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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2017	2025 On 03-August-17			Bond Future	127.53	127.5456	127.5315	127.5456	2,414.00
03/07/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2025 On 03-August-17	133.96	Put	Bond Future	6429	6	6429	6	0.00
03/07/2017	2025 On 03-August-17	133.98	Put	Bond Future	6449	6	6449	6	0.00
03/07/2017	2025 On 03-August-17	133.97	Put	Bond Future	6439	6	6439	6	0.00
03/07/2017	2025 On 02-November-17			Bond Future	129.99	130.0095	129.9940	130.0095	0.00
03/07/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2025 On 02-November-17	132.97	Put	Bond Future	2976	3	2976	3	0.00
03/07/2017	2025 On 02-November-17	132.98	Put	Bond Future	2986	3	2986	3	0.00
03/07/2017	2025 On 02-November-17	132.96	Put	Bond Future	2966	3	2966	3	0.00
03/07/2017	2025 On 01-February-18			Bond Future	131.21	131.2301	131.2134	131.2301	0.00
03/07/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2025 On 01-February-18	133.89	Put	Bond Future	2677	3	2677	3	0.00
03/07/2017	2025 On 01-February-18	133.88	Put	Bond Future	2667	3	2667	3	0.00
03/07/2017	2025 On 01-February-18	133.90	Put	Bond Future	2687	3	2687	3	0.00
03/07/2017	2029 On 03-August-17			Bond Future	99.43	98.7463	99.4323	98.7463	0.00
03/07/2017	2029 On 01-February-18			Bond Future	102.33	102.3427	102.3297	102.3427	0.00
03/07/2017	2030 On 03-August-17			Bond Future	9.36	90.4739	9.3562	90.4739	43,303.00
03/07/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2030 On 03-August-17	9.34	Put	Bond Future	110	0	110	0	0.00
03/07/2017	2030 On 03-August-17	9.35	Put	Bond Future	42	0	42	0	0.00
03/07/2017	2030 On 03-August-17	9.33	Put	Bond Future	177	0	177	0	0.00
03/07/2017	2030 On 02-November-17			Bond Future	9.41	92.2013	9.4073	92.2013	0.00
03/07/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2030 On 02-November-17	9.34	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
03/07/2017	2030 On 02-November-17	9.35	Put	Bond Future	383	0	383	0	0.00
03/07/2017	2030 On 02-November-17	9.36	Put	Bond Future	316	0	316	0	0.00
03/07/2017	2030 On 02-November-17	9.34	Put	Bond Future	450	0	450	0	0.00
03/07/2017	2030 On 01-February-18			Bond Future	9.46	89.9861	9.4575	89.9861	0.00
03/07/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2030 On 01-February-18	9.39	Put	Bond Future	445	0	445	0	0.00
03/07/2017	2030 On 01-February-18	9.38	Put	Bond Future	511	0	511	0	0.00
03/07/2017	2030 On 01-February-18	9.37	Put	Bond Future	577	0	577	0	0.00
03/07/2017	2032 On 03-August-17			Bond Future	9.55	92.9775	9.5461	92.9775	26,589.00
03/07/2017	2032 On 03-August-17	9.45	Call	Bond Future	787	1	787	1	0.00
03/07/2017	2032 On 03-August-17	9.43	Call	Bond Future	730	1	730	1	0.00
03/07/2017	2032 On 03-August-17	9.44	Call	Bond Future	758	1	758	1	0.00
03/07/2017	2032 On 03-August-17	9.45	Put	Bond Future	1485	1	1485	1	0.00
03/07/2017	2032 On 03-August-17	9.43	Put	Bond Future	1574	2	1574	2	0.00
03/07/2017	2032 On 03-August-17	9.44	Put	Bond Future	1529	1	1529	1	0.00
03/07/2017	2032 On 02-November-17			Bond Future	9.60	90.5948	9.6024	90.5948	0.00
03/07/2017	2032 On 02-November-17	9.48	Call	Bond Future	1948	2	1948	2	0.00
03/07/2017	2032 On 02-November-17	9.49	Call	Bond Future	1980	2	1980	2	0.00
03/07/2017	2032 On 02-November-17	9.50	Call	Bond Future	2012	2	2012	2	0.00
03/07/2017	2032 On 02-November-17	9.49	Put	Bond Future	2787	3	2787	3	0.00
03/07/2017	2032 On 02-November-17	9.48	Put	Bond Future	2827	3	2827	3	0.00
03/07/2017	2032 On 02-November-17	9.50	Put	Bond Future	2747	3	2747	3	0.00
03/07/2017	2032 On 01-February-18			Bond Future	9.66	92.3535	9.6577	92.3535	0.00
03/07/2017	2032 On 01-February-18	9.55	Call	Bond Future	2673	3	2673	3	0.00
03/07/2017	2032 On 01-February-18	9.56	Call	Bond Future	2707	3	2707	3	0.00
03/07/2017	2032 On 01-February-18	9.57	Call	Bond Future	2741	3	2741	3	0.00
03/07/2017	2032 On 01-February-18	9.56	Put	Bond Future	3398	3	3398	3	0.00
03/07/2017	2032 On 01-February-18	9.57	Put	Bond Future	3361	3	3361	3	0.00
03/07/2017	2032 On 01-February-18	9.55	Put	Bond Future	3435	3	3435	3	0.00
03/07/2017	2033 On 03-August-17			Bond Future	104.89	104.9056	104.8939	104.9056	6,534.00
03/07/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2033 On 03-August-17	113.12	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
03/07/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2033 On 03-August-17	113.12	Put	Bond Future	8226	8	8226	8	0.00
03/07/2017	2033 On 03-August-17	113.13	Put	Bond Future	8236	8	8236	8	0.00
03/07/2017	2033 On 03-August-17	113.14	Put	Bond Future	8246	8	8246	8	0.00
03/07/2017	2033 On 02-November-17			Bond Future	105.85	105.8557	105.8467	105.8557	0.00
03/07/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2033 On 02-November-17	110.08	Put	Bond Future	4233	4	4233	4	0.00
03/07/2017	2033 On 02-November-17	110.09	Put	Bond Future	4243	4	4243	4	0.00
03/07/2017	2033 On 02-November-17	110.07	Put	Bond Future	4223	4	4223	4	0.00
03/07/2017	2033 On 01-February-18			Bond Future	107.94	107.9504	107.9406	107.9504	0.00
03/07/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2033 On 01-February-18	109.64	Put	Bond Future	1699	2	1699	2	0.00
03/07/2017	2033 On 01-February-18	109.66	Put	Bond Future	1719	2	1719	2	0.00
03/07/2017	2033 On 01-February-18	109.65	Put	Bond Future	1709	2	1709	2	0.00
03/07/2017	2037 On 03-August-17			Bond Future	9.83	88.6703	9.8329	88.6703	66,825.00
03/07/2017	2037 On 03-August-17	9.58	Call	Bond Future	492	1	492	1	0.00
03/07/2017	2037 On 03-August-17	9.57	Call	Bond Future	471	1	471	1	0.00
03/07/2017	2037 On 03-August-17	9.56	Call	Bond Future	451	0	451	0	0.00
03/07/2017	2037 On 03-August-17	9.57	Put	Bond Future	2566	3	2566	3	0.00
03/07/2017	2037 On 03-August-17	9.58	Put	Bond Future	2506	3	2506	3	0.00
