033 On 01-February-18	109.65	Put	Bond Future	1336	1	1336	1	0.00
02/06/2017	2037 On 03-August-17			Bond Future	9.44	91.0781	9.4446	91.0781	66,025.00
02/06/2017	2037 On 03-August-17	9.58	Call	Bond Future	2412	2	2412	2	0.00
02/06/2017	2037 On 03-August-17	9.57	Call	Bond Future	2363	2	2363	2	0.00
02/06/2017	2037 On 03-August-17	9.56	Call	Bond Future	2315	2	2315	2	0.00
02/06/2017	2037 On 03-August-17	9.57	Put	Bond Future	1336	2	1336	2	0.00
02/06/2017	2037 On 03-August-17	9.58	Put	Bond Future	1304	2	1304	2	0.00
02/06/2017	2037 On 03-August-17	9.56	Put	Bond Future	1369	2	1369	2	0.00
02/06/2017	2037 On 02-November-17			Bond Future	9.49	92.8207	9.4888	92.8207	233.00
02/06/2017	2037 On 02-November-17	9.66	Call	Bond Future	3821	3	3821	3	0.00
02/06/2017	2037 On 02-November-17	9.65	Call	Bond Future	3775	3	3775	3	0.00
02/06/2017	2037 On 02-November-17	9.67	Call	Bond Future	3868	3	3868	3	0.00
02/06/2017	2037 On 02-November-17	9.67	Put	Bond Future	2405	3	2405	3	0.00
02/06/2017	2037 On 02-November-17	9.66	Put	Bond Future	2438	3	2438	3	0.00
02/06/2017	2037 On 02-November-17	9.65	Put	Bond Future	2472	3	2472	3	0.00
02/06/2017	2037 On 01-February-18			Bond Future	9.53	90.3731	9.5318	90.3731	0.00
02/06/2017	2037 On 01-February-18	9.82	Call	Bond Future	5056	5	5056	5	0.00
02/06/2017	2037 On 01-February-18	9.81	Call	Bond Future	5009	5	5009	5	0.00

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02/06/2017	2037 On 01-February-18	9.83	Call	Bond Future	5104	5	5104	5	0.00
02/06/2017	2037 On 01-February-18	9.82	Put	Bond Future	2769	3	2769	3	0.00
02/06/2017	2037 On 01-February-18	9.83	Put	Bond Future	2739	3	2739	3	0.00
02/06/2017	2037 On 01-February-18	9.81	Put	Bond Future	2800	3	2800	3	0.00
02/06/2017	2038 On 03-August-17			Bond Future	129.83	129.8239	129.8307	129.8239	22,539.00
02/06/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2038 On 03-August-17	141.17	Put	Bond Future	11339	11	11339	11	0.00
02/06/2017	2038 On 03-August-17	141.16	Put	Bond Future	11329	11	11329	11	0.00
02/06/2017	2038 On 03-August-17	141.18	Put	Bond Future	11349	11	11349	11	0.00
02/06/2017	2038 On 02-November-17			Bond Future	132.35	132.3410	132.3470	132.3410	0.00
02/06/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2038 On 02-November-17	136.80	Put	Bond Future	4453	4	4453	4	0.00
02/06/2017	2038 On 02-November-17	136.82	Put	Bond Future	4473	4	4473	4	0.00
02/06/2017	2038 On 02-November-17	136.81	Put	Bond Future	4463	4	4463	4	0.00
02/06/2017	2038 On 01-February-18			Bond Future	133.46	133.4592	133.4645	133.4592	0.00
02/06/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2038 On 01-February-18	136.93	Put	Bond Future	3465	3	3465	3	0.00
02/06/2017	2038 On 01-February-18	136.94	Put	Bond Future	3475	3	3475	3	0.00
02/06/2017	2038 On 01-February-18	136.95	Put	Bond Future	3485	3	3485	3	0.00
02/06/2017	2040 On 03-August-17			Bond Future	9.54	94.4149	9.5403	94.4149	13,856.00
02/06/2017	2040 On 03-August-17	9.63	Call	Bond Future	2396	2	2396	2	0.00
02/06/2017	2040 On 03-August-17	9.62	Call	Bond Future	2347	2	2347	2	0.00
02/06/2017	2040 On 03-August-17	9.61	Call	Bond Future	2298	2	2298	2	0.00
02/06/2017	2040 On 03-August-17	9.62	Put	Bond Future	1648	2	1648	2	0.00
02/06/2017	2040 On 03-August-17	9.61	Put	Bond Future	1687	2	1687	2	0.00
02/06/2017	2040 On 03-August-17	9.63	Put	Bond Future	1610	2	1610	2	0.00
02/06/2017	2040 On 02-November-17			Bond Future	9.59	96.2213	9.5858	96.2213	0.00
02/06/2017	2040 On 02-November-17	9.66	Call	Bond Future	3662	3	3662	3	0.00

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02/06/2017	2040 On 02-November-17	9.67	Call	Bond Future	3707	3	3707	3	0.00
02/06/2017	2040 On 02-November-17	9.65	Call	Bond Future	3616	3	3616	3	0.00
02/06/2017	2040 On 02-November-17	9.67	Put	Bond Future	2976	3	2976	3	0.00
02/06/2017	2040 On 02-November-17	9.66	Put	Bond Future	3017	3	3017	3	0.00
02/06/2017	2040 On 02-November-17	9.65	Put	Bond Future	3057	3	3057	3	0.00
02/06/2017	2040 On 01-February-18			Bond Future	9.63	93.5896	9.6301	93.5896	0.00
02/06/2017	2040 On 01-February-18	9.87	Call	Bond Future	5198	5	5198	5	0.00
02/06/2017	2040 On 01-February-18	9.89	Call	Bond Future	5296	5	5296	5	0.00
02/06/2017	2040 On 01-February-18	9.88	Call	Bond Future	5247	5	5247	5	0.00
02/06/2017	2040 On 01-February-18	9.87	Put	Bond Future	3158	4	3158	4	0.00
02/06/2017	2040 On 01-February-18	9.88	Put	Bond Future	3124	3	3124	3	0.00
02/06/2017	2040 On 01-February-18	9.89	Put	Bond Future	3090	3	3090	3	0.00
02/06/2017	2044 On 03-August-17			Bond Future	9.61	91.2118	9.6051	91.2118	23,797.00
02/06/2017	2044 On 03-August-17	9.63	Call	Bond Future	2094	2	2094	2	0.00
02/06/2017	2044 On 03-August-17	9.62	Call	Bond Future	2049	2	2049	2	0.00
02/06/2017	2044 On 03-August-17	9.64	Call	Bond Future	2140	2	2140	2	0.00
02/06/2017	2044 On 03-August-17	9.62	Put	Bond Future	1916	2	1916	2	0.00
02/06/2017	2044 On 03-August-17	9.63	Put	Bond Future	1873	2	1873	2	0.00
02/06/2017	2044 On 03-August-17	9.64	Put	Bond Future	1831	2	1831	2	0.00
02/06/2017	2044 On 02-November-17			Bond Future	9.65	92.9569	9.6503	92.9569	200.00
