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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	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
04/09/2017	2025 On 02-November-17			Bond Future	129.58	129.5938	129.5838	129.5938	2,291.00
04/09/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2025 On 02-November-17	132.97	Put	Bond Future	3386	3	3386	3	0.00
04/09/2017	2025 On 02-November-17	132.98	Put	Bond Future	3396	3	3396	3	0.00
04/09/2017	2025 On 02-November-17	132.96	Put	Bond Future	3376	3	3376	3	0.00
04/09/2017	2025 On 01-February-18			Bond Future	130.68	130.6855	130.6753	130.6855	0.00
04/09/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2025 On 01-February-18	133.90	Put	Bond Future	3225	3	3225	3	0.00
04/09/2017	2025 On 01-February-18	133.88	Put	Bond Future	3205	3	3205	3	0.00
04/09/2017	2025 On 01-February-18	133.89	Put	Bond Future	3215	3	3215	3	0.00
04/09/2017	2025 On 03-May-18			Bond Future	133.17	133.1808	133.1668	133.1808	0.00
04/09/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2025 On 03-May-18	133.21	Put	Bond Future	43	0	43	0	0.00
04/09/2017	2025 On 03-May-18	133.20	Put	Bond Future	33	0	33	0	0.00
04/09/2017	2025 On 03-May-18	133.22	Put	Bond Future	53	0	53	0	0.00
04/09/2017	2029 On 02-November-17			Bond Future	99.93	99.9377	99.9300	99.9377	1,370.00
04/09/2017	2029 On 01-February-18			Bond Future	101.80	101.8112	101.8033	101.8112	0.00
04/09/2017	2029 On 03-May-18			Bond Future	102.73	102.7381	102.7272	102.7381	0.00
04/09/2017	2030 On 02-November-17			Bond Future	9.12	94.1443	9.1153	94.1443	58,368.00
04/09/2017	2030 On 02-November-17	9.34	Call	Bond Future	1527	2	1527	2	0.00
04/09/2017	2030 On 02-November-17	9.35	Call	Bond Future	1594	2	1594	2	0.00
04/09/2017	2030 On 02-November-17	9.36	Call	Bond Future	1661	2	1661	2	0.00
04/09/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
04/09/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
04/09/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
04/09/2017	2030 On 01-February-18			Bond Future	9.17	91.8706	9.1695	91.8706	0.00
04/09/2017	2030 On 01-February-18	9.38	Call	Bond Future	1409	2	1409	2	0.00
04/09/2017	2030 On 01-February-18	9.39	Call	Bond Future	1475	2	1475	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2017	2030 On 01-February-18	9.37	Call	Bond Future	1343	1	1343	1	0.00
04/09/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
04/09/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
04/09/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
04/09/2017	2030 On 03-May-18			Bond Future	9.23	93.5857	9.2266	93.5857	0.00
04/09/2017	2030 On 03-May-18	9.49	Call	Bond Future	1730	2	1730	2	0.00
04/09/2017	2030 On 03-May-18	9.51	Call	Bond Future	1860	2	1860	2	0.00
04/09/2017	2030 On 03-May-18	9.50	Call	Bond Future	1795	2	1795	2	0.00
04/09/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
04/09/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
04/09/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
04/09/2017	2032 On 02-November-17			Bond Future	9.36	92.3508	9.3596	92.3508	34,960.00
04/09/2017	2032 On 02-November-17	9.48	Call	Bond Future	2067	2	2067	2	0.00
04/09/2017	2032 On 02-November-17	9.49	Call	Bond Future	2110	2	2110	2	0.00
04/09/2017	2032 On 02-November-17	9.50	Call	Bond Future	2153	2	2153	2	0.00
04/09/2017	2032 On 02-November-17	9.50	Put	Bond Future	1132	1	1132	1	0.00
04/09/2017	2032 On 02-November-17	9.48	Put	Bond Future	1190	1	1190	1	0.00
04/09/2017	2032 On 02-November-17	9.49	Put	Bond Future	1161	1	1161	1	0.00
04/09/2017	2032 On 01-February-18			Bond Future	9.42	94.0489	9.4199	94.0489	0.00
04/09/2017	2032 On 01-February-18	9.30	Call	Bond Future	2147	2	2147	2	7,800.00
04/09/2017	2032 On 01-February-18	9.57	Call	Bond Future	3144	3	3144	3	0.00
04/09/2017	2032 On 01-February-18	9.20	Call	Bond Future	1833	2	1833	2	7,500.00
04/09/2017	2032 On 01-February-18	9.56	Call	Bond Future	3104	3	3104	3	0.00
04/09/2017	2032 On 01-February-18	9.55	Call	Bond Future	3063	3	3063	3	0.00
04/09/2017	2032 On 01-February-18	9.45	Call	Bond Future	2674	3	2674	3	750.00
04/09/2017	2032 On 01-February-18	9.40	Call	Bond Future	2491	3	2491	3	6,800.00
04/09/2017	2032 On 01-February-18	9.56	Put	Bond Future	2099	2	2099	2	0.00
04/09/2017	2032 On 01-February-18	9.20	Put	Bond Future	3442	3	3442	3	0.00
04/09/2017	2032 On 01-February-18	9.55	Put	Bond Future	2129	2	2129	2	0.00
04/09/2017	2032 On 01-February-18	9.45	Put	Bond Future	2456	2	2456	2	0.00
04/09/2017	2032 On 01-February-18	9.40	Put	Bond Future	2635	3	2635	3	0.00
04/09/2017	2032 On 01-February-18	9.57	Put	Bond Future	2069	2	2069	2	0.00
04/09/2017	2032 On 01-February-18	9.30	Put	Bond Future	3019	3	3019	3	0.00
04/09/2017	2032 On 03-May-18			Bond Future	9.48	91.6476	9.4790	91.6476	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
04/09/2017	2032 On 03-May-18	9.70	Call	Bond Future	4145	4	4145	4	0.00
04/09/2017	2032 On 03-May-18	9.71	Call	Bond Future	4186	4	4186	4	0.00
04/09/2017	2032 On 03-May-18	9.72	Call	Bond Future	4227	4	4227	4	0.00
04/09/2017	2032 On 03-May-18	9.72	Put	Bond Future	2533	2	2533	2	0.00
04/09/2017	2032 On 03-May-18	9.70	Put	Bond Future	2590	3	2590	3	0.00
04/09/2017	2032 On 03-May-18	9.71	Put	Bond Future	2561	3	2561	3	0.00
04/09/2017	2033 On 02-November-17			Bond Future	104.04	104.1142	104.0377	104.1142	5,174.00
04/09/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2033 On 02-November-17	110.08	Put	Bond Future	6042	6	6042	6	0.00
04/09/2017	2033 On 02-November-17	110.07	Put	Bond Future	6032	6	6032	6	0.00
04/09/2017	2033 On 02-November-17	110.09	Put	Bond Future	6052	6	6052	6	0.00
04/09/2017	2033 On 01-February-18			Bond Future	105.99	106.0660	105.9880	106.0660	0.00
04/09/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2033 On 01-February-18	109.65	Put	Bond Future	3662	4	3662	4	0.00
04/09/2017	2033 On 01-February-18	109.66	Put	Bond Future	3672	4	3672	4	0.00
04/09/2017	2033 On 01-February-18	109.64	Put	Bond Future	3652	4	3652	4	0.00