03/07/2017	2037 On 03-August-17	9.56	Put	Bond Future	2627	3	2627	3	0.00
03/07/2017	2037 On 02-November-17			Bond Future	9.89	90.3633	9.8892	90.3633	233.00
03/07/2017	2037 On 02-November-17	9.66	Call	Bond Future	1857	2	1857	2	0.00
03/07/2017	2037 On 02-November-17	9.67	Call	Bond Future	1889	2	1889	2	0.00
03/07/2017	2037 On 02-November-17	9.65	Call	Bond Future	1826	2	1826	2	0.00
03/07/2017	2037 On 02-November-17	9.67	Put	Bond Future	3611	4	3611	4	0.00
03/07/2017	2037 On 02-November-17	9.66	Put	Bond Future	3660	4	3660	4	0.00
03/07/2017	2037 On 02-November-17	9.65	Put	Bond Future	3708	4	3708	4	0.00
03/07/2017	2037 On 01-February-18			Bond Future	9.95	87.8621	9.9452	87.8621	0.00
03/07/2017	2037 On 01-February-18	9.82	Call	Bond Future	3002	3	3002	3	0.00

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03/07/2017	2037 On 01-February-18	9.83	Call	Bond Future	3038	3	3038	3	0.00
03/07/2017	2037 On 01-February-18	9.81	Call	Bond Future	2965	3	2965	3	0.00
03/07/2017	2037 On 01-February-18	9.82	Put	Bond Future	3968	4	3968	4	0.00
03/07/2017	2037 On 01-February-18	9.83	Put	Bond Future	3927	4	3927	4	0.00
03/07/2017	2037 On 01-February-18	9.81	Put	Bond Future	4009	4	4009	4	0.00
03/07/2017	2038 On 03-August-17			Bond Future	129.71	129.7263	129.7116	129.7263	22,601.00
03/07/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2038 On 03-August-17	141.17	Put	Bond Future	11458	11	11458	11	0.00
03/07/2017	2038 On 03-August-17	141.16	Put	Bond Future	11448	11	11448	11	0.00
03/07/2017	2038 On 03-August-17	141.18	Put	Bond Future	11468	11	11468	11	0.00
03/07/2017	2038 On 02-November-17			Bond Future	132.22	132.2325	132.2160	132.2325	0.00
03/07/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2038 On 02-November-17	136.82	Put	Bond Future	4604	5	4604	5	0.00
03/07/2017	2038 On 02-November-17	136.80	Put	Bond Future	4584	5	4584	5	0.00
03/07/2017	2038 On 02-November-17	136.81	Put	Bond Future	4594	5	4594	5	0.00
03/07/2017	2038 On 01-February-18			Bond Future	133.31	133.3281	133.3104	133.3281	0.00
03/07/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2038 On 01-February-18	136.93	Put	Bond Future	3620	4	3620	4	0.00
03/07/2017	2038 On 01-February-18	136.94	Put	Bond Future	3630	4	3630	4	0.00
03/07/2017	2038 On 01-February-18	136.95	Put	Bond Future	3640	4	3640	4	0.00
03/07/2017	2040 On 03-August-17			Bond Future	9.90	92.0214	9.9029	92.0214	14,089.00
03/07/2017	2040 On 03-August-17	9.63	Call	Bond Future	505	1	505	1	0.00
03/07/2017	2040 On 03-August-17	9.62	Call	Bond Future	484	1	484	1	0.00
03/07/2017	2040 On 03-August-17	9.61	Call	Bond Future	463	0	463	0	0.00
03/07/2017	2040 On 03-August-17	9.62	Put	Bond Future	2898	3	2898	3	0.00
03/07/2017	2040 On 03-August-17	9.61	Put	Bond Future	2965	3	2965	3	0.00
03/07/2017	2040 On 03-August-17	9.63	Put	Bond Future	2833	3	2833	3	0.00
03/07/2017	2040 On 02-November-17			Bond Future	9.96	93.7784	9.9596	93.7784	0.00

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03/07/2017	2040 On 02-November-17	9.66	Call	Bond Future	1820	2	1820	2	0.00
03/07/2017	2040 On 02-November-17	9.67	Call	Bond Future	1852	2	1852	2	0.00
03/07/2017	2040 On 02-November-17	9.65	Call	Bond Future	1789	2	1789	2	0.00
03/07/2017	2040 On 02-November-17	9.67	Put	Bond Future	4298	4	4298	4	0.00
03/07/2017	2040 On 02-November-17	9.66	Put	Bond Future	4353	4	4353	4	0.00
03/07/2017	2040 On 02-November-17	9.65	Put	Bond Future	4408	4	4408	4	0.00
03/07/2017	2040 On 01-February-18			Bond Future	10.02	91.0932	10.0159	91.0932	0.00
03/07/2017	2040 On 01-February-18	9.87	Call	Bond Future	3166	3	3166	3	0.00
03/07/2017	2040 On 01-February-18	9.89	Call	Bond Future	3241	3	3241	3	0.00
03/07/2017	2040 On 01-February-18	9.88	Call	Bond Future	3203	3	3203	3	0.00
03/07/2017	2040 On 01-February-18	9.87	Put	Bond Future	4371	4	4371	4	0.00
03/07/2017	2040 On 01-February-18	9.88	Put	Bond Future	4325	4	4325	4	0.00
03/07/2017	2040 On 01-February-18	9.89	Put	Bond Future	4280	4	4280	4	0.00
03/07/2017	2044 On 03-August-17			Bond Future	9.93	89.1478	9.9273	89.1478	24,347.00
03/07/2017	2044 On 03-August-17	9.63	Call	Bond Future	464	0	464	0	0.00
03/07/2017	2044 On 03-August-17	9.62	Call	Bond Future	444	0	444	0	0.00
03/07/2017	2044 On 03-August-17	9.64	Call	Bond Future	485	1	485	1	0.00
03/07/2017	2044 On 03-August-17	9.62	Put	Bond Future	3100	3	3100	3	0.00
03/07/2017	2044 On 03-August-17	9.63	Put	Bond Future	3031	3	3031	3	0.00
03/07/2017	2044 On 03-August-17	9.64	Put	Bond Future	2963	3	2963	3	0.00
03/07/2017	2044 On 02-November-17			Bond Future	9.98	90.8500	9.9823	90.8500	200.00
03/07/2017	2044 On 02-November-17	9.66	Call	Bond Future	1787	2	1787	2	0.00
03/07/2017	2044 On 02-November-17	9.68	Call	Bond Future	1850	2	1850	2	0.00
03/07/2017	2044 On 02-November-17	9.67	Call	Bond Future	1818	2	1818	2	0.00
03/07/2017	2044 On 02-November-17	9.66	Put	Bond Future	4546	5	4546	5	0.00
03/07/2017	2044 On 02-November-17	9.67	Put	Bond Future	4490	5	4490	5	0.00
03/07/2017	2044 On 02-November-17	9.68	Put	Bond Future	4434	5	4434	5	0.00
03/07/2017	2044 On 01-February-18			Bond Future	10.04	88.2331	10.0369	88.2331	0.00
03/07/2017	2044 On 01-February-18	9.90	Call	Bond Future	3253	3	3253	3	0.00
03/07/2017	2044 On 01-February-18	9.91	Call	Bond Future	3291	3	3291	3	0.00
03/07/2017	2044 On 01-February-18	9.89	Call	Bond Future	3215	3	3215	3	0.00
03/07/2017	2044 On 01-February-18	9.90	Put	Bond Future	4395	4	4395	4	0.00
03/07/2017	2044 On 01-February-18	9.91	Put	Bond Future	4349	4	4349	4	0.00
03/07/2017	2044 On 01-February-18	9.89	Put	Bond Future	4442	5	4442	5	0.00

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03/07/2017	2046 On 03-August-17			Bond Future	125.27	125.6617	125.2667	125.6617	23,901.00
03/07/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2046 On 03-August-17	141.19	Put	Bond Future	15923	16	15923	16	0.00