02/06/2017	2044 On 02-November-17	9.66	Call	Bond Future	3437	3	3437	3	0.00
02/06/2017	2044 On 02-November-17	9.68	Call	Bond Future	3525	3	3525	3	0.00
02/06/2017	2044 On 02-November-17	9.67	Call	Bond Future	3481	3	3481	3	0.00
02/06/2017	2044 On 02-November-17	9.66	Put	Bond Future	3351	4	3351	4	0.00
02/06/2017	2044 On 02-November-17	9.67	Put	Bond Future	3307	4	3307	4	0.00
02/06/2017	2044 On 02-November-17	9.68	Put	Bond Future	3264	4	3264	4	0.00
02/06/2017	2044 On 01-February-18			Bond Future	9.69	90.3868	9.6944	90.3868	0.00
02/06/2017	2044 On 01-February-18	9.90	Call	Bond Future	5116	5	5116	5	0.00
02/06/2017	2044 On 01-February-18	9.91	Call	Bond Future	5165	5	5165	5	0.00
02/06/2017	2044 On 01-February-18	9.89	Call	Bond Future	5067	5	5067	5	0.00
02/06/2017	2044 On 01-February-18	9.90	Put	Bond Future	3352	4	3352	4	0.00
02/06/2017	2044 On 01-February-18	9.91	Put	Bond Future	3317	4	3317	4	0.00
02/06/2017	2044 On 01-February-18	9.89	Put	Bond Future	3388	4	3388	4	0.00
02/06/2017	2046 On 03-August-17			Bond Future	128.13	128.1282	128.1347	128.1282	22,790.00

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02/06/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2046 On 03-August-17	141.19	Put	Bond Future	13055	13	13055	13	0.00
02/06/2017	2046 On 03-August-17	141.17	Put	Bond Future	13035	13	13035	13	0.00
02/06/2017	2046 On 03-August-17	141.18	Put	Bond Future	13045	13	13045	13	0.00
02/06/2017	2046 On 02-November-17			Bond Future	129.04	129.0291	129.0351	129.0291	0.00
02/06/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2046 On 02-November-17	136.31	Put	Bond Future	7275	7	7275	7	0.00
02/06/2017	2046 On 02-November-17	136.32	Put	Bond Future	7285	7	7285	7	0.00
02/06/2017	2046 On 02-November-17	136.30	Put	Bond Future	7265	7	7265	7	0.00
02/06/2017	2046 On 01-February-18			Bond Future	131.61	131.6025	131.6077	131.6025	0.00
02/06/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2046 On 01-February-18	132.90	Put	Bond Future	1292	1	1292	1	0.00
02/06/2017	2046 On 01-February-18	132.91	Put	Bond Future	1302	1	1302	1	0.00
02/06/2017	2046 On 01-February-18	132.92	Put	Bond Future	1312	1	1312	1	0.00
02/06/2017	2050 On 03-August-17			Bond Future	135.58	135.5682	135.5752	135.5682	26,059.00
02/06/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2050 On 03-August-17	149.23	Put	Bond Future	13655	14	13655	14	0.00
02/06/2017	2050 On 03-August-17	149.24	Put	Bond Future	13665	14	13665	14	0.00
02/06/2017	2050 On 03-August-17	149.22	Put	Bond Future	13645	14	13645	14	0.00
02/06/2017	2050 On 02-November-17			Bond Future	138.20	138.1967	138.2032	138.1967	0.00
02/06/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2050 On 02-November-17	144.65	Put	Bond Future	6447	6	6447	6	0.00
02/06/2017	2050 On 02-November-17	144.66	Put	Bond Future	6457	6	6457	6	0.00
02/06/2017	2050 On 02-November-17	144.67	Put	Bond Future	6467	6	6467	6	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
02/06/2017	2050 On 01-February-18			Bond Future	139.27	139.2608	139.2664	139.2608	0.00
02/06/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
02/06/2017	2050 On 01-February-18	140.24	Put	Bond Future	974	1	974	1	0.00
02/06/2017	2050 On 01-February-18	140.25	Put	Bond Future	984	1	984	1	0.00
02/06/2017	2050 On 01-February-18	140.23	Put	Bond Future	964	1	964	1	0.00
02/06/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	AL37 On 03-August-17			Index Future	548.43	546.2670	548.4320	546.2670	0.00
02/06/2017	AL37 On 02-November-17			Index Future	558.93	556.7190	558.9250	556.7190	0.00
02/06/2017	AL37 On 01-February-18			Index Future	569.81	567.5620	569.8110	567.5620	0.00
02/06/2017	AL7T On 03-August-17			Index Future	634.38	630.4040	634.3750	630.4040	0.00
02/06/2017	AL7T On 02-November-17			Index Future	646.51	642.4660	646.5120	642.4660	0.00
02/06/2017	AL7T On 01-February-18			Index Future	659.10	654.9790	659.1040	654.9790	0.00
02/06/2017	ALBI On 03-August-17			Index Future	572.69	568.8820	572.6880	568.8820	600.00
02/06/2017	ALBI On 02-November-17			Index Future	583.64	579.7660	583.6440	579.7660	0.00
02/06/2017	ALBI On 01-February-18			Index Future	595.01	591.0590	595.0120	591.0590	0.00
02/06/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C186 On 21-December-26			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
02/06/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/06/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2017	EL28 On 03-August-17			Bond Future	128.00	127.9285	127.9975	127.9285	0.00
02/06/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
02/06/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
02/06/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
02/06/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7173	7	7173	7	0.00
02/06/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7163	7	7163	7	0.00
02/06/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7183	7	7183	7	0.00
02/06/2017	EL28 On 02-November-17			Bond Future	128.73	128.6650	128.7346	128.6650	0.00
02/06/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