04/09/2017	2033 On 03-May-18			Bond Future	106.92	107.0044	106.9219	107.0044	0.00
04/09/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2033 On 03-May-18	107.69	Put	Bond Future	768	1	768	1	0.00
04/09/2017	2033 On 03-May-18	107.70	Put	Bond Future	778	1	778	1	0.00
04/09/2017	2033 On 03-May-18	107.71	Put	Bond Future	788	1	788	1	0.00
04/09/2017	2037 On 02-November-17			Bond Future	9.73	91.8828	9.7311	91.8828	54,288.00
04/09/2017	2037 On 02-November-17	9.66	Call	Bond Future	1609	2	1609	2	0.00
04/09/2017	2037 On 02-November-17	9.67	Call	Bond Future	1645	2	1645	2	0.00
04/09/2017	2037 On 02-November-17	9.65	Call	Bond Future	1573	2	1573	2	0.00
04/09/2017	2037 On 02-November-17	9.65	Put	Bond Future	2218	2	2218	2	0.00
04/09/2017	2037 On 02-November-17	9.66	Put	Bond Future	2174	2	2174	2	0.00
04/09/2017	2037 On 02-November-17	9.67	Put	Bond Future	2131	2	2131	2	0.00

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04/09/2017	2037 On 01-February-18			Bond Future	9.79	89.3173	9.7941	89.3173	160.00
04/09/2017	2037 On 01-February-18	9.83	Call	Bond Future	3073	3	3073	3	0.00
04/09/2017	2037 On 01-February-18	9.81	Call	Bond Future	2992	3	2992	3	0.00
04/09/2017	2037 On 01-February-18	9.82	Call	Bond Future	3032	3	3032	3	0.00
04/09/2017	2037 On 01-February-18	9.81	Put	Bond Future	2868	3	2868	3	0.00
04/09/2017	2037 On 01-February-18	9.83	Put	Bond Future	2794	3	2794	3	0.00
04/09/2017	2037 On 01-February-18	9.82	Put	Bond Future	2831	3	2831	3	0.00
04/09/2017	2037 On 03-May-18			Bond Future	9.86	90.9847	9.8596	90.9847	0.00
04/09/2017	2037 On 03-May-18	9.97	Call	Bond Future	4208	4	4208	4	0.00
04/09/2017	2037 On 03-May-18	9.99	Call	Bond Future	4292	4	4292	4	0.00
04/09/2017	2037 On 03-May-18	9.98	Call	Bond Future	4250	4	4250	4	0.00
04/09/2017	2037 On 03-May-18	9.98	Put	Bond Future	3329	3	3329	3	0.00
04/09/2017	2037 On 03-May-18	9.97	Put	Bond Future	3363	3	3363	3	0.00
04/09/2017	2037 On 03-May-18	9.99	Put	Bond Future	3295	3	3295	3	0.00
04/09/2017	2038 On 02-November-17			Bond Future	128.34	128.3542	128.3443	128.3542	19,544.00
04/09/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2038 On 02-November-17	136.81	Put	Bond Future	8466	8	8466	8	0.00
04/09/2017	2038 On 02-November-17	136.82	Put	Bond Future	8476	8	8476	8	0.00
04/09/2017	2038 On 02-November-17	136.80	Put	Bond Future	8456	8	8456	8	0.00
04/09/2017	2038 On 01-February-18			Bond Future	129.25	129.2553	129.2453	129.2553	0.00
04/09/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2038 On 01-February-18	136.93	Put	Bond Future	7685	8	7685	8	0.00
04/09/2017	2038 On 01-February-18	136.95	Put	Bond Future	7705	8	7705	8	0.00
04/09/2017	2038 On 01-February-18	136.94	Put	Bond Future	7695	8	7695	8	0.00
04/09/2017	2038 On 03-May-18			Bond Future	131.71	131.7234	131.7095	131.7234	0.00
04/09/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2038 On 03-May-18	132.27	Put	Bond Future	561	1	561	1	0.00
04/09/2017	2038 On 03-May-18	132.29	Put	Bond Future	581	1	581	1	0.00

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04/09/2017	2038 On 03-May-18	132.28	Put	Bond Future	571	1	571	1	0.00
04/09/2017	2040 On 02-November-17			Bond Future	9.85	95.1029	9.8471	95.1029	14,962.00
04/09/2017	2040 On 02-November-17	9.66	Call	Bond Future	1357	2	1357	2	0.00
04/09/2017	2040 On 02-November-17	9.65	Call	Bond Future	1324	1	1324	1	0.00
04/09/2017	2040 On 02-November-17	9.67	Call	Bond Future	1389	2	1389	2	0.00
04/09/2017	2040 On 02-November-17	9.65	Put	Bond Future	3005	3	3005	3	0.00
04/09/2017	2040 On 02-November-17	9.66	Put	Bond Future	2951	3	2951	3	0.00
04/09/2017	2040 On 02-November-17	9.67	Put	Bond Future	2897	3	2897	3	0.00
04/09/2017	2040 On 01-February-18			Bond Future	9.91	92.3462	9.9116	92.3462	0.00
04/09/2017	2040 On 01-February-18	9.87	Call	Bond Future	2989	3	2989	3	0.00
04/09/2017	2040 On 01-February-18	9.89	Call	Bond Future	3070	3	3070	3	0.00
04/09/2017	2040 On 01-February-18	9.88	Call	Bond Future	3029	3	3029	3	0.00
04/09/2017	2040 On 01-February-18	9.88	Put	Bond Future	3292	3	3292	3	0.00
04/09/2017	2040 On 01-February-18	9.89	Put	Bond Future	3249	3	3249	3	0.00
04/09/2017	2040 On 01-February-18	9.87	Put	Bond Future	3335	3	3335	3	0.00
04/09/2017	2040 On 03-May-18			Bond Future	9.98	94.0701	9.9783	94.0701	0.00
04/09/2017	2040 On 03-May-18	10.07	Call	Bond Future	4439	5	4439	5	0.00
04/09/2017	2040 On 03-May-18	10.08	Call	Bond Future	4483	5	4483	5	0.00
04/09/2017	2040 On 03-May-18	10.06	Call	Bond Future	4396	5	4396	5	0.00
04/09/2017	2040 On 03-May-18	10.06	Put	Bond Future	3730	4	3730	4	0.00
04/09/2017	2040 On 03-May-18	10.07	Put	Bond Future	3693	4	3693	4	0.00
04/09/2017	2040 On 03-May-18	10.08	Put	Bond Future	3656	4	3656	4	0.00
04/09/2017	2044 On 02-November-17			Bond Future	9.87	92.1791	9.8708	92.1791	26,135.00
04/09/2017	2044 On 02-November-17	9.66	Call	Bond Future	1309	1	1309	1	0.00
04/09/2017	2044 On 02-November-17	9.68	Call	Bond Future	1374	2	1374	2	0.00
04/09/2017	2044 On 02-November-17	9.67	Call	Bond Future	1341	2	1341	2	0.00
04/09/2017	2044 On 02-November-17	9.67	Put	Bond Future	3074	3	3074	3	0.00
04/09/2017	2044 On 02-November-17	9.68	Put	Bond Future	3019	3	3019	3	0.00
04/09/2017	2044 On 02-November-17	9.66	Put	Bond Future	3130	3	3130	3	0.00
04/09/2017	2044 On 01-February-18			Bond Future	9.93	89.4938	9.9332	89.4938	0.00
04/09/2017	2044 On 01-February-18	9.89	Call	Bond Future	3034	3	3034	3	0.00
04/09/2017	2044 On 01-February-18	9.90	Call	Bond Future	3074	3	3074	3	0.00
04/09/2017	2044 On 01-February-18	9.91	Call	Bond Future	3115	3	3115	3	0.00
04/09/2017	2044 On 01-February-18	9.91	Put	Bond Future	3310	3	3310	3	0.00

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04/09/2017	2044 On 01-February-18	9.89	Put	Bond Future	3397	3	3397	3	0.00
04/09/2017	2044 On 01-February-18	9.90	Put	Bond Future	3353	3	3353	3	0.00
04/09/2017	2044 On 03-May-18			Bond Future	10.00	91.1644	9.9977	91.1644	0.00