03/07/2017	2046 On 03-August-17	141.17	Put	Bond Future	15903	16	15903	16	0.00
03/07/2017	2046 On 03-August-17	141.18	Put	Bond Future	15913	16	15913	16	0.00
03/07/2017	2046 On 02-November-17			Bond Future	126.10	126.5060	126.1023	126.5060	0.00
03/07/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2046 On 02-November-17	136.31	Put	Bond Future	10208	10	10208	10	0.00
03/07/2017	2046 On 02-November-17	136.32	Put	Bond Future	10218	10	10218	10	0.00
03/07/2017	2046 On 02-November-17	136.30	Put	Bond Future	10198	10	10198	10	0.00
03/07/2017	2046 On 01-February-18			Bond Future	128.60	129.0095	128.5969	129.0095	0.00
03/07/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2046 On 01-February-18	132.90	Put	Bond Future	4303	4	4303	4	0.00
03/07/2017	2046 On 01-February-18	132.91	Put	Bond Future	4313	4	4313	4	0.00
03/07/2017	2046 On 01-February-18	132.92	Put	Bond Future	4323	4	4323	4	0.00
03/07/2017	2050 On 03-August-17			Bond Future	131.15	131.1645	131.1500	131.1645	26,191.00
03/07/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2050 On 03-August-17	149.23	Put	Bond Future	18080	18	18080	18	0.00
03/07/2017	2050 On 03-August-17	149.24	Put	Bond Future	18090	18	18090	18	0.00
03/07/2017	2050 On 03-August-17	149.22	Put	Bond Future	18070	18	18070	18	0.00
03/07/2017	2050 On 02-November-17			Bond Future	133.68	133.6985	133.6825	133.6985	0.00
03/07/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2050 On 02-November-17	144.65	Put	Bond Future	10968	11	10968	11	0.00
03/07/2017	2050 On 02-November-17	144.66	Put	Bond Future	10978	11	10978	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2017	2050 On 02-November-17	144.67	Put	Bond Future	10988	11	10988	11	0.00
03/07/2017	2050 On 01-February-18			Bond Future	134.63	134.6523	134.6349	134.6523	0.00
03/07/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
03/07/2017	2050 On 01-February-18	140.24	Put	Bond Future	5605	6	5605	6	0.00
03/07/2017	2050 On 01-February-18	140.25	Put	Bond Future	5615	6	5615	6	0.00
03/07/2017	2050 On 01-February-18	140.23	Put	Bond Future	5595	6	5595	6	0.00
03/07/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	AL37 On 03-August-17			Index Future	541.68	542.2690	541.6780	542.2690	0.00
03/07/2017	AL37 On 02-November-17			Index Future	552.02	552.6220	552.0150	552.6220	0.00
03/07/2017	AL37 On 01-February-18			Index Future	562.73	563.3500	562.7310	563.3500	0.00
03/07/2017	AL7T On 03-August-17			Index Future	620.70	621.7760	620.7030	621.7760	0.00
03/07/2017	AL7T On 02-November-17			Index Future	632.55	633.6470	632.5480	633.6470	0.00
03/07/2017	AL7T On 01-February-18			Index Future	644.83	645.9480	644.8260	645.9480	0.00
03/07/2017	ALBI On 03-August-17			Index Future	558.43	558.6420	558.4290	558.6420	596.00
03/07/2017	ALBI On 02-November-17			Index Future	569.09	569.3080	569.0860	569.3080	0.00
03/07/2017	ALBI On 01-February-18			Index Future	580.13	580.3600	580.1320	580.3600	0.00
03/07/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/07/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2017	EL28 On 03-August-17			Bond Future	127.33	127.3436	127.3319	127.3436	0.00
03/07/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
03/07/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
03/07/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
03/07/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7838	8	7838	8	0.00
03/07/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7828	8	7828	8	0.00
03/07/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7848	8	7848	8	0.00
03/07/2017	EL28 On 02-November-17			Bond Future	128.05	128.0599	128.0467	128.0599	0.00
03/07/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
03/07/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
03/07/2017	EL28 On 02-November-17	133.88	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
03/07/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5823	6	5823	6	0.00
03/07/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5833	6	5833	6	0.00
03/07/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5843	6	5843	6	0.00
03/07/2017	EL28 On 01-February-18			Bond Future	130.58	130.5940	130.5797	130.5940	0.00
03/07/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
03/07/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
03/07/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
03/07/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1710	2	1710	2	0.00
03/07/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1730	2	1730	2	0.00
03/07/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1720	2	1720	2	0.00
03/07/2017	ES33 On 03-August-17			Bond Future	10.94	77.1627	10.9356	77.1627	9,466.00
03/07/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
03/07/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
03/07/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
03/07/2017	ES33 On 03-August-17	10.53	Put	Bond Future	2498	3	2498	3	0.00
03/07/2017	ES33 On 03-August-17	10.54	Put	Bond Future	2435	2	2435	2	0.00
03/07/2017	ES33 On 03-August-17	10.55	Put	Bond Future	2372	2	2372	2	0.00
03/07/2017	ES33 On 02-November-17			Bond Future	11.03	74.8442	11.0345	74.8442	0.00
03/07/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
03/07/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
03/07/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
03/07/2017	ES33 On 02-November-17	10.67	Put	Bond Future	2205	2	2205	2	0.00
03/07/2017	ES33 On 02-November-17	10.68	Put	Bond Future	2143	2	2143	2	0.00
03/07/2017	ES33 On 02-November-17	10.66	Put	Bond Future	2267	2	2267	2	0.00
03/07/2017	ES33 On 01-February-18			Bond Future	11.14	76.2972	11.1362	76.2972	0.00
03/07/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