02/06/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
02/06/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
02/06/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5135	5	5135	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
02/06/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5145	5	5145	5	0.00
02/06/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5155	5	5155	5	0.00
02/06/2017	EL28 On 01-February-18			Bond Future	131.30	131.2311	131.3012	131.2311	0.00
02/06/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
02/06/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
02/06/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
02/06/2017	EL28 On 01-February-18	132.29	Put	Bond Future	989	1	989	1	0.00
02/06/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1009	1	1009	1	0.00
02/06/2017	EL28 On 01-February-18	132.30	Put	Bond Future	999	1	999	1	0.00
02/06/2017	ES33 On 03-August-17			Bond Future	10.54	79.0406	10.5417	79.0406	9,466.00
02/06/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
02/06/2017	ES33 On 03-August-17	10.55	Call	Bond Future	52	0	52	0	0.00
02/06/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
02/06/2017	ES33 On 03-August-17	10.53	Put	Bond Future	74	1	74	1	0.00
02/06/2017	ES33 On 03-August-17	10.54	Put	Bond Future	11	1	11	1	0.00
02/06/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	1	0	1	0.00
02/06/2017	ES33 On 02-November-17			Bond Future	10.63	76.7611	10.6266	76.7611	0.00
02/06/2017	ES33 On 02-November-17	10.66	Call	Bond Future	207	0	207	0	0.00
02/06/2017	ES33 On 02-November-17	10.67	Call	Bond Future	269	0	269	0	0.00
02/06/2017	ES33 On 02-November-17	10.68	Call	Bond Future	331	0	331	0	0.00
02/06/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00
02/06/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
02/06/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
02/06/2017	ES33 On 01-February-18			Bond Future	10.71	78.2561	10.7132	78.2561	0.00
02/06/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1668	1	1668	1	0.00
02/06/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1727	1	1727	1	0.00
02/06/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1786	1	1786	1	0.00
02/06/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
02/06/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
02/06/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
02/06/2017	ES42 On 03-August-17			Bond Future	10.77	82.2708	10.7672	82.2708	7,957.00
02/06/2017	ES42 On 02-November-17			Bond Future	10.85	79.5833	10.8520	79.5833	0.00
02/06/2017	ES42 On 01-February-18			Bond Future	10.94	81.1332	10.9356	81.1332	0.00
02/06/2017	GOVI On 03-August-17			GOVI	571.11	567.2810	571.1070	567.2810	404.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2017	GOVI On 03-August-17	561.10	Call	GOVI	100070	6	100070	6	0.00
02/06/2017	GOVI On 03-August-17	561.11	Call	GOVI	99970	6	99970	6	0.00
02/06/2017	GOVI On 03-August-17	561.09	Call	GOVI	100170	6	100170	6	0.00
02/06/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
02/06/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
02/06/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
02/06/2017	GOVI On 02-November-17			GOVI	582.03	578.1350	582.0330	578.1350	0.00
02/06/2017	GOVI On 02-November-17	572.44	Call	GOVI	95930	6	95930	6	0.00
02/06/2017	GOVI On 02-November-17	572.45	Call	GOVI	95830	6	95830	6	0.00
02/06/2017	GOVI On 02-November-17	572.46	Call	GOVI	95730	6	95730	6	0.00
02/06/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
02/06/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
02/06/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
02/06/2017	GOVI On 01-February-18			GOVI	593.37	589.3960	593.3690	589.3960	0.00
02/06/2017	GOVI On 01-February-18	581.03	Call	GOVI	123390	8	123390	8	0.00
02/06/2017	GOVI On 01-February-18	581.02	Call	GOVI	123490	8	123490	8	0.00
02/06/2017	GOVI On 01-February-18	581.04	Call	GOVI	123290	8	123290	8	0.00
02/06/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
02/06/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
02/06/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
02/06/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/06/2017	IGOV On 03-August-17			Index Future	249.73	249.9680	249.7330	249.9680	1,296.00
02/06/2017	IGOV On 02-November-17			Index Future	254.57	254.8150	254.5740	254.8150	0.00
02/06/2017	IGOV On 01-February-18			Index Future	259.65	259.8960	259.6490	259.8960	0.00
02/06/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
02/06/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
02/06/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
02/06/2017	IS01 On 21-September-17			Interest Rate Swap	99.62	99.6148	99.6162	99.6148	0.00
02/06/2017	IS01 On 21-December-17			Interest Rate Swap	99.81	99.8132	99.8146	99.8132	0.00
02/06/2017	IS01 On 15-March-18			Interest Rate Swap	99.76	99.7591	99.7565	99.7591	0.00
02/06/2017	IS01 On 21-June-18			Interest Rate Swap	99.90	99.9156	99.9038	99.9156	0.00
02/06/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8436	99.8453	99.8436	0.00