04/09/2017	2044 On 03-May-18	10.11	Call	Bond Future	4605	5	4605	5	0.00
04/09/2017	2044 On 03-May-18	10.10	Call	Bond Future	4560	5	4560	5	0.00
04/09/2017	2044 On 03-May-18	10.09	Call	Bond Future	4516	5	4516	5	0.00
04/09/2017	2044 On 03-May-18	10.10	Put	Bond Future	3719	4	3719	4	0.00
04/09/2017	2044 On 03-May-18	10.09	Put	Bond Future	3756	4	3756	4	0.00
04/09/2017	2044 On 03-May-18	10.11	Put	Bond Future	3681	4	3681	4	0.00
04/09/2017	2046 On 02-November-17			Bond Future	123.55	123.5611	123.5519	123.5611	21,292.00
04/09/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2046 On 02-November-17	136.30	Put	Bond Future	12748	13	12748	13	0.00
04/09/2017	2046 On 02-November-17	136.32	Put	Bond Future	12768	13	12768	13	0.00
04/09/2017	2046 On 02-November-17	136.31	Put	Bond Future	12758	13	12758	13	0.00
04/09/2017	2046 On 01-February-18			Bond Future	125.87	125.8775	125.8680	125.8775	0.00
04/09/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2046 On 01-February-18	132.90	Put	Bond Future	7032	7	7032	7	0.00
04/09/2017	2046 On 01-February-18	132.91	Put	Bond Future	7042	7	7042	7	0.00
04/09/2017	2046 On 01-February-18	132.92	Put	Bond Future	7052	7	7052	7	0.00
04/09/2017	2046 On 03-May-18			Bond Future	126.67	126.6828	126.6696	126.6828	0.00
04/09/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2046 On 03-May-18	127.94	Put	Bond Future	1270	1	1270	1	0.00
04/09/2017	2046 On 03-May-18	127.95	Put	Bond Future	1280	1	1280	1	0.00
04/09/2017	2046 On 03-May-18	127.93	Put	Bond Future	1260	1	1260	1	0.00
04/09/2017	2050 On 02-November-17			Bond Future	131.81	131.8172	131.8073	131.8172	22,382.00
04/09/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2050 On 02-November-17	144.65	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
04/09/2017	2050 On 02-November-17	144.65	Put	Bond Future	12843	13	12843	13	0.00
04/09/2017	2050 On 02-November-17	144.66	Put	Bond Future	12853	13	12853	13	0.00
04/09/2017	2050 On 02-November-17	144.67	Put	Bond Future	12863	13	12863	13	0.00
04/09/2017	2050 On 01-February-18			Bond Future	132.60	132.6149	132.6048	132.6149	0.00
04/09/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2050 On 01-February-18	140.24	Put	Bond Future	7635	8	7635	8	0.00
04/09/2017	2050 On 01-February-18	140.23	Put	Bond Future	7625	8	7625	8	0.00
04/09/2017	2050 On 01-February-18	140.25	Put	Bond Future	7645	8	7645	8	0.00
04/09/2017	2050 On 03-May-18			Bond Future	135.13	135.1472	135.1332	135.1472	0.00
04/09/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
04/09/2017	2050 On 03-May-18	135.63	Put	Bond Future	497	0	497	0	0.00
04/09/2017	2050 On 03-May-18	135.61	Put	Bond Future	477	0	477	0	0.00
04/09/2017	2050 On 03-May-18	135.62	Put	Bond Future	487	0	487	0	0.00
04/09/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	AL37 On 02-November-17			Index Future	560.78	560.8710	560.7820	560.8710	0.00
04/09/2017	AL37 On 01-February-18			Index Future	571.10	571.1840	571.0960	571.1840	0.00
04/09/2017	AL37 On 03-May-18			Index Future	581.75	581.8490	581.7450	581.8490	0.00
04/09/2017	AL7T On 02-November-17			Index Future	644.99	645.5110	644.9940	645.5110	0.00
04/09/2017	AL7T On 01-February-18			Index Future	656.86	657.3810	656.8580	657.3810	0.00
04/09/2017	AL7T On 03-May-18			Index Future	669.11	669.6560	669.1050	669.6560	0.00
04/09/2017	ALBI On 02-November-17			Index Future	577.67	578.5780	577.6740	578.5780	616.00
04/09/2017	ALBI On 01-February-18			Index Future	588.30	589.2170	588.2990	589.2170	0.00
04/09/2017	ALBI On 03-May-18			Index Future	599.27	600.2190	599.2680	600.2190	0.00
04/09/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C030 On 31-January-30			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
04/09/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/09/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2017	EL28 On 02-November-17			Bond Future	127.30	127.3101	127.3027	127.3101	0.00
04/09/2017	EL28 On 02-November-17	133.87	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
04/09/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
04/09/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
04/09/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6577	7	6577	7	0.00
04/09/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6587	7	6587	7	0.00
04/09/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6567	7	6567	7	0.00
04/09/2017	EL28 On 01-February-18			Bond Future	129.69	129.6967	129.6892	129.6967	0.00
04/09/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
04/09/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
04/09/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
04/09/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2611	3	2611	3	0.00
04/09/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2621	3	2621	3	0.00
04/09/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2601	3	2601	3	0.00
04/09/2017	EL28 On 03-May-18			Bond Future	132.16	132.1732	132.1618	132.1732	0.00
04/09/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
04/09/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
04/09/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
04/09/2017	EL28 On 03-May-18	133.18	Put	Bond Future	1018	1	1018	1	0.00
04/09/2017	EL28 On 03-May-18	133.19	Put	Bond Future	1028	1	1028	1	0.00
04/09/2017	EL28 On 03-May-18	133.20	Put	Bond Future	1038	1	1038	1	0.00
04/09/2017	ES33 On 02-November-17			Bond Future	10.82	76.2935	10.8237	76.2935	9,466.00
04/09/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
04/09/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
04/09/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
04/09/2017	ES33 On 02-November-17	10.67	Put	Bond Future	941	1	941	1	0.00
04/09/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1003	1	1003	1	0.00
04/09/2017	ES33 On 02-November-17	10.68	Put	Bond Future	880	1	880	1	0.00
04/09/2017	ES33 On 01-February-18			Bond Future	10.93	77.6965	10.9310	77.6965	0.00