03/07/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
03/07/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
03/07/2017	ES33 On 01-February-18	11.00	Put	Bond Future	800	1	800	1	0.00
03/07/2017	ES33 On 01-February-18	11.01	Put	Bond Future	741	1	741	1	0.00
03/07/2017	ES33 On 01-February-18	10.99	Put	Bond Future	859	1	859	1	0.00
03/07/2017	ES42 On 03-August-17			Bond Future	11.10	80.5335	11.1001	80.5335	7,957.00
03/07/2017	ES42 On 02-November-17			Bond Future	11.20	77.8094	11.1968	77.8094	0.00
03/07/2017	ES42 On 01-February-18			Bond Future	11.29	79.3199	11.2930	79.3199	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2017	GOVI On 03-August-17			GOVI	557.04	557.3170	557.0410	557.3170	411.00
03/07/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
03/07/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
03/07/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
03/07/2017	GOVI On 03-August-17	561.10	Put	GOVI	40590	4	40590	4	0.00
03/07/2017	GOVI On 03-August-17	561.11	Put	GOVI	40690	4	40690	4	0.00
03/07/2017	GOVI On 03-August-17	561.09	Put	GOVI	40490	4	40490	4	0.00
03/07/2017	GOVI On 02-November-17			GOVI	567.67	567.9570	567.6720	567.9570	0.00
03/07/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
03/07/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
03/07/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
03/07/2017	GOVI On 02-November-17	572.45	Put	GOVI	47780	4	47780	4	0.00
03/07/2017	GOVI On 02-November-17	572.46	Put	GOVI	47880	5	47880	5	0.00
03/07/2017	GOVI On 02-November-17	572.44	Put	GOVI	47680	4	47680	4	0.00
03/07/2017	GOVI On 01-February-18			GOVI	578.69	578.9830	578.6910	578.9830	0.00
03/07/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
03/07/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
03/07/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
03/07/2017	GOVI On 01-February-18	581.03	Put	GOVI	23390	2	23390	2	0.00
03/07/2017	GOVI On 01-February-18	581.04	Put	GOVI	23490	2	23490	2	0.00
03/07/2017	GOVI On 01-February-18	581.02	Put	GOVI	23290	2	23290	2	0.00
03/07/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/07/2017	IGOV On 03-August-17			Index Future	247.71	247.7780	247.7120	247.7780	1,319.00
03/07/2017	IGOV On 02-November-17			Index Future	252.50	252.5650	252.4950	252.5650	0.00
03/07/2017	IGOV On 01-February-18			Index Future	257.49	257.5630	257.4890	257.5630	0.00
03/07/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
03/07/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
03/07/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6126	99.6126	99.6126	0.00
03/07/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8223	99.8245	99.8223	0.00
03/07/2017	IS01 On 15-March-18			Interest Rate Swap	99.78	99.7784	99.7821	99.7784	0.00
03/07/2017	IS01 On 21-June-18			Interest Rate Swap	99.95	99.9424	99.9481	99.9424	0.00
03/07/2017	IS01 On 20-September-18			Interest Rate Swap	100.11	100.1038	100.1093	100.1038	0.00
03/07/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8491	99.8515	99.8491	0.00
03/07/2017	IS02 On 16-March-18			Interest Rate Swap	99.06	99.0598	99.0635	99.0598	0.00

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03/07/2017	IS02 On 15-June-18			Interest Rate Swap	98.64	98.6283	98.6351	98.6283	0.00
03/07/2017	IS02 On 21-September-18			Interest Rate Swap	98.58	98.5739	98.5793	98.5739	0.00
03/07/2017	IS02 On 21-December-18			Interest Rate Swap	98.97	98.9700	98.9700	98.9700	0.00
03/07/2017	IS02 On 15-March-19			Interest Rate Swap	99.38	99.3779	99.3839	99.3779	0.00
03/07/2017	IS02 On 21-June-19			Interest Rate Swap	99.80	99.7938	99.7991	99.7938	0.00
03/07/2017	IS02 On 20-September-19			Interest Rate Swap	100.24	100.2283	100.2375	100.2283	0.00
03/07/2017	IS05 On 17-December-20			Interest Rate Swap	96.64	96.5805	96.6423	96.5805	0.00
03/07/2017	IS05 On 16-March-21			Interest Rate Swap	95.92	95.8428	95.9173	95.8428	0.00
03/07/2017	IS05 On 15-June-21			Interest Rate Swap	95.16	95.0756	95.1600	95.0756	0.00
03/07/2017	IS05 On 21-September-21			Interest Rate Swap	95.37	95.2838	95.3712	95.2838	0.00
03/07/2017	IS05 On 21-December-21			Interest Rate Swap	97.58	97.4944	97.5804	97.4944	51.00
03/07/2017	IS05 On 15-March-22			Interest Rate Swap	97.74	97.6524	97.7383	97.6524	0.00
03/07/2017	IS05 On 21-June-22			Interest Rate Swap	98.96	98.8698	98.9563	98.8698	0.00
03/07/2017	IS05 On 20-September-22			Interest Rate Swap	101.18	101.0835	101.1777	101.0835	0.00
03/07/2017	IS10 On 17-December-25			Interest Rate Swap	96.21	96.0500	96.2136	96.0500	0.00
03/07/2017	IS10 On 16-March-26			Interest Rate Swap	93.30	93.1306	93.2995	93.1306	0.00
03/07/2017	IS10 On 15-June-26			Interest Rate Swap	92.11	91.9357	92.1072	91.9357	0.00
03/07/2017	IS10 On 21-September-26			Interest Rate Swap	94.29	94.1190	94.2865	94.1190	0.00
03/07/2017	IS10 On 21-December-26			Interest Rate Swap	98.06	97.8995	98.0602	97.8995	0.00
03/07/2017	IS10 On 15-March-27			Interest Rate Swap	96.67	96.5134	96.6735	96.5134	0.00
03/07/2017	IS10 On 21-June-27			Interest Rate Swap	98.75	98.5944	98.7507	98.5944	0.00
03/07/2017	IS10 On 20-September-27			Interest Rate Swap	102.46	102.3008	102.4570	102.3008	0.00
03/07/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/07/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/07/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/07/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/07/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
03/07/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
03/07/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.18	92.8200	7.1800	92.8200	0.00
03/07/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
03/07/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