02/06/2017	IS02 On 16-March-18			Interest Rate Swap	99.04	99.0381	99.0351	99.0381	0.00
02/06/2017	IS02 On 15-June-18			Interest Rate Swap	98.59	98.6021	98.5907	98.6021	0.00

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02/06/2017	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5285	98.5104	98.5285	0.00
02/06/2017	IS02 On 21-December-18			Interest Rate Swap	98.88	98.9100	98.8800	98.9100	0.00
02/06/2017	IS02 On 15-March-19			Interest Rate Swap	99.27	99.3007	99.2686	99.3007	0.00
02/06/2017	IS02 On 21-June-19			Interest Rate Swap	99.65	99.6992	99.6492	99.6992	0.00
02/06/2017	IS05 On 17-December-20			Interest Rate Swap	96.23	96.3462	96.2308	96.3462	0.00
02/06/2017	IS05 On 16-March-21			Interest Rate Swap	95.46	95.5740	95.4558	95.5740	0.00
02/06/2017	IS05 On 15-June-21			Interest Rate Swap	94.64	94.7711	94.6442	94.7711	0.00
02/06/2017	IS05 On 21-September-21			Interest Rate Swap	94.79	94.9349	94.7897	94.9349	0.00
02/06/2017	IS05 On 21-December-21			Interest Rate Swap	96.94	97.1029	96.9377	97.1029	51.00
02/06/2017	IS05 On 15-March-22			Interest Rate Swap	97.04	97.2201	97.0356	97.2201	0.00
02/06/2017	IS05 On 21-June-22			Interest Rate Swap	98.20	98.3993	98.1985	98.3993	0.00
02/06/2017	IS10 On 17-December-25			Interest Rate Swap	94.68	95.0401	94.6819	95.0401	0.00
02/06/2017	IS10 On 16-March-26			Interest Rate Swap	91.67	92.0443	91.6721	92.0443	0.00
02/06/2017	IS10 On 15-June-26			Interest Rate Swap	90.40	90.7882	90.3994	90.7882	0.00
02/06/2017	IS10 On 21-September-26			Interest Rate Swap	92.52	92.9325	92.5236	92.9325	0.00
02/06/2017	IS10 On 21-December-26			Interest Rate Swap	96.26	96.6920	96.2647	96.6920	0.00
02/06/2017	IS10 On 15-March-27			Interest Rate Swap	94.81	95.2637	94.8108	95.2637	0.00
02/06/2017	IS10 On 21-June-27			Interest Rate Swap	96.85	97.3179	96.8512	97.3179	0.00
02/06/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/06/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/06/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/06/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/06/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
02/06/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
02/06/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
02/06/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
02/06/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
02/06/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
02/06/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
02/06/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	2,500.00
02/06/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	0.00
02/06/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
02/06/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
02/06/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	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
02/06/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
02/06/2017	R023 On 03-August-17			Bond Future	7.85	102.4776	7.8454	102.4776	38,317.00
02/06/2017	R023 On 03-August-17	8.58	Call	Bond Future	3243	3	3243	3	0.00
02/06/2017	R023 On 03-August-17	8.60	Call	Bond Future	3323	3	3323	3	0.00
02/06/2017	R023 On 03-August-17	8.59	Call	Bond Future	3283	3	3283	3	0.00
02/06/2017	R023 On 03-August-17	8.58	Put	Bond Future	54	0	54	0	0.00
02/06/2017	R023 On 03-August-17	8.59	Put	Bond Future	52	0	52	0	0.00
02/06/2017	R023 On 03-August-17	8.60	Put	Bond Future	49	0	49	0	0.00
02/06/2017	R023 On 02-November-17			Bond Future	7.85	100.5079	7.8529	100.5079	0.00
02/06/2017	R023 On 02-November-17	8.56	Call	Bond Future	3210	3	3210	3	0.00
02/06/2017	R023 On 02-November-17	8.57	Call	Bond Future	3245	3	3245	3	0.00
02/06/2017	R023 On 02-November-17	8.58	Call	Bond Future	3281	3	3281	3	0.00
02/06/2017	R023 On 02-November-17	8.57	Put	Bond Future	242	0	242	0	0.00
02/06/2017	R023 On 02-November-17	8.58	Put	Bond Future	237	0	237	0	0.00
02/06/2017	R023 On 02-November-17	8.56	Put	Bond Future	249	0	249	0	0.00
02/06/2017	R023 On 01-February-18			Bond Future	7.85	102.4654	7.8547	102.4654	0.00
02/06/2017	R023 On 01-February-18	8.32	Call	Bond Future	2632	2	2632	2	0.00
02/06/2017	R023 On 01-February-18	8.33	Call	Bond Future	2660	2	2660	2	0.00
02/06/2017	R023 On 01-February-18	8.31	Call	Bond Future	2604	2	2604	2	0.00
02/06/2017	R023 On 01-February-18	8.32	Put	Bond Future	746	1	746	1	0.00
02/06/2017	R023 On 01-February-18	8.33	Put	Bond Future	735	1	735	1	0.00
02/06/2017	R023 On 01-February-18	8.31	Put	Bond Future	758	1	758	1	0.00
02/06/2017	R035 On 03-August-17			Bond Future	9.34	99.1221	9.3414	99.1221	9,645.00
02/06/2017	R035 On 03-August-17	9.50	Call	Bond Future	1302	1	1302	1	0.00
02/06/2017	R035 On 03-August-17	9.51	Call	Bond Future	1383	1	1383	1	0.00
02/06/2017	R035 On 03-August-17	9.52	Call	Bond Future	1464	1	1464	1	0.00
02/06/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
02/06/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
02/06/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
02/06/2017	R035 On 02-November-17			Bond Future	9.39	96.5176	9.3882	96.5176	0.00