04/09/2017	ES33 On 01-February-18	10.99	Call	Bond Future	351	1	351	1	0.00
04/09/2017	ES33 On 01-February-18	11.00	Call	Bond Future	410	1	410	1	0.00
04/09/2017	ES33 On 01-February-18	11.01	Call	Bond Future	470	1	470	1	0.00
04/09/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
04/09/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
04/09/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
04/09/2017	ES33 On 03-May-18			Bond Future	11.04	75.3555	11.0357	75.3555	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
04/09/2017	ES33 On 03-May-18	11.20	Call	Bond Future	956	1	956	1	0.00
04/09/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1071	1	1071	1	0.00
04/09/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1013	1	1013	1	0.00
04/09/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
04/09/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
04/09/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
04/09/2017	ES42 On 02-November-17			Bond Future	11.07	78.9194	11.0739	78.9194	7,957.00
04/09/2017	ES42 On 01-February-18			Bond Future	11.18	80.3704	11.1778	80.3704	0.00
04/09/2017	ES42 On 03-May-18			Bond Future	11.28	77.6096	11.2843	77.6096	0.00
04/09/2017	GOVI On 02-November-17			GOVI	576.52	577.3730	576.5150	577.3730	671.00
04/09/2017	GOVI On 02-November-17	572.46	Call	GOVI	40550	5	40550	5	0.00
04/09/2017	GOVI On 02-November-17	572.45	Call	GOVI	40650	5	40650	5	0.00
04/09/2017	GOVI On 02-November-17	572.44	Call	GOVI	40750	5	40750	5	0.00
04/09/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
04/09/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
04/09/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
04/09/2017	GOVI On 01-February-18			GOVI	587.12	587.9900	587.1190	587.9900	0.00
04/09/2017	GOVI On 01-February-18	581.03	Call	GOVI	60890	7	60890	7	0.00
04/09/2017	GOVI On 01-February-18	581.04	Call	GOVI	60790	7	60790	7	0.00
04/09/2017	GOVI On 01-February-18	581.02	Call	GOVI	60990	7	60990	7	0.00
04/09/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
04/09/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
04/09/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
04/09/2017	GOVI On 03-May-18			GOVI	598.07	598.9690	598.0660	598.9690	0.00
04/09/2017	GOVI On 03-May-18	590.27	Call	GOVI	77960	9	77960	9	0.00
04/09/2017	GOVI On 03-May-18	590.29	Call	GOVI	77760	9	77760	9	0.00
04/09/2017	GOVI On 03-May-18	590.28	Call	GOVI	77860	9	77860	9	0.00
04/09/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
04/09/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
04/09/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
04/09/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/09/2017	IGOV On 02-November-17			Index Future	249.90	249.9580	249.9000	249.9580	1,163.00
04/09/2017	IGOV On 01-February-18			Index Future	254.58	254.6440	254.5840	254.6440	0.00
04/09/2017	IGOV On 03-May-18			Index Future	259.44	259.5060	259.4380	259.5060	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
04/09/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
04/09/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
04/09/2017	IS01 On 21-December-17			Interest Rate Swap	99.75	99.7438	99.7475	99.7438	0.00
04/09/2017	IS01 On 15-March-18			Interest Rate Swap	99.61	99.6102	99.6097	99.6102	0.00
04/09/2017	IS01 On 21-June-18			Interest Rate Swap	99.65	99.6513	99.6491	99.6513	0.00
04/09/2017	IS01 On 20-September-18			Interest Rate Swap	99.71	99.7148	99.7101	99.7148	0.00
04/09/2017	IS02 On 18-December-17			Interest Rate Swap	99.78	99.7757	99.7795	99.7757	0.00
04/09/2017	IS02 On 16-March-18			Interest Rate Swap	98.89	98.8875	98.8869	98.8875	0.00
04/09/2017	IS02 On 15-June-18			Interest Rate Swap	98.35	98.3479	98.3470	98.3479	0.00
04/09/2017	IS02 On 21-September-18			Interest Rate Swap	98.17	98.1791	98.1740	98.1791	0.00
04/09/2017	IS02 On 21-December-18			Interest Rate Swap	98.43	98.4400	98.4300	98.4400	0.00
04/09/2017	IS02 On 15-March-19			Interest Rate Swap	98.72	98.7223	98.7151	98.7223	0.00
04/09/2017	IS02 On 21-June-19			Interest Rate Swap	99.00	99.0050	98.9978	99.0050	0.00
04/09/2017	IS02 On 20-September-19			Interest Rate Swap	99.31	99.3124	99.3104	99.3124	0.00
04/09/2017	IS05 On 17-December-20			Interest Rate Swap	95.13	95.1493	95.1255	95.1493	0.00
04/09/2017	IS05 On 16-March-21			Interest Rate Swap	94.30	94.3237	94.2953	94.3237	0.00
04/09/2017	IS05 On 15-June-21			Interest Rate Swap	93.44	93.4764	93.4438	93.4764	0.00
04/09/2017	IS05 On 21-September-21			Interest Rate Swap	93.58	93.6151	93.5800	93.6151	0.00
04/09/2017	IS05 On 21-December-21			Interest Rate Swap	95.74	95.7794	95.7443	95.7794	51.00
04/09/2017	IS05 On 15-March-22			Interest Rate Swap	95.84	95.8758	95.8412	95.8758	0.00
04/09/2017	IS05 On 21-June-22			Interest Rate Swap	97.02	97.0532	97.0190	97.0532	0.00
04/09/2017	IS05 On 20-September-22			Interest Rate Swap	99.22	99.2524	99.2151	99.2524	0.00
04/09/2017	IS10 On 17-December-25			Interest Rate Swap	93.73	93.8708	93.7331	93.8708	0.00
04/09/2017	IS10 On 16-March-26			Interest Rate Swap	90.72	90.8513	90.7227	90.8513	0.00
04/09/2017	IS10 On 15-June-26			Interest Rate Swap	89.47	89.5829	89.4670	89.5829	0.00
04/09/2017	IS10 On 21-September-26			Interest Rate Swap	91.65	91.7476	91.6454	91.7476	0.00
04/09/2017	IS10 On 21-December-26			Interest Rate Swap	95.44	95.5319	95.4424	95.5319	0.00
04/09/2017	IS10 On 15-March-27			Interest Rate Swap	93.98	94.0591	93.9782	94.0591	0.00
04/09/2017	IS10 On 21-June-27			Interest Rate Swap	96.05	96.1227	96.0536	96.1227	0.00
04/09/2017	IS10 On 20-September-27			Interest Rate Swap	99.80	99.8561	99.7965	99.8561	0.00
04/09/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/09/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/09/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/09/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	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
04/09/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