03/07/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
03/07/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	2,500.00
03/07/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
03/07/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
03/07/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
03/07/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
03/07/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
03/07/2017	R023 On 03-August-17			Bond Future	8.20	101.5339	8.2005	101.5339	38,422.00
03/07/2017	R023 On 03-August-17	8.58	Call	Bond Future	1729	2	1729	2	0.00
03/07/2017	R023 On 03-August-17	8.60	Call	Bond Future	1804	2	1804	2	0.00
03/07/2017	R023 On 03-August-17	8.59	Call	Bond Future	1766	2	1766	2	0.00
03/07/2017	R023 On 03-August-17	8.58	Put	Bond Future	97	0	97	0	0.00
03/07/2017	R023 On 03-August-17	8.59	Put	Bond Future	92	0	92	0	0.00
03/07/2017	R023 On 03-August-17	8.60	Put	Bond Future	87	0	87	0	0.00
03/07/2017	R023 On 02-November-17			Bond Future	8.23	99.5422	8.2296	99.5422	0.00
03/07/2017	R023 On 02-November-17	8.56	Call	Bond Future	1872	2	1872	2	0.00
03/07/2017	R023 On 02-November-17	8.57	Call	Bond Future	1901	2	1901	2	0.00
03/07/2017	R023 On 02-November-17	8.58	Call	Bond Future	1931	2	1931	2	0.00
03/07/2017	R023 On 02-November-17	8.57	Put	Bond Future	490	0	490	0	0.00
03/07/2017	R023 On 02-November-17	8.58	Put	Bond Future	478	0	478	0	0.00
03/07/2017	R023 On 02-November-17	8.56	Put	Bond Future	502	0	502	0	0.00
03/07/2017	R023 On 01-February-18			Bond Future	8.26	101.4746	8.2560	101.4746	0.00
03/07/2017	R023 On 01-February-18	8.32	Call	Bond Future	1527	2	1527	2	0.00
03/07/2017	R023 On 01-February-18	8.33	Call	Bond Future	1549	2	1549	2	0.00
03/07/2017	R023 On 01-February-18	8.31	Call	Bond Future	1505	2	1505	2	0.00
03/07/2017	R023 On 01-February-18	8.32	Put	Bond Future	1270	1	1270	1	0.00
03/07/2017	R023 On 01-February-18	8.33	Put	Bond Future	1252	1	1252	1	0.00
03/07/2017	R023 On 01-February-18	8.31	Put	Bond Future	1288	1	1288	1	0.00
03/07/2017	R035 On 03-August-17			Bond Future	9.74	96.6442	9.7366	96.6442	11,018.00
03/07/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R035 On 03-August-17	9.51	Put	Bond Future	1812	2	1812	2	0.00
03/07/2017	R035 On 03-August-17	9.52	Put	Bond Future	1730	2	1730	2	0.00
03/07/2017	R035 On 03-August-17	9.50	Put	Bond Future	1893	2	1893	2	0.00
03/07/2017	R035 On 02-November-17			Bond Future	9.80	93.9886	9.7963	93.9886	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R035 On 02-November-17	9.61	Put	Bond Future	1467	2	1467	2	0.00
03/07/2017	R035 On 02-November-17	9.60	Put	Bond Future	1547	2	1547	2	0.00
03/07/2017	R035 On 02-November-17	9.59	Put	Bond Future	1627	2	1627	2	0.00
03/07/2017	R035 On 01-February-18			Bond Future	9.86	95.8132	9.8564	95.8132	0.00
03/07/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R035 On 01-February-18	9.75	Put	Bond Future	823	1	823	1	0.00
03/07/2017	R035 On 01-February-18	9.73	Put	Bond Future	978	1	978	1	0.00
03/07/2017	R035 On 01-February-18	9.74	Put	Bond Future	900	1	900	1	0.00
03/07/2017	R186 On 03-August-17			Bond Future	8.83	112.0723	8.8271	112.0723	132,268.00
03/07/2017	R186 On 03-August-17	8.90	Call	Bond Future	1208	1	1208	1	0.00
03/07/2017	R186 On 03-August-17	9.50	Call	Bond Future	4437	5	4437	5	0.00
03/07/2017	R186 On 03-August-17	9.35	Call	Bond Future	3526	4	3526	4	0.00
03/07/2017	R186 On 03-August-17	8.93	Call	Bond Future	1329	1	1329	1	0.00
03/07/2017	R186 On 03-August-17	8.91	Call	Bond Future	1248	1	1248	1	0.00
03/07/2017	R186 On 03-August-17	8.75	Call	Bond Future	699	1	699	1	0.00
03/07/2017	R186 On 03-August-17	8.65	Call	Bond Future	454	1	454	1	0.00
03/07/2017	R186 On 03-August-17	8.80	Call	Bond Future	850	1	850	1	0.00
03/07/2017	R186 On 03-August-17	9.00	Call	Bond Future	1635	2	1635	2	0.00
03/07/2017	R186 On 03-August-17	8.85	Call	Bond Future	1020	1	1020	1	0.00
03/07/2017	R186 On 03-August-17	8.92	Call	Bond Future	1288	1	1288	1	0.00
03/07/2017	R186 On 03-August-17	8.90	Put	Bond Future	719	1	719	1	0.00
03/07/2017	R186 On 03-August-17	9.50	Put	Bond Future	34	0	34	0	6,500.00
03/07/2017	R186 On 03-August-17	9.35	Put	Bond Future	85	0	85	0	750.00
03/07/2017	R186 On 03-August-17	8.91	Put	Bond Future	692	1	692	1	0.00
03/07/2017	R186 On 03-August-17	8.75	Put	Bond Future	1219	1	1219	1	3,654.00
03/07/2017	R186 On 03-August-17	8.65	Put	Bond Future	1653	2	1653	2	2,500.00
03/07/2017	R186 On 03-August-17	9.00	Put	Bond Future	481	0	481	0	0.00
03/07/2017	R186 On 03-August-17	8.80	Put	Bond Future	1032	1	1032	1	7,100.00
03/07/2017	R186 On 03-August-17	8.93	Put	Bond Future	640	1	640	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2017	R186 On 03-August-17	8.85	Put	Bond Future	866	1	866	1	750.00
03/07/2017	R186 On 03-August-17	8.92	Put	Bond Future	666	1	666	1	0.00
03/07/2017	R186 On 02-November-17			Bond Future	8.87	114.2120	8.8716	114.2120	4.00
03/07/2017	R186 On 02-November-17	8.88	Call	Bond Future	2002	2	2002	2	0.00
03/07/2017	R186 On 02-November-17	8.89	Call	Bond Future	2037	2	2037	2	0.00
03/07/2017	R186 On 02-November-17	8.90	Call	Bond Future	2071	2	2071	2	0.00
03/07/2017	R186 On 02-November-17	9.00	Call	Bond Future	2433	3	2433	3	0.00
03/07/2017	R186 On 02-November-17	8.90	Put	Bond Future	1885	2	1885	2	0.00
03/07/2017	R186 On 02-November-17	8.88	Put	Bond Future	1948	2	1948	2	0.00
03/07/2017	R186 On 02-November-17	9.00	Put	Bond Future	1594	2	1594	2	5,000.00
03/07/2017	R186 On 02-November-17	8.89	Put	Bond Future	1916	2	1916	2	0.00
03/07/2017	R186 On 01-February-18			Bond Future	8.91	111.1265	8.9144	111.1265	0.00
03/07/2017	R186 On 01-February-18	8.96	Call	Bond Future	2716	3	2716	3	0.00
03/07/2017	R186 On 01-February-18	8.98	Call	Bond Future	2786	3	2786	3	0.00
03/07/2017	R186 On 01-February-18	8.97	Call	Bond Future	2751	3	2751	3	0.00