02/06/2017	R035 On 02-November-17	9.60	Call	Bond Future	1713	1	1713	1	0.00
02/06/2017	R035 On 02-November-17	9.59	Call	Bond Future	1634	1	1634	1	0.00
02/06/2017	R035 On 02-November-17	9.61	Call	Bond Future	1793	1	1793	1	0.00
02/06/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
02/06/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
02/06/2017	R035 On 01-February-18			Bond Future	9.43	98.3974	9.4343	98.3974	0.00
02/06/2017	R035 On 01-February-18	9.73	Call	Bond Future	2352	2	2352	2	0.00
02/06/2017	R035 On 01-February-18	9.75	Call	Bond Future	2508	2	2508	2	0.00
02/06/2017	R035 On 01-February-18	9.74	Call	Bond Future	2430	2	2430	2	0.00
02/06/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
02/06/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
02/06/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
02/06/2017	R186 On 03-August-17			Bond Future	8.46	113.6168	8.4616	113.6168	109,191.00
02/06/2017	R186 On 03-August-17	9.50	Call	Bond Future	6929	6	6929	6	0.00
02/06/2017	R186 On 03-August-17	8.90	Call	Bond Future	3343	3	3343	3	0.00
02/06/2017	R186 On 03-August-17	9.35	Call	Bond Future	5999	5	5999	5	0.00
02/06/2017	R186 On 03-August-17	8.91	Call	Bond Future	3398	3	3398	3	0.00
02/06/2017	R186 On 03-August-17	8.93	Call	Bond Future	3508	3	3508	3	0.00
02/06/2017	R186 On 03-August-17	8.75	Call	Bond Future	2563	2	2563	2	0.00
02/06/2017	R186 On 03-August-17	9.00	Call	Bond Future	3902	3	3902	3	0.00
02/06/2017	R186 On 03-August-17	8.85	Call	Bond Future	3074	3	3074	3	0.00
02/06/2017	R186 On 03-August-17	8.92	Call	Bond Future	3453	3	3453	3	0.00
02/06/2017	R186 On 03-August-17	8.90	Put	Bond Future	361	1	361	1	0.00
02/06/2017	R186 On 03-August-17	9.35	Put	Bond Future	64	0	64	0	750.00
02/06/2017	R186 On 03-August-17	9.50	Put	Bond Future	34	0	34	0	6,500.00
02/06/2017	R186 On 03-August-17	8.75	Put	Bond Future	589	1	589	1	3,654.00
02/06/2017	R186 On 03-August-17	8.91	Put	Bond Future	349	1	349	1	0.00
02/06/2017	R186 On 03-August-17	9.00	Put	Bond Future	254	0	254	0	0.00
02/06/2017	R186 On 03-August-17	8.93	Put	Bond Future	326	0	326	0	0.00
02/06/2017	R186 On 03-August-17	8.92	Put	Bond Future	337	1	337	1	0.00
02/06/2017	R186 On 03-August-17	8.85	Put	Bond Future	427	1	427	1	750.00
02/06/2017	R186 On 02-November-17			Bond Future	8.49	115.7907	8.4901	115.7907	4.00
02/06/2017	R186 On 02-November-17	8.88	Call	Bond Future	3754	3	3754	3	0.00
02/06/2017	R186 On 02-November-17	8.90	Call	Bond Future	3846	3	3846	3	0.00
02/06/2017	R186 On 02-November-17	8.89	Call	Bond Future	3800	3	3800	3	0.00
02/06/2017	R186 On 02-November-17	8.89	Put	Bond Future	1133	1	1133	1	0.00
02/06/2017	R186 On 02-November-17	8.90	Put	Bond Future	1114	1	1114	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
02/06/2017	R186 On 02-November-17	8.88	Put	Bond Future	1154	1	1154	1	0.00
02/06/2017	R186 On 01-February-18			Bond Future	8.52	112.7430	8.5154	112.7430	0.00
02/06/2017	R186 On 01-February-18	8.96	Call	Bond Future	4441	4	4441	4	0.00
02/06/2017	R186 On 01-February-18	8.97	Call	Bond Future	4485	4	4485	4	0.00
02/06/2017	R186 On 01-February-18	8.98	Call	Bond Future	4529	4	4529	4	0.00
02/06/2017	R186 On 01-February-18	8.96	Put	Bond Future	1546	2	1546	2	0.00
02/06/2017	R186 On 01-February-18	8.97	Put	Bond Future	1525	2	1525	2	0.00
02/06/2017	R186 On 01-February-18	8.98	Put	Bond Future	1505	2	1505	2	0.00
02/06/2017	R197 On 03-August-17			Bond Future	296.32	296.3037	296.3194	296.3037	2,350.00
02/06/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R197 On 03-August-17	308.06	Put	Bond Future	11741	12	11741	12	0.00
02/06/2017	R197 On 03-August-17	308.07	Put	Bond Future	11751	12	11751	12	0.00
02/06/2017	R197 On 03-August-17	308.05	Put	Bond Future	11731	12	11731	12	0.00
02/06/2017	R197 On 02-November-17			Bond Future	302.06	302.0485	302.0625	302.0485	0.00
02/06/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R197 On 02-November-17	305.16	Put	Bond Future	3097	3	3097	3	0.00
02/06/2017	R197 On 02-November-17	305.17	Put	Bond Future	3107	3	3107	3	0.00
02/06/2017	R197 On 02-November-17	305.15	Put	Bond Future	3087	3	3087	3	0.00
02/06/2017	R197 On 01-February-18			Bond Future	301.03	301.0185	301.0309	301.0185	0.00
02/06/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R197 On 01-February-18	301.68	Put	Bond Future	649	1	649	1	0.00
02/06/2017	R197 On 01-February-18	301.67	Put	Bond Future	639	1	639	1	0.00
02/06/2017	R197 On 01-February-18	301.66	Put	Bond Future	629	1	629	1	0.00
02/06/2017	R202 On 03-August-17			Bond Future	241.07	242.3007	241.0716	242.3007	30,557.00
02/06/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R202 On 03-August-17	258.36	Put	Bond Future	17288	16	17288	16	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
02/06/2017	R202 On 03-August-17	258.37	Put	Bond Future	17298	16	17298	16	0.00
02/06/2017	R202 On 03-August-17	258.35	Put	Bond Future	17278	16	17278	16	0.00
02/06/2017	R202 On 02-November-17			Bond Future	245.74	246.9987	245.7443	246.9987	0.00
02/06/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R202 On 02-November-17	253.89	Put	Bond Future	8146	7	8146	7	0.00