04/09/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
04/09/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
04/09/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
04/09/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	0.00
04/09/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
04/09/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
04/09/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
04/09/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
04/09/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
04/09/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
04/09/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
04/09/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
04/09/2017	R023 On 02-November-17			Bond Future	7.80	101.2577	7.7972	101.2577	56,463.00
04/09/2017	R023 On 02-November-17	8.56	Call	Bond Future	3220	3	3220	3	0.00
04/09/2017	R023 On 02-November-17	8.58	Call	Bond Future	3300	3	3300	3	0.00
04/09/2017	R023 On 02-November-17	8.57	Call	Bond Future	3260	3	3260	3	0.00
04/09/2017	R023 On 02-November-17	8.57	Put	Bond Future	19	0	19	0	0.00
04/09/2017	R023 On 02-November-17	8.58	Put	Bond Future	18	0	18	0	0.00
04/09/2017	R023 On 02-November-17	8.56	Put	Bond Future	21	0	21	0	0.00
04/09/2017	R023 On 01-February-18			Bond Future	7.82	103.1197	7.8224	103.1197	0.00
04/09/2017	R023 On 01-February-18	8.32	Call	Bond Future	2465	2	2465	2	0.00
04/09/2017	R023 On 01-February-18	8.33	Call	Bond Future	2495	3	2495	3	0.00
04/09/2017	R023 On 01-February-18	8.31	Call	Bond Future	2434	2	2434	2	0.00
04/09/2017	R023 On 01-February-18	8.31	Put	Bond Future	456	0	456	0	0.00
04/09/2017	R023 On 01-February-18	8.32	Put	Bond Future	446	0	446	0	0.00
04/09/2017	R023 On 01-February-18	8.33	Put	Bond Future	437	0	437	0	0.00
04/09/2017	R023 On 03-May-18			Bond Future	7.84	101.1150	7.8376	101.1150	0.00
04/09/2017	R023 On 03-May-18	8.27	Call	Bond Future	2456	2	2456	2	0.00
04/09/2017	R023 On 03-May-18	8.29	Call	Bond Future	2510	3	2510	3	0.00
04/09/2017	R023 On 03-May-18	8.28	Call	Bond Future	2483	3	2483	3	0.00
04/09/2017	R023 On 03-May-18	8.29	Put	Bond Future	747	1	747	1	0.00
04/09/2017	R023 On 03-May-18	8.28	Put	Bond Future	758	1	758	1	0.00
04/09/2017	R023 On 03-May-18	8.27	Put	Bond Future	770	1	770	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2017	R035 On 02-November-17			Bond Future	9.62	95.6316	9.6236	95.6316	20,633.00
04/09/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R035 On 02-November-17	9.59	Put	Bond Future	267	0	267	0	0.00
04/09/2017	R035 On 02-November-17	9.60	Put	Bond Future	188	0	188	0	0.00
04/09/2017	R035 On 02-November-17	9.61	Put	Bond Future	108	0	108	0	0.00
04/09/2017	R035 On 01-February-18			Bond Future	9.69	97.3902	9.6904	97.3902	0.00
04/09/2017	R035 On 01-February-18	9.73	Call	Bond Future	310	1	310	1	0.00
04/09/2017	R035 On 01-February-18	9.75	Call	Bond Future	466	1	466	1	0.00
04/09/2017	R035 On 01-February-18	9.74	Call	Bond Future	388	1	388	1	0.00
04/09/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
04/09/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
04/09/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
04/09/2017	R035 On 03-May-18			Bond Future	9.75	94.7080	9.7524	94.7080	0.00
04/09/2017	R035 On 03-May-18	9.90	Call	Bond Future	1133	1	1133	1	0.00
04/09/2017	R035 On 03-May-18	9.91	Call	Bond Future	1209	1	1209	1	0.00
04/09/2017	R035 On 03-May-18	9.89	Call	Bond Future	1057	1	1057	1	0.00
04/09/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
04/09/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
04/09/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
04/09/2017	R186 On 02-November-17			Bond Future	8.54	116.3484	8.5351	116.3484	165,099.00
04/09/2017	R186 On 02-November-17	8.75	Call	Bond Future	2202	2	2202	2	0.00
04/09/2017	R186 On 02-November-17	8.88	Call	Bond Future	2815	3	2815	3	0.00
04/09/2017	R186 On 02-November-17	8.90	Call	Bond Future	2915	3	2915	3	0.00
04/09/2017	R186 On 02-November-17	9.00	Call	Bond Future	3434	4	3434	4	0.00
04/09/2017	R186 On 02-November-17	8.89	Call	Bond Future	2865	3	2865	3	0.00
04/09/2017	R186 On 02-November-17	8.88	Put	Bond Future	519	1	519	1	0.00
04/09/2017	R186 On 02-November-17	9.00	Put	Bond Future	353	0	353	0	5,000.00
04/09/2017	R186 On 02-November-17	8.90	Put	Bond Future	488	0	488	0	0.00
04/09/2017	R186 On 02-November-17	8.75	Put	Bond Future	764	1	764	1	3,750.00
04/09/2017	R186 On 02-November-17	8.89	Put	Bond Future	503	1	503	1	0.00
04/09/2017	R186 On 01-February-18			Bond Future	8.58	113.1878	8.5810	113.1878	198.00
04/09/2017	R186 On 01-February-18	8.50	Call	Bond Future	1865	2	1865	2	1,460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2017	R186 On 01-February-18	7.75	Call	Bond Future	373	0	373	0	1,460.00
04/09/2017	R186 On 01-February-18	9.00	Call	Bond Future	3785	4	3785	4	0.00
04/09/2017	R186 On 01-February-18	9.25	Call	Bond Future	4973	5	4973	5	0.00
04/09/2017	R186 On 01-February-18	8.96	Call	Bond Future	3607	4	3607	4	0.00
04/09/2017	R186 On 01-February-18	8.98	Call	Bond Future	3696	4	3696	4	0.00
04/09/2017	R186 On 01-February-18	8.75	Call	Bond Future	2734	3	2734	3	0.00
04/09/2017	R186 On 01-February-18	8.97	Call	Bond Future	3651	4	3651	4	0.00
04/09/2017	R186 On 01-February-18	9.00	Put	Bond Future	1068	1	1068	1	6,200.00
04/09/2017	R186 On 01-February-18	9.25	Put	Bond Future	676	1	676	1	820.00
04/09/2017	R186 On 01-February-18	8.96	Put	Bond Future	1145	1	1145	1	0.00
04/09/2017	R186 On 01-February-18	8.75	Put	Bond Future	1627	2	1627	2	820.00
04/09/2017	R186 On 01-February-18	8.97	Put	Bond Future	1125	1	1125	1	0.00
04/09/2017	R186 On 01-February-18	8.98	Put	Bond Future	1106	1	1106	1	0.00
04/09/2017	R186 On 01-February-18	8.50	Put	Bond Future	2400	2	2400	2	0.00
04/09/2017	R186 On 01-February-18	7.75	Put	Bond Future	6033	6	6033	6	0.00
04/09/2017	R186 On 03-May-18			Bond Future	8.63	115.3010	8.6264	115.3010	0.00