03/07/2017	R186 On 01-February-18	8.96	Put	Bond Future	2424	2	2424	2	0.00
03/07/2017	R186 On 01-February-18	8.97	Put	Bond Future	2394	2	2394	2	0.00
03/07/2017	R186 On 01-February-18	8.98	Put	Bond Future	2365	2	2365	2	0.00
03/07/2017	R197 On 03-August-17			Bond Future	294.92	294.7858	294.9153	294.7858	2,350.00
03/07/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R197 On 03-August-17	308.06	Put	Bond Future	13145	13	13145	13	0.00
03/07/2017	R197 On 03-August-17	308.07	Put	Bond Future	13155	13	13155	13	0.00
03/07/2017	R197 On 03-August-17	308.05	Put	Bond Future	13135	13	13135	13	0.00
03/07/2017	R197 On 02-November-17			Bond Future	300.61	300.4805	300.6097	300.4805	0.00
03/07/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R197 On 02-November-17	305.16	Put	Bond Future	4550	5	4550	5	0.00
03/07/2017	R197 On 02-November-17	305.17	Put	Bond Future	4560	5	4560	5	0.00
03/07/2017	R197 On 02-November-17	305.15	Put	Bond Future	4540	5	4540	5	0.00
03/07/2017	R197 On 01-February-18			Bond Future	299.50	299.3733	299.5030	299.3733	0.00
03/07/2017	R197 On 01-February-18	301.67	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
03/07/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R197 On 01-February-18	301.68	Put	Bond Future	2177	2	2177	2	0.00
03/07/2017	R197 On 01-February-18	301.67	Put	Bond Future	2167	2	2167	2	0.00
03/07/2017	R197 On 01-February-18	301.66	Put	Bond Future	2157	2	2157	2	0.00
03/07/2017	R202 On 03-August-17			Bond Future	240.33	240.3568	240.3299	240.3568	30,532.00
03/07/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R202 On 03-August-17	258.36	Put	Bond Future	18030	18	18030	18	0.00
03/07/2017	R202 On 03-August-17	258.37	Put	Bond Future	18040	18	18040	18	0.00
03/07/2017	R202 On 03-August-17	258.35	Put	Bond Future	18020	18	18020	18	0.00
03/07/2017	R202 On 02-November-17			Bond Future	244.97	245.0001	244.9703	245.0001	0.00
03/07/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R202 On 02-November-17	253.89	Put	Bond Future	8920	9	8920	9	0.00
03/07/2017	R202 On 02-November-17	253.90	Put	Bond Future	8930	9	8930	9	0.00
03/07/2017	R202 On 02-November-17	253.91	Put	Bond Future	8940	9	8940	9	0.00
03/07/2017	R202 On 01-February-18			Bond Future	246.07	246.1018	246.0698	246.1018	0.00
03/07/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R202 On 01-February-18	249.07	Put	Bond Future	3000	3	3000	3	0.00
03/07/2017	R202 On 01-February-18	249.08	Put	Bond Future	3010	3	3010	3	0.00
03/07/2017	R202 On 01-February-18	249.06	Put	Bond Future	2990	3	2990	3	0.00
03/07/2017	R203 On 03-August-17			Bond Future	7.40	103.3294	7.4025	103.3294	0.00
03/07/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R203 On 03-August-17	4.87	Put	Bond Future	271	0	271	0	0.00
03/07/2017	R203 On 03-August-17	4.88	Put	Bond Future	270	0	270	0	0.00
03/07/2017	R203 On 03-August-17	4.89	Put	Bond Future	269	0	269	0	0.00
03/07/2017	R204 On 03-August-17			Bond Future	7.55	101.6173	7.5500	101.6173	42,057.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2017	R204 On 03-August-17	7.75	Call	Bond Future	290	0	290	0	0.00
03/07/2017	R204 On 03-August-17	7.77	Call	Bond Future	311	0	311	0	0.00
03/07/2017	R204 On 03-August-17	7.76	Call	Bond Future	300	0	300	0	0.00
03/07/2017	R204 On 03-August-17	7.75	Put	Bond Future	33	0	33	0	0.00
03/07/2017	R204 On 03-August-17	7.76	Put	Bond Future	31	0	31	0	0.00
03/07/2017	R204 On 03-August-17	7.77	Put	Bond Future	29	0	29	0	0.00
03/07/2017	R204 On 02-November-17			Bond Future	7.50	103.5574	7.5034	103.5574	0.00
03/07/2017	R204 On 02-November-17	7.76	Call	Bond Future	310	0	310	0	0.00
03/07/2017	R204 On 02-November-17	7.74	Call	Bond Future	293	0	293	0	0.00
03/07/2017	R204 On 02-November-17	7.75	Call	Bond Future	301	0	301	0	0.00
03/07/2017	R204 On 02-November-17	7.74	Put	Bond Future	42	0	42	0	0.00
03/07/2017	R204 On 02-November-17	7.75	Put	Bond Future	40	0	40	0	0.00
03/07/2017	R204 On 02-November-17	7.76	Put	Bond Future	38	0	38	0	0.00
03/07/2017	R204 On 01-February-18			Bond Future	7.40	101.5276	7.3969	101.5276	0.00
03/07/2017	R204 On 01-February-18	7.25	Call	Bond Future	155	0	155	0	0.00
03/07/2017	R204 On 01-February-18	7.27	Call	Bond Future	162	0	162	0	0.00
03/07/2017	R204 On 01-February-18	7.26	Call	Bond Future	159	0	159	0	0.00
03/07/2017	R204 On 01-February-18	7.26	Put	Bond Future	273	0	273	0	0.00
03/07/2017	R204 On 01-February-18	7.27	Put	Bond Future	268	0	268	0	0.00
03/07/2017	R204 On 01-February-18	7.25	Put	Bond Future	277	0	277	0	0.00
03/07/2017	R207 On 03-August-17			Bond Future	7.69	99.5791	7.6870	99.5791	45,818.00
03/07/2017	R207 On 03-August-17	8.19	Call	Bond Future	1090	1	1090	1	51.00
03/07/2017	R207 On 03-August-17	8.39	Call	Bond Future	1512	2	1512	2	0.00
03/07/2017	R207 On 03-August-17	8.41	Call	Bond Future	1554	2	1554	2	0.00
03/07/2017	R207 On 03-August-17	8.40	Call	Bond Future	1533	2	1533	2	0.00
03/07/2017	R207 On 03-August-17	8.39	Put	Bond Future	1	0	1	0	0.00
03/07/2017	R207 On 03-August-17	8.40	Put	Bond Future	1	0	1	0	0.00
03/07/2017	R207 On 03-August-17	8.41	Put	Bond Future	1	0	1	0	0.00
03/07/2017	R207 On 03-August-17	8.19	Put	Bond Future	6	0	6	0	0.00
03/07/2017	R207 On 02-November-17			Bond Future	7.67	101.4803	7.6740	101.4803	0.00
03/07/2017	R207 On 02-November-17	8.05	Call	Bond Future	834	1	834	1	0.00
03/07/2017	R207 On 02-November-17	8.04	Call	Bond Future	818	1	818	1	0.00
03/07/2017	R207 On 02-November-17	8.03	Call	Bond Future	802	1	802	1	0.00
03/07/2017	R207 On 02-November-17	8.04	Put	Bond Future	100	0	100	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2017	R207 On 02-November-17	8.03	Put	Bond Future	104	0	104	0	0.00
03/07/2017	R207 On 02-November-17	8.05	Put	Bond Future	96	0	96	0	0.00
03/07/2017	R207 On 01-February-18			Bond Future	7.64	99.8083	7.6433	99.8083	0.00