02/06/2017	R202 On 02-November-17	253.90	Put	Bond Future	8156	7	8156	7	0.00
02/06/2017	R202 On 02-November-17	253.91	Put	Bond Future	8166	7	8166	7	0.00
02/06/2017	R202 On 01-February-18			Bond Future	246.90	248.1779	246.8967	248.1779	0.00
02/06/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R202 On 01-February-18	249.07	Put	Bond Future	2173	1	2173	1	0.00
02/06/2017	R202 On 01-February-18	249.08	Put	Bond Future	2183	1	2183	1	0.00
02/06/2017	R202 On 01-February-18	249.06	Put	Bond Future	2163	1	2163	1	0.00
02/06/2017	R203 On 03-August-17			Bond Future	7.16	103.3414	7.1604	103.3414	0.00
02/06/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R203 On 03-August-17	4.87	Put	Bond Future	245	0	245	0	0.00
02/06/2017	R203 On 03-August-17	4.88	Put	Bond Future	244	0	244	0	0.00
02/06/2017	R203 On 03-August-17	4.89	Put	Bond Future	243	0	243	0	0.00
02/06/2017	R204 On 03-August-17			Bond Future	7.27	101.8739	7.2721	101.8739	41,529.00
02/06/2017	R204 On 03-August-17	7.75	Call	Bond Future	629	1	629	1	0.00
02/06/2017	R204 On 03-August-17	7.77	Call	Bond Future	653	1	653	1	0.00
02/06/2017	R204 On 03-August-17	7.76	Call	Bond Future	641	1	641	1	0.00
02/06/2017	R204 On 03-August-17	7.75	Put	Bond Future	15	0	15	0	0.00
02/06/2017	R204 On 03-August-17	7.76	Put	Bond Future	14	0	14	0	0.00
02/06/2017	R204 On 03-August-17	7.77	Put	Bond Future	13	0	13	0	0.00
02/06/2017	R204 On 02-November-17			Bond Future	7.16	103.8231	7.1561	103.8231	0.00
02/06/2017	R204 On 02-November-17	7.76	Call	Bond Future	648	1	648	1	0.00
02/06/2017	R204 On 02-November-17	7.74	Call	Bond Future	627	1	627	1	0.00
02/06/2017	R204 On 02-November-17	7.75	Call	Bond Future	637	1	637	1	0.00



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02/06/2017	R204 On 02-November-17	7.74	Put	Bond Future	7	0	7	0	0.00
02/06/2017	R204 On 02-November-17	7.75	Put	Bond Future	7	0	7	0	0.00
02/06/2017	R204 On 02-November-17	7.76	Put	Bond Future	6	0	6	0	0.00
02/06/2017	R204 On 01-February-18			Bond Future	6.94	101.8050	6.9385	101.8050	0.00
02/06/2017	R204 On 01-February-18	7.25	Call	Bond Future	380	0	380	0	0.00
02/06/2017	R204 On 01-February-18	7.27	Call	Bond Future	392	0	392	0	0.00
02/06/2017	R204 On 01-February-18	7.26	Call	Bond Future	386	0	386	0	0.00
02/06/2017	R204 On 01-February-18	7.26	Put	Bond Future	117	0	117	0	0.00
02/06/2017	R204 On 01-February-18	7.27	Put	Bond Future	114	0	114	0	0.00
02/06/2017	R204 On 01-February-18	7.25	Put	Bond Future	119	0	119	0	0.00
02/06/2017	R207 On 03-August-17			Bond Future	7.35	100.0207	7.3511	100.0207	45,633.00
02/06/2017	R207 On 03-August-17	8.19	Call	Bond Future	1819	2	1819	2	51.00
02/06/2017	R207 On 03-August-17	8.39	Call	Bond Future	2244	2	2244	2	0.00
02/06/2017	R207 On 03-August-17	8.41	Call	Bond Future	2287	2	2287	2	0.00
02/06/2017	R207 On 03-August-17	8.40	Call	Bond Future	2265	2	2265	2	0.00
02/06/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
02/06/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
02/06/2017	R207 On 03-August-17	8.19	Put	Bond Future	2	0	2	0	0.00
02/06/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
02/06/2017	R207 On 02-November-17			Bond Future	7.29	101.9344	7.2946	101.9344	0.00
02/06/2017	R207 On 02-November-17	8.05	Call	Bond Future	1517	1	1517	1	0.00
02/06/2017	R207 On 02-November-17	8.04	Call	Bond Future	1498	1	1498	1	0.00
02/06/2017	R207 On 02-November-17	8.03	Call	Bond Future	1480	1	1480	1	0.00
02/06/2017	R207 On 02-November-17	8.04	Put	Bond Future	29	0	29	0	0.00
02/06/2017	R207 On 02-November-17	8.03	Put	Bond Future	30	0	30	0	0.00
02/06/2017	R207 On 02-November-17	8.05	Put	Bond Future	28	0	28	0	0.00
02/06/2017	R207 On 01-February-18			Bond Future	7.21	100.2776	7.2076	100.2776	0.00
02/06/2017	R207 On 01-February-18	7.60	Call	Bond Future	933	1	933	1	0.00
02/06/2017	R207 On 01-February-18	7.61	Call	Bond Future	946	1	946	1	0.00
02/06/2017	R207 On 01-February-18	7.62	Call	Bond Future	959	1	959	1	0.00
02/06/2017	R207 On 01-February-18	7.61	Put	Bond Future	233	0	233	0	0.00
02/06/2017	R207 On 01-February-18	7.62	Put	Bond Future	228	0	228	0	0.00
02/06/2017	R207 On 01-February-18	7.60	Put	Bond Future	237	0	237	0	0.00
02/06/2017	R208 On 03-August-17			Bond Future	7.48	99.7802	7.4761	99.7802	34,779.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2017	R208 On 03-August-17	8.30	Call	Bond Future	2523	2	2523	2	0.00
02/06/2017	R208 On 03-August-17	8.32	Call	Bond Future	2581	2	2581	2	0.00
02/06/2017	R208 On 03-August-17	8.31	Call	Bond Future	2552	2	2552	2	0.00
02/06/2017	R208 On 03-August-17	8.30	Put	Bond Future	10	0	10	0	0.00
02/06/2017	R208 On 03-August-17	8.31	Put	Bond Future	10	0	10	0	0.00
02/06/2017	R208 On 03-August-17	8.32	Put	Bond Future	9	0	9	0	0.00
02/06/2017	R208 On 02-November-17			Bond Future	7.45	98.2874	7.4533	98.2874	0.00
02/06/2017	R208 On 02-November-17	8.18	Call	Bond Future	2165	2	2165	2	0.00
02/06/2017	R208 On 02-November-17	8.20	Call	Bond Future	2217	2	2217	2	0.00
02/06/2017	R208 On 02-November-17	8.19	Call	Bond Future	2191	2	2191	2	0.00