04/09/2017	R186 On 03-May-18	8.93	Call	Bond Future	3809	4	3809	4	0.00
04/09/2017	R186 On 03-May-18	8.92	Call	Bond Future	3770	4	3770	4	0.00
04/09/2017	R186 On 03-May-18	8.91	Call	Bond Future	3731	4	3731	4	0.00
04/09/2017	R186 On 03-May-18	8.92	Put	Bond Future	1902	2	1902	2	0.00
04/09/2017	R186 On 03-May-18	8.91	Put	Bond Future	1926	2	1926	2	0.00
04/09/2017	R186 On 03-May-18	8.93	Put	Bond Future	1879	2	1879	2	0.00
04/09/2017	R197 On 02-November-17			Bond Future	300.97	300.9928	300.9688	300.9928	2,350.00
04/09/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R197 On 02-November-17	305.16	Put	Bond Future	4191	4	4191	4	0.00
04/09/2017	R197 On 02-November-17	305.15	Put	Bond Future	4181	4	4181	4	0.00
04/09/2017	R197 On 02-November-17	305.17	Put	Bond Future	4201	4	4201	4	0.00
04/09/2017	R197 On 01-February-18			Bond Future	299.64	299.6613	299.6370	299.6613	0.00
04/09/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R197 On 01-February-18	301.66	Put	Bond Future	2023	2	2023	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2017	R197 On 01-February-18	301.67	Put	Bond Future	2033	2	2033	2	0.00
04/09/2017	R197 On 01-February-18	301.68	Put	Bond Future	2043	2	2043	2	0.00
04/09/2017	R197 On 03-May-18			Bond Future	305.35	305.3831	305.3498	305.3831	0.00
04/09/2017	R197 On 03-May-18	304.44	Call	Bond Future	910	1	910	1	0.00
04/09/2017	R197 On 03-May-18	304.46	Call	Bond Future	890	1	890	1	0.00
04/09/2017	R197 On 03-May-18	304.45	Call	Bond Future	900	1	900	1	0.00
04/09/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
04/09/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
04/09/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
04/09/2017	R202 On 02-November-17			Bond Future	240.63	240.6484	240.6302	240.6484	28,758.00
04/09/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R202 On 02-November-17	253.90	Put	Bond Future	13270	13	13270	13	0.00
04/09/2017	R202 On 02-November-17	253.91	Put	Bond Future	13280	13	13280	13	0.00
04/09/2017	R202 On 02-November-17	253.89	Put	Bond Future	13260	13	13260	13	0.00
04/09/2017	R202 On 01-February-18			Bond Future	241.44	241.4555	241.4370	241.4555	0.00
04/09/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R202 On 01-February-18	249.07	Put	Bond Future	7633	8	7633	8	0.00
04/09/2017	R202 On 01-February-18	249.06	Put	Bond Future	7623	8	7623	8	0.00
04/09/2017	R202 On 01-February-18	249.08	Put	Bond Future	7643	8	7643	8	0.00
04/09/2017	R202 On 03-May-18			Bond Future	246.04	246.0659	246.0402	246.0659	0.00
04/09/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R202 On 03-May-18	247.49	Put	Bond Future	1450	1	1450	1	0.00
04/09/2017	R202 On 03-May-18	247.47	Put	Bond Future	1430	1	1430	1	0.00
04/09/2017	R202 On 03-May-18	247.48	Put	Bond Future	1440	1	1440	1	0.00
04/09/2017	R204 On 02-November-17			Bond Future	6.84	104.2556	6.8427	104.2556	46,398.00
04/09/2017	R204 On 02-November-17	7.75	Call	Bond Future	966	1	966	1	0.00
04/09/2017	R204 On 02-November-17	7.76	Call	Bond Future	977	1	977	1	0.00
04/09/2017	R204 On 02-November-17	7.74	Call	Bond Future	955	1	955	1	0.00

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04/09/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
04/09/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
04/09/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
04/09/2017	R204 On 01-February-18			Bond Future	6.66	102.1346	6.6639	102.1346	0.00
04/09/2017	R204 On 01-February-18	7.25	Call	Bond Future	522	1	522	1	0.00
04/09/2017	R204 On 01-February-18	7.27	Call	Bond Future	536	1	536	1	0.00
04/09/2017	R204 On 01-February-18	7.26	Call	Bond Future	529	1	529	1	0.00
04/09/2017	R204 On 01-February-18	7.26	Put	Bond Future	29	0	29	0	0.00
04/09/2017	R204 On 01-February-18	7.27	Put	Bond Future	28	0	28	0	0.00
04/09/2017	R204 On 01-February-18	7.25	Put	Bond Future	30	0	30	0	0.00
04/09/2017	R204 On 03-May-18			Bond Future	6.31	104.0414	6.3067	104.0414	0.00
04/09/2017	R204 On 03-May-18	7.09	Call	Bond Future	504	1	504	1	0.00
04/09/2017	R204 On 03-May-18	7.10	Call	Bond Future	509	1	509	1	0.00
04/09/2017	R204 On 03-May-18	7.08	Call	Bond Future	498	1	498	1	0.00
04/09/2017	R204 On 03-May-18	7.08	Put	Bond Future	31	0	31	0	0.00
04/09/2017	R204 On 03-May-18	7.09	Put	Bond Future	30	0	30	0	0.00
04/09/2017	R204 On 03-May-18	7.10	Put	Bond Future	29	0	29	0	0.00
04/09/2017	R207 On 02-November-17			Bond Future	7.16	102.4471	7.1574	102.4471	41,067.00
04/09/2017	R207 On 02-November-17	8.03	Call	Bond Future	1723	2	1723	2	0.00
04/09/2017	R207 On 02-November-17	8.05	Call	Bond Future	1762	2	1762	2	0.00
04/09/2017	R207 On 02-November-17	8.04	Call	Bond Future	1743	2	1743	2	0.00
04/09/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
04/09/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
04/09/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
04/09/2017	R207 On 01-February-18			Bond Future	7.11	100.6898	7.1131	100.6898	0.00
04/09/2017	R207 On 01-February-18	7.60	Call	Bond Future	973	1	973	1	0.00
04/09/2017	R207 On 01-February-18	7.62	Call	Bond Future	1003	1	1003	1	0.00
04/09/2017	R207 On 01-February-18	7.61	Call	Bond Future	988	1	988	1	0.00
04/09/2017	R207 On 01-February-18	7.60	Put	Bond Future	109	0	109	0	0.00
04/09/2017	R207 On 01-February-18	7.62	Put	Bond Future	103	0	103	0	0.00
04/09/2017	R207 On 01-February-18	7.61	Put	Bond Future	106	0	106	0	0.00
04/09/2017	R207 On 03-May-18			Bond Future	7.05	102.5696	7.0544	102.5696	0.00
04/09/2017	R207 On 03-May-18	7.58	Call	Bond Future	994	1	994	1	0.00
04/09/2017	R207 On 03-May-18	7.57	Call	Bond Future	982	1	982	1	0.00

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04/09/2017	R207 On 03-May-18	7.56	Call	Bond Future	970	1	970	1	0.00
04/09/2017	R207 On 03-May-18	7.57	Put	Bond Future	176	0	176	0	0.00
04/09/2017	R207 On 03-May-18	7.56	Put	Bond Future	180	0	180	0	0.00
04/09/2017	R207 On 03-May-18	7.58	Put	Bond Future	173	0	173	0	0.00
04/09/2017	R208 On 02-November-17			Bond Future	7.36	98.8960	7.3637	98.8960	32,186.00