03/07/2017	R207 On 01-February-18	7.60	Call	Bond Future	436	0	436	0	0.00
03/07/2017	R207 On 01-February-18	7.61	Call	Bond Future	445	0	445	0	0.00
03/07/2017	R207 On 01-February-18	7.62	Call	Bond Future	454	0	454	0	0.00
03/07/2017	R207 On 01-February-18	7.61	Put	Bond Future	504	0	504	0	0.00
03/07/2017	R207 On 01-February-18	7.62	Put	Bond Future	495	0	495	0	0.00
03/07/2017	R207 On 01-February-18	7.60	Put	Bond Future	512	0	512	0	0.00
03/07/2017	R208 On 03-August-17			Bond Future	7.79	99.2348	7.7894	99.2348	36,711.00
03/07/2017	R208 On 03-August-17	8.30	Call	Bond Future	1561	2	1561	2	0.00
03/07/2017	R208 On 03-August-17	8.32	Call	Bond Future	1619	2	1619	2	0.00
03/07/2017	R208 On 03-August-17	8.31	Call	Bond Future	1590	2	1590	2	0.00
03/07/2017	R208 On 03-August-17	8.30	Put	Bond Future	14	0	14	0	0.00
03/07/2017	R208 On 03-August-17	8.31	Put	Bond Future	13	0	13	0	0.00
03/07/2017	R208 On 03-August-17	8.32	Put	Bond Future	12	0	12	0	0.00
03/07/2017	R208 On 02-November-17			Bond Future	7.79	97.7275	7.7942	97.7275	0.00
03/07/2017	R208 On 02-November-17	8.18	Call	Bond Future	1286	1	1286	1	0.00
03/07/2017	R208 On 02-November-17	8.20	Call	Bond Future	1331	1	1331	1	0.00
03/07/2017	R208 On 02-November-17	8.19	Call	Bond Future	1308	1	1308	1	0.00
03/07/2017	R208 On 02-November-17	8.19	Put	Bond Future	176	0	176	0	0.00
03/07/2017	R208 On 02-November-17	8.20	Put	Bond Future	171	0	171	0	0.00
03/07/2017	R208 On 02-November-17	8.18	Put	Bond Future	183	0	183	0	0.00
03/07/2017	R208 On 01-February-18			Bond Future	7.79	99.6247	7.7902	99.6247	0.00
03/07/2017	R208 On 01-February-18	7.85	Call	Bond Future	866	1	866	1	0.00
03/07/2017	R208 On 01-February-18	7.83	Call	Bond Future	837	1	837	1	0.00
03/07/2017	R208 On 01-February-18	7.84	Call	Bond Future	852	1	852	1	0.00
03/07/2017	R208 On 01-February-18	7.83	Put	Bond Future	729	1	729	1	0.00
03/07/2017	R208 On 01-February-18	7.84	Put	Bond Future	717	1	717	1	0.00
03/07/2017	R208 On 01-February-18	7.85	Put	Bond Future	705	1	705	1	0.00
03/07/2017	R209 On 03-August-17			Bond Future	9.71	72.6193	9.7097	72.6193	74,058.00
03/07/2017	R209 On 03-August-17	9.44	Call	Bond Future	354	0	354	0	0.00
03/07/2017	R209 On 03-August-17	9.43	Call	Bond Future	338	0	338	0	0.00
03/07/2017	R209 On 03-August-17	9.45	Call	Bond Future	370	0	370	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2017	R209 On 03-August-17	9.44	Put	Bond Future	2163	2	2163	2	0.00
03/07/2017	R209 On 03-August-17	9.45	Put	Bond Future	2111	2	2111	2	0.00
03/07/2017	R209 On 03-August-17	9.43	Put	Bond Future	2215	2	2215	2	0.00
03/07/2017	R209 On 02-November-17			Bond Future	9.76	70.8558	9.7623	70.8558	800.00
03/07/2017	R209 On 02-November-17	10.00	Call	Bond Future	3066	3	3066	3	0.00
03/07/2017	R209 On 02-November-17	9.75	Call	Bond Future	2170	2	2170	2	0.00
03/07/2017	R209 On 02-November-17	9.54	Call	Bond Future	1552	2	1552	2	0.00
03/07/2017	R209 On 02-November-17	9.52	Call	Bond Future	1500	2	1500	2	0.00
03/07/2017	R209 On 02-November-17	9.00	Call	Bond Future	512	1	512	1	4,100.00
03/07/2017	R209 On 02-November-17	10.60	Call	Bond Future	5705	6	5705	6	0.00
03/07/2017	R209 On 02-November-17	8.30	Call	Bond Future	69	0	69	0	2,800.00
03/07/2017	R209 On 02-November-17	9.53	Call	Bond Future	1526	2	1526	2	0.00
03/07/2017	R209 On 02-November-17	10.00	Put	Bond Future	1543	2	1543	2	3,360.00
03/07/2017	R209 On 02-November-17	9.00	Put	Bond Future	5755	6	5755	6	0.00
03/07/2017	R209 On 02-November-17	10.60	Put	Bond Future	551	1	551	1	1,300.00
03/07/2017	R209 On 02-November-17	8.30	Put	Bond Future	10652	11	10652	11	0.00
03/07/2017	R209 On 02-November-17	9.52	Put	Bond Future	3106	3	3106	3	0.00
03/07/2017	R209 On 02-November-17	9.54	Put	Bond Future	3024	3	3024	3	0.00
03/07/2017	R209 On 02-November-17	9.53	Put	Bond Future	3065	3	3065	3	0.00
03/07/2017	R209 On 02-November-17	9.75	Put	Bond Future	2250	2	2250	2	6,500.00
03/07/2017	R209 On 01-February-18			Bond Future	9.81	72.2313	9.8138	72.2313	0.00
03/07/2017	R209 On 01-February-18	9.71	Call	Bond Future	2508	3	2508	3	0.00
03/07/2017	R209 On 01-February-18	9.73	Call	Bond Future	2569	3	2569	3	0.00
03/07/2017	R209 On 01-February-18	9.72	Call	Bond Future	2538	3	2538	3	0.00
03/07/2017	R209 On 01-February-18	9.71	Put	Bond Future	3183	3	3183	3	0.00
03/07/2017	R209 On 01-February-18	9.73	Put	Bond Future	3113	3	3113	3	0.00
03/07/2017	R209 On 01-February-18	9.72	Put	Bond Future	3148	3	3148	3	0.00
03/07/2017	R210 On 03-August-17			Bond Future	185.27	185.2946	185.2738	185.2946	1,675.00
03/07/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R210 On 03-August-17	196.29	Put	Bond Future	11016	11	11016	11	0.00
03/07/2017	R210 On 03-August-17	196.28	Put	Bond Future	11006	11	11006	11	0.00
03/07/2017	R210 On 03-August-17	196.30	Put	Bond Future	11026	11	11026	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2017	R210 On 02-November-17			Bond Future	186.45	186.4740	186.4515	186.4740	0.00
03/07/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R210 On 02-November-17	192.08	Put	Bond Future	5628	6	5628	6	0.00
03/07/2017	R210 On 02-November-17	192.09	Put	Bond Future	5638	6	5638	6	0.00
03/07/2017	R210 On 02-November-17	192.07	Put	Bond Future	5618	6	5618	6	0.00
03/07/2017	R210 On 01-February-18			Bond Future	190.14	190.1640	190.1399	190.1640	0.00
03/07/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R210 On 01-February-18	192.36	Put	Bond Future	2220	2	2220	2	0.00
03/07/2017	R210 On 01-February-18	192.38	Put	Bond Future	2240	2	2240	2	0.00
03/07/2017	R210 On 01-February-18	192.37	Put	Bond Future	2230	2	2230	2	0.00
03/07/2017	R212 On 03-August-17			Bond Future	148.08	148.0607	148.0760	148.0607	4,858.00
03/07/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R212 On 03-August-17	153.34	Put	Bond Future	5264	5	5264	5	0.00
