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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
04/07/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	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
04/07/2017	2025 On 03-August-17			Bond Future	127.70	127.5315	127.6956	127.5315	2,414.00
04/07/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2025 On 03-August-17	133.96	Put	Bond Future	6264	6	6264	6	0.00
04/07/2017	2025 On 03-August-17	133.98	Put	Bond Future	6284	6	6284	6	0.00
04/07/2017	2025 On 03-August-17	133.97	Put	Bond Future	6274	6	6274	6	0.00
04/07/2017	2025 On 02-November-17			Bond Future	130.16	129.9940	130.1611	129.9940	0.00
04/07/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2025 On 02-November-17	132.97	Put	Bond Future	2809	3	2809	3	0.00
04/07/2017	2025 On 02-November-17	132.98	Put	Bond Future	2819	3	2819	3	0.00
04/07/2017	2025 On 02-November-17	132.96	Put	Bond Future	2799	3	2799	3	0.00
04/07/2017	2025 On 01-February-18			Bond Future	131.38	131.2134	131.3841	131.2134	0.00
04/07/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2025 On 01-February-18	133.89	Put	Bond Future	2506	3	2506	3	0.00
04/07/2017	2025 On 01-February-18	133.88	Put	Bond Future	2496	3	2496	3	0.00
04/07/2017	2025 On 01-February-18	133.90	Put	Bond Future	2516	3	2516	3	0.00
04/07/2017	2029 On 03-August-17			Bond Future	99.42	99.4323	99.4216	99.4323	0.00
04/07/2017	2029 On 01-February-18			Bond Future	102.32	102.3297	102.3187	102.3297	0.00
04/07/2017	2030 On 03-August-17			Bond Future	9.33	90.3063	9.3252	90.3063	43,303.00
04/07/2017	2030 On 03-August-17	9.33	Call	Bond Future	33	0	33	0	0.00
04/07/2017	2030 On 03-August-17	9.34	Call	Bond Future	101	0	101	0	0.00
04/07/2017	2030 On 03-August-17	9.35	Call	Bond Future	168	0	168	0	0.00
04/07/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
04/07/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
04/07/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
04/07/2017	2030 On 02-November-17			Bond Future	9.38	92.0298	9.3752	92.0298	0.00
04/07/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
04/07/2017	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
04/07/2017	2030 On 02-November-17	9.35	Put	Bond Future	169	0	169	0	0.00
04/07/2017	2030 On 02-November-17	9.36	Put	Bond Future	102	0	102	0	0.00
04/07/2017	2030 On 02-November-17	9.34	Put	Bond Future	236	0	236	0	0.00
04/07/2017	2030 On 01-February-18			Bond Future	9.42	89.8111	9.4243	89.8111	0.00
04/07/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2030 On 01-February-18	9.39	Put	Bond Future	226	0	226	0	0.00
04/07/2017	2030 On 01-February-18	9.38	Put	Bond Future	292	1	292	1	0.00
04/07/2017	2030 On 01-February-18	9.37	Put	Bond Future	359	1	359	1	0.00
04/07/2017	2032 On 03-August-17			Bond Future	9.51	92.7986	9.5100	92.7986	26,589.00
04/07/2017	2032 On 03-August-17	9.45	Call	Bond Future	880	1	880	1	0.00
04/07/2017	2032 On 03-August-17	9.43	Call	Bond Future	817	1	817	1	0.00
04/07/2017	2032 On 03-August-17	9.44	Call	Bond Future	848	1	848	1	0.00
04/07/2017	2032 On 03-August-17	9.45	Put	Bond Future	1317	1	1317	1	0.00
04/07/2017	2032 On 03-August-17	9.43	Put	Bond Future	1401	2	1401	2	0.00
04/07/2017	2032 On 03-August-17	9.44	Put	Bond Future	1359	2	1359	2	0.00
04/07/2017	2032 On 02-November-17			Bond Future	9.57	90.4118	9.5652	90.4118	0.00
04/07/2017	2032 On 02-November-17	9.48	Call	Bond Future	2061	2	2061	2	0.00
04/07/2017	2032 On 02-November-17	9.49	Call	Bond Future	2094	2	2094	2	0.00
04/07/2017	2032 On 02-November-17	9.50	Call	Bond Future	2128	2	2128	2	0.00
04/07/2017	2032 On 02-November-17	9.49	Put	Bond Future	2635	3	2635	3	0.00
04/07/2017	2032 On 02-November-17	9.48	Put	Bond Future	2674	3	2674	3	0.00
04/07/2017	2032 On 02-November-17	9.50	Put	Bond Future	2597	3	2597	3	0.00
04/07/2017	2032 On 01-February-18			Bond Future	9.62	92.1667	9.6192	92.1667	0.00
04/07/2017	2032 On 01-February-18	9.55	Call	Bond Future	2797	3	2797	3	0.00
04/07/2017	2032 On 01-February-18	9.56	Call	Bond Future	2832	3	2832	3	0.00
04/07/2017	2032 On 01-February-18	9.57	Call	Bond Future	2867	3	2867	3	0.00
04/07/2017	2032 On 01-February-18	9.56	Put	Bond Future	3252	3	3252	3	0.00
04/07/2017	2032 On 01-February-18	9.57	Put	Bond Future	3216	3	3216	3	0.00
04/07/2017	2032 On 01-February-18	9.55	Put	Bond Future	3288	3	3288	3	0.00
04/07/2017	2033 On 03-August-17			Bond Future	104.19	104.8939	104.1893	104.8939	6,534.00
04/07/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
04/07/2017	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
04/07/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2033 On 03-August-17	113.12	Put	Bond Future	8931	8	8931	8	0.00
04/07/2017	2033 On 03-August-17	113.13	Put	Bond Future	8941	8	8941	8	0.00
04/07/2017	2033 On 03-August-17	113.14	Put	Bond Future	8951	8	8951	8	0.00
04/07/2017	2033 On 02-November-17			Bond Future	105.13	105.8467	105.1283	105.8467	0.00
04/07/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2033 On 02-November-17	110.08	Put	Bond Future	4952	4	4952	4	0.00
04/07/2017	2033 On 02-November-17	110.09	Put	Bond Future	4962	4	4962	4	0.00
04/07/2017	2033 On 02-November-17	110.07	Put	Bond Future	4942	4	4942	4	0.00
04/07/2017	2033 On 01-February-18			Bond Future	107.21	107.9406	107.2082	107.9406	0.00
04/07/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2033 On 01-February-18	109.64	Put	Bond Future	2432	2	2432	2	0.00
04/07/2017	2033 On 01-February-18	109.66	Put	Bond Future	2452	2	2452	2	0.00
04/07/2017	2033 On 01-February-18	109.65	Put	Bond Future	2442	2	2442	2	0.00
04/07/2017	2037 On 03-August-17			Bond Future	9.77	88.7151	9.7715	88.7151	66,825.00
04/07/2017	2037 On 03-August-17	9.58	Call	Bond Future	615	0	615	0	0.00
04/07/2017	2037 On 03-August-17	9.57	Call	Bond Future	590	0	590	0	0.00