02/06/2017	R208 On 02-November-17	8.19	Put	Bond Future	72	0	72	0	0.00
02/06/2017	R208 On 02-November-17	8.20	Put	Bond Future	69	0	69	0	0.00
02/06/2017	R208 On 02-November-17	8.18	Put	Bond Future	74	0	74	0	0.00
02/06/2017	R208 On 01-February-18			Bond Future	7.42	100.2017	7.4167	100.2017	0.00
02/06/2017	R208 On 01-February-18	7.85	Call	Bond Future	1554	1	1554	1	0.00
02/06/2017	R208 On 01-February-18	7.83	Call	Bond Future	1515	1	1515	1	0.00
02/06/2017	R208 On 01-February-18	7.84	Call	Bond Future	1534	1	1534	1	0.00
02/06/2017	R208 On 01-February-18	7.83	Put	Bond Future	394	1	394	1	0.00
02/06/2017	R208 On 01-February-18	7.84	Put	Bond Future	387	0	387	0	0.00
02/06/2017	R208 On 01-February-18	7.85	Put	Bond Future	379	0	379	0	0.00
02/06/2017	R209 On 03-August-17			Bond Future	9.30	74.7692	9.3035	74.7692	74,085.00
02/06/2017	R209 On 03-August-17	9.44	Call	Bond Future	1999	2	1999	2	0.00
02/06/2017	R209 On 03-August-17	9.43	Call	Bond Future	1957	2	1957	2	0.00
02/06/2017	R209 On 03-August-17	9.45	Call	Bond Future	2040	2	2040	2	0.00
02/06/2017	R209 On 03-August-17	9.44	Put	Bond Future	1056	1	1056	1	0.00
02/06/2017	R209 On 03-August-17	9.45	Put	Bond Future	1030	1	1030	1	0.00
02/06/2017	R209 On 03-August-17	9.43	Put	Bond Future	1083	1	1083	1	0.00
02/06/2017	R209 On 02-November-17			Bond Future	9.34	73.0498	9.3440	73.0498	630.00
02/06/2017	R209 On 02-November-17	10.00	Call	Bond Future	5273	5	5273	5	0.00
02/06/2017	R209 On 02-November-17	9.54	Call	Bond Future	3241	3	3241	3	0.00
02/06/2017	R209 On 02-November-17	9.52	Call	Bond Future	3162	3	3162	3	0.00
02/06/2017	R209 On 02-November-17	8.30	Call	Bond Future	344	0	344	0	2,800.00
02/06/2017	R209 On 02-November-17	9.00	Call	Bond Future	1484	1	1484	1	4,100.00
02/06/2017	R209 On 02-November-17	10.60	Call	Bond Future	8291	8	8291	8	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
02/06/2017	R209 On 02-November-17	9.53	Call	Bond Future	3201	3	3201	3	0.00
02/06/2017	R209 On 02-November-17	10.00	Put	Bond Future	943	1	943	1	3,360.00
02/06/2017	R209 On 02-November-17	9.00	Put	Bond Future	3920	4	3920	4	0.00
02/06/2017	R209 On 02-November-17	10.60	Put	Bond Future	331	0	331	0	1,300.00
02/06/2017	R209 On 02-November-17	9.54	Put	Bond Future	1905	2	1905	2	0.00
02/06/2017	R209 On 02-November-17	9.52	Put	Bond Future	1961	2	1961	2	0.00
02/06/2017	R209 On 02-November-17	8.30	Put	Bond Future	8120	9	8120	9	0.00
02/06/2017	R209 On 02-November-17	9.53	Put	Bond Future	1933	2	1933	2	0.00
02/06/2017	R209 On 01-February-18			Bond Future	9.38	74.4726	9.3828	74.4726	0.00
02/06/2017	R209 On 01-February-18	9.71	Call	Bond Future	4318	4	4318	4	0.00
02/06/2017	R209 On 01-February-18	9.73	Call	Bond Future	4400	4	4400	4	0.00
02/06/2017	R209 On 01-February-18	9.72	Call	Bond Future	4359	4	4359	4	0.00
02/06/2017	R209 On 01-February-18	9.71	Put	Bond Future	2127	2	2127	2	0.00
02/06/2017	R209 On 01-February-18	9.73	Put	Bond Future	2078	2	2078	2	0.00
02/06/2017	R209 On 01-February-18	9.72	Put	Bond Future	2102	2	2102	2	0.00
02/06/2017	R210 On 03-August-17			Bond Future	186.34	186.2459	186.3427	186.2459	1,675.00
02/06/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R210 On 03-August-17	196.29	Put	Bond Future	9947	10	9947	10	0.00
02/06/2017	R210 On 03-August-17	196.28	Put	Bond Future	9937	10	9937	10	0.00
02/06/2017	R210 On 03-August-17	196.30	Put	Bond Future	9957	10	9957	10	0.00
02/06/2017	R210 On 02-November-17			Bond Future	187.55	187.4567	187.5543	187.4567	0.00
02/06/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R210 On 02-November-17	192.08	Put	Bond Future	4526	5	4526	5	0.00
02/06/2017	R210 On 02-November-17	192.09	Put	Bond Future	4536	5	4536	5	0.00
02/06/2017	R210 On 02-November-17	192.07	Put	Bond Future	4516	5	4516	5	0.00
02/06/2017	R210 On 01-February-18			Bond Future	191.29	191.1951	191.2936	191.1951	0.00
02/06/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R210 On 01-February-18	192.36	Put	Bond Future	1066	1	1066	1	0.00

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02/06/2017	R210 On 01-February-18	192.38	Put	Bond Future	1086	1	1086	1	0.00
02/06/2017	R210 On 01-February-18	192.37	Put	Bond Future	1076	1	1076	1	0.00
02/06/2017	R212 On 03-August-17			Bond Future	148.50	148.4901	148.4982	148.4901	4,858.00
02/06/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R212 On 03-August-17	153.34	Put	Bond Future	4842	5	4842	5	0.00
02/06/2017	R212 On 03-August-17	153.35	Put	Bond Future	4852	5	4852	5	0.00
02/06/2017	R212 On 03-August-17	153.36	Put	Bond Future	4862	5	4862	5	0.00
02/06/2017	R212 On 02-November-17			Bond Future	151.38	151.3691	151.3764	151.3691	0.00
02/06/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R212 On 02-November-17	152.40	Put	Bond Future	1024	1	1024	1	0.00
02/06/2017	R212 On 02-November-17	152.42	Put	Bond Future	1044	1	1044	1	0.00
02/06/2017	R212 On 02-November-17	152.41	Put	Bond Future	1034	1	1034	1	0.00
02/06/2017	R212 On 01-February-18			Bond Future	152.33	152.3277	152.3341	152.3277	0.00
02/06/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