04/09/2017	R208 On 02-November-17	8.20	Call	Bond Future	2411	2	2411	2	0.00
04/09/2017	R208 On 02-November-17	8.19	Call	Bond Future	2382	2	2382	2	0.00
04/09/2017	R208 On 02-November-17	8.18	Call	Bond Future	2354	2	2354	2	0.00
04/09/2017	R208 On 02-November-17	8.19	Put	Bond Future	1	0	1	0	0.00
04/09/2017	R208 On 02-November-17	8.18	Put	Bond Future	2	0	2	0	0.00
04/09/2017	R208 On 02-November-17	8.20	Put	Bond Future	1	0	1	0	0.00
04/09/2017	R208 On 01-February-18			Bond Future	7.36	100.7145	7.3584	100.7145	0.00
04/09/2017	R208 On 01-February-18	7.84	Call	Bond Future	1522	2	1522	2	0.00
04/09/2017	R208 On 01-February-18	7.85	Call	Bond Future	1544	2	1544	2	0.00
04/09/2017	R208 On 01-February-18	7.83	Call	Bond Future	1501	2	1501	2	0.00
04/09/2017	R208 On 01-February-18	7.83	Put	Bond Future	221	0	221	0	0.00
04/09/2017	R208 On 01-February-18	7.84	Put	Bond Future	215	0	215	0	0.00
04/09/2017	R208 On 01-February-18	7.85	Put	Bond Future	210	0	210	0	0.00
04/09/2017	R208 On 03-May-18			Bond Future	7.34	99.1935	7.3407	99.1935	0.00
04/09/2017	R208 On 03-May-18	7.77	Call	Bond Future	1463	1	1463	1	0.00
04/09/2017	R208 On 03-May-18	7.79	Call	Bond Future	1499	2	1499	2	0.00
04/09/2017	R208 On 03-May-18	7.78	Call	Bond Future	1481	1	1481	1	0.00
04/09/2017	R208 On 03-May-18	7.79	Put	Bond Future	364	0	364	0	0.00
04/09/2017	R208 On 03-May-18	7.78	Put	Bond Future	371	0	371	0	0.00
04/09/2017	R208 On 03-May-18	7.77	Put	Bond Future	378	0	378	0	0.00
04/09/2017	R209 On 02-November-17			Bond Future	9.59	72.2093	9.5880	72.2093	115,845.00
04/09/2017	R209 On 02-November-17	9.52	Call	Bond Future	1279	1	1279	1	0.00
04/09/2017	R209 On 02-November-17	10.00	Call	Bond Future	3203	3	3203	3	0.00
04/09/2017	R209 On 02-November-17	9.54	Call	Bond Future	1341	1	1341	1	0.00
04/09/2017	R209 On 02-November-17	9.75	Call	Bond Future	2091	2	2091	2	0.00
04/09/2017	R209 On 02-November-17	9.53	Call	Bond Future	1310	1	1310	1	0.00
04/09/2017	R209 On 02-November-17	9.58	Call	Bond Future	1470	2	1470	2	0.00
04/09/2017	R209 On 02-November-17	9.33	Call	Bond Future	780	1	780	1	1,350.00
04/09/2017	R209 On 02-November-17	9.00	Call	Bond Future	263	0	263	0	2,248.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2017	R209 On 02-November-17	10.60	Call	Bond Future	6382	7	6382	7	0.00
04/09/2017	R209 On 02-November-17	8.30	Call	Bond Future	9	0	9	0	2,800.00
04/09/2017	R209 On 02-November-17	9.88	Call	Bond Future	2644	3	2644	3	0.00
04/09/2017	R209 On 02-November-17	9.75	Put	Bond Future	1021	1	1021	1	6,500.00
04/09/2017	R209 On 02-November-17	9.53	Put	Bond Future	1699	2	1699	2	0.00
04/09/2017	R209 On 02-November-17	9.58	Put	Bond Future	1523	1	1523	1	1,350.00
04/09/2017	R209 On 02-November-17	9.33	Put	Bond Future	2535	2	2535	2	0.00
04/09/2017	R209 On 02-November-17	8.30	Put	Bond Future	9442	9	9442	9	0.00
04/09/2017	R209 On 02-November-17	9.52	Put	Bond Future	1736	2	1736	2	0.00
04/09/2017	R209 On 02-November-17	9.00	Put	Bond Future	4356	4	4356	4	0.00
04/09/2017	R209 On 02-November-17	10.60	Put	Bond Future	79	0	79	0	1,300.00
04/09/2017	R209 On 02-November-17	9.88	Put	Bond Future	734	1	734	1	1,350.00
04/09/2017	R209 On 02-November-17	10.00	Put	Bond Future	530	1	530	1	1,138.00
04/09/2017	R209 On 02-November-17	9.54	Put	Bond Future	1663	2	1663	2	0.00
04/09/2017	R209 On 01-February-18			Bond Future	9.65	73.5371	9.6456	73.5371	0.00
04/09/2017	R209 On 01-February-18	9.71	Call	Bond Future	2612	3	2612	3	0.00
04/09/2017	R209 On 01-February-18	10.10	Call	Bond Future	4143	4	4143	4	0.00
04/09/2017	R209 On 01-February-18	9.73	Call	Bond Future	2681	3	2681	3	0.00
04/09/2017	R209 On 01-February-18	9.72	Call	Bond Future	2646	3	2646	3	0.00
04/09/2017	R209 On 01-February-18	10.00	Call	Bond Future	3721	4	3721	4	0.00
04/09/2017	R209 On 01-February-18	10.00	Put	Bond Future	1436	1	1436	1	7,500.00
04/09/2017	R209 On 01-February-18	10.10	Put	Bond Future	1233	1	1233	1	3,000.00
04/09/2017	R209 On 01-February-18	9.72	Put	Bond Future	2157	2	2157	2	0.00
04/09/2017	R209 On 01-February-18	9.71	Put	Bond Future	2188	2	2188	2	0.00
04/09/2017	R209 On 01-February-18	9.73	Put	Bond Future	2127	2	2127	2	0.00
04/09/2017	R209 On 03-May-18			Bond Future	9.70	71.7606	9.7020	71.7606	0.00
04/09/2017	R209 On 03-May-18	9.85	Call	Bond Future	3596	4	3596	4	0.00
04/09/2017	R209 On 03-May-18	9.86	Call	Bond Future	3632	4	3632	4	0.00
04/09/2017	R209 On 03-May-18	9.84	Call	Bond Future	3560	4	3560	4	0.00
04/09/2017	R209 On 03-May-18	9.84	Put	Bond Future	2667	3	2667	3	0.00
04/09/2017	R209 On 03-May-18	9.86	Put	Bond Future	2610	3	2610	3	0.00
04/09/2017	R209 On 03-May-18	9.85	Put	Bond Future	2638	3	2638	3	0.00
04/09/2017	R210 On 02-November-17			Bond Future	185.13	185.1475	185.1333	185.1475	2,179.00
04/09/2017	R210 On 02-November-17	192.07	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
04/09/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R210 On 02-November-17	192.07	Put	Bond Future	6937	7	6937	7	0.00
04/09/2017	R210 On 02-November-17	192.09	Put	Bond Future	6957	7	6957	7	0.00
04/09/2017	R210 On 02-November-17	192.08	Put	Bond Future	6947	7	6947	7	0.00
04/09/2017	R210 On 01-February-18			Bond Future	188.60	188.6184	188.6038	188.6184	0.00
04/09/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R210 On 01-February-18	192.38	Put	Bond Future	3776	4	3776	4	0.00
04/09/2017	R210 On 01-February-18	192.37	Put	Bond Future	3766	4	3766	4	0.00
04/09/2017	R210 On 01-February-18	192.36	Put	Bond Future	3756	4	3756	4	0.00
04/09/2017	R210 On 03-May-18			Bond Future	189.78	189.7972	189.7769	189.7972	0.00
04/09/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R210 On 03-May-18	191.45	Put	Bond Future	1673	2	1673	2	0.00
04/09/2017	R210 On 03-May-18	191.44	Put	Bond Future	1663	2	1663	2	0.00
04/09/2017	R210 On 03-May-18	191.46	Put	Bond Future	1683	2	1683	2	0.00
04/09/2017	R212 On 02-November-17			Bond Future	151.11	151.1217	151.1095	151.1217	4,247.00