03/07/2017	R212 On 03-August-17	153.35	Put	Bond Future	5274	5	5274	5	0.00
03/07/2017	R212 On 03-August-17	153.36	Put	Bond Future	5284	5	5284	5	0.00
03/07/2017	R212 On 02-November-17			Bond Future	150.94	150.9209	150.9351	150.9209	0.00
03/07/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R212 On 02-November-17	152.40	Put	Bond Future	1465	1	1465	1	0.00
03/07/2017	R212 On 02-November-17	152.42	Put	Bond Future	1485	1	1485	1	0.00
03/07/2017	R212 On 02-November-17	152.41	Put	Bond Future	1475	1	1475	1	0.00
03/07/2017	R212 On 01-February-18			Bond Future	151.86	151.8473	151.8607	151.8473	0.00
03/07/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
03/07/2017	R212 On 01-February-18	154.69	Put	Bond Future	2829	3	2829	3	0.00
03/07/2017	R212 On 01-February-18	154.70	Put	Bond Future	2839	3	2839	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2017	R212 On 01-February-18	154.71	Put	Bond Future	2849	3	2849	3	0.00
03/07/2017	R213 On 03-August-17			Bond Future	9.43	84.8043	9.4343	84.8043	58,458.00
03/07/2017	R213 On 03-August-17	9.33	Call	Bond Future	685	1	685	1	0.00
03/07/2017	R213 On 03-August-17	9.35	Call	Bond Future	739	1	739	1	0.00
03/07/2017	R213 On 03-August-17	9.34	Call	Bond Future	711	1	711	1	0.00
03/07/2017	R213 On 03-August-17	9.34	Put	Bond Future	1334	1	1334	1	0.00
03/07/2017	R213 On 03-August-17	9.35	Put	Bond Future	1295	1	1295	1	0.00
03/07/2017	R213 On 03-August-17	9.33	Put	Bond Future	1374	1	1374	1	0.00
03/07/2017	R213 On 02-November-17			Bond Future	9.49	82.8735	9.4881	82.8735	0.00
03/07/2017	R213 On 02-November-17	9.36	Call	Bond Future	1717	2	1717	2	0.00
03/07/2017	R213 On 02-November-17	9.34	Call	Bond Future	1660	2	1660	2	0.00
03/07/2017	R213 On 02-November-17	9.35	Call	Bond Future	1689	2	1689	2	0.00
03/07/2017	R213 On 02-November-17	9.34	Put	Bond Future	2628	3	2628	3	0.00
03/07/2017	R213 On 02-November-17	9.35	Put	Bond Future	2591	3	2591	3	0.00
03/07/2017	R213 On 02-November-17	9.36	Put	Bond Future	2554	2	2554	2	0.00
03/07/2017	R213 On 01-February-18			Bond Future	9.54	84.4824	9.5418	84.4824	0.00
03/07/2017	R213 On 01-February-18	9.43	Call	Bond Future	2371	2	2371	2	0.00
03/07/2017	R213 On 01-February-18	9.42	Call	Bond Future	2341	2	2341	2	0.00
03/07/2017	R213 On 01-February-18	9.41	Call	Bond Future	2312	2	2312	2	0.00
03/07/2017	R213 On 01-February-18	9.42	Put	Bond Future	3125	3	3125	3	0.00
03/07/2017	R213 On 01-February-18	9.43	Put	Bond Future	3090	3	3090	3	0.00
03/07/2017	R213 On 01-February-18	9.41	Put	Bond Future	3161	3	3161	3	0.00
03/07/2017	R214 On 03-August-17			Bond Future	9.82	72.4554	9.8245	72.4554	37,026.00
03/07/2017	R214 On 03-August-17	9.51	Call	Bond Future	310	0	310	0	0.00
03/07/2017	R214 On 03-August-17	9.53	Call	Bond Future	340	0	340	0	0.00
03/07/2017	R214 On 03-August-17	9.52	Call	Bond Future	325	0	325	0	0.00
03/07/2017	R214 On 03-August-17	9.51	Put	Bond Future	2511	3	2511	3	0.00
03/07/2017	R214 On 03-August-17	9.53	Put	Bond Future	2399	2	2399	2	0.00
03/07/2017	R214 On 03-August-17	9.52	Put	Bond Future	2455	3	2455	3	0.00
03/07/2017	R214 On 02-November-17			Bond Future	9.88	70.5424	9.8783	70.5424	0.00
03/07/2017	R214 On 02-November-17	9.58	Call	Bond Future	1433	1	1433	1	0.00
03/07/2017	R214 On 02-November-17	9.60	Call	Bond Future	1484	1	1484	1	0.00
03/07/2017	R214 On 02-November-17	9.59	Call	Bond Future	1458	1	1458	1	0.00
03/07/2017	R214 On 02-November-17	9.59	Put	Bond Future	3453	4	3453	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2017	R214 On 02-November-17	9.60	Put	Bond Future	3408	3	3408	3	0.00
03/07/2017	R214 On 02-November-17	9.58	Put	Bond Future	3498	4	3498	4	0.00
03/07/2017	R214 On 01-February-18			Bond Future	9.93	71.9119	9.9321	71.9119	0.00
03/07/2017	R214 On 01-February-18	9.82	Call	Bond Future	2636	3	2636	3	0.00
03/07/2017	R214 On 01-February-18	9.84	Call	Bond Future	2701	3	2701	3	0.00
03/07/2017	R214 On 01-February-18	9.83	Call	Bond Future	2668	3	2668	3	0.00
03/07/2017	R214 On 01-February-18	9.82	Put	Bond Future	3393	3	3393	3	0.00
03/07/2017	R214 On 01-February-18	9.83	Put	Bond Future	3358	3	3358	3	0.00
03/07/2017	R214 On 01-February-18	9.84	Put	Bond Future	3322	3	3322	3	0.00
03/07/2017	R248 On 03-August-17			Bond Future	9.88	92.8855	9.8751	92.8855	78,556.00
03/07/2017	R248 On 03-August-17	9.57	Call	Bond Future	461	0	461	0	0.00
03/07/2017	R248 On 03-August-17	9.56	Call	Bond Future	441	0	441	0	0.00
03/07/2017	R248 On 03-August-17	9.58	Call	Bond Future	482	1	482	1	0.00
03/07/2017	R248 On 03-August-17	9.58	Put	Bond Future	3109	3	3109	3	0.00
03/07/2017	R248 On 03-August-17	9.57	Put	Bond Future	3179	3	3179	3	0.00
03/07/2017	R248 On 03-August-17	9.56	Put	Bond Future	3251	3	3251	3	0.00
03/07/2017	R248 On 02-November-17			Bond Future	9.93	90.2215	9.9307	90.2215	226.00
03/07/2017	R248 On 02-November-17	9.64	Call	Bond Future	1939	2	1939	2	0.00
03/07/2017	R248 On 02-November-17	9.66	Call	Bond Future	2006	2	2006	2	0.00
03/07/2017	R248 On 02-November-17	9.65	Call	Bond Future	1973	2	1973	2	0.00
03/07/2017	R248 On 02-November-17	9.64	Put	Bond Future	4499	5	4499	5	0.00
03/07/2017	R248 On 02-November-17	9.65	Put	Bond Future	4442	5	4442	5	0.00
03/07/2017	R248 On 02-November-17	9.66	Put	Bond Future	4385	5	4385	5	0.00
03/07/2017	R248 On 01-February-18			Bond Future	9.99	91.9730	9.9862	91.9730	0.00
03/07/2017	R248 On 01-February-18	9.89	Call	Bond Future	3563	4	3563	4	0.00
03/07/2017	R248 On 01-February-18	9.90	Call	Bond Future	3604	4	3604	4	0.00
03/07/2017	R248 On 01-February-18	9.91	Call	Bond Future	3646	4	3646	4	0.00
03/07/2017	R248 On 01-February-18	9.90	Put	Bond Future	4342	4	4342	4	0.00
03/07/2017	R248 On 01-February-18	9.91	Put	Bond Future	4297	4	4297	4	0.00
03/07/2017	R248 On 01-February-18	9.89	Put	Bond Future	4387	4	4387	4	0.00