02/06/2017	R212 On 01-February-18	154.69	Put	Bond Future	2356	2	2356	2	0.00
02/06/2017	R212 On 01-February-18	154.70	Put	Bond Future	2366	2	2366	2	0.00
02/06/2017	R212 On 01-February-18	154.71	Put	Bond Future	2376	2	2376	2	0.00
02/06/2017	R213 On 03-August-17			Bond Future	9.02	86.8190	9.0165	86.8190	55,673.00
02/06/2017	R213 On 03-August-17	9.33	Call	Bond Future	2732	2	2732	2	0.00
02/06/2017	R213 On 03-August-17	9.35	Call	Bond Future	2830	2	2830	2	0.00
02/06/2017	R213 On 03-August-17	9.34	Call	Bond Future	2781	2	2781	2	0.00
02/06/2017	R213 On 03-August-17	9.34	Put	Bond Future	593	1	593	1	0.00
02/06/2017	R213 On 03-August-17	9.35	Put	Bond Future	576	1	576	1	0.00
02/06/2017	R213 On 03-August-17	9.33	Put	Bond Future	611	1	611	1	0.00
02/06/2017	R213 On 02-November-17			Bond Future	9.06	84.9300	9.0563	84.9300	0.00
02/06/2017	R213 On 02-November-17	9.36	Call	Bond Future	3542	3	3542	3	0.00
02/06/2017	R213 On 02-November-17	9.34	Call	Bond Future	3458	3	3458	3	0.00
02/06/2017	R213 On 02-November-17	9.35	Call	Bond Future	3500	3	3500	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
02/06/2017	R213 On 02-November-17	9.34	Put	Bond Future	1558	2	1558	2	0.00
02/06/2017	R213 On 02-November-17	9.35	Put	Bond Future	1534	2	1534	2	0.00
02/06/2017	R213 On 02-November-17	9.36	Put	Bond Future	1511	2	1511	2	0.00
02/06/2017	R213 On 01-February-18			Bond Future	9.09	86.5841	9.0949	86.5841	0.00
02/06/2017	R213 On 01-February-18	9.43	Call	Bond Future	4188	4	4188	4	0.00
02/06/2017	R213 On 01-February-18	9.42	Call	Bond Future	4147	4	4147	4	0.00
02/06/2017	R213 On 01-February-18	9.41	Call	Bond Future	4107	4	4107	4	0.00
02/06/2017	R213 On 01-February-18	9.42	Put	Bond Future	2003	2	2003	2	0.00
02/06/2017	R213 On 01-February-18	9.43	Put	Bond Future	1979	2	1979	2	0.00
02/06/2017	R213 On 01-February-18	9.41	Put	Bond Future	2027	2	2027	2	0.00
02/06/2017	R214 On 03-August-17			Bond Future	9.48	74.2901	9.4794	74.2901	35,526.00
02/06/2017	R214 On 03-August-17	9.51	Call	Bond Future	1658	1	1658	1	0.00
02/06/2017	R214 On 03-August-17	9.53	Call	Bond Future	1735	1	1735	1	0.00
02/06/2017	R214 On 03-August-17	9.52	Call	Bond Future	1696	1	1696	1	0.00
02/06/2017	R214 On 03-August-17	9.51	Put	Bond Future	1438	2	1438	2	0.00
02/06/2017	R214 On 03-August-17	9.53	Put	Bond Future	1371	2	1371	2	0.00
02/06/2017	R214 On 03-August-17	9.52	Put	Bond Future	1404	2	1404	2	0.00
02/06/2017	R214 On 02-November-17			Bond Future	9.52	72.4150	9.5230	72.4150	0.00
02/06/2017	R214 On 02-November-17	9.58	Call	Bond Future	2856	3	2856	3	0.00
02/06/2017	R214 On 02-November-17	9.60	Call	Bond Future	2931	3	2931	3	0.00
02/06/2017	R214 On 02-November-17	9.59	Call	Bond Future	2893	3	2893	3	0.00
02/06/2017	R214 On 02-November-17	9.59	Put	Bond Future	2416	3	2416	3	0.00
02/06/2017	R214 On 02-November-17	9.58	Put	Bond Future	2450	3	2450	3	0.00
02/06/2017	R214 On 02-November-17	9.60	Put	Bond Future	2383	3	2383	3	0.00
02/06/2017	R214 On 01-February-18			Bond Future	9.57	73.8255	9.5660	73.8255	0.00
02/06/2017	R214 On 01-February-18	9.82	Call	Bond Future	4256	4	4256	4	0.00
02/06/2017	R214 On 01-February-18	9.84	Call	Bond Future	4337	4	4337	4	0.00
02/06/2017	R214 On 01-February-18	9.83	Call	Bond Future	4296	4	4296	4	0.00
02/06/2017	R214 On 01-February-18	9.82	Put	Bond Future	2489	3	2489	3	0.00
02/06/2017	R214 On 01-February-18	9.83	Put	Bond Future	2461	3	2461	3	0.00
02/06/2017	R214 On 01-February-18	9.84	Put	Bond Future	2434	3	2434	3	0.00
02/06/2017	R248 On 03-August-17			Bond Future	9.58	94.8474	9.5762	94.8474	77,986.00
02/06/2017	R248 On 03-August-17	9.57	Call	Bond Future	2042	2	2042	2	0.00
02/06/2017	R248 On 03-August-17	9.56	Call	Bond Future	1997	2	1997	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
02/06/2017	R248 On 03-August-17	9.58	Call	Bond Future	2088	2	2088	2	0.00
02/06/2017	R248 On 03-August-17	9.58	Put	Bond Future	2054	3	2054	3	0.00
02/06/2017	R248 On 03-August-17	9.57	Put	Bond Future	2099	3	2099	3	0.00
02/06/2017	R248 On 03-August-17	9.56	Put	Bond Future	2145	3	2145	3	0.00
02/06/2017	R248 On 02-November-17			Bond Future	9.62	92.2246	9.6226	92.2246	226.00
02/06/2017	R248 On 02-November-17	9.64	Call	Bond Future	3574	3	3574	3	0.00
02/06/2017	R248 On 02-November-17	9.66	Call	Bond Future	3666	3	3666	3	0.00
02/06/2017	R248 On 02-November-17	9.65	Call	Bond Future	3620	3	3620	3	0.00
02/06/2017	R248 On 02-November-17	9.64	Put	Bond Future	3416	4	3416	4	0.00
02/06/2017	R248 On 02-November-17	9.65	Put	Bond Future	3372	4	3372	4	0.00
02/06/2017	R248 On 02-November-17	9.66	Put	Bond Future	3328	4	3328	4	0.00
02/06/2017	R248 On 01-February-18			Bond Future	9.67	94.0208	9.6683	94.0208	0.00
02/06/2017	R248 On 01-February-18	9.89	Call	Bond Future	5341	5	5341	5	0.00
02/06/2017	R248 On 01-February-18	9.90	Call	Bond Future	5391	5	5391	5	0.00
02/06/2017	R248 On 01-February-18	9.91	Call	Bond Future	5442	5	5442	5	0.00
02/06/2017	R248 On 01-February-18	9.90	Put	Bond Future	3354	4	3354	4	0.00
02/06/2017	R248 On 01-February-18	9.91	Put	Bond Future	3318	4	3318	4	0.00
02/06/2017	R248 On 01-February-18	9.89	Put	Bond Future	3390	4	3390	4	0.00