04/07/2017	2037 On 03-August-17	9.56	Call	Bond Future	566	0	566	0	0.00
04/07/2017	2037 On 03-August-17	9.57	Put	Bond Future	2203	3	2203	3	0.00
04/07/2017	2037 On 03-August-17	9.58	Put	Bond Future	2146	3	2146	3	0.00
04/07/2017	2037 On 03-August-17	9.56	Put	Bond Future	2260	3	2260	3	0.00
04/07/2017	2037 On 02-November-17			Bond Future	9.83	90.4082	9.8260	90.4082	233.00
04/07/2017	2037 On 02-November-17	9.66	Call	Bond Future	2054	2	2054	2	0.00
04/07/2017	2037 On 02-November-17	9.67	Call	Bond Future	2088	2	2088	2	0.00
04/07/2017	2037 On 02-November-17	9.65	Call	Bond Future	2021	2	2021	2	0.00
04/07/2017	2037 On 02-November-17	9.67	Put	Bond Future	3319	4	3319	4	0.00
04/07/2017	2037 On 02-November-17	9.66	Put	Bond Future	3365	4	3365	4	0.00
04/07/2017	2037 On 02-November-17	9.65	Put	Bond Future	3411	4	3411	4	0.00
04/07/2017	2037 On 01-February-18			Bond Future	9.88	87.9077	9.8800	87.9077	0.00
04/07/2017	2037 On 01-February-18	9.82	Call	Bond Future	3237	3	3237	3	0.00

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04/07/2017	2037 On 01-February-18	9.83	Call	Bond Future	3276	3	3276	3	0.00
04/07/2017	2037 On 01-February-18	9.81	Call	Bond Future	3199	3	3199	3	0.00
04/07/2017	2037 On 01-February-18	9.82	Put	Bond Future	3703	4	3703	4	0.00
04/07/2017	2037 On 01-February-18	9.83	Put	Bond Future	3663	4	3663	4	0.00
04/07/2017	2037 On 01-February-18	9.81	Put	Bond Future	3742	4	3742	4	0.00
04/07/2017	2038 On 03-August-17			Bond Future	129.70	129.7116	129.6968	129.7116	22,601.00
04/07/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2038 On 03-August-17	141.17	Put	Bond Future	11473	11	11473	11	0.00
04/07/2017	2038 On 03-August-17	141.16	Put	Bond Future	11463	11	11463	11	0.00
04/07/2017	2038 On 03-August-17	141.18	Put	Bond Future	11483	11	11483	11	0.00
04/07/2017	2038 On 02-November-17			Bond Future	132.20	132.2160	132.2009	132.2160	0.00
04/07/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2038 On 02-November-17	136.82	Put	Bond Future	4619	5	4619	5	0.00
04/07/2017	2038 On 02-November-17	136.80	Put	Bond Future	4599	5	4599	5	0.00
04/07/2017	2038 On 02-November-17	136.81	Put	Bond Future	4609	5	4609	5	0.00
04/07/2017	2038 On 01-February-18			Bond Future	133.30	133.3104	133.2953	133.3104	0.00
04/07/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2038 On 01-February-18	136.93	Put	Bond Future	3635	4	3635	4	0.00
04/07/2017	2038 On 01-February-18	136.94	Put	Bond Future	3645	4	3645	4	0.00
04/07/2017	2038 On 01-February-18	136.95	Put	Bond Future	3655	4	3655	4	0.00
04/07/2017	2040 On 03-August-17			Bond Future	9.85	92.1115	9.8517	92.1115	14,089.00
04/07/2017	2040 On 03-August-17	9.63	Call	Bond Future	604	1	604	1	0.00
04/07/2017	2040 On 03-August-17	9.62	Call	Bond Future	579	0	579	0	0.00
04/07/2017	2040 On 03-August-17	9.61	Call	Bond Future	556	0	556	0	0.00
04/07/2017	2040 On 03-August-17	9.62	Put	Bond Future	2564	3	2564	3	0.00
04/07/2017	2040 On 03-August-17	9.61	Put	Bond Future	2628	3	2628	3	0.00
04/07/2017	2040 On 03-August-17	9.63	Put	Bond Future	2502	3	2502	3	0.00
04/07/2017	2040 On 02-November-17			Bond Future	9.91	93.8694	9.9068	93.8694	0.00

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04/07/2017	2040 On 02-November-17	9.66	Call	Bond Future	1980	2	1980	2	0.00
04/07/2017	2040 On 02-November-17	9.67	Call	Bond Future	2013	2	2013	2	0.00
04/07/2017	2040 On 02-November-17	9.65	Call	Bond Future	1947	2	1947	2	0.00
04/07/2017	2040 On 02-November-17	9.67	Put	Bond Future	4021	4	4021	4	0.00
04/07/2017	2040 On 02-November-17	9.66	Put	Bond Future	4074	4	4074	4	0.00
04/07/2017	2040 On 02-November-17	9.65	Put	Bond Future	4127	4	4127	4	0.00
04/07/2017	2040 On 01-February-18			Bond Future	9.96	91.1858	9.9615	91.1858	0.00
04/07/2017	2040 On 01-February-18	9.87	Call	Bond Future	3371	3	3371	3	0.00
04/07/2017	2040 On 01-February-18	9.89	Call	Bond Future	3449	3	3449	3	0.00
04/07/2017	2040 On 01-February-18	9.88	Call	Bond Future	3410	3	3410	3	0.00
04/07/2017	2040 On 01-February-18	9.87	Put	Bond Future	4130	4	4130	4	0.00
04/07/2017	2040 On 01-February-18	9.88	Put	Bond Future	4085	4	4085	4	0.00
04/07/2017	2040 On 01-February-18	9.89	Put	Bond Future	4041	4	4041	4	0.00
04/07/2017	2044 On 03-August-17			Bond Future	9.87	89.2385	9.8710	89.2385	24,396.00
04/07/2017	2044 On 03-August-17	9.63	Call	Bond Future	568	0	568	0	0.00
04/07/2017	2044 On 03-August-17	9.62	Call	Bond Future	545	0	545	0	0.00
04/07/2017	2044 On 03-August-17	9.64	Call	Bond Future	593	0	593	0	0.00
04/07/2017	2044 On 03-August-17	9.62	Put	Bond Future	2724	3	2724	3	0.00
04/07/2017	2044 On 03-August-17	9.63	Put	Bond Future	2659	3	2659	3	0.00
04/07/2017	2044 On 03-August-17	9.64	Put	Bond Future	2595	3	2595	3	0.00
04/07/2017	2044 On 02-November-17			Bond Future	9.92	90.9417	9.9243	90.9417	200.00
04/07/2017	2044 On 02-November-17	9.66	Call	Bond Future	1961	2	1961	2	0.00
04/07/2017	2044 On 02-November-17	9.68	Call	Bond Future	2028	2	2028	2	0.00
04/07/2017	2044 On 02-November-17	9.67	Call	Bond Future	1994	2	1994	2	0.00
04/07/2017	2044 On 02-November-17	9.66	Put	Bond Future	4235	5	4235	5	0.00
04/07/2017	2044 On 02-November-17	9.67	Put	Bond Future	4180	4	4180	4	0.00
04/07/2017	2044 On 02-November-17	9.68	Put	Bond Future	4127	4	4127	4	0.00
04/07/2017	2044 On 01-February-18			Bond Future	9.98	88.3263	9.9772	88.3263	0.00
04/07/2017	2044 On 01-February-18	9.90	Call	Bond Future	3483	3	3483	3	0.00
04/07/2017	2044 On 01-February-18	9.91	Call	Bond Future	3523	3	3523	3	0.00
04/07/2017	2044 On 01-February-18	9.89	Call	Bond Future	3444	3	3444	3	0.00
04/07/2017	2044 On 01-February-18	9.90	Put	Bond Future	4131	4	4131	4	0.00
04/07/2017	2044 On 01-February-18	9.91	Put	Bond Future	4086	4	4086	4	0.00
04/07/2017	2044 On 01-February-18	9.89	Put	Bond Future	4175	4	4175	4	0.00

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04/07/2017	2046 On 03-August-17			Bond Future	125.25	125.2667	125.2530	125.2667	23,901.00