04/09/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R212 On 02-November-17	152.41	Put	Bond Future	1300	1	1300	1	0.00
04/09/2017	R212 On 02-November-17	152.42	Put	Bond Future	1310	1	1310	1	0.00
04/09/2017	R212 On 02-November-17	152.40	Put	Bond Future	1290	1	1290	1	0.00
04/09/2017	R212 On 01-February-18			Bond Future	151.90	151.9164	151.9040	151.9164	0.00
04/09/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
04/09/2017	R212 On 01-February-18	154.69	Put	Bond Future	2786	3	2786	3	0.00
04/09/2017	R212 On 01-February-18	154.70	Put	Bond Future	2796	3	2796	3	0.00
04/09/2017	R212 On 01-February-18	154.71	Put	Bond Future	2806	3	2806	3	0.00
04/09/2017	R212 On 03-May-18			Bond Future	154.80	154.8172	154.8002	154.8172	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
04/09/2017	R212 On 03-May-18	154.28	Call	Bond Future	520	1	520	1	0.00
04/09/2017	R212 On 03-May-18	154.30	Call	Bond Future	500	1	500	1	0.00
04/09/2017	R212 On 03-May-18	154.29	Call	Bond Future	510	1	510	1	0.00
04/09/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
04/09/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
04/09/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
04/09/2017	R213 On 02-November-17			Bond Future	9.22	84.5844	9.2178	84.5844	63,283.00
04/09/2017	R213 On 02-November-17	9.35	Call	Bond Future	1899	2	1899	2	0.00
04/09/2017	R213 On 02-November-17	9.36	Call	Bond Future	1939	2	1939	2	0.00
04/09/2017	R213 On 02-November-17	9.34	Call	Bond Future	1860	2	1860	2	0.00
04/09/2017	R213 On 02-November-17	9.34	Put	Bond Future	1049	1	1049	1	0.00
04/09/2017	R213 On 02-November-17	9.35	Put	Bond Future	1022	1	1022	1	0.00
04/09/2017	R213 On 02-November-17	9.36	Put	Bond Future	996	1	996	1	0.00
04/09/2017	R213 On 01-February-18			Bond Future	9.28	86.1398	9.2756	86.1398	0.00
04/09/2017	R213 On 01-February-18	9.43	Call	Bond Future	2865	3	2865	3	0.00
04/09/2017	R213 On 01-February-18	9.42	Call	Bond Future	2827	3	2827	3	0.00
04/09/2017	R213 On 01-February-18	9.41	Call	Bond Future	2790	3	2790	3	0.00
04/09/2017	R213 On 01-February-18	9.42	Put	Bond Future	1884	2	1884	2	0.00
04/09/2017	R213 On 01-February-18	9.41	Put	Bond Future	1912	2	1912	2	0.00
04/09/2017	R213 On 01-February-18	9.43	Put	Bond Future	1857	2	1857	2	0.00
04/09/2017	R213 On 03-May-18			Bond Future	9.33	84.1984	9.3285	84.1984	0.00
04/09/2017	R213 On 03-May-18	9.56	Call	Bond Future	3804	4	3804	4	0.00
04/09/2017	R213 On 03-May-18	9.57	Call	Bond Future	3841	4	3841	4	0.00
04/09/2017	R213 On 03-May-18	9.58	Call	Bond Future	3879	4	3879	4	0.00
04/09/2017	R213 On 03-May-18	9.58	Put	Bond Future	2268	2	2268	2	0.00
04/09/2017	R213 On 03-May-18	9.56	Put	Bond Future	2319	2	2319	2	0.00
04/09/2017	R213 On 03-May-18	9.57	Put	Bond Future	2293	2	2293	2	0.00
04/09/2017	R214 On 02-November-17			Bond Future	9.74	71.7368	9.7447	71.7368	44,034.00
04/09/2017	R214 On 02-November-17	9.58	Call	Bond Future	1063	1	1063	1	0.00
04/09/2017	R214 On 02-November-17	9.60	Call	Bond Future	1118	1	1118	1	0.00
04/09/2017	R214 On 02-November-17	9.59	Call	Bond Future	1090	1	1090	1	0.00
04/09/2017	R214 On 02-November-17	9.59	Put	Bond Future	2172	2	2172	2	0.00
04/09/2017	R214 On 02-November-17	9.58	Put	Bond Future	2215	2	2215	2	0.00
04/09/2017	R214 On 02-November-17	9.60	Put	Bond Future	2129	2	2129	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2017	R214 On 01-February-18			Bond Future	9.81	73.0560	9.8053	73.0560	0.00
04/09/2017	R214 On 01-February-18	9.82	Call	Bond Future	2588	3	2588	3	0.00
04/09/2017	R214 On 01-February-18	9.84	Call	Bond Future	2659	3	2659	3	0.00
04/09/2017	R214 On 01-February-18	9.83	Call	Bond Future	2623	3	2623	3	0.00
04/09/2017	R214 On 01-February-18	9.83	Put	Bond Future	2455	2	2455	2	0.00
04/09/2017	R214 On 01-February-18	9.84	Put	Bond Future	2422	2	2422	2	0.00
04/09/2017	R214 On 01-February-18	9.82	Put	Bond Future	2488	2	2488	2	0.00
04/09/2017	R214 On 03-May-18			Bond Future	9.86	71.1239	9.8613	71.1239	0.00
04/09/2017	R214 On 03-May-18	9.98	Call	Bond Future	3698	4	3698	4	0.00
04/09/2017	R214 On 03-May-18	9.99	Call	Bond Future	3735	4	3735	4	0.00
04/09/2017	R214 On 03-May-18	9.97	Call	Bond Future	3662	4	3662	4	0.00
04/09/2017	R214 On 03-May-18	9.97	Put	Bond Future	2933	3	2933	3	0.00
04/09/2017	R214 On 03-May-18	9.98	Put	Bond Future	2902	3	2902	3	0.00
04/09/2017	R214 On 03-May-18	9.99	Put	Bond Future	2873	3	2873	3	0.00
04/09/2017	R248 On 02-November-17			Bond Future	9.83	91.5264	9.8263	91.5264	81,182.00
04/09/2017	R248 On 02-November-17	9.66	Call	Bond Future	1401	2	1401	2	0.00
04/09/2017	R248 On 02-November-17	9.65	Call	Bond Future	1366	2	1366	2	0.00
04/09/2017	R248 On 02-November-17	9.64	Call	Bond Future	1332	1	1332	1	0.00
04/09/2017	R248 On 02-November-17	9.64	Put	Bond Future	2988	3	2988	3	0.00
04/09/2017	R248 On 02-November-17	9.66	Put	Bond Future	2876	3	2876	3	0.00
04/09/2017	R248 On 02-November-17	9.65	Put	Bond Future	2932	3	2932	3	0.00
04/09/2017	R248 On 01-February-18			Bond Future	9.89	93.2095	9.8895	93.2095	170.00
04/09/2017	R248 On 01-February-18	9.89	Call	Bond Future	3351	4	3351	4	0.00
04/09/2017	R248 On 01-February-18	9.91	Call	Bond Future	3439	4	3439	4	0.00
04/09/2017	R248 On 01-February-18	9.90	Call	Bond Future	3395	4	3395	4	0.00
04/09/2017	R248 On 01-February-18	9.89	Put	Bond Future	3347	3	3347	3	0.00
04/09/2017	R248 On 01-February-18	9.91	Put	Bond Future	3263	3	3263	3	0.00
04/09/2017	R248 On 01-February-18	9.90	Put	Bond Future	3305	3	3305	3	0.00
04/09/2017	R248 On 03-May-18			Bond Future	9.95	90.5127	9.9482	90.5127	0.00
04/09/2017	R248 On 03-May-18	10.07	Call	Bond Future	4774	5	4774	5	0.00
04/09/2017	R248 On 03-May-18	10.06	Call	Bond Future	4729	5	4729	5	0.00
04/09/2017	R248 On 03-May-18	10.05	Call	Bond Future	4683	5	4683	5	0.00
04/09/2017	R248 On 03-May-18	10.06	Put	Bond Future	3782	4	3782	4	0.00
04/09/2017	R248 On 03-May-18	10.05	Put	Bond Future	3821	4	3821	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2017	R248 On 03-May-18	10.07	Put	Bond Future	3744	4	3744	4	0.00