04/07/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2046 On 03-August-17	141.19	Put	Bond Future	15937	16	15937	16	0.00
04/07/2017	2046 On 03-August-17	141.17	Put	Bond Future	15917	16	15917	16	0.00
04/07/2017	2046 On 03-August-17	141.18	Put	Bond Future	15927	16	15927	16	0.00
04/07/2017	2046 On 02-November-17			Bond Future	126.09	126.1023	126.0883	126.1023	0.00
04/07/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2046 On 02-November-17	136.31	Put	Bond Future	10222	10	10222	10	0.00
04/07/2017	2046 On 02-November-17	136.32	Put	Bond Future	10232	10	10232	10	0.00
04/07/2017	2046 On 02-November-17	136.30	Put	Bond Future	10212	10	10212	10	0.00
04/07/2017	2046 On 01-February-18			Bond Future	128.58	128.5969	128.5827	128.5969	0.00
04/07/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2046 On 01-February-18	132.90	Put	Bond Future	4317	4	4317	4	0.00
04/07/2017	2046 On 01-February-18	132.91	Put	Bond Future	4327	4	4327	4	0.00
04/07/2017	2046 On 01-February-18	132.92	Put	Bond Future	4337	4	4337	4	0.00
04/07/2017	2050 On 03-August-17			Bond Future	131.14	131.1500	131.1359	131.1500	26,191.00
04/07/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2050 On 03-August-17	149.23	Put	Bond Future	18094	18	18094	18	0.00
04/07/2017	2050 On 03-August-17	149.24	Put	Bond Future	18104	18	18104	18	0.00
04/07/2017	2050 On 03-August-17	149.22	Put	Bond Future	18084	18	18084	18	0.00
04/07/2017	2050 On 02-November-17			Bond Future	133.67	133.6825	133.6677	133.6825	0.00
04/07/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2050 On 02-November-17	144.65	Put	Bond Future	10982	11	10982	11	0.00
04/07/2017	2050 On 02-November-17	144.66	Put	Bond Future	10992	11	10992	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
04/07/2017	2050 On 02-November-17	144.67	Put	Bond Future	11002	11	11002	11	0.00
04/07/2017	2050 On 01-February-18			Bond Future	134.62	134.6349	134.6206	134.6349	0.00
04/07/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
04/07/2017	2050 On 01-February-18	140.24	Put	Bond Future	5619	6	5619	6	0.00
04/07/2017	2050 On 01-February-18	140.25	Put	Bond Future	5629	6	5629	6	0.00
04/07/2017	2050 On 01-February-18	140.23	Put	Bond Future	5609	6	5609	6	0.00
04/07/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	AL37 On 03-August-17			Index Future	542.06	541.6780	542.0560	541.6780	0.00
04/07/2017	AL37 On 02-November-17			Index Future	552.40	552.0150	552.4020	552.0150	0.00
04/07/2017	AL37 On 01-February-18			Index Future	563.13	562.7310	563.1250	562.7310	0.00
04/07/2017	AL7T On 03-August-17			Index Future	621.86	620.7030	621.8570	620.7030	0.00
04/07/2017	AL7T On 02-November-17			Index Future	633.73	632.5480	633.7250	632.5480	0.00
04/07/2017	AL7T On 01-February-18			Index Future	646.03	644.8260	646.0260	644.8260	0.00
04/07/2017	ALBI On 03-August-17			Index Future	560.09	558.4290	560.0880	558.4290	596.00
04/07/2017	ALBI On 02-November-17			Index Future	570.78	569.0860	570.7770	569.0860	0.00
04/07/2017	ALBI On 01-February-18			Index Future	581.86	580.1320	581.8570	580.1320	0.00
04/07/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	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
04/07/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/07/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2017	EL28 On 03-August-17			Bond Future	127.32	127.3319	127.3204	127.3319	0.00
04/07/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
04/07/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
04/07/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
04/07/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7850	8	7850	8	0.00
04/07/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7840	8	7840	8	0.00
04/07/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7860	8	7860	8	0.00
04/07/2017	EL28 On 02-November-17			Bond Future	128.03	128.0467	128.0348	128.0467	0.00
04/07/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
04/07/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
04/07/2017	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
04/07/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5835	6	5835	6	0.00
04/07/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5845	6	5845	6	0.00
04/07/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5855	6	5855	6	0.00
04/07/2017	EL28 On 01-February-18			Bond Future	130.57	130.5797	130.5679	130.5797	0.00
04/07/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
04/07/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
04/07/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
04/07/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1722	2	1722	2	0.00
04/07/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1742	2	1742	2	0.00
04/07/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1732	2	1732	2	0.00
04/07/2017	ES33 On 03-August-17			Bond Future	10.88	77.1993	10.8839	77.1993	9,466.00
04/07/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
04/07/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
04/07/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
04/07/2017	ES33 On 03-August-17	10.53	Put	Bond Future	2186	2	2186	2	0.00
04/07/2017	ES33 On 03-August-17	10.54	Put	Bond Future	2123	2	2123	2	0.00
04/07/2017	ES33 On 03-August-17	10.55	Put	Bond Future	2060	2	2060	2	0.00
04/07/2017	ES33 On 02-November-17			Bond Future	10.98	74.8809	10.9810	74.8809	0.00
04/07/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
04/07/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
04/07/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
04/07/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1887	2	1887	2	0.00
04/07/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1825	2	1825	2	0.00
04/07/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1949	2	1949	2	0.00
04/07/2017	ES33 On 01-February-18			Bond Future	11.08	76.3344	11.0809	76.3344	0.00
04/07/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
04/07/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
04/07/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
04/07/2017	ES33 On 01-February-18	11.00	Put	Bond Future	476	1	476	1	0.00
04/07/2017	ES33 On 01-February-18	11.01	Put	Bond Future	417	1	417	1	0.00
04/07/2017	ES33 On 01-February-18	10.99	Put	Bond Future	535	1	535	1	0.00
04/07/2017	ES42 On 03-August-17			Bond Future	11.05	80.6092	11.0484	80.6092	7,957.00
04/07/2017	ES42 On 02-November-17			Bond Future	11.14	77.8860	11.1434	77.8860	0.00
04/07/2017	ES42 On 01-February-18			Bond Future	11.24	79.3978	11.2376	79.3978	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2017	GOVI On 03-August-17			GOVI	558.68	557.0410	558.6790	557.0410	411.00
04/07/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
04/07/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
04/07/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
04/07/2017	GOVI On 03-August-17	561.10	Put	GOVI	24210	4	24210	4	0.00
04/07/2017	GOVI On 03-August-17	561.11	Put	GOVI	24310	4	24310	4	0.00
04/07/2017	GOVI On 03-August-17	561.09	Put	GOVI	24110	4	24110	4	0.00
04/07/2017	GOVI On 02-November-17			GOVI	569.34	567.6720	569.3420	567.6720	0.00
04/07/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
04/07/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
04/07/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
04/07/2017	GOVI On 02-November-17	572.45	Put	GOVI	31080	5	31080	5	0.00
04/07/2017	GOVI On 02-November-17	572.46	Put	GOVI	31180	5	31180	5	0.00
04/07/2017	GOVI On 02-November-17	572.44	Put	GOVI	30980	5	30980	5	0.00
04/07/2017	GOVI On 01-February-18			GOVI	580.39	578.6910	580.3930	578.6910	0.00
04/07/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
04/07/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
04/07/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
04/07/2017	GOVI On 01-February-18	581.03	Put	GOVI	6370	2	6370	2	0.00
04/07/2017	GOVI On 01-February-18	581.04	Put	GOVI	6470	2	6470	2	0.00
04/07/2017	GOVI On 01-February-18	581.02	Put	GOVI	6270	2	6270	2	0.00
04/07/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/07/2017	IGOV On 03-August-17			Index Future	247.37	247.7120	247.3700	247.7120	1,319.00
04/07/2017	IGOV On 02-November-17			Index Future	252.15	252.4950	252.1450	252.4950	0.00
04/07/2017	IGOV On 01-February-18			Index Future	257.13	257.4890	257.1340	257.4890	0.00
04/07/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
04/07/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
04/07/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6126	99.6126	99.6126	0.00
04/07/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8245	99.8209	99.8245	0.00
04/07/2017	IS01 On 15-March-18			Interest Rate Swap	99.77	99.7821	99.7737	99.7821	0.00
04/07/2017	IS01 On 21-June-18			Interest Rate Swap	99.93	99.9481	99.9347	99.9481	0.00
04/07/2017	IS01 On 20-September-18			Interest Rate Swap	100.09	100.1093	100.0902	100.1093	0.00
04/07/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8515	99.8479	99.8515	0.00
04/07/2017	IS02 On 16-March-18			Interest Rate Swap	99.06	99.0635	99.0556	99.0635	0.00

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04/07/2017	IS02 On 15-June-18			Interest Rate Swap	98.62	98.6351	98.6215	98.6351	0.00
04/07/2017	IS02 On 21-September-18			Interest Rate Swap	98.56	98.5793	98.5600	98.5793	0.00
04/07/2017	IS02 On 21-December-18			Interest Rate Swap	98.95	98.9700	98.9500	98.9700	0.00
04/07/2017	IS02 On 15-March-19			Interest Rate Swap	99.35	99.3839	99.3477	99.3839	0.00
04/07/2017	IS02 On 21-June-19			Interest Rate Swap	99.76	99.7991	99.7554	99.7991	0.00
04/07/2017	IS02 On 20-September-19			Interest Rate Swap	100.19	100.2375	100.1862	100.2375	0.00
04/07/2017	IS05 On 17-December-20			Interest Rate Swap	96.54	96.6423	96.5383	96.6423	0.00
04/07/2017	IS05 On 16-March-21			Interest Rate Swap	95.80	95.9173	95.8009	95.9173	0.00
04/07/2017	IS05 On 15-June-21			Interest Rate Swap	95.03	95.1600	95.0333	95.1600	0.00
04/07/2017	IS05 On 21-September-21			Interest Rate Swap	95.24	95.3712	95.2403	95.3712	0.00
04/07/2017	IS05 On 21-December-21			Interest Rate Swap	97.45	97.5804	97.4517	97.5804	51.00
04/07/2017	IS05 On 15-March-22			Interest Rate Swap	97.61	97.7383	97.6112	97.7383	0.00
04/07/2017	IS05 On 21-June-22			Interest Rate Swap	98.83	98.9563	98.8288	98.9563	0.00
04/07/2017	IS05 On 20-September-22			Interest Rate Swap	101.05	101.1777	101.0453	101.1777	0.00
04/07/2017	IS10 On 17-December-25			Interest Rate Swap	95.99	96.2136	95.9945	96.2136	0.00
04/07/2017	IS10 On 16-March-26			Interest Rate Swap	93.06	93.2995	93.0631	93.2995	0.00
04/07/2017	IS10 On 15-June-26			Interest Rate Swap	91.86	92.1072	91.8596	92.1072	0.00
04/07/2017	IS10 On 21-September-26			Interest Rate Swap	94.04	94.2865	94.0410	94.2865	0.00
04/07/2017	IS10 On 21-December-26			Interest Rate Swap	97.83	98.0602	97.8261	98.0602	0.00
04/07/2017	IS10 On 15-March-27			Interest Rate Swap	96.44	96.6735	96.4448	96.6735	0.00
04/07/2017	IS10 On 21-June-27			Interest Rate Swap	98.53	98.7507	98.5301	98.7507	0.00
04/07/2017	IS10 On 20-September-27			Interest Rate Swap	102.24	102.4570	102.2409	102.4570	0.00
04/07/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/07/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/07/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/07/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/07/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
04/07/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
04/07/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.18	92.8200	7.1800	92.8200	0.00
04/07/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
04/07/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
04/07/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
04/07/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	2,500.00
04/07/2017	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
04/07/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
04/07/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
04/07/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
04/07/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
04/07/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
04/07/2017	R023 On 03-August-17			Bond Future	8.18	101.4018	8.1798	101.4018	38,422.00
04/07/2017	R023 On 03-August-17	8.58	Call	Bond Future	1803	2	1803	2	0.00
04/07/2017	R023 On 03-August-17	8.60	Call	Bond Future	1879	2	1879	2	0.00
04/07/2017	R023 On 03-August-17	8.59	Call	Bond Future	1841	2	1841	2	0.00
04/07/2017	R023 On 03-August-17	8.58	Put	Bond Future	82	0	82	0	0.00
04/07/2017	R023 On 03-August-17	8.59	Put	Bond Future	77	0	77	0	0.00
04/07/2017	R023 On 03-August-17	8.60	Put	Bond Future	73	0	73	0	0.00
04/07/2017	R023 On 02-November-17			Bond Future	8.21	99.4068	8.2077	99.4068	0.00
04/07/2017	R023 On 02-November-17	8.56	Call	Bond Future	1933	2	1933	2	0.00
04/07/2017	R023 On 02-November-17	8.57	Call	Bond Future	1963	2	1963	2	0.00
04/07/2017	R023 On 02-November-17	8.58	Call	Bond Future	1993	2	1993	2	0.00
04/07/2017	R023 On 02-November-17	8.57	Put	Bond Future	460	0	460	0	0.00
04/07/2017	R023 On 02-November-17	8.58	Put	Bond Future	449	0	449	0	0.00
04/07/2017	R023 On 02-November-17	8.56	Put	Bond Future	471	1	471	1	0.00
04/07/2017	R023 On 01-February-18			Bond Future	8.23	101.3363	8.2328	101.3363	0.00
04/07/2017	R023 On 01-February-18	8.32	Call	Bond Future	1574	2	1574	2	0.00
04/07/2017	R023 On 01-February-18	8.33	Call	Bond Future	1597	2	1597	2	0.00
04/07/2017	R023 On 01-February-18	8.31	Call	Bond Future	1552	2	1552	2	0.00
04/07/2017	R023 On 01-February-18	8.32	Put	Bond Future	1224	1	1224	1	0.00
04/07/2017	R023 On 01-February-18	8.33	Put	Bond Future	1207	1	1207	1	0.00
04/07/2017	R023 On 01-February-18	8.31	Put	Bond Future	1242	1	1242	1	0.00
04/07/2017	R035 On 03-August-17			Bond Future	9.69	96.6888	9.6904	96.6888	11,069.00
04/07/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R035 On 03-August-17	9.51	Put	Bond Future	1447	2	1447	2	0.00
04/07/2017	R035 On 03-August-17	9.52	Put	Bond Future	1366	2	1366	2	0.00
04/07/2017	R035 On 03-August-17	9.50	Put	Bond Future	1528	2	1528	2	0.00
04/07/2017	R035 On 02-November-17			Bond Future	9.75	94.0333	9.7487	94.0333	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R035 On 02-November-17	9.61	Put	Bond Future	1096	1	1096	1	0.00
04/07/2017	R035 On 02-November-17	9.60	Put	Bond Future	1175	2	1175	2	0.00
04/07/2017	R035 On 02-November-17	9.59	Put	Bond Future	1255	2	1255	2	0.00
04/07/2017	R035 On 01-February-18			Bond Future	9.81	95.8586	9.8072	95.8586	0.00
04/07/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R035 On 01-February-18	9.75	Put	Bond Future	444	1	444	1	0.00
04/07/2017	R035 On 01-February-18	9.73	Put	Bond Future	599	1	599	1	0.00
04/07/2017	R035 On 01-February-18	9.74	Put	Bond Future	521	1	521	1	0.00
04/07/2017	R186 On 03-August-17			Bond Future	8.80	111.8703	8.7961	111.8703	131,633.00
04/07/2017	R186 On 03-August-17	8.90	Call	Bond Future	1319	1	1319	1	0.00
04/07/2017	R186 On 03-August-17	9.50	Call	Bond Future	4636	4	4636	4	0.00
04/07/2017	R186 On 03-August-17	9.35	Call	Bond Future	3715	4	3715	4	0.00
04/07/2017	R186 On 03-August-17	8.93	Call	Bond Future	1447	1	1447	1	0.00
04/07/2017	R186 On 03-August-17	8.91	Call	Bond Future	1361	1	1361	1	0.00
04/07/2017	R186 On 03-August-17	8.75	Call	Bond Future	774	1	774	1	0.00
04/07/2017	R186 On 03-August-17	8.65	Call	Bond Future	508	0	508	0	0.00
04/07/2017	R186 On 03-August-17	8.80	Call	Bond Future	937	1	937	1	0.00
04/07/2017	R186 On 03-August-17	9.00	Call	Bond Future	1769	2	1769	2	0.00
04/07/2017	R186 On 03-August-17	8.85	Call	Bond Future	1119	1	1119	1	0.00
04/07/2017	R186 On 03-August-17	8.92	Call	Bond Future	1404	1	1404	1	0.00
04/07/2017	R186 On 03-August-17	8.90	Put	Bond Future	622	1	622	1	0.00
04/07/2017	R186 On 03-August-17	9.50	Put	Bond Future	25	0	25	0	6,500.00
04/07/2017	R186 On 03-August-17	9.35	Put	Bond Future	65	0	65	0	750.00
04/07/2017	R186 On 03-August-17	8.91	Put	Bond Future	597	1	597	1	0.00
04/07/2017	R186 On 03-August-17	8.75	Put	Bond Future	1086	1	1086	1	3,654.00
04/07/2017	R186 On 03-August-17	8.65	Put	Bond Future	1498	2	1498	2	2,500.00
04/07/2017	R186 On 03-August-17	9.00	Put	Bond Future	406	0	406	0	0.00
04/07/2017	R186 On 03-August-17	8.80	Put	Bond Future	911	1	911	1	7,100.00
04/07/2017	R186 On 03-August-17	8.93	Put	Bond Future	550	1	550	1	0.00

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04/07/2017	R186 On 03-August-17	8.85	Put	Bond Future	757	1	757	1	750.00
04/07/2017	R186 On 03-August-17	8.92	Put	Bond Future	573	1	573	1	0.00
04/07/2017	R186 On 02-November-17			Bond Future	8.84	114.0053	8.8394	114.0053	4.00
04/07/2017	R186 On 02-November-17	8.88	Call	Bond Future	2105	2	2105	2	0.00
04/07/2017	R186 On 02-November-17	8.89	Call	Bond Future	2140	2	2140	2	0.00
04/07/2017	R186 On 02-November-17	8.90	Call	Bond Future	2176	2	2176	2	0.00
04/07/2017	R186 On 02-November-17	9.00	Call	Bond Future	2549	2	2549	2	0.00
04/07/2017	R186 On 02-November-17	8.90	Put	Bond Future	1778	2	1778	2	0.00
04/07/2017	R186 On 02-November-17	8.88	Put	Bond Future	1838	2	1838	2	0.00
04/07/2017	R186 On 02-November-17	9.00	Put	Bond Future	1498	2	1498	2	5,000.00
04/07/2017	R186 On 02-November-17	8.89	Put	Bond Future	1807	2	1807	2	0.00
04/07/2017	R186 On 01-February-18			Bond Future	8.88	110.9156	8.8807	110.9156	0.00
04/07/2017	R186 On 01-February-18	8.96	Call	Bond Future	2826	3	2826	3	0.00
04/07/2017	R186 On 01-February-18	8.98	Call	Bond Future	2897	3	2897	3	0.00
04/07/2017	R186 On 01-February-18	8.97	Call	Bond Future	2862	3	2862	3	0.00
04/07/2017	R186 On 01-February-18	8.96	Put	Bond Future	2317	2	2317	2	0.00
04/07/2017	R186 On 01-February-18	8.97	Put	Bond Future	2289	2	2289	2	0.00
04/07/2017	R186 On 01-February-18	8.98	Put	Bond Future	2260	2	2260	2	0.00
04/07/2017	R197 On 03-August-17			Bond Future	294.88	294.9153	294.8835	294.9153	2,350.00
04/07/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R197 On 03-August-17	308.06	Put	Bond Future	13177	13	13177	13	0.00
04/07/2017	R197 On 03-August-17	308.07	Put	Bond Future	13187	13	13187	13	0.00
04/07/2017	R197 On 03-August-17	308.05	Put	Bond Future	13167	13	13167	13	0.00
04/07/2017	R197 On 02-November-17			Bond Future	300.58	300.6097	300.5769	300.6097	0.00
04/07/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R197 On 02-November-17	305.16	Put	Bond Future	4583	5	4583	5	0.00
04/07/2017	R197 On 02-November-17	305.17	Put	Bond Future	4593	5	4593	5	0.00
04/07/2017	R197 On 02-November-17	305.15	Put	Bond Future	4573	5	4573	5	0.00
04/07/2017	R197 On 01-February-18			Bond Future	299.47	299.5030	299.4704	299.5030	0.00
04/07/2017	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
04/07/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R197 On 01-February-18	301.68	Put	Bond Future	2210	2	2210	2	0.00
04/07/2017	R197 On 01-February-18	301.67	Put	Bond Future	2200	2	2200	2	0.00
04/07/2017	R197 On 01-February-18	301.66	Put	Bond Future	2190	2	2190	2	0.00
04/07/2017	R202 On 03-August-17			Bond Future	238.78	240.3299	238.7779	240.3299	30,561.00
04/07/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R202 On 03-August-17	258.36	Put	Bond Future	19582	18	19582	18	0.00
04/07/2017	R202 On 03-August-17	258.37	Put	Bond Future	19592	18	19592	18	0.00
04/07/2017	R202 On 03-August-17	258.35	Put	Bond Future	19572	18	19572	18	0.00
04/07/2017	R202 On 02-November-17			Bond Future	243.39	244.9703	243.3881	244.9703	0.00
04/07/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R202 On 02-November-17	253.89	Put	Bond Future	10502	9	10502	9	0.00
04/07/2017	R202 On 02-November-17	253.90	Put	Bond Future	10512	9	10512	9	0.00
04/07/2017	R202 On 02-November-17	253.91	Put	Bond Future	10522	9	10522	9	0.00
04/07/2017	R202 On 01-February-18			Bond Future	244.46	246.0698	244.4571	246.0698	0.00
04/07/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R202 On 01-February-18	249.07	Put	Bond Future	4613	3	4613	3	0.00
04/07/2017	R202 On 01-February-18	249.08	Put	Bond Future	4623	3	4623	3	0.00
04/07/2017	R202 On 01-February-18	249.06	Put	Bond Future	4603	3	4603	3	0.00
04/07/2017	R203 On 03-August-17			Bond Future	7.35	103.3287	7.3517	103.3287	0.00
04/07/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R203 On 03-August-17	4.87	Put	Bond Future	266	0	266	0	0.00
04/07/2017	R203 On 03-August-17	4.88	Put	Bond Future	265	0	265	0	0.00
04/07/2017	R203 On 03-August-17	4.89	Put	Bond Future	264	0	264	0	0.00
04/07/2017	R204 On 03-August-17			Bond Future	7.52	101.6098	7.5237	101.6098	42,057.00

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04/07/2017	R204 On 03-August-17	7.75	Call	Bond Future	316	0	316	0	0.00
04/07/2017	R204 On 03-August-17	7.77	Call	Bond Future	338	0	338	0	0.00
04/07/2017	R204 On 03-August-17	7.76	Call	Bond Future	327	0	327	0	0.00
04/07/2017	R204 On 03-August-17	7.75	Put	Bond Future	26	0	26	0	0.00
04/07/2017	R204 On 03-August-17	7.76	Put	Bond Future	24	0	24	0	0.00
04/07/2017	R204 On 03-August-17	7.77	Put	Bond Future	22	0	22	0	0.00
04/07/2017	R204 On 02-November-17			Bond Future	7.47	103.5490	7.4706	103.5490	0.00
04/07/2017	R204 On 02-November-17	7.76	Call	Bond Future	338	0	338	0	0.00
04/07/2017	R204 On 02-November-17	7.74	Call	Bond Future	320	0	320	0	0.00
04/07/2017	R204 On 02-November-17	7.75	Call	Bond Future	329	0	329	0	0.00
04/07/2017	R204 On 02-November-17	7.74	Put	Bond Future	34	0	34	0	0.00
04/07/2017	R204 On 02-November-17	7.75	Put	Bond Future	33	0	33	0	0.00
04/07/2017	R204 On 02-November-17	7.76	Put	Bond Future	31	0	31	0	0.00
04/07/2017	R204 On 01-February-18			Bond Future	7.35	101.5188	7.3545	101.5188	0.00
04/07/2017	R204 On 01-February-18	7.25	Call	Bond Future	169	0	169	0	0.00
04/07/2017	R204 On 01-February-18	7.27	Call	Bond Future	177	0	177	0	0.00
04/07/2017	R204 On 01-February-18	7.26	Call	Bond Future	173	0	173	0	0.00
04/07/2017	R204 On 01-February-18	7.26	Put	Bond Future	252	0	252	0	0.00
04/07/2017	R204 On 01-February-18	7.27	Put	Bond Future	248	0	248	0	0.00
04/07/2017	R204 On 01-February-18	7.25	Put	Bond Future	257	0	257	0	0.00
04/07/2017	R207 On 03-August-17			Bond Future	7.67	99.5113	7.6713	99.5113	45,818.00
04/07/2017	R207 On 03-August-17	8.19	Call	Bond Future	1122	1	1122	1	51.00
04/07/2017	R207 On 03-August-17	8.39	Call	Bond Future	1546	2	1546	2	0.00
04/07/2017	R207 On 03-August-17	8.41	Call	Bond Future	1588	2	1588	2	0.00
04/07/2017	R207 On 03-August-17	8.40	Call	Bond Future	1567	2	1567	2	0.00
04/07/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
04/07/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
04/07/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
04/07/2017	R207 On 03-August-17	8.19	Put	Bond Future	4	0	4	0	0.00
04/07/2017	R207 On 02-November-17			Bond Future	7.66	101.4104	7.6563	101.4104	0.00
04/07/2017	R207 On 02-November-17	8.05	Call	Bond Future	861	1	861	1	0.00
04/07/2017	R207 On 02-November-17	8.04	Call	Bond Future	845	1	845	1	0.00
04/07/2017	R207 On 02-November-17	8.03	Call	Bond Future	829	1	829	1	0.00
04/07/2017	R207 On 02-November-17	8.04	Put	Bond Future	92	0	92	0	0.00

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04/07/2017	R207 On 02-November-17	8.03	Put	Bond Future	95	0	95	0	0.00
04/07/2017	R207 On 02-November-17	8.05	Put	Bond Future	89	0	89	0	0.00
04/07/2017	R207 On 01-February-18			Bond Future	7.62	99.7369	7.6231	99.7369	0.00
04/07/2017	R207 On 01-February-18	7.60	Call	Bond Future	452	0	452	0	0.00
04/07/2017	R207 On 01-February-18	7.61	Call	Bond Future	461	0	461	0	0.00
04/07/2017	R207 On 01-February-18	7.62	Call	Bond Future	470	0	470	0	0.00
04/07/2017	R207 On 01-February-18	7.61	Put	Bond Future	484	1	484	1	0.00
04/07/2017	R207 On 01-February-18	7.62	Put	Bond Future	476	0	476	0	0.00
04/07/2017	R207 On 01-February-18	7.60	Put	Bond Future	493	1	493	1	0.00
04/07/2017	R208 On 03-August-17			Bond Future	7.77	99.1403	7.7739	99.1403	36,711.00
04/07/2017	R208 On 03-August-17	8.30	Call	Bond Future	1606	2	1606	2	0.00
04/07/2017	R208 On 03-August-17	8.32	Call	Bond Future	1664	2	1664	2	0.00
04/07/2017	R208 On 03-August-17	8.31	Call	Bond Future	1635	2	1635	2	0.00
04/07/2017	R208 On 03-August-17	8.30	Put	Bond Future	11	0	11	0	0.00
04/07/2017	R208 On 03-August-17	8.31	Put	Bond Future	10	0	10	0	0.00
04/07/2017	R208 On 03-August-17	8.32	Put	Bond Future	9	0	9	0	0.00
04/07/2017	R208 On 02-November-17			Bond Future	7.78	97.6305	7.7774	97.6305	0.00
04/07/2017	R208 On 02-November-17	8.18	Call	Bond Future	1322	1	1322	1	0.00
04/07/2017	R208 On 02-November-17	8.20	Call	Bond Future	1368	1	1368	1	0.00
04/07/2017	R208 On 02-November-17	8.19	Call	Bond Future	1345	1	1345	1	0.00
04/07/2017	R208 On 02-November-17	8.19	Put	Bond Future	165	0	165	0	0.00
04/07/2017	R208 On 02-November-17	8.20	Put	Bond Future	159	0	159	0	0.00
04/07/2017	R208 On 02-November-17	8.18	Put	Bond Future	170	0	170	0	0.00
04/07/2017	R208 On 01-February-18			Bond Future	7.77	99.5256	7.7719	99.5256	0.00
04/07/2017	R208 On 01-February-18	7.85	Call	Bond Future	891	1	891	1	0.00
04/07/2017	R208 On 01-February-18	7.83	Call	Bond Future	861	1	861	1	0.00
04/07/2017	R208 On 01-February-18	7.84	Call	Bond Future	876	1	876	1	0.00
04/07/2017	R208 On 01-February-18	7.83	Put	Bond Future	704	1	704	1	0.00
04/07/2017	R208 On 01-February-18	7.84	Put	Bond Future	693	1	693	1	0.00
04/07/2017	R208 On 01-February-18	7.85	Put	Bond Future	681	1	681	1	0.00
04/07/2017	R209 On 03-August-17			Bond Future	9.66	72.6561	9.6586	72.6561	74,046.00
04/07/2017	R209 On 03-August-17	9.44	Call	Bond Future	429	0	429	0	0.00
04/07/2017	R209 On 03-August-17	9.43	Call	Bond Future	411	0	411	0	0.00
04/07/2017	R209 On 03-August-17	9.45	Call	Bond Future	449	0	449	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2017	R209 On 03-August-17	9.44	Put	Bond Future	1901	2	1901	2	0.00
04/07/2017	R209 On 03-August-17	9.45	Put	Bond Future	1852	2	1852	2	0.00
04/07/2017	R209 On 03-August-17	9.43	Put	Bond Future	1950	2	1950	2	0.00
04/07/2017	R209 On 02-November-17			Bond Future	9.71	70.8929	9.7097	70.8929	800.00
04/07/2017	R209 On 02-November-17	10.00	Call	Bond Future	3276	3	3276	3	0.00
04/07/2017	R209 On 02-November-17	9.75	Call	Bond Future	2340	2	2340	2	0.00
04/07/2017	R209 On 02-November-17	9.54	Call	Bond Future	1689	2	1689	2	0.00
04/07/2017	R209 On 02-November-17	9.52	Call	Bond Future	1633	1	1633	1	0.00
04/07/2017	R209 On 02-November-17	9.00	Call	Bond Future	572	1	572	1	4,100.00
04/07/2017	R209 On 02-November-17	10.60	Call	Bond Future	5987	6	5987	6	0.00
04/07/2017	R209 On 02-November-17	8.30	Call	Bond Future	79	0	79	0	2,800.00
04/07/2017	R209 On 02-November-17	9.53	Call	Bond Future	1661	2	1661	2	0.00
04/07/2017	R209 On 02-November-17	10.00	Put	Bond Future	1408	2	1408	2	3,360.00
04/07/2017	R209 On 02-November-17	9.00	Put	Bond Future	5471	6	5471	6	0.00
04/07/2017	R209 On 02-November-17	10.60	Put	Bond Future	490	1	490	1	1,300.00
04/07/2017	R209 On 02-November-17	8.30	Put	Bond Future	10319	11	10319	11	0.00
04/07/2017	R209 On 02-November-17	9.52	Put	Bond Future	2895	3	2895	3	0.00
04/07/2017	R209 On 02-November-17	9.54	Put	Bond Future	2816	3	2816	3	0.00
04/07/2017	R209 On 02-November-17	9.53	Put	Bond Future	2855	3	2855	3	0.00
04/07/2017	R209 On 02-November-17	9.75	Put	Bond Future	2077	2	2077	2	6,500.00
04/07/2017	R209 On 01-February-18			Bond Future	9.76	72.2689	9.7597	72.2689	0.00
04/07/2017	R209 On 01-February-18	9.71	Call	Bond Future	2673	3	2673	3	0.00
04/07/2017	R209 On 01-February-18	9.73	Call	Bond Future	2737	3	2737	3	0.00
04/07/2017	R209 On 01-February-18	9.72	Call	Bond Future	2705	3	2705	3	0.00
04/07/2017	R209 On 01-February-18	9.71	Put	Bond Future	2998	3	2998	3	0.00
04/07/2017	R209 On 01-February-18	9.73	Put	Bond Future	2931	3	2931	3	0.00
04/07/2017	R209 On 01-February-18	9.72	Put	Bond Future	2964	3	2964	3	0.00
04/07/2017	R210 On 03-August-17			Bond Future	185.25	185.2738	185.2538	185.2738	1,675.00
04/07/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R210 On 03-August-17	196.29	Put	Bond Future	11036	11	11036	11	0.00
04/07/2017	R210 On 03-August-17	196.28	Put	Bond Future	11026	11	11026	11	0.00
04/07/2017	R210 On 03-August-17	196.30	Put	Bond Future	11046	11	11046	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
04/07/2017	R210 On 02-November-17			Bond Future	186.43	186.4515	186.4308	186.4515	0.00
04/07/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R210 On 02-November-17	192.08	Put	Bond Future	5649	6	5649	6	0.00
04/07/2017	R210 On 02-November-17	192.09	Put	Bond Future	5659	6	5659	6	0.00
04/07/2017	R210 On 02-November-17	192.07	Put	Bond Future	5639	6	5639	6	0.00
04/07/2017	R210 On 01-February-18			Bond Future	190.12	190.1399	190.1192	190.1399	0.00
04/07/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R210 On 01-February-18	192.36	Put	Bond Future	2241	2	2241	2	0.00
04/07/2017	R210 On 01-February-18	192.38	Put	Bond Future	2261	2	2261	2	0.00
04/07/2017	R210 On 01-February-18	192.37	Put	Bond Future	2251	2	2251	2	0.00
04/07/2017	R212 On 03-August-17			Bond Future	148.06	148.0760	148.0600	148.0760	4,858.00
04/07/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R212 On 03-August-17	153.34	Put	Bond Future	5280	5	5280	5	0.00
04/07/2017	R212 On 03-August-17	153.35	Put	Bond Future	5290	5	5290	5	0.00
04/07/2017	R212 On 03-August-17	153.36	Put	Bond Future	5300	5	5300	5	0.00
04/07/2017	R212 On 02-November-17			Bond Future	150.92	150.9351	150.9186	150.9351	0.00
04/07/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R212 On 02-November-17	152.40	Put	Bond Future	1481	1	1481	1	0.00
04/07/2017	R212 On 02-November-17	152.42	Put	Bond Future	1501	1	1501	1	0.00
04/07/2017	R212 On 02-November-17	152.41	Put	Bond Future	1491	1	1491	1	0.00
04/07/2017	R212 On 01-February-18			Bond Future	151.84	151.8607	151.8442	151.8607	0.00
04/07/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
04/07/2017	R212 On 01-February-18	154.69	Put	Bond Future	2846	3	2846	3	0.00
04/07/2017	R212 On 01-February-18	154.70	Put	Bond Future	2856	3	2856	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2017	R212 On 01-February-18	154.71	Put	Bond Future	2866	3	2866	3	0.00
04/07/2017	R213 On 03-August-17			Bond Future	9.40	84.6414	9.3984	84.6414	59,479.00
04/07/2017	R213 On 03-August-17	9.33	Call	Bond Future	767	1	767	1	0.00
04/07/2017	R213 On 03-August-17	9.35	Call	Bond Future	826	1	826	1	0.00
04/07/2017	R213 On 03-August-17	9.34	Call	Bond Future	796	1	796	1	0.00
04/07/2017	R213 On 03-August-17	9.34	Put	Bond Future	1182	1	1182	1	0.00
04/07/2017	R213 On 03-August-17	9.35	Put	Bond Future	1146	1	1146	1	0.00
04/07/2017	R213 On 03-August-17	9.33	Put	Bond Future	1220	1	1220	1	0.00
04/07/2017	R213 On 02-November-17			Bond Future	9.45	82.7069	9.4509	82.7069	0.00
04/07/2017	R213 On 02-November-17	9.36	Call	Bond Future	1819	2	1819	2	0.00
04/07/2017	R213 On 02-November-17	9.34	Call	Bond Future	1760	2	1760	2	0.00
04/07/2017	R213 On 02-November-17	9.35	Call	Bond Future	1790	2	1790	2	0.00
04/07/2017	R213 On 02-November-17	9.34	Put	Bond Future	2487	3	2487	3	0.00
04/07/2017	R213 On 02-November-17	9.35	Put	Bond Future	2450	3	2450	3	0.00
04/07/2017	R213 On 02-November-17	9.36	Put	Bond Future	2414	3	2414	3	0.00
04/07/2017	R213 On 01-February-18			Bond Future	9.50	84.3122	9.5034	84.3122	0.00
04/07/2017	R213 On 01-February-18	9.43	Call	Bond Future	2483	2	2483	2	0.00
04/07/2017	R213 On 01-February-18	9.42	Call	Bond Future	2452	2	2452	2	0.00
04/07/2017	R213 On 01-February-18	9.41	Call	Bond Future	2422	2	2422	2	0.00
04/07/2017	R213 On 01-February-18	9.42	Put	Bond Future	2990	3	2990	3	0.00
04/07/2017	R213 On 01-February-18	9.43	Put	Bond Future	2956	3	2956	3	0.00
04/07/2017	R213 On 01-February-18	9.41	Put	Bond Future	3025	3	3025	3	0.00
04/07/2017	R214 On 03-August-17			Bond Future	9.77	72.5281	9.7734	72.5281	37,026.00
04/07/2017	R214 On 03-August-17	9.51	Call	Bond Future	377	0	377	0	0.00
04/07/2017	R214 On 03-August-17	9.53	Call	Bond Future	413	0	413	0	0.00
04/07/2017	R214 On 03-August-17	9.52	Call	Bond Future	394	0	394	0	0.00
04/07/2017	R214 On 03-August-17	9.51	Put	Bond Future	2229	3	2229	3	0.00
04/07/2017	R214 On 03-August-17	9.53	Put	Bond Future	2121	2	2121	2	0.00
04/07/2017	R214 On 03-August-17	9.52	Put	Bond Future	2174	2	2174	2	0.00
04/07/2017	R214 On 02-November-17			Bond Future	9.83	70.6160	9.8258	70.6160	0.00
04/07/2017	R214 On 02-November-17	9.58	Call	Bond Future	1562	1	1562	1	0.00
04/07/2017	R214 On 02-November-17	9.60	Call	Bond Future	1617	1	1617	1	0.00
04/07/2017	R214 On 02-November-17	9.59	Call	Bond Future	1589	1	1589	1	0.00
04/07/2017	R214 On 02-November-17	9.59	Put	Bond Future	3228	3	3228	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2017	R214 On 02-November-17	9.60	Put	Bond Future	3184	3	3184	3	0.00
04/07/2017	R214 On 02-November-17	9.58	Put	Bond Future	3271	3	3271	3	0.00
04/07/2017	R214 On 01-February-18			Bond Future	9.88	71.9866	9.8780	71.9866	0.00
04/07/2017	R214 On 01-February-18	9.82	Call	Bond Future	2807	3	2807	3	0.00
04/07/2017	R214 On 01-February-18	9.84	Call	Bond Future	2875	3	2875	3	0.00
04/07/2017	R214 On 01-February-18	9.83	Call	Bond Future	2841	3	2841	3	0.00
04/07/2017	R214 On 01-February-18	9.82	Put	Bond Future	3201	3	3201	3	0.00
04/07/2017	R214 On 01-February-18	9.83	Put	Bond Future	3166	3	3166	3	0.00
04/07/2017	R214 On 01-February-18	9.84	Put	Bond Future	3132	3	3132	3	0.00
04/07/2017	R248 On 03-August-17			Bond Future	9.82	93.0219	9.8240	93.0219	78,666.00
04/07/2017	R248 On 03-August-17	9.57	Call	Bond Future	553	0	553	0	0.00
04/07/2017	R248 On 03-August-17	9.56	Call	Bond Future	529	0	529	0	0.00
04/07/2017	R248 On 03-August-17	9.58	Call	Bond Future	577	0	577	0	0.00
04/07/2017	R248 On 03-August-17	9.58	Put	Bond Future	2759	3	2759	3	0.00
04/07/2017	R248 On 03-August-17	9.57	Put	Bond Future	2826	3	2826	3	0.00
04/07/2017	R248 On 03-August-17	9.56	Put	Bond Future	2894	3	2894	3	0.00
04/07/2017	R248 On 02-November-17			Bond Future	9.88	90.3598	9.8780	90.3598	226.00
04/07/2017	R248 On 02-November-17	9.64	Call	Bond Future	2107	2	2107	2	0.00
04/07/2017	R248 On 02-November-17	9.66	Call	Bond Future	2178	2	2178	2	0.00
04/07/2017	R248 On 02-November-17	9.65	Call	Bond Future	2143	2	2143	2	0.00
04/07/2017	R248 On 02-November-17	9.64	Put	Bond Future	4213	4	4213	4	0.00
04/07/2017	R248 On 02-November-17	9.65	Put	Bond Future	4158	4	4158	4	0.00
04/07/2017	R248 On 02-November-17	9.66	Put	Bond Future	4103	4	4103	4	0.00
04/07/2017	R248 On 01-February-18			Bond Future	9.93	92.1138	9.9320	92.1138	0.00
04/07/2017	R248 On 01-February-18	9.89	Call	Bond Future	3784	4	3784	4	0.00
04/07/2017	R248 On 01-February-18	9.90	Call	Bond Future	3827	4	3827	4	0.00
04/07/2017	R248 On 01-February-18	9.91	Call	Bond Future	3870	4	3870	4	0.00
04/07/2017	R248 On 01-February-18	9.90	Put	Bond Future	4102	4	4102	4	0.00
04/07/2017	R248 On 01-February-18	9.91	Put	Bond Future	4059	4	4059	4	0.00
04/07/2017	R248 On 01-February-18	9.89	Put	Bond Future	4145	4	4145	4	0